

Untitled

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import data

```
red = read_excel(path = "./data/wine.xlsx", sheet = "red") %>%  
  janitor::clean_names()
```

```
## Warning in FUN(X[[i]], ...): strings not representable in native encoding will  
## be translated to UTF-8
```

```
white = read_excel(path = "./data/wine.xlsx", sheet = "white") %>%  
  janitor::clean_names()
```

```
#wine = data.frame(rbind(red, white))
```

```
wine = red %>%  
  mutate(quality = as.factor(ifelse(quality > 6.5, "good", "bad")))
```

Divide the data into two part (training and test)

```
rowtrain = createDataPartition(y = wine$quality,  
                                p = 2/3,  
                                list = FALSE)  
  
ctrl = trainControl(method = "repeatedcv",  
                    repeats = 5,  
                    summaryFunction = twoClassSummary,  
                    classProbs = TRUE)
```

tree

```
## using caret  
#rpart.fit = train(quality~., wine,  
#                  subset = rowtrain,  
#                  method = "rpart",  
#                  tuneGrid = data.frame(cp = exp(seq(-6, -2, len = 20))),  
#                  trControl = ctrl,
```

```

#           metric = "ROC")
#ggplot(rpart.fit, highlight = TRUE)
#rpart.plot(rpart.fit$finalModel)
#rpart.fit$bestTune

```

```

set.seed(666)
library(rpart)
tree1 = rpart(formula = quality~., data = wine,
              subset = rowtrain,
              control = rpart.control(cp = 0))
cpTable = printcp(tree1)

```

```

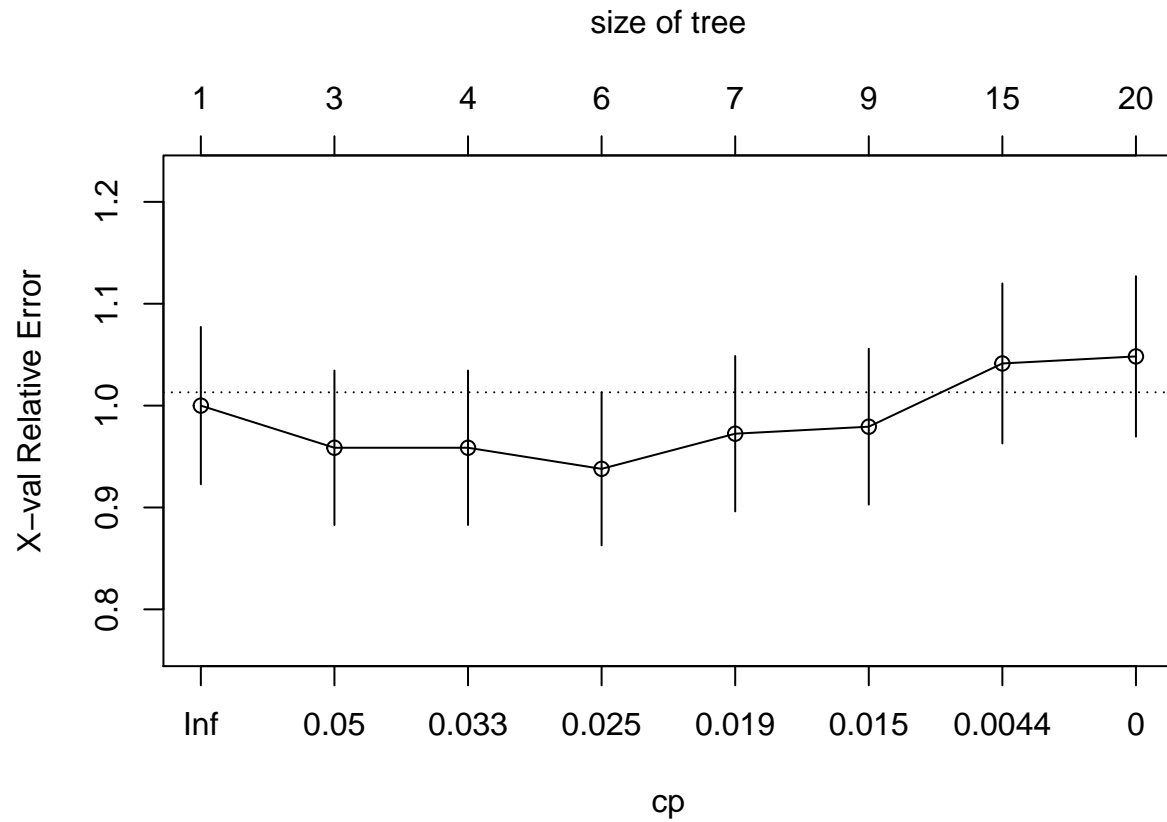
##
## Classification tree:
## rpart(formula = quality ~ ., data = wine, subset = rowtrain,
##       control = rpart.control(cp = 0))
##
## Variables actually used in tree construction:
## [1] alcohol   chlorides facid    freesd    p_h      rsugar    sulphates
## [8] totalsd   vacid
##
## Root node error: 145/1067 = 0.1359
##
## n= 1067
##
##          CP nsplit rel error  xerror    xstd
## 1 0.0724138     0   1.00000 1.00000 0.077197
## 2 0.0344828     2   0.85517 0.95862 0.075828
## 3 0.0310345     3   0.82069 0.95862 0.075828
## 4 0.0206897     5   0.75862 0.93793 0.075127
## 5 0.0172414     6   0.73793 0.97241 0.076290
## 6 0.0137931     8   0.70345 0.97931 0.076518
## 7 0.0013793    14   0.60000 1.04138 0.078521
## 8 0.0000000    19   0.59310 1.04828 0.078738

```

```

plotcp(tree1)

```



```
minErr = which.min(cpTable[,4])
```

```
# optimal cp value
```

```
cpTable[minErr, 1]
```

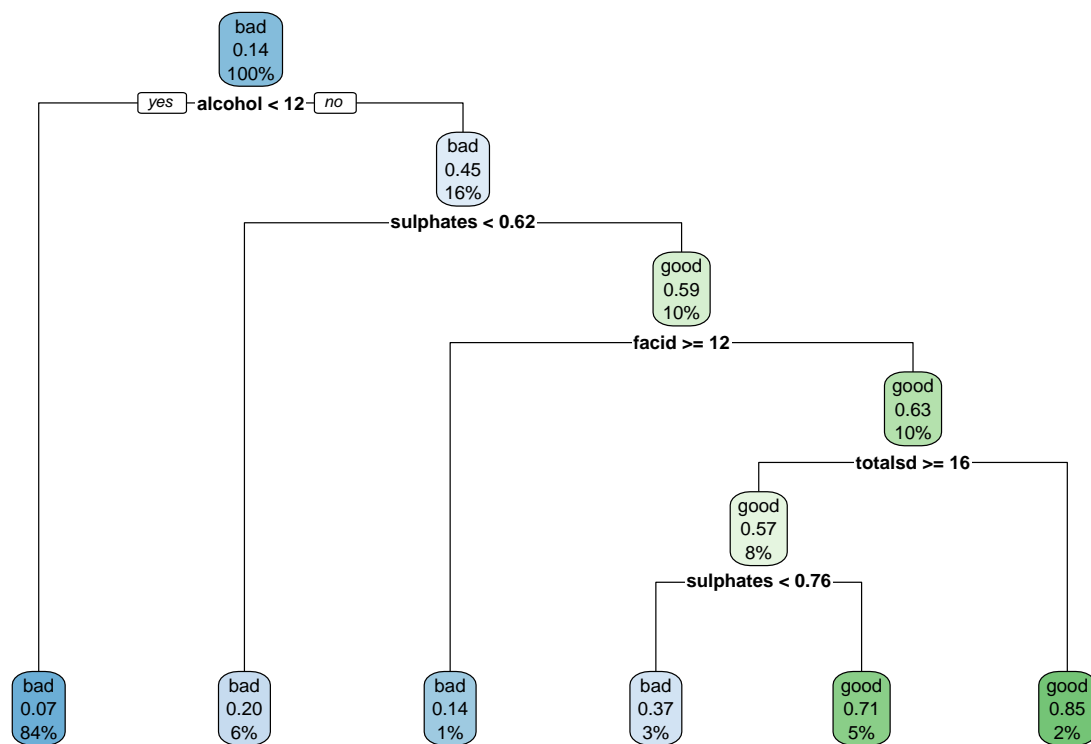
```
## [1] 0.02068966
```

```
tree2 = prune(tree1, cp = cpTable[minErr, 1])# mse
```

```
tree3=prune(tree1,cp=cpTable[cpTable[,4]<cpTable[minErr,4]+cpTable[minErr,5],1][1])
```

```
# mse
```

```
rpart.plot(tree2)
```



```
# 1se
rpart.plot(tree3)
```

bad
0.14
100%

bagging and random forests

```
## using caret
rf.grid = expand.grid(mtry = 1:6,
#                       splitrule = "gini",
#                       min.node.size = 1:6)

rpart.fit = train(quality~., wine,
#                 subset = rowtrain,
#                 method = "ranger",
#                 tuneGrid = rf.grid,
#                 trControl = ctrl,
#                 metric = "ROC")

ggplot(rpart.fit, highlight = TRUE)
```

```
library(randomForest)
```

```
## Warning: package 'randomForest' was built under R version 3.6.3
```

```
## randomForest 4.6-14
```

```
## Type rfNews() to see new features/changes/bug fixes.
```

```
##
## Attaching package: 'randomForest'

## The following object is masked from 'package:ranger':
##
##      importance

## The following object is masked from 'package:dplyr':
##
##      combine

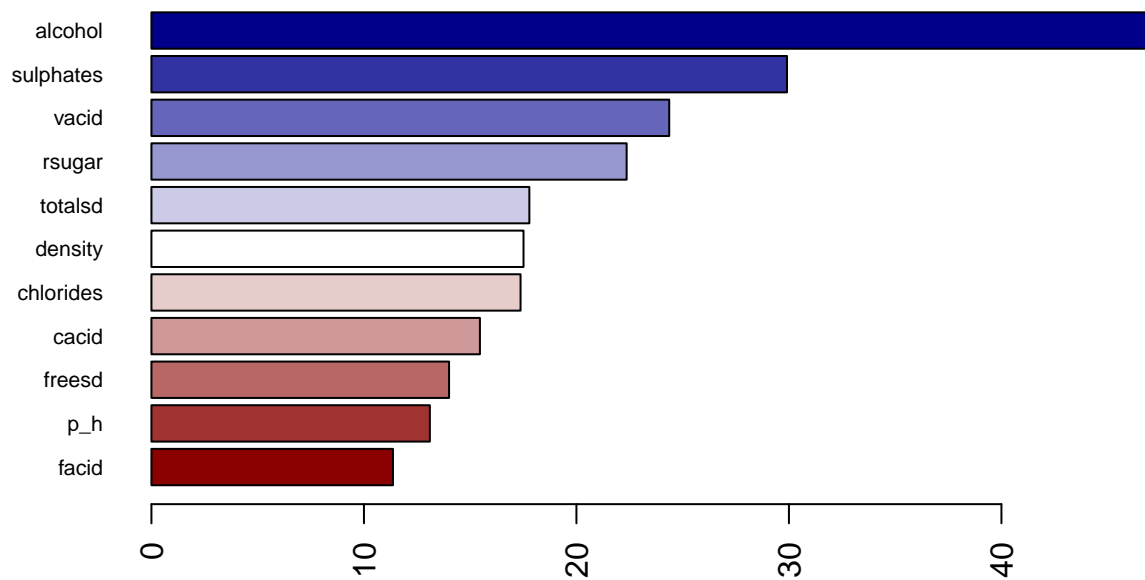
## The following object is masked from 'package:ggplot2':
##
##      margin
```

```
# bagging
bagging = randomForest(quality~., wine[rowtrain,],mtry = 11)
```

```
## Warning: The `i` argument of `[`() can't be a matrix as of tibble 3.0.0.
## Convert to a vector.
## This warning is displayed once every 8 hours.
## Call `lifecycle::last_warnings()` to see where this warning was generated.
```

```
bagging.per = ranger(quality~., wine[rowtrain,],
  mtry = 11,
  splitrule = "gini",
  min.node.size = 5,
  importance = "permutation",
  scale.permutation.importance = TRUE)

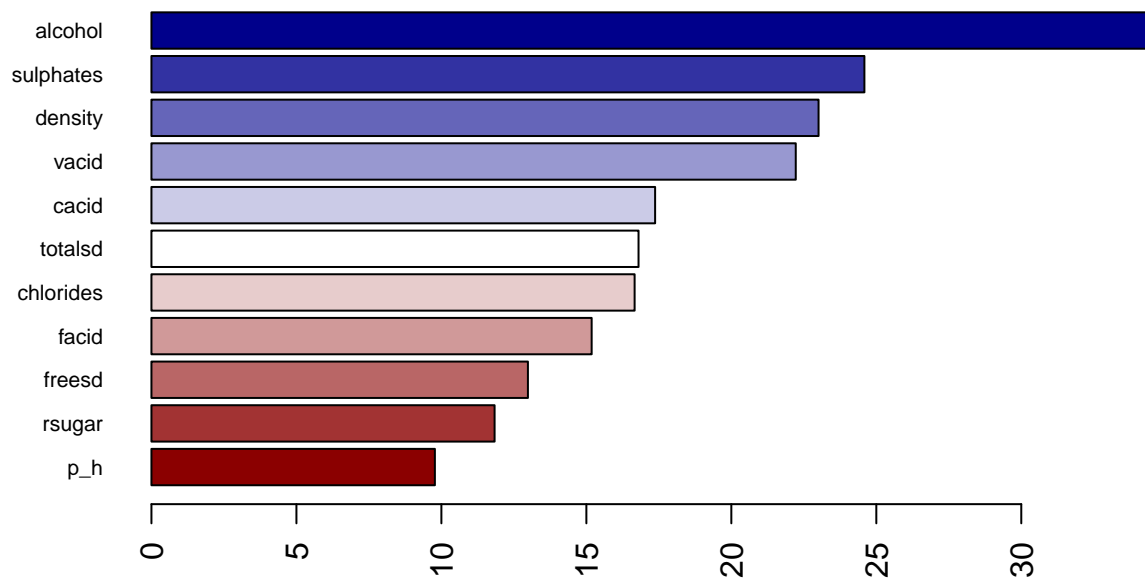
barplot(sort(ranger::importance(bagging.per), decreasing = FALSE),
  las = 2, horiz = TRUE, cex.names = 0.7,
  col = colorRampPalette(colors = c("darkred","white", "darkblue"))(11))
```



```
# random forest
rf = randomForest(quality~., wine[rowtrain,],mtry = 3)

rf.per = ranger(quality~., wine[rowtrain,],
                mtry = 3,
                splitrule = "gini",
                min.node.size = 5,
                importance = "permutation",
                scale.permutation.importance = TRUE)

barplot(sort(ranger::importance(rf.per), decreasing = FALSE),
        las = 2, horiz = TRUE, cex.names = 0.7,
        col = colorRampPalette(colors = c("darkred", "white", "darkblue"))(11))
```



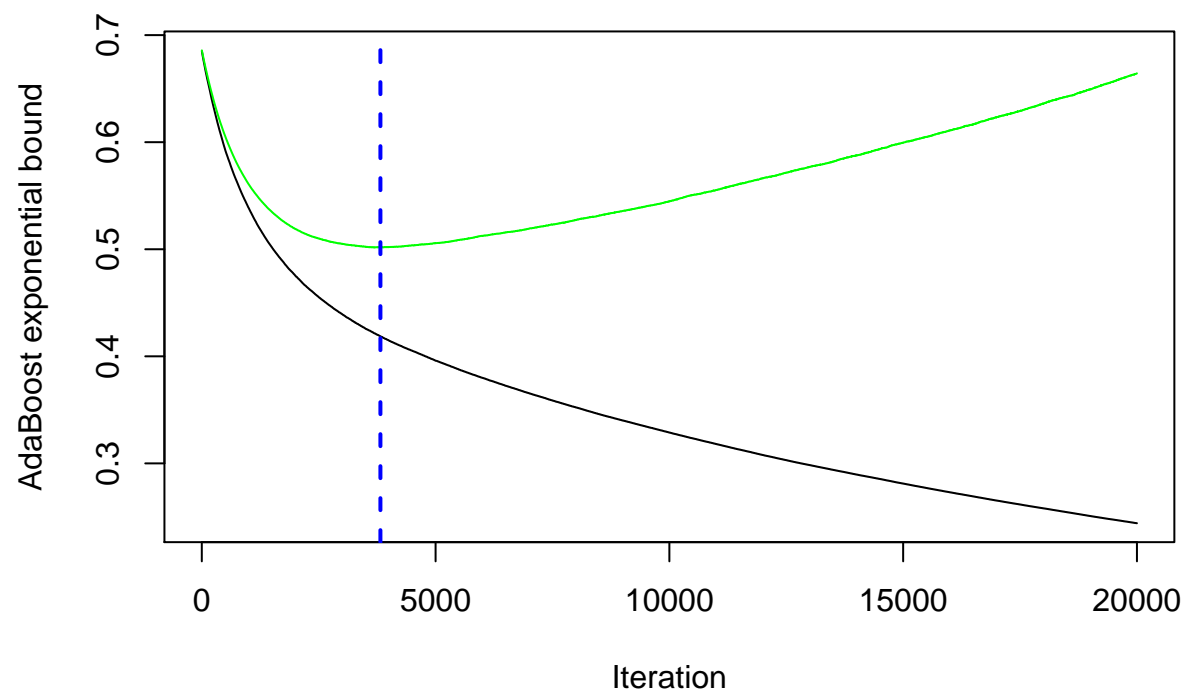
boosting

```
library(gbm)
```

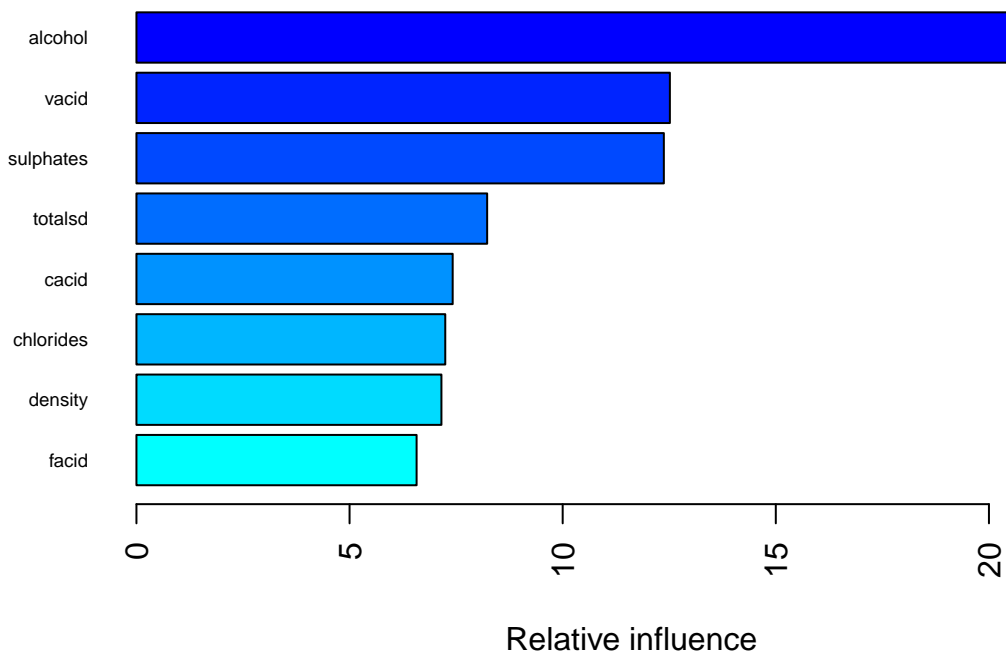
```
## Warning: package 'gbm' was built under R version 3.6.3
```

```
## Loaded gbm 2.1.5
```

```
wine2 = wine
wine2$quality = as.numeric(wine2$quality == "good")
bst = gbm(quality~., wine2[rowtrain,],
  distribution = "adaboost",
  n.trees = 20000,
  interaction.depth = 3,
  shrinkage = 0.001,
  cv.folds = 10)
nt = gbm.perf(bst, method = "cv")
```

```
summary(bst, las = 2, cBars = 8, cex.names = 0.6)
```



```
##           var  rel.inf
## alcohol    alcohol 23.458682
## vacid      vacid  12.514496
## sulphates  sulphates 12.373228
## totalsd    totalsd  8.228050
## cacid      cacid   7.419293
## chlorides  chlorides 7.245257
## density    density  7.154903
## facid      facid   6.572538
## rsugar     rsugar   5.684333
## freesd     freesd   4.967191
## p_h        p_h     4.382029
```

boosting in train

```
## (long time to run )
#gbm.grid_2 <- expand.grid(n.trees = 4586,
#                          interaction.depth = 1:6,
#                          shrinkage = c(0.001, 0.003, 0.005),
#                          n.minobsinnode = 1)
#gbm.fit_2 <- train(quality~., wine[rowtrain,],
#                  method = "gbm",
#                  tuneGrid = gbm.grid_2,
#                  trControl = ctrl,
```

```

#           metric = "ROC",
#           verbose = FALSE)
#ggplot(gbm.fit_2, highlight = TRUE)

tree.pred = predict(tree2, newdata = wine[-rowtrain,], type = "prob")[,1]
bag.pred = predict(bagging, newdata = wine[-rowtrain,], type = "prob")[,1]
rf.pred = predict(rf, newdata = wine[-rowtrain,], type = "prob")[,1]

bst.pred = predict(bst, newdata = wine[-rowtrain,], type = "response")

## Using 3820 trees...

roc.tree = roc(wine$quality[-rowtrain], tree.pred)

## Setting levels: control = bad, case = good

## Setting direction: controls < cases

roc.bag = roc(wine$quality[-rowtrain], bag.pred)

## Setting levels: control = bad, case = good

## Setting direction: controls > cases

roc.rf = roc(wine$quality[-rowtrain], rf.pred)

## Setting levels: control = bad, case = good
## Setting direction: controls > cases

roc.bst = roc(wine$quality[-rowtrain], bst.pred)

## Setting levels: control = bad, case = good

## Setting direction: controls < cases

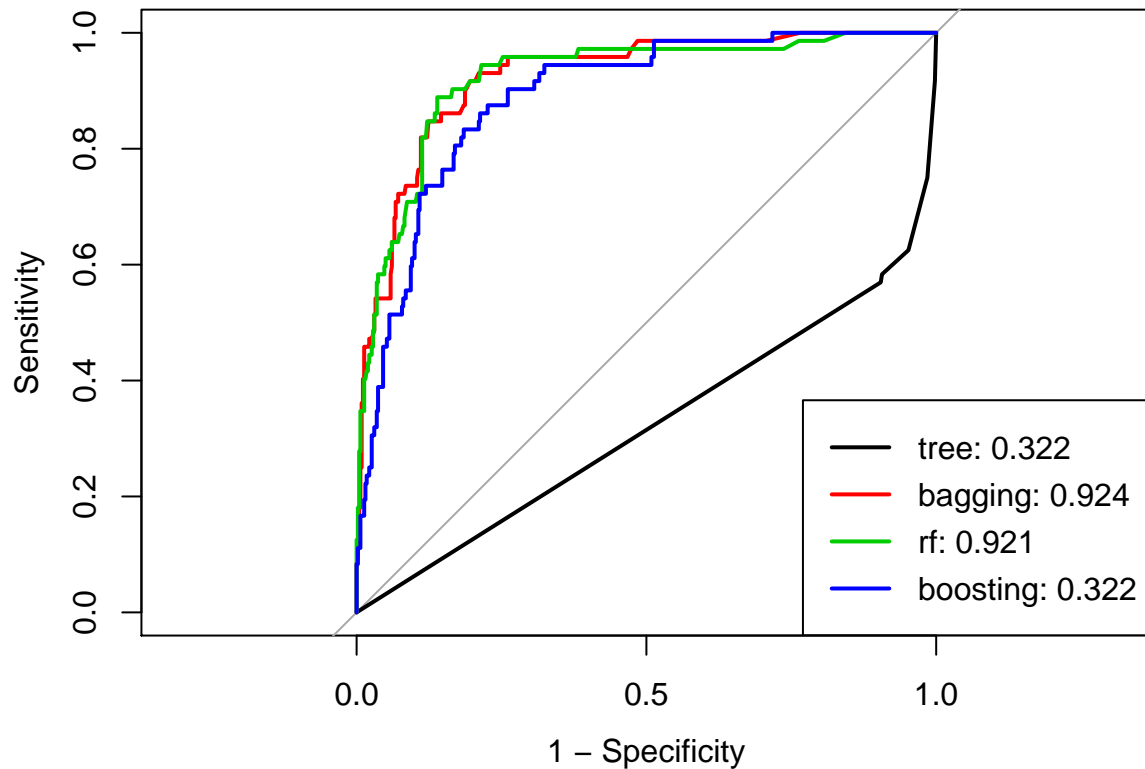
auc = c(roc.tree$auc[1], roc.bag$auc[1], roc.rf$auc[1], roc.bst$aur[1])

plot(roc.tree, legacy.axes = TRUE)
plot(roc.bag, col = 2, add = TRUE)
plot(roc.rf, col = 3, add = TRUE)
plot(roc.bst, col = 4, add = TRUE)

modelNames = c("tree", "bagging", "rf", "boosting")

legend("bottomright", legend = paste0(modelNames, ": ", round(auc, 3)),
      col = 1:4, lwd = 2)

```



Linear

```
linear_svm <- tune.svm(quality~.,
  data = wine[rowtrain,],
  kernel = "linear",
  cost = data.frame(cost = exp(seq(-20,-15,len=50))))
linear_svm$best.parameters
```

```
##          cost
## 1 2.061154e-09
```

Radial

```
radi_svm <- tune.svm(quality~.,
  data = wine[rowtrain,],
  kernel = "radial",
  cost = data.frame(cost = exp(seq(-20,-15,len=50))))
radi_svm$best.parameters
```

```
##          cost
## 1 2.061154e-09
```

only error rate can be obtained

```
linea.svm.pred = predict(linear_svm$best.model, newdata = wine[-rowtrain,], type = "prob") %>% as.data.frame()
radial.svm.pred = predict(radi_svm$best.model, newdata = wine[-rowtrain,], type = "prob") %>% as.data.frame()

error_linear=1-sum(linea.svm.pred==as.vector(wine[-rowtrain,12]))/nrow(wine[-rowtrain,])
error_radial=1-sum(radial.svm.pred==wine[-rowtrain,12])/nrow(wine[-rowtrain,])

tree.pred2 = predict(tree2, newdata = wine[-rowtrain,], type="class") %>% as.data.frame()
bag.pred2 = predict(bagging, newdata = wine[-rowtrain,], type="class") %>% as.data.frame()
rf.pred2 = predict(rf, newdata = wine[-rowtrain,], type="class") %>% as.data.frame()
bst.pred2 = predict(bst, newdata = wine[-rowtrain,], type = "response") %>% as.data.frame() %>% mutate(
  .<0.5~"bad",
  .>0.5~"good"
))
```

Using 3820 trees...

```
error_tree=1-sum(tree.pred2 ==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
error_bag=1-sum(bag.pred2==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
error_rf=1-sum(rf.pred2==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
error_bst=1-sum(bst.pred2[,2]==wine[-rowtrain,12])/nrow(wine[-rowtrain,])

# test misclassification
data.frame(model=c("SVM_linear", "SVM_radial", "Tree", "Bagging", "Random_forest", "Boosting"), error_rate=c(
```

model	error_rate
SVM_linear	0.135
SVM_radial	0.135
Tree	0.115
Bagging	0.094
Random_forest	0.096
Boosting	0.118

```
# train data misclassification rate
linea.svm.pred3 = predict(linear_svm$best.model, newdata = wine[rowtrain,], type = "prob") %>% as.data.frame()
radial.svm.pred3 = predict(radi_svm$best.model, newdata = wine[rowtrain,], type = "prob") %>% as.data.frame()

error_linear3=1-sum(linea.svm.pred3==wine[rowtrain,12])/nrow(wine[rowtrain,])
error_radial3=1-sum(radial.svm.pred3==wine[rowtrain,12])/nrow(wine[rowtrain,])

tree.pred3 = predict(tree2, newdata = wine[rowtrain,], type="class") %>% as.data.frame()
bag.pred3 = predict(bagging, newdata = wine[rowtrain,], type="class") %>% as.data.frame()
rf.pred3 = predict(rf, newdata = wine[rowtrain,], type="class") %>% as.data.frame()
bst.pred3 = predict(bst, newdata = wine[rowtrain,], type = "response") %>% as.data.frame() %>% mutate(
  .<0.5~"bad",
  .>0.5~"good"
))
```

Using 3820 trees...

```

error_tree3=1-sum(tree.pred3 ==wine[rowtrain,12])/nrow(wine[rowtrain,])
error_bag3=1-sum(bag.pred3==wine[rowtrain,12])/nrow(wine[rowtrain,])
error_rf3=1-sum(rf.pred3==wine[rowtrain,12])/nrow(wine[rowtrain,])
error_bst3=1-sum(bst.pred3[,2]==wine[rowtrain,12])/nrow(wine[rowtrain,])

# train
data.frame(model=c("SVM_linear","SVM_radial","Tree","Bagging","Random_forest","Boosting"),error_rate=c(

```

model	error_rate
SVM_linear	0.1358950
SVM_radial	0.1358950
Tree	0.1030928
Bagging	0.0000000
Random_forest	0.0000000
Boosting	0.1040300