R Notebook

Parametros:

Measure = Matthews correlation coefficient
Columns = sampling, weight_space, underbagging, learner
Performance = holdout_measure
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

head(df)
```

```
##   ADASYN, FALSE, FALSE, classif.ksvm
## 1                       0.0004984056
## 2                       0.0882254134
## 3                       0.1438516324
## 4                       0.0000000000
## 5                       0.6666666667
## 6                       0.1158290535
##   ADASYN, FALSE, FALSE, classif.randomForest
## 1                                -0.003266437
## 2                                 0.281634007
## 3                                 0.579496962
## 4                                -0.005578849
## 5                                 1.000000000
## 6                                 0.135553899
##   ADASYN, FALSE, FALSE, classif.xgboost FALSE, FALSE, FALSE, classif.ksvm
## 1                            0.03051619                       -0.007549758
## 2                            0.39385913                        0.146444566
## 3                            0.55028487                        0.184077857
## 4                            0.63523335                        0.000000000
## 5                            1.00000000                        1.000000000
## 6                            0.12698099                        0.023322357
##   FALSE, FALSE, FALSE, classif.randomForest
## 1                                0.000000000
## 2                                0.469422453
```

```
## 3                              0.648010158
## 4                              0.666666667
## 5                              1.000000000
## 6                             -0.006915521
##   FALSE, FALSE, FALSE, classif.xgboost FALSE, FALSE, TRUE, classif.ksvm
## 1                         -0.003371752                       0.08179207
## 2                          0.459268050                       0.22390593
## 3                          0.179229084                       0.33456239
## 4                          0.264961794                       0.06922774
## 5                          1.000000000                       0.69390964
## 6                          0.061768996                       0.08601424
##   FALSE, FALSE, TRUE, classif.randomForest
## 1                              0.08784083
## 2                              0.26667419
## 3                              0.43525472
## 4                              0.38737909
## 5                              0.80611000
## 6                              0.25340519
##   FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
## 1                           0.1369229                        0.02304014
## 2                           0.2770432                        0.16296220
## 3                           0.3398779                        0.18407786
## 4                           0.4838392                        0.00000000
## 5                           0.4844443                        1.00000000
## 6                           0.2195653                        0.02332236
##   FALSE, TRUE, FALSE, classif.randomForest
## 1                              0.00000000
## 2                              0.47858740
## 3                              0.77430184
## 4                              0.23287938
## 5                              1.00000000
## 6                              0.05547975
##   FALSE, TRUE, FALSE, classif.xgboost SMOTE, FALSE, FALSE, classif.ksvm
## 1                         -0.007158714                        0.018807164
## 2                          0.505558089                        0.105571021
## 3                          0.278411314                        0.196904632
## 4                          0.234311674                        0.000000000
## 5                          1.000000000                        0.900548805
## 6                          0.085861206                       -0.007023383
##   SMOTE, FALSE, FALSE, classif.randomForest
## 1                               0.02384633
## 2                               0.25952828
## 3                               0.46655072
## 4                              -0.01115770
## 5                               1.00000000
## 6                               0.10655223
##   SMOTE, FALSE, FALSE, classif.xgboost
## 1                           0.02496716
## 2                           0.41335425
## 3                           0.44780733
## 4                           0.26367954
## 5                           1.00000000
## 6                           0.06085747
```

```r
summary(df)
```

```
##  ADASYN, FALSE, FALSE, classif.ksvm
##  Min.   :-0.05271
##  1st Qu.: 0.00000
##  Median : 0.18318
##  Mean   : 0.31432
##  3rd Qu.: 0.61074
##  Max.   : 1.00000
##  NA's   :2
##  ADASYN, FALSE, FALSE, classif.randomForest
##  Min.   :-0.03659
##  1st Qu.: 0.27348
##  Median : 0.67012
##  Mean   : 0.57264
##  3rd Qu.: 0.90622
##  Max.   : 1.00000
##  NA's   :4
##  ADASYN, FALSE, FALSE, classif.xgboost FALSE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.03545                      Min.   :-0.02749
##  1st Qu.: 0.33394                      1st Qu.: 0.00000
##  Median : 0.74292                      Median : 0.19991
##  Mean   : 0.61244                      Mean   : 0.33782
##  3rd Qu.: 0.90604                      3rd Qu.: 0.62881
##  Max.   : 1.00000                      Max.   : 1.00000
##
##  FALSE, FALSE, FALSE, classif.randomForest
##  Min.   :-0.01694
##  1st Qu.: 0.18891
##  Median : 0.65240
##  Mean   : 0.53893
##  3rd Qu.: 0.86172
##  Max.   : 1.00000
##  NA's   :2
##  FALSE, FALSE, FALSE, classif.xgboost FALSE, FALSE, TRUE, classif.ksvm
##  Min.   :-0.02329                     Min.   :-0.001398
##  1st Qu.: 0.19820                     1st Qu.: 0.151769
##  Median : 0.66636                     Median : 0.292077
##  Mean   : 0.56706                     Mean   : 0.377472
##  3rd Qu.: 0.89310                     3rd Qu.: 0.561228
##  Max.   : 1.00000                     Max.   : 1.000000
##
##  FALSE, FALSE, TRUE, classif.randomForest
##  Min.   :-0.01063
##  1st Qu.: 0.25493
##  Median : 0.42364
##  Mean   : 0.45629
##  3rd Qu.: 0.67576
##  Max.   : 1.00000
##  NA's   :2
##  FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
##  Min.   :-0.06218                    Min.   :-0.03234
##  1st Qu.: 0.24456                    1st Qu.: 0.00000
##  Median : 0.44184                    Median : 0.19061
```

```
##  Mean   : 0.44256                    Mean   : 0.31345
##  3rd Qu.: 0.62718                    3rd Qu.: 0.61580
##  Max.   : 1.00000                    Max.   : 1.00000
##
##  FALSE, TRUE, FALSE, classif.randomForest
##  Min.   :-0.01536
##  1st Qu.: 0.16897
##  Median : 0.58129
##  Mean   : 0.53543
##  3rd Qu.: 0.89025
##  Max.   : 1.00000
##  NA's   :2
##  FALSE, TRUE, FALSE, classif.xgboost SMOTE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.01536                    Min.   :-0.05605
##  1st Qu.: 0.24534                    1st Qu.: 0.00000
##  Median : 0.63612                    Median : 0.19055
##  Mean   : 0.57481                    Mean   : 0.29865
##  3rd Qu.: 0.88669                    3rd Qu.: 0.58657
##  Max.   : 1.00000                    Max.   : 0.98306
##
##  SMOTE, FALSE, FALSE, classif.randomForest
##  Min.   :-0.0333
##  1st Qu.: 0.1848
##  Median : 0.6701
##  Mean   : 0.5744
##  3rd Qu.: 0.9309
##  Max.   : 1.0000
##  NA's   :4
##  SMOTE, FALSE, FALSE, classif.xgboost
##  Min.   :-0.02848
##  1st Qu.: 0.33047
##  Median : 0.70453
##  Mean   : 0.62302
##  3rd Qu.: 0.92464
##  Max.   : 1.00000
##
```

Verificando a média de cada coluna selecionada

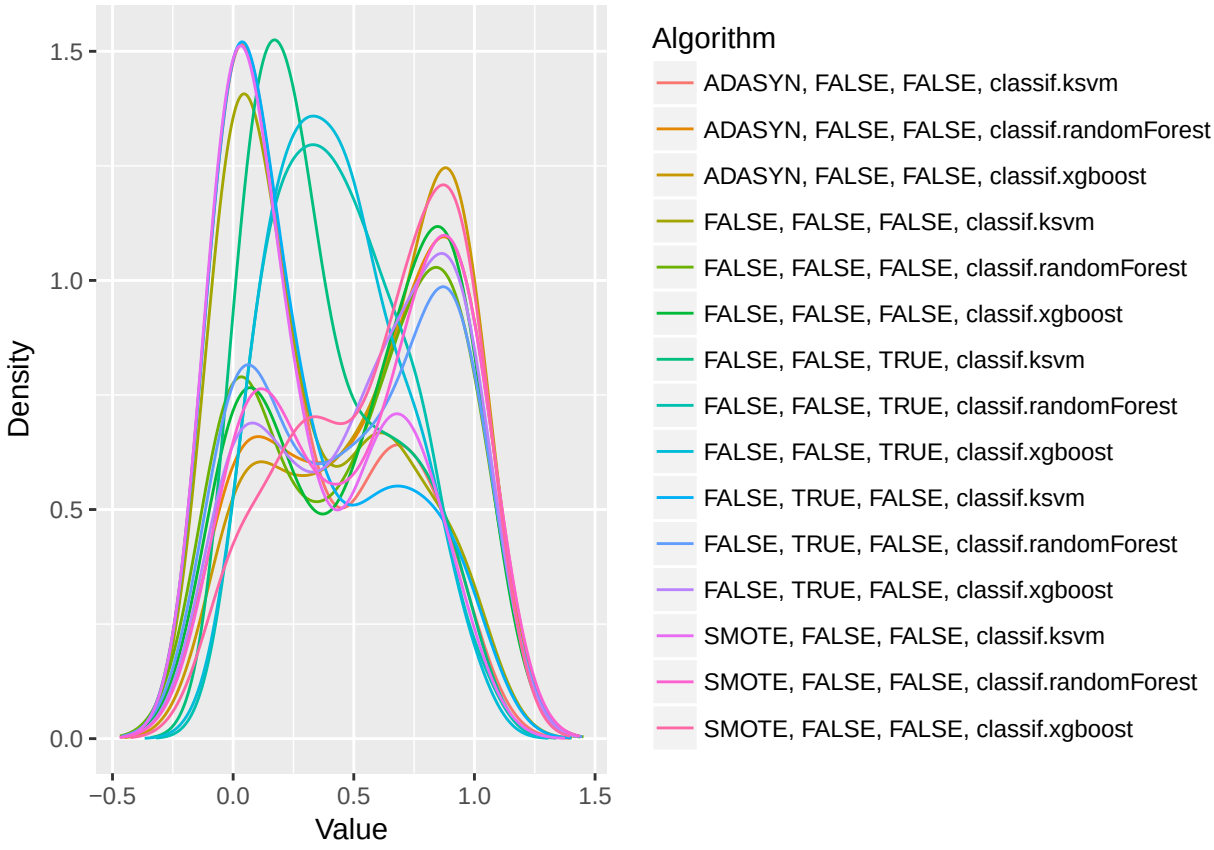
```
for(i in (1:dim(df)[2])){
  print(paste("Media da coluna ", colnames(df)[i], " = ", mean(df[,i], na.rm = TRUE), sep=""))
}
```

```
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.ksvm = 0.314324422019971"
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.randomForest = 0.572635610148972"
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.xgboost = 0.612436645152332"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.ksvm = 0.33782362074705"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.randomForest = 0.538933940072554"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.xgboost = 0.567056380341611"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.ksvm = 0.377472226673554"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.randomForest = 0.456291185936359"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.xgboost = 0.442562977789507"
```

```
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.ksvm = 0.313452789882849"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.randomForest = 0.535434300254414"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.xgboost = 0.574809901960192"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.ksvm = 0.298653225455856"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.randomForest = 0.574449391839337"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.xgboost = 0.623015345791242"
```

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 = 249.76, 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,]                              FALSE
##  [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,]                                       TRUE
##  [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,]                                 FALSE
##  [6,]                                 FALSE
##  [7,]                                  TRUE
##  [8,]                                  TRUE
##  [9,]                                  TRUE
## [10,]                                  TRUE
## [11,]                                 FALSE
## [12,]                                 FALSE
## [13,]                                  TRUE
## [14,]                                 FALSE
## [15,]                                 FALSE
```

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

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

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

Plotando os ranks

```
print(colMeans(rankMatrix(df)))
```

```
##         ADASYN, FALSE, FALSE, classif.ksvm
##                                   11.484848
## ADASYN, FALSE, FALSE, classif.randomForest
##                                    6.477273
##      ADASYN, FALSE, FALSE, classif.xgboost
##                                    5.234848
##          FALSE, FALSE, FALSE, classif.ksvm
##                                   10.378788
##  FALSE, FALSE, FALSE, classif.randomForest
##                                    7.000000
##       FALSE, FALSE, FALSE, classif.xgboost
##                                    6.219697
##           FALSE, FALSE, TRUE, classif.ksvm
##                                    9.628788
##   FALSE, FALSE, TRUE, classif.randomForest
##                                    8.765152
##        FALSE, FALSE, TRUE, classif.xgboost
##                                    8.803030
##           FALSE, TRUE, FALSE, classif.ksvm
##                                   10.704545
##   FALSE, TRUE, FALSE, classif.randomForest
##                                    6.969697
##        FALSE, TRUE, FALSE, classif.xgboost
##                                    5.886364
##          SMOTE, FALSE, FALSE, classif.ksvm
##                                   11.545455
##  SMOTE, FALSE, FALSE, classif.randomForest
##                                    6.303030
##       SMOTE, FALSE, FALSE, classif.xgboost
##                                    4.598485
```

Plotando grafico de Critical Diference

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