R Notebook

Parametros:

Measure = Matthews correlation coefficient
Columns = sampling, weight_space, underbagging, learner
Performance = holdout_measure_residual
Filter keys = imba.rate
Filter values = 0.03

```
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_

ds = filter(ds, learner != "classif.rusboost")
summary(ds)
```

```
##                  learner      weight_space
##  classif.ksvm        :17100   Mode :logical
##  classif.randomForest:17100   FALSE:41040
##  classif.rusboost    :    0   TRUE :10260
##  classif.xgboost     :17100   NA's :0
##
##
##
##                             measure        sampling     underbagging
##  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.: 0.6911   1st Qu.: 0.4001   1st Qu.: 0.1994
##  Median : 0.9700   Median : 0.8571   Median : 0.5581
##  Mean   : 0.7903   Mean   : 0.6718   Mean   : 0.5298
##  3rd Qu.: 0.9975   3rd Qu.: 0.9900   3rd Qu.: 0.8755
##  Max.   : 1.0000   Max.   : 1.0000   Max.   : 1.0000
##  NA's   :1077      NA's   :1077      NA's   :1077
##  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   :1077    (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)){
  dots = paste0(params$filter_keys," == '",params$filter_values,"'")
  ds = filter_(ds, .dots = dots)
}

summary(ds)
```

```
##                  learner    weight_space
##  classif.ksvm        :990   Mode :logical
##  classif.randomForest:990   FALSE:2376
##  classif.rusboost    :  0   TRUE :594
##  classif.xgboost     :990   NA's :0
##
##
##
##                              measure       sampling    underbagging
##  Accuracy                        :   0   ADASYN: 594   Mode :logical
##  Area under the curve            :   0   FALSE :1782   FALSE:2376
##  F1 measure                      :   0   SMOTE : 594   TRUE :594
##  G-mean                          :   0                 NA's :0
##  Matthews correlation coefficient:2970
##
##
##  tuning_measure     holdout_measure   holdout_measure_residual
##  Min.   :-0.05673   Min.   :-0.1757   Min.   :-0.4658
##  1st Qu.: 0.33347   1st Qu.: 0.0000   1st Qu.: 0.0391
##  Median : 0.83196   Median : 0.5030   Median : 0.2116
##  Mean   : 0.66187   Mean   : 0.4753   Mean   : 0.3111
##  3rd Qu.: 0.98596   3rd Qu.: 0.8126   3rd Qu.: 0.5286
##  Max.   : 1.00000   Max.   : 1.0000   Max.   : 1.0000
##  NA's   :48         NA's   :48        NA's   :48
##  iteration_count          dataset       imba.rate
##  Min.   :1       abalone      :  45   Min.   :0.03
##  1st Qu.:1       adult        :  45   1st Qu.:0.03
##  Median :2       annealing    :  45   Median :0.03
##  Mean   :2       arrhythmia   :  45   Mean   :0.03
##  3rd Qu.:3       balance-scale:  45   3rd Qu.:0.03
##  Max.   :3       bank         :  45   Max.   :0.03
##  NA's   :48      (Other)      :2700
```

Computando as médias das iteracoes

```
ds = group_by(ds, learner , weight_space , measure , sampling , underbagging , 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

```
# 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] 66 15
```

```
# Renomeando a variavel
df = df_tec_wide_residual

summary(df)
```

```
##  ADASYN, FALSE, FALSE, classif.ksvm
##  Min.   :-0.20862
##  1st Qu.: 0.01075
##  Median : 0.10248
##  Mean   : 0.18704
##  3rd Qu.: 0.28810
##  Max.   : 0.93063
##  NA's   :2
##  ADASYN, FALSE, FALSE, classif.randomForest
##  Min.   :-0.1721
##  1st Qu.: 0.1019
##  Median : 0.2486
##  Mean   : 0.3317
##  3rd Qu.: 0.5080
##  Max.   : 0.9458
##  NA's   :4
##  ADASYN, FALSE, FALSE, classif.xgboost FALSE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.3218                       Min.   :-0.044918
##  1st Qu.: 0.1083                       1st Qu.: 0.001888
##  Median : 0.3472                       Median : 0.089378
##  Mean   : 0.3852                       Mean   : 0.191604
##  3rd Qu.: 0.5832                       3rd Qu.: 0.256238
##  Max.   : 0.9974                       Max.   : 0.975899
##
```

```
##  FALSE, FALSE, FALSE, classif.randomForest
##  Min.   :-0.2333
##  1st Qu.: 0.0536
##  Median : 0.2190
##  Mean   : 0.3194
##  3rd Qu.: 0.5030
##  Max.   : 1.0000
##  NA's   :2
##  FALSE, FALSE, FALSE, classif.xgboost FALSE, FALSE, TRUE, classif.ksvm
##  Min.   :-0.3169                      Min.   :-0.1825
##  1st Qu.: 0.0739                      1st Qu.: 0.1113
##  Median : 0.3356                      Median : 0.2531
##  Mean   : 0.3412                      Mean   : 0.3103
##  3rd Qu.: 0.4905                      3rd Qu.: 0.5097
##  Max.   : 0.9974                      Max.   : 0.9193
##
##  FALSE, FALSE, TRUE, classif.randomForest
##  Min.   :-0.2723
##  1st Qu.: 0.1477
##  Median : 0.4069
##  Mean   : 0.4403
##  3rd Qu.: 0.7769
##  Max.   : 0.9620
##  NA's   :2
##  FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
##  Min.   :-0.3331                     Min.   :-0.044918
##  1st Qu.: 0.1351                     1st Qu.: 0.001888
##  Median : 0.3933                     Median : 0.081689
##  Mean   : 0.4130                     Mean   : 0.182077
##  3rd Qu.: 0.7141                     3rd Qu.: 0.247412
##  Max.   : 0.9630                     Max.   : 0.975899
##
##  FALSE, TRUE, FALSE, classif.randomForest
##  Min.   :-0.12254
##  1st Qu.: 0.04784
##  Median : 0.21627
##  Mean   : 0.32352
##  3rd Qu.: 0.52199
##  Max.   : 0.99475
##  NA's   :2
##  FALSE, TRUE, FALSE, classif.xgboost SMOTE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.31686                    Min.   :-0.2097
##  1st Qu.: 0.06474                    1st Qu.: 0.0000
##  Median : 0.34591                    Median : 0.0885
##  Mean   : 0.33965                    Mean   : 0.1744
##  3rd Qu.: 0.49930                    3rd Qu.: 0.2195
##  Max.   : 0.99743                    Max.   : 0.9737
##
##  SMOTE, FALSE, FALSE, classif.randomForest
##  Min.   :-0.3169
##  1st Qu.: 0.1182
##  Median : 0.2789
##  Mean   : 0.3500
##  3rd Qu.: 0.5398
```

```
##  Max.   : 0.9974
##  NA's   :4
##  SMOTE, FALSE, FALSE, classif.xgboost
##  Min.   :-0.3169
##  1st Qu.: 0.1274
##  Median : 0.2950
##  Mean   : 0.3811
##  3rd Qu.: 0.5575
##  Max.   : 1.0000
##
```

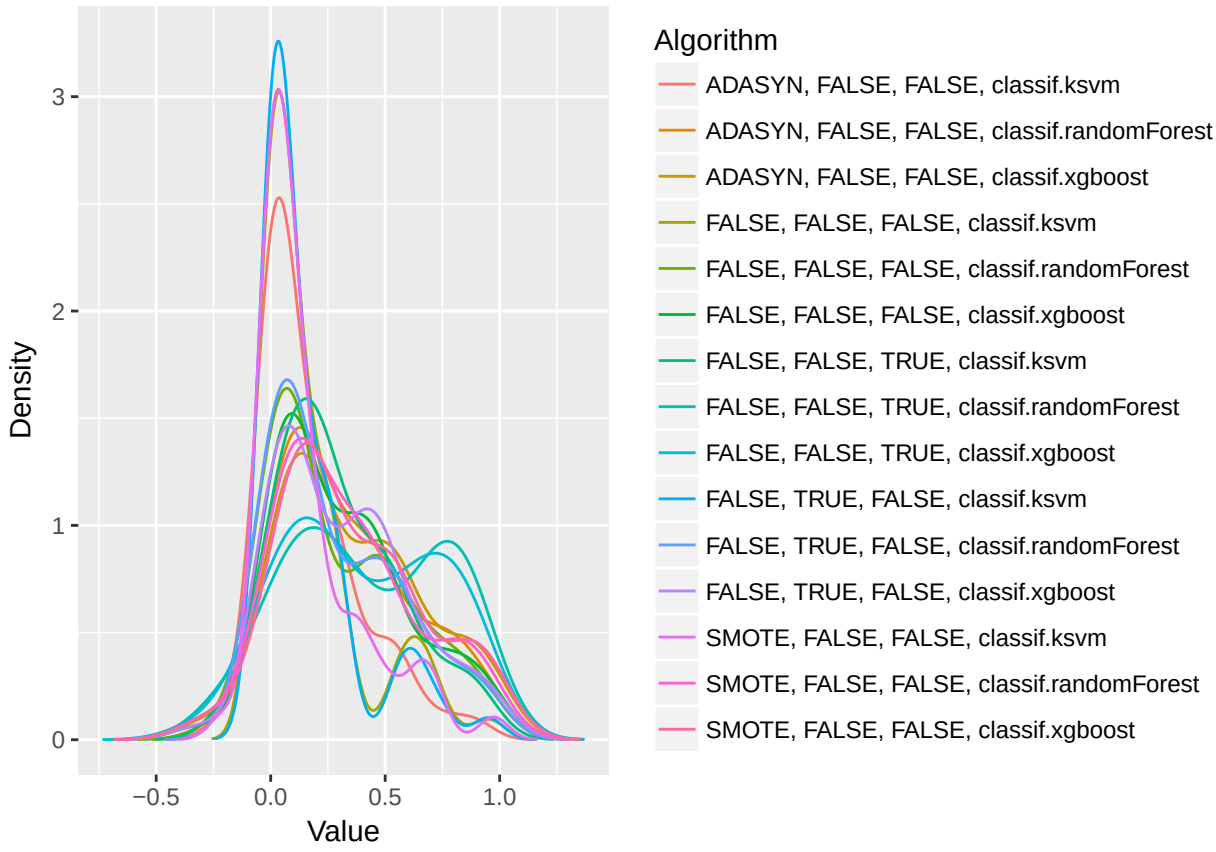
Verificando a média de cada coluna selecionada

```
for(i in (1:dim(df)[2])){
  print(paste("Media da coluna ", colnames(df)[i], " = ", mean(df[,i], na.rm = TRUE), sep=""))
}
```

```
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.ksvm = 0.187035785419041"
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.randomForest = 0.331662914340239"
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.xgboost = 0.385206990231299"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.ksvm = 0.191603984233634"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.randomForest = 0.3194269697797"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.xgboost = 0.341222552581581"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.ksvm = 0.310319234311459"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.randomForest = 0.440326682922079"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.xgboost = 0.412950676243985"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.ksvm = 0.18207697753926"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.randomForest = 0.32351729479891"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.xgboost = 0.339645660473032"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.ksvm = 0.17443656511907"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.randomForest = 0.34996250688299"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.xgboost = 0.381120263102655"
```

Fazendo teste de normalidade

```
plotDensities(data = na.omit(df))
```



Testando as diferencas

```
friedmanTest(df)
```

```
##
##  Friedman's rank sum test
##
## data:  df
## Friedman's chi-squared = 226.13, 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,]                                       FALSE
##  [6,]                                       FALSE
##  [7,]                                       FALSE
##  [8,]                                       FALSE
##  [9,]                                       FALSE
## [10,]                                        TRUE
## [11,]                                       FALSE
## [12,]                                       FALSE
## [13,]                                        TRUE
## [14,]                                       FALSE
## [15,]                                       FALSE
##       ADASYN, FALSE, FALSE, classif.xgboost
##  [1,]                                  TRUE
##  [2,]                                 FALSE
##  [3,]                                 FALSE
##  [4,]                                  TRUE
##  [5,]                                  TRUE
##  [6,]                                 FALSE
##  [7,]                                  TRUE
##  [8,]                                 FALSE
##  [9,]                                 FALSE
## [10,]                                  TRUE
## [11,]                                  TRUE
## [12,]                                 FALSE
## [13,]                                  TRUE
## [14,]                                 FALSE
## [15,]                                 FALSE
##       FALSE, FALSE, FALSE, classif.ksvm
##  [1,]                               FALSE
##  [2,]                                TRUE
##  [3,]                                TRUE
##  [4,]                               FALSE
##  [5,]                               FALSE
##  [6,]                                TRUE
##  [7,]                               FALSE
##  [8,]                                TRUE
##  [9,]                                TRUE
## [10,]                               FALSE
## [11,]                               FALSE
## [12,]                                TRUE
## [13,]                               FALSE
```

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

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

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

Plotando grafico de Critical Diference

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