R Notebook

Parametros:

Measure = Matthews correlation coefficient
Columns = sampling, weight_space, ruspool, learner
Performance = holdout_measure_residual
Filter keys = NULL
Filter values = NULL

```
library("scmamp")
library(dplyr)
```

Tratamento dos dados

Carregando data set compilado

```
ds = read.csv("/home/rodrigo/Dropbox/UNICAMP/IC/estudo_cost_learning/SummaryResults/summary_compilation_
summary(ds)
```

```
##                  learner      weight_space
##  classif.ksvm        :17100   Mode :logical
##  classif.randomForest:17100   FALSE:41040
##  classif.xgboost     :17100   TRUE :10260
##                               NA's :0
##
##
##
##                              measure        sampling      ruspool
##  Accuracy                        :10260   ADASYN:10260   Mode :logical
##  Area under the curve            :10260   FALSE :30780   FALSE:41040
##  F1 measure                      :10260   SMOTE :10260   TRUE :10260
##  G-mean                          :10260                  NA's :0
##  Matthews correlation coefficient:10260
##
##
##  tuning_measure    holdout_measure   holdout_measure_residual
##  Min.   :-0.1277   Min.   :-0.2120   Min.   :-0.4658
##  1st Qu.: 0.5924   1st Qu.: 0.3114   1st Qu.: 0.1648
##  Median : 0.9624   Median : 0.8193   Median : 0.5192
##  Mean   : 0.7570   Mean   : 0.6469   Mean   : 0.5099
##  3rd Qu.: 0.9965   3rd Qu.: 0.9879   3rd Qu.: 0.8636
##  Max.   : 1.0000   Max.   : 1.0000   Max.   : 1.0000
##  NA's   :1761      NA's   :1761      NA's   :1761
##  iteration_count                      dataset        imba.rate
##  Min.   :1       abalone                  :  900   Min.   :0.0010
##  1st Qu.:1       adult                    :  900   1st Qu.:0.0100
##  Median :2       bank                     :  900   Median :0.0300
##  Mean   :2       car                      :  900   Mean   :0.0286
##  3rd Qu.:3       cardiotocography-10clases:  900   3rd Qu.:0.0500
##  Max.   :3       cardiotocography-3clases :  900   Max.   :0.0500
```

```
##  NA's   :1761    (Other)                  :45900
```

Filtrando pela metrica

```
ds = filter(ds, measure == params$measure)
```

Filtrando o data set

```
if(params$filter_keys != 'NULL' && !is.null(params$filter_keys)){
  ds = filter_at(ds, .vars = params$filter_keys, .vars_predicate = any_vars(. == params$filter_values))
}

summary(ds)
```

```
##                   learner     weight_space
##  classif.ksvm         :3420   Mode :logical
##  classif.randomForest:3420   FALSE:8208
##  classif.xgboost      :3420   TRUE :2052
##                               NA's :0
##
##
##
##                               measure        sampling     ruspool
##  Accuracy                         :    0   ADASYN:2052   Mode :logical
##  Area under the curve             :    0   FALSE :6156   FALSE:8208
##  F1 measure                       :    0   SMOTE :2052   TRUE :2052
##  G-mean                           :    0                 NA's :0
##  Matthews correlation coefficient:10260
##
##
##  tuning_measure    holdout_measure   holdout_measure_residual
##  Min.   :-0.1277   Min.   :-0.2120   Min.   :-0.4658
##  1st Qu.: 0.2088   1st Qu.: 0.0000   1st Qu.: 0.0067
##  Median : 0.7306   Median : 0.4258   Median : 0.1812
##  Mean   : 0.6065   Mean   : 0.4333   Mean   : 0.2883
##  3rd Qu.: 0.9851   3rd Qu.: 0.8098   3rd Qu.: 0.5031
##  Max.   : 1.0000   Max.   : 1.0000   Max.   : 1.0000
##  NA's   :357       NA's   :357       NA's   :357
##  iteration_count                      dataset       imba.rate
##  Min.   :1       abalone                  : 180   Min.   :0.0010
##  1st Qu.:1       adult                    : 180   1st Qu.:0.0100
##  Median :2       bank                     : 180   Median :0.0300
##  Mean   :2       car                      : 180   Mean   :0.0286
##  3rd Qu.:3       cardiotocography-10clases: 180   3rd Qu.:0.0500
##  Max.   :3       cardiotocography-3clases : 180   Max.   :0.0500
##  NA's   :357     (Other)                  :9180
```

Computando as médias das iteracoes

```
ds = group_by(ds, learner , weight_space , measure , sampling , ruspool , dataset , imba.rate)
ds = summarise(ds, tuning_measure = mean(tuning_measure), holdout_measure = mean(holdout_measure),
               holdout_measure_residual = mean(holdout_measure_residual))

ds = as.data.frame(ds)
```

Criando dataframe

```r
# Dividindo o ds em n, um para cada técnica
splited_df = ds %>% group_by_at(.vars = params$columns) %>% do(vals = as.data.frame(.)) %>% select(vals)

# Juntando cada uma das partes horizontalmente em um data set
df_tec_wide = do.call("cbind", splited_df)

# Renomeando duplicacao de nomes
colnames(df_tec_wide) = make.unique(colnames(df_tec_wide))

# Selecionando apenas as medidas da performance escolhida
df_tec_wide_residual = select(df_tec_wide, matches(paste("^", params$performance, "$|", params$performa

# Renomeando colunas
new_names = NULL
for(i in (1:length(splited_df))){
  id = toString(sapply(splited_df[[i]][1, params$columns], as.character))
  new_names = c(new_names, id)
}
colnames(df_tec_wide_residual) = new_names

# Verificando a dimensao do df
dim(df_tec_wide_residual)
```

```
## [1] 228  15
```

```r
# Removendo linhas com NA's
df_tec_wide_residual = na.omit(df_tec_wide_residual)

# Renomeando a variavel
df = df_tec_wide_residual

summary(df)
```

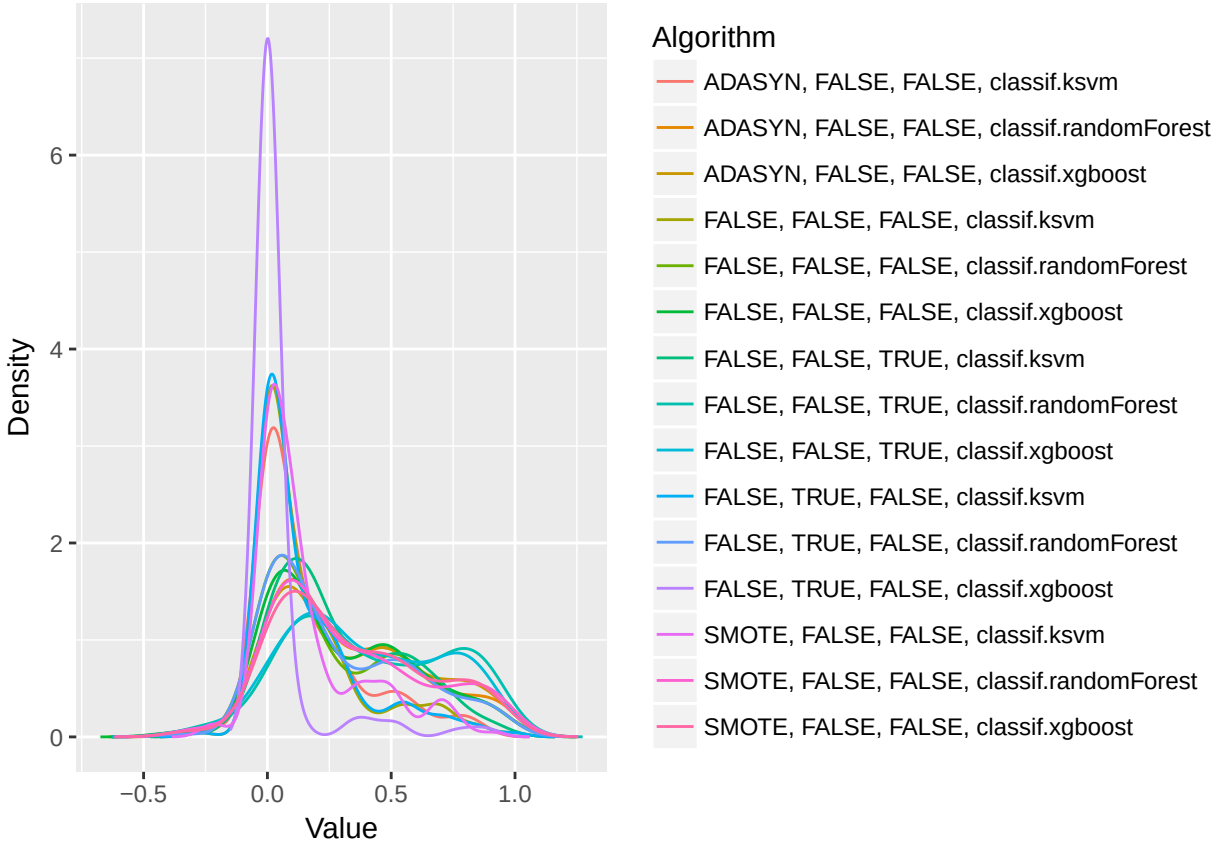
```
##  ADASYN, FALSE, FALSE, classif.ksvm
##  Min.   :-0.26464
##  1st Qu.: 0.00000
##  Median : 0.07017
##  Mean   : 0.15970
##  3rd Qu.: 0.26925
##  Max.   : 0.85107
##  ADASYN, FALSE, FALSE, classif.randomForest
##  Min.   :-0.29702
##  1st Qu.: 0.07958
##  Median : 0.24903
##  Mean   : 0.32200
##  3rd Qu.: 0.51622
##  Max.   : 0.95035
##  ADASYN, FALSE, FALSE, classif.xgboost FALSE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.3498                       Min.   :-0.26935
##  1st Qu.: 0.0746                       1st Qu.: 0.00000
##  Median : 0.2501                       Median : 0.07018
##  Mean   : 0.3339                       Mean   : 0.15954
##  3rd Qu.: 0.5442                       3rd Qu.: 0.23073
##  Max.   : 0.9593                       Max.   : 0.99489
##  FALSE, FALSE, FALSE, classif.randomForest
```

```
##  Min.   :-0.34920
##  1st Qu.: 0.03832
##  Median : 0.18951
##  Mean   : 0.28621
##  3rd Qu.: 0.51277
##  Max.   : 0.96884
##  FALSE, FALSE, FALSE, classif.xgboost FALSE, FALSE, TRUE, classif.ksvm
##  Min.   :-0.39928                     Min.   :-0.22965
##  1st Qu.: 0.06054                     1st Qu.: 0.09707
##  Median : 0.21697                     Median : 0.20633
##  Mean   : 0.30009                     Mean   : 0.28581
##  3rd Qu.: 0.49484                     3rd Qu.: 0.50130
##  Max.   : 0.96884                     Max.   : 0.91932
##  FALSE, FALSE, TRUE, classif.randomForest
##  Min.   :-0.3249
##  1st Qu.: 0.1458
##  Median : 0.3667
##  Mean   : 0.4105
##  3rd Qu.: 0.7219
##  Max.   : 0.9688
##  FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
##  Min.   :-0.3331                     Min.   :-0.26935
##  1st Qu.: 0.1483                     1st Qu.: 0.00000
##  Median : 0.3499                     Median : 0.06251
##  Mean   : 0.3885                     Mean   : 0.15247
##  3rd Qu.: 0.6719                     3rd Qu.: 0.23073
##  Max.   : 0.9422                     Max.   : 0.99489
##  FALSE, TRUE, FALSE, classif.randomForest
##  Min.   :-0.34302
##  1st Qu.: 0.04194
##  Median : 0.18994
##  Mean   : 0.28236
##  3rd Qu.: 0.50009
##  Max.   : 0.93160
##  FALSE, TRUE, FALSE, classif.xgboost SMOTE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.002251                   Min.   :-0.23791
##  1st Qu.: 0.000000                   1st Qu.: 0.00000
##  Median : 0.000000                   Median : 0.07759
##  Mean   : 0.044845                   Mean   : 0.15802
##  3rd Qu.: 0.000000                   3rd Qu.: 0.20780
##  Max.   : 0.908271                   Max.   : 0.91165
##  SMOTE, FALSE, FALSE, classif.randomForest
##  Min.   :-0.31686
##  1st Qu.: 0.08618
##  Median : 0.24789
##  Mean   : 0.32629
##  3rd Qu.: 0.52838
##  Max.   : 0.96276
##  SMOTE, FALSE, FALSE, classif.xgboost
##  Min.   :-0.33229
##  1st Qu.: 0.08586
##  Median : 0.25452
##  Mean   : 0.33670
##  3rd Qu.: 0.54743
```

```
##  Max.    : 0.96884
```

Fazendo teste de normalidade

```
plotDensities(data = df)
```



Testando as diferencas

```
friedmanTest(df)
```

```
##
##  Friedman's rank sum test
##
## data:  df
## Friedman's chi-squared = 754.35, df = 14, p-value < 2.2e-16
```

Testando as diferencas par a par

```
test <- nemenyiTest (df, alpha=0.05)
abs(test$diff.matrix) > test$statistic
```

```
##       ADASYN, FALSE, FALSE, classif.ksvm
##  [1,]                               FALSE
##  [2,]                                TRUE
##  [3,]                                TRUE
##  [4,]                               FALSE
##  [5,]                                TRUE
##  [6,]                                TRUE
##  [7,]                                TRUE
##  [8,]                                TRUE
##  [9,]                                TRUE
## [10,]                               FALSE
## [11,]                                TRUE
## [12,]                                TRUE
## [13,]                               FALSE
## [14,]                                TRUE
## [15,]                                TRUE
##       ADASYN, FALSE, FALSE, classif.randomForest
##  [1,]                                       TRUE
##  [2,]                                      FALSE
##  [3,]                                      FALSE
##  [4,]                                       TRUE
##  [5,]                                       TRUE
##  [6,]                                      FALSE
##  [7,]                                      FALSE
##  [8,]                                       TRUE
##  [9,]                                      FALSE
## [10,]                                       TRUE
## [11,]                                       TRUE
## [12,]                                       TRUE
## [13,]                                       TRUE
## [14,]                                      FALSE
## [15,]                                      FALSE
##       ADASYN, FALSE, FALSE, classif.xgboost
##  [1,]                                 TRUE
##  [2,]                                FALSE
##  [3,]                                FALSE
##  [4,]                                 TRUE
##  [5,]                                 TRUE
##  [6,]                                FALSE
##  [7,]                                FALSE
##  [8,]                                FALSE
##  [9,]                                FALSE
## [10,]                                 TRUE
## [11,]                                 TRUE
## [12,]                                 TRUE
## [13,]                                 TRUE
## [14,]                                FALSE
## [15,]                                FALSE
##       FALSE, FALSE, FALSE, classif.ksvm
##  [1,]                               FALSE
##  [2,]                                TRUE
##  [3,]                                TRUE
##  [4,]                               FALSE
##  [5,]                                TRUE
```

```
##  [6,]                              TRUE
##  [7,]                              TRUE
##  [8,]                              TRUE
##  [9,]                              TRUE
## [10,]                             FALSE
## [11,]                              TRUE
## [12,]                              TRUE
## [13,]                             FALSE
## [14,]                              TRUE
## [15,]                              TRUE
##       FALSE, FALSE, FALSE, classif.randomForest
##  [1,]                                       TRUE
##  [2,]                                       TRUE
##  [3,]                                       TRUE
##  [4,]                                       TRUE
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##  [6,]                                      FALSE
##  [7,]                                      FALSE
##  [8,]                                       TRUE
##  [9,]                                       TRUE
## [10,]                                       TRUE
## [11,]                                      FALSE
## [12,]                                       TRUE
## [13,]                                       TRUE
## [14,]                                      FALSE
## [15,]                                       TRUE
##       FALSE, FALSE, FALSE, classif.xgboost
##  [1,]                                 TRUE
##  [2,]                                FALSE
##  [3,]                                FALSE
##  [4,]                                 TRUE
##  [5,]                                FALSE
##  [6,]                                FALSE
##  [7,]                                FALSE
##  [8,]                                 TRUE
##  [9,]                                 TRUE
## [10,]                                 TRUE
## [11,]                                FALSE
## [12,]                                 TRUE
## [13,]                                 TRUE
## [14,]                                FALSE
## [15,]                                FALSE
##       FALSE, FALSE, TRUE, classif.ksvm
##  [1,]                             TRUE
##  [2,]                            FALSE
##  [3,]                            FALSE
##  [4,]                             TRUE
##  [5,]                            FALSE
##  [6,]                            FALSE
##  [7,]                            FALSE
##  [8,]                             TRUE
##  [9,]                             TRUE
## [10,]                             TRUE
## [11,]                            FALSE
```

```
## [12,]                            TRUE
## [13,]                            TRUE
## [14,]                           FALSE
## [15,]                           FALSE
##       FALSE, FALSE, TRUE, classif.randomForest
##  [1,]                                     TRUE
##  [2,]                                     TRUE
##  [3,]                                    FALSE
##  [4,]                                     TRUE
##  [5,]                                     TRUE
##  [6,]                                     TRUE
##  [7,]                                     TRUE
##  [8,]                                    FALSE
##  [9,]                                    FALSE
## [10,]                                     TRUE
## [11,]                                     TRUE
## [12,]                                     TRUE
## [13,]                                     TRUE
## [14,]                                     TRUE
## [15,]                                    FALSE
##       FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
##  [1,]                                TRUE                              FALSE
##  [2,]                               FALSE                               TRUE
##  [3,]                               FALSE                               TRUE
##  [4,]                                TRUE                              FALSE
##  [5,]                                TRUE                               TRUE
##  [6,]                                TRUE                               TRUE
##  [7,]                                TRUE                               TRUE
##  [8,]                               FALSE                               TRUE
##  [9,]                               FALSE                               TRUE
## [10,]                                TRUE                              FALSE
## [11,]                                TRUE                               TRUE
## [12,]                                TRUE                               TRUE
## [13,]                                TRUE                              FALSE
## [14,]                               FALSE                               TRUE
## [15,]                               FALSE                               TRUE
##       FALSE, TRUE, FALSE, classif.randomForest
##  [1,]                                     TRUE
##  [2,]                                     TRUE
##  [3,]                                     TRUE
##  [4,]                                     TRUE
##  [5,]                                    FALSE
##  [6,]                                    FALSE
##  [7,]                                    FALSE
##  [8,]                                     TRUE
##  [9,]                                     TRUE
## [10,]                                     TRUE
## [11,]                                    FALSE
## [12,]                                     TRUE
## [13,]                                     TRUE
## [14,]                                     TRUE
## [15,]                                     TRUE
##       FALSE, TRUE, FALSE, classif.xgboost
##  [1,]                                TRUE
```

```
##  [2,]                                TRUE
##  [3,]                                TRUE
##  [4,]                                TRUE
##  [5,]                                TRUE
##  [6,]                                TRUE
##  [7,]                                TRUE
##  [8,]                                TRUE
##  [9,]                                TRUE
## [10,]                                TRUE
## [11,]                                TRUE
## [12,]                               FALSE
## [13,]                                TRUE
## [14,]                                TRUE
## [15,]                                TRUE
##       SMOTE, FALSE, FALSE, classif.ksvm
##  [1,]                              FALSE
##  [2,]                               TRUE
##  [3,]                               TRUE
##  [4,]                              FALSE
##  [5,]                               TRUE
##  [6,]                               TRUE
##  [7,]                               TRUE
##  [8,]                               TRUE
##  [9,]                               TRUE
## [10,]                              FALSE
## [11,]                               TRUE
## [12,]                               TRUE
## [13,]                              FALSE
## [14,]                               TRUE
## [15,]                               TRUE
##       SMOTE, FALSE, FALSE, classif.randomForest
##  [1,]                                      TRUE
##  [2,]                                     FALSE
##  [3,]                                     FALSE
##  [4,]                                      TRUE
##  [5,]                                     FALSE
##  [6,]                                     FALSE
##  [7,]                                     FALSE
##  [8,]                                      TRUE
##  [9,]                                     FALSE
## [10,]                                      TRUE
## [11,]                                      TRUE
## [12,]                                      TRUE
## [13,]                                      TRUE
## [14,]                                     FALSE
## [15,]                                     FALSE
##       SMOTE, FALSE, FALSE, classif.xgboost
##  [1,]                                TRUE
##  [2,]                               FALSE
##  [3,]                               FALSE
##  [4,]                                TRUE
##  [5,]                                TRUE
##  [6,]                               FALSE
##  [7,]                               FALSE
```

```
##  [8,]                                FALSE
##  [9,]                                FALSE
## [10,]                                 TRUE
## [11,]                                 TRUE
## [12,]                                 TRUE
## [13,]                                 TRUE
## [14,]                                FALSE
## [15,]                                FALSE
```

Plotando grafico de Critical Diference

```
result = tryCatch({
    plotCD(df, alpha=0.05, cex = 0.35)
}, error = function(e) {})
```