Main: Facial Expression Recognition Framework

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Introduction / Objective

Baseline Model/Proposed Model

Results

Analysis

In your final repo, there should be an R markdown file that organizes **all computational steps** for evaluating your proposed Facial Expression Recognition framework.

This file is currently a template for running evaluation experiments. You should update it according to your codes but following precisely the same structure.

Step 0 set work directories

```
set.seed(2020)
# setwd("~/GitHub/Fall2020-Project3-group1/doc")

# change the working directory as needed
# if someone can make this a relative path, that would be great!!!
```

Provide directories for training images. Training images and Training fiducial points will be in different subfolders.

```
# change the directory of the data to where it's stored in your local drive as needed

train_dir <- "../data/train_set/" # This will be modified for different data sets.

# train_dir <- "~/train_set/"

train_image_dir <- paste(train_dir, "images/", sep="")
train_pt_dir <- paste(train_dir, "points/", sep="")
train_label_path <- paste(train_dir, "label.csv", sep="")</pre>
```

Step 1: set up controls for evaluation experiments.

In this chunk, we have a set of controls for the evaluation experiments.

- (T/F) cross-validation on the training set
- (T/F) reweighting the samples for training set
- (number) K, the number of CV folds
- (T/F) process features for training set
- (T/F) run evaluation on an independent test set
- (T/F) process features for test set

```
K <- 5 # number of CV folds
run.fudicial.list <- FALSE
run.feature.train <- FALSE # process features for training set</pre>
run.feature.test <- FALSE # process features for test set</pre>
sample.reweight <- TRUE # run sample reweighting in model training</pre>
run.cv.gbm <- FALSE # run cross-validation on the training set for qbm
run.train.gbm <- FALSE # run evaluation on entire train set
run.test.gbm <- TRUE # run evaluation on an independent test set
run.cv.xgboost <- FALSE # run cross-validation on the training set for xgboost
run.train.xgboost <- FALSE # run evaluation on entire train set
run.test.xgboost <- TRUE # run evaluation on an independent test set
run.cv.rforestw <- FALSE # run cross-validation on the training set for xgboost
run.train.rforestw <- FALSE # run evaluation on entire train set
run.test.rforestw <- TRUE # run evaluation on an independent test set
run.cv.RF <- FALSE # run cross-validation on the training set for xqboost
run.train.RF <- FALSE # run evaluation on entire train set</pre>
run.test.RF <- TRUE # run evaluation on an independent test set
# add controls here to make if else statements to either cross-validate, test, train, or to just load s
# for xgboost, we need to also train and test each time we knit to record the time for the model
run.cv.svm <- FALSE # run cross-validation on the training set for sum
run.train.svm <- FALSE # run evaluation on entire train set
run.test.svm <- TRUE # run evaluation on an independent test set
run.cv.pca <-FALSE # calculate pca</pre>
```

Using cross-validation or independent test set evaluation, we compare the performance of models with different specifications. In this Starter Code, we tune parameter lambda (the amount of shrinkage) for logistic regression with LASSO penalty.

```
# hyperparameters for our models

# gbm model (baseline)
hyper_grid_gbm <- expand.grid(
    shrinkage = c(0.001, 0.005, 0.010, 0.050, 0.100),
    n.trees = c(600, 1200, 1800)
)</pre>
```

```
# xgboost model
hyper_grid_xgboost <- expand.grid(
  eta = c(0.01, 0.05, 0.1, 0.2, 0.3),
  lambda = c(0.001, 0.005, 0.010, 0.050, 0.100),
  gamma = c(0, 5),
  nrounds = c(600, 1200, 1800)
# sum model
hyper_grid_svm <- expand.grid(</pre>
  nprinciple = c(400, 450, 500, 550, 600, 650, 700, 750)
# add more hyperparameters for each model as needed
# random forest
hyper_grid_rf_uw <- expand.grid(</pre>
 ntrees = c(100, 300, 500, 800, 1000),
  mtry = c(500)
)
# random forest with weights model
hyper_grid_rforest <- expand.grid(
 ntrees = c(100, 300, 500, 800, 1000),
  maxd = c(0, 5, 10, 15, 20, 25)
```

Step 2: import data and train-test split

```
#train-test split
info <- read.csv(train_label_path)
n <- nrow(info)
n_train <- round(n*(4/5), 0)
train_idx <- sample(info$Index, n_train, replace = F)
test_idx <- setdiff(info$Index, train_idx)</pre>
```

Fiducial points are stored in matlab format. In this step, we read them and store them in a list.

```
n_files <- length(list.files(train_image_dir))

if (run.fudicial.list){
    #function to read fiducial points
    #input: index
    #output: matrix of fiducial points corresponding to the index
    readMat.matrix <- function(index){
        return(round(readMat(pasteO(train_pt_dir, sprintf("%04d", index), ".mat"))[[1]],0))
    }

#load fiducial points
fiducial_pt_list <- lapply(1:n_files, readMat.matrix)
save(fiducial_pt_list, file="../output/fiducial_pt_list.RData")</pre>
```

```
} else {
  load(file="../output/fiducial_pt_list.RData")
}
```

Step 3: construct features and responses

- The follow plots show how pairwise distance between fiducial points can work as feature for facial emotion recognition.
 - In the first column, 78 fiducials points of each emotion are marked in order.
 - In the second column distributions of vertical distance between right pupil(1) and right brow peak(21) are shown in histograms. For example, the distance of an angry face tends to be shorter than that of a surprised face.
 - The third column is the distributions of vertical distances between right mouth corner(50) and the midpoint of the upper lip(52). For example, the distance of an happy face tends to be shorter than that of a sad face.

feature.R should be the wrapper for all your feature engineering functions and options. The function feature() should have options that correspond to different scenarios for your project and produces an R object that contains features and responses that are required by all the models you are going to evaluate later.

- feature.R
- Input: list of images or fiducial point
- Output: an RData file that contains extracted features and corresponding responses

```
source("../lib/feature.R")
tm_feature_train <- NA
if(run.feature.train){
   tm_feature_train <- system.time(dat_train <- feature(fiducial_pt_list, train_idx))
   save(dat_train, tm_feature_train, file="../output/feature_train.RData")
}else{
   load(file="../output/feature_train.RData")
}

tm_feature_test <- NA
if(run.feature.test){
   tm_feature_test <- system.time(dat_test <- feature(fiducial_pt_list, test_idx))
   save(dat_test, tm_feature_test, file="../output/feature_test.RData")
}else{
   load(file="../output/feature_test.RData")
}</pre>
```



Figure 1: Figure 1

Gradient Boosted Trees (gbm model) (Baseline Model)

Step 4: Train a classification model with training features and responses

Call the train gbm model and test gbm model from library.

train_gbm.R and test_gbm.R should be wrappers for all your model training steps and your classification/prediction steps.

- train_gbm.R
 - Input: a data frame containing features and labels and a parameter list.
 - Output:a trained model
- test_gbm.R
 - Input: the fitted classification model using training data and processed features from testing images
 - Input: an R object that contains a trained classifier.
 - Output: training model specification

```
source("../lib/train_gbm.R")
source("../lib/test_gbm.R")
source("../lib/cross_validation_gbm.R")
```

Model selection with cross-validation

• Do model selection by choosing among different values of training model parameters.

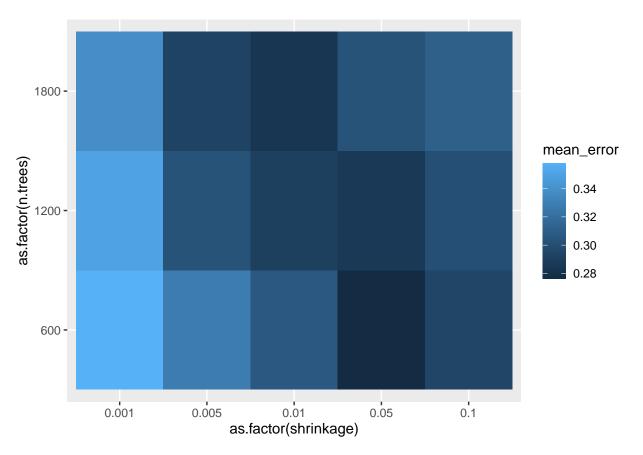
*Visualize cross-validation results.

```
res_cv_gbm <- as.data.frame(res_cv)
colnames(res_cv_gbm) <- c("mean_error", "sd_error", "mean_AUC", "sd_AUC")
gbm_cv_results = data.frame(hyper_grid_gbm, res_cv_gbm)</pre>
```

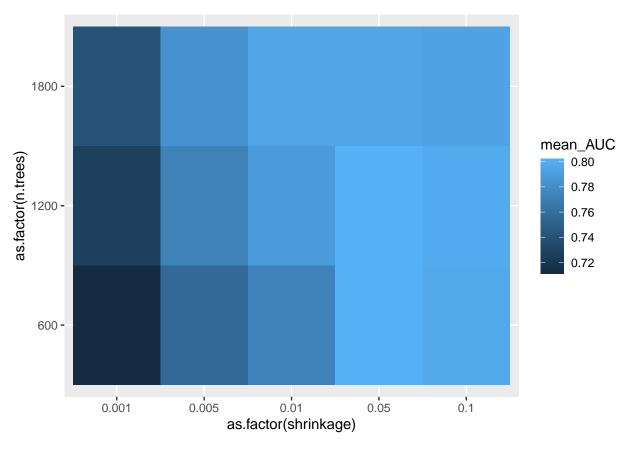
```
# a subset of cross-validated gbm models ordered by mean AUC (15 total)
# see appendix for full table
gbm_cv_results[order(gbm_cv_results$mean_AUC, decreasing = TRUE), ][1:5, ]
```

```
##
      shrinkage n.trees mean error
                                     sd error mean AUC
## 9
                  1200 0.2861576 0.026049925 0.8022183 0.018723658
          0.05
## 4
          0.05
                   600 0.2764453 0.008045855 0.8015074 0.009653744
## 10
          0.10
                  1200 0.3004216 0.031100034 0.7986702 0.024253701
## 5
          0.10
                   600 0.2941406 0.026467746 0.7965060 0.021828465
                   1800 0.3031199 0.027850857 0.7949472 0.019940282
## 14
          0.05
```

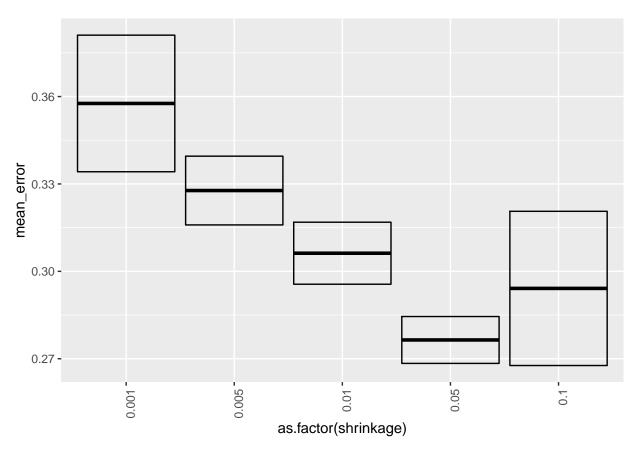
```
# Mean Error
ggplot(gbm_cv_results, aes(as.factor(shrinkage), as.factor(n.trees), fill = mean_error)) +
  geom_tile()
```



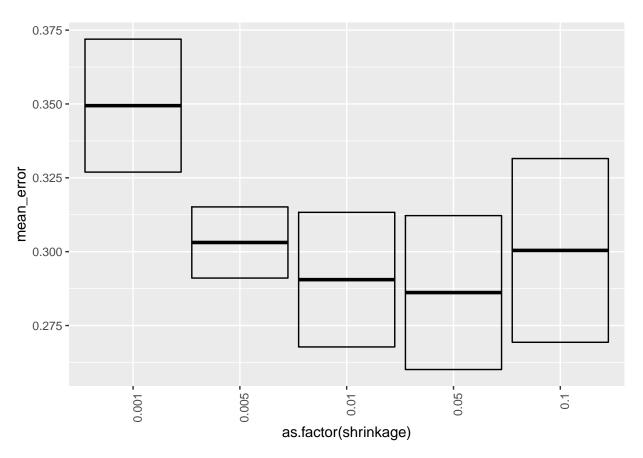
```
# Mean AUC
ggplot(gbm_cv_results, aes(as.factor(shrinkage), as.factor(n.trees), fill = mean_AUC)) +
   geom_tile()
```



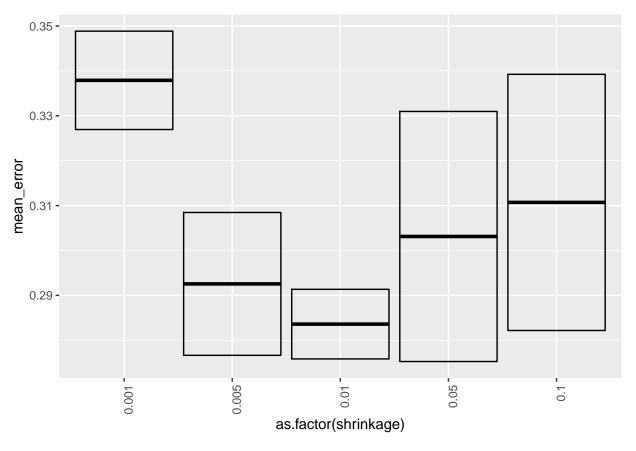
```
# Mean Error
# N.Trees = 600
ggplot(gbm_cv_results[gbm_cv_results$n.trees == 600, ],
    aes(x = as.factor(shrinkage), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```

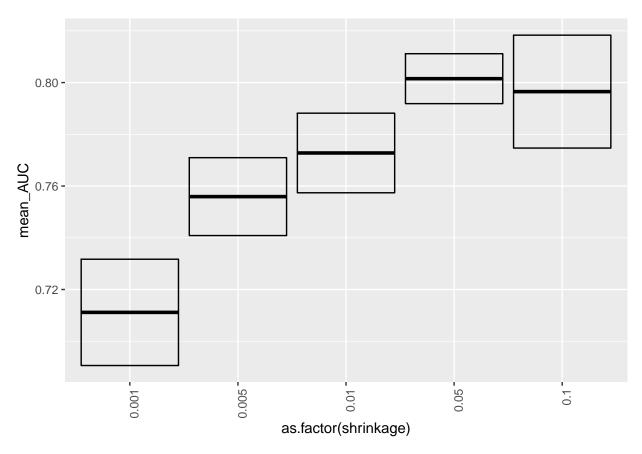


```
# N.Trees = 1200
ggplot(gbm_cv_results[gbm_cv_results$n.trees == 1200, ],
    aes(x = as.factor(shrinkage), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```

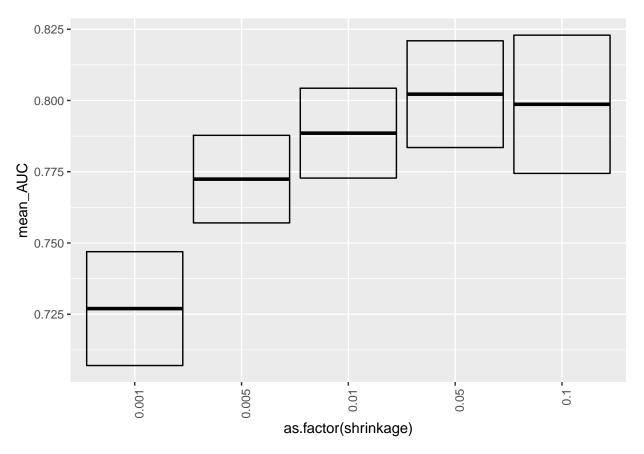


```
# N.Trees = 1800
ggplot(gbm_cv_results[gbm_cv_results$n.trees == 1800, ],
    aes(x = as.factor(shrinkage), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```

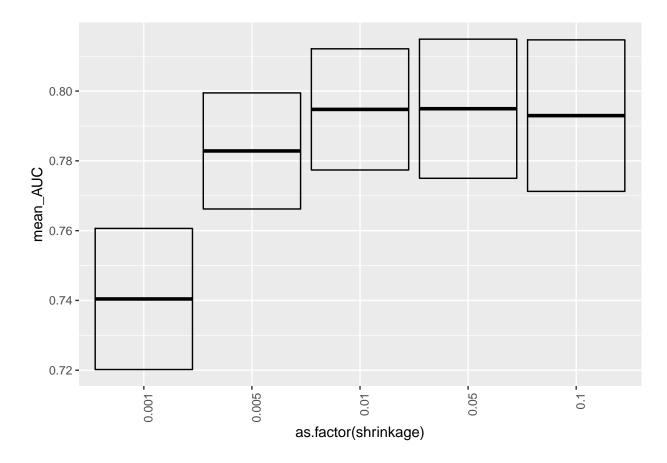




```
# N.Trees = 1200
ggplot(gbm_cv_results[gbm_cv_results$n.trees == 1200, ],
    aes(x = as.factor(shrinkage), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



```
# N.Trees = 1800
ggplot(gbm_cv_results[gbm_cv_results$n.trees == 1800, ],
    aes(x = as.factor(shrinkage), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



• Choose the "best" parameter value

Due to the presence imbalanced data, we choose to focus out attention on highest mean AUC rather than lowest mean error. However, we notice that the second best model (model 4) is has an mean AUC comparable to that of the best model (model 9) while being much simplier—model 4 has 600 trees while model 9 has 1200—we choose to select the more parsimonious model as our best baseline gbm model.

```
gbm_cv_results[order(gbm_cv_results$mean_AUC, decreasing = TRUE), ][2, ]

## shrinkage n.trees mean_error sd_error mean_AUC sd_AUC

## 4 0.05 600 0.2764453 0.008045855 0.8015074 0.009653744

par_best_gbm_ind <- 4
par_best_gbm_shrinkage <- gbm_cv_results$shrinkage[par_best_gbm_ind]
par_best_gbm_n.trees <- gbm_cv_results$n.trees[par_best_gbm_ind]</pre>
```

• Train the model with the entire training set using the selected model (model parameter) via cross-validation.

```
if (run.train.gbm) {
    # training weights
    weight_train <- rep(NA, length(label_train))
    for (v in unique(label_train)){
        weight_train[label_train == v] = 0.5 * length(label_train) / length(label_train[label_train == v])</pre>
```

Step 5: Run test on test images

• Evaluation

```
## reweight the test data to represent a balanced label distribution

weight_test <- rep(NA, length(label_test))
for (v in unique(label_test)){
    weight_test[label_test == v] = 0.5 * length(label_test) / length(label_test[label_test == v])
}

# convert the original 1-2 class into numeric 0s and 1s
label_test <- ifelse(label_test == 2, 0, 1)

accu <- sum(weight_test * (label_pred == label_test)) / sum(weight_test)
tpr.fpr <- WeightedROC(prob_pred, label_test, weight_test)
auc <- WeightedAUC(tpr.fpr)

## The accuracy of the gbm model (shinkage = 0.05, n.trees = 600) is 74.4%.

## The AUC of the gbm model (shinkage = 0.05, n.trees = 600) is 0.8086568.</pre>
```

Summarize Running Time

Prediction performance matters, so does the running times for constructing features and for training the model, especially when the computation resource is limited.

- ## Time for constructing training features = 2.14 seconds
- ## Time for constructing testing features = 0.16 seconds
- ## Time for training gbm model = 233.97 seconds
- ## Time for testing gbm model = 14.317 seconds

xgboost Model (Proposed Model)

Step 4: Train a classification model with training features and responses

Call the train model and test model from library.

train_xgboost.R and test_xgboost.R should be wrappers for all your model training steps and your classification/prediction steps.

- train_xgboost.R
 - Input: a data frame containing features and labels and a parameter list.
 - Output:a trained model
- test_xgboost.R
 - Input: the fitted classification model using training data and processed features from testing images
 - Input: an R object that contains a trained classifier.
 - Output: training model specification

```
source("../lib/train_xgboost.R")
source("../lib/test_xgboost.R")
source("../lib/cross_validation_xgboost.R")
```

Model selection with cross-validation

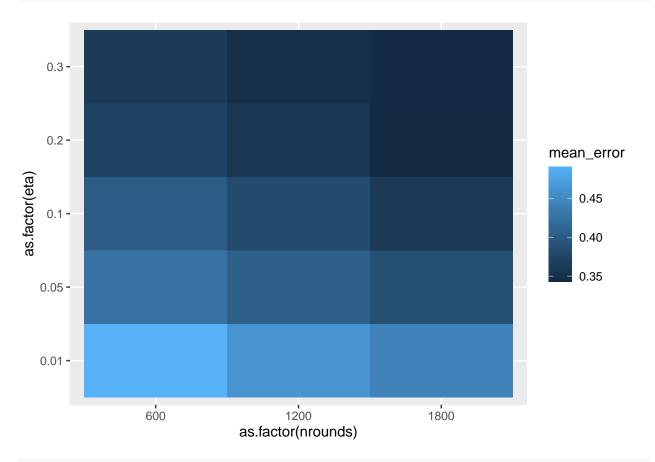
• Do model selection by choosing among different values of training model parameters.

*Visualize cross-validation results.

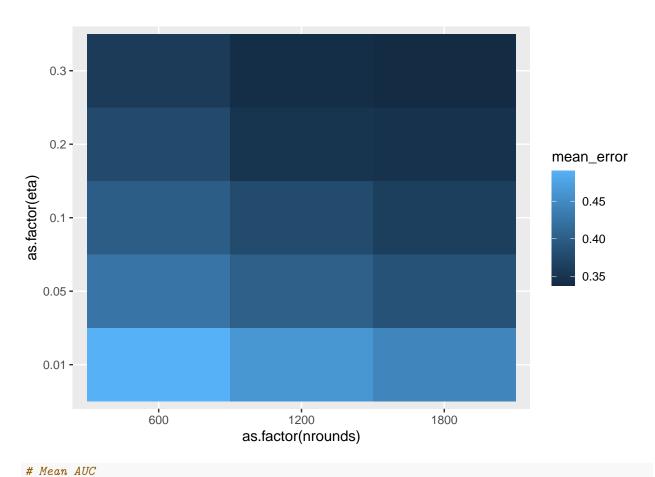
```
res_cv_xgboost <- as.data.frame(res_cv)
colnames(res_cv_xgboost) <- c("mean_error", "sd_error", "mean_AUC", "sd_AUC")</pre>
```

```
res_cv_xgboost_cv_results = data.frame(hyper_grid_xgboost, res_cv_xgboost)
\# a subset of cross-validated xgboost models ordered by mean AUC (150 total)
# see appendix for full table
res_cv_xgboost_cv_results[order(res_cv_xgboost_cv_results$mean_AUC, decreasing = TRUE), ][1:5, ]
       eta lambda gamma nrounds mean_error
                                            sd_error mean_AUC
                                                                    sd_AUC
                           1200 0.4054330 0.01838352 0.8083090 0.01479400
## 67 0.05 0.050
                      0
## 23 0.10 0.100
                      0
                            600 0.3987534 0.01527476 0.8081563 0.01500276
## 3 0.10 0.001
                            600 0.3967334 0.01385476 0.8080448 0.01802835
                     0
## 18 0.10 0.050
                     0
                            600 0.4014677 0.01679825 0.8078401 0.01590874
## 52 0.05 0.001
                      0
                           1200 0.4048485 0.01376101 0.8074209 0.01509062
# Mean Error
```

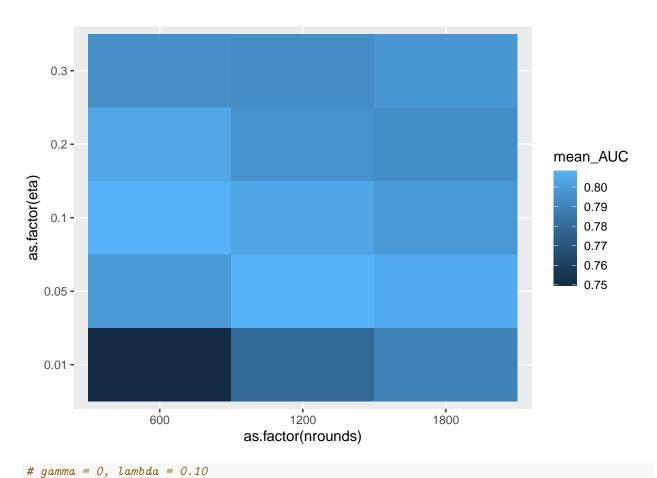
```
# Mean Error
# gamma = 0, lambda = 0.05
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$gamma == 0 & res_cv_xgboost_cv_results$lambd
    geom_tile()
```



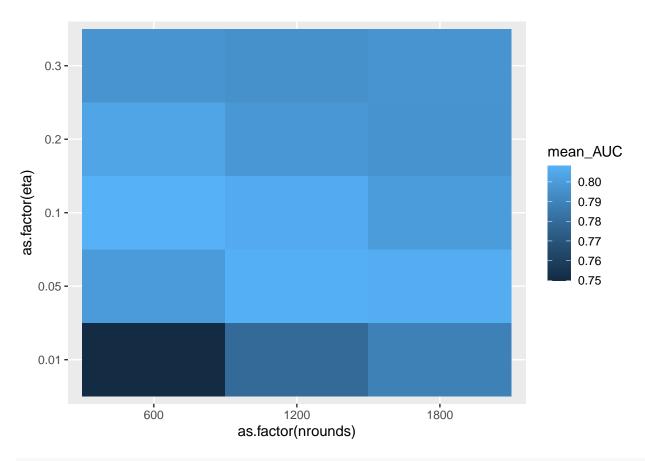
gamma = 0, lambda = 0.10
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results\$gamma == 0 & res_cv_xgboost_cv_results\$lambd
geom_tile()



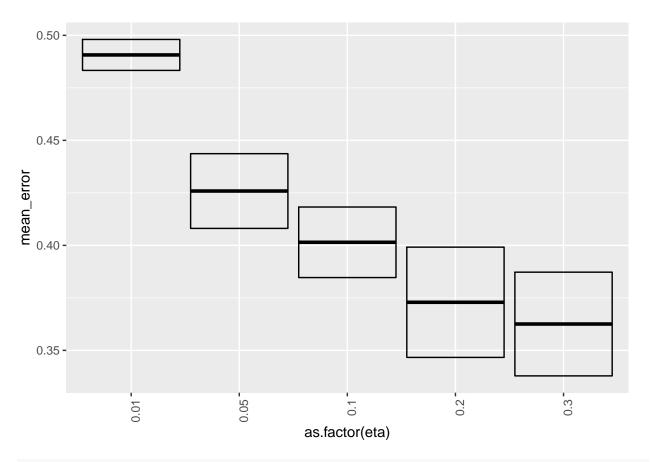
```
# #ean Aoc
# # gamma = 0, lambda = 0.05
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$gamma == 0 & res_cv_xgboost_cv_results$lambd
    geom_tile()
```



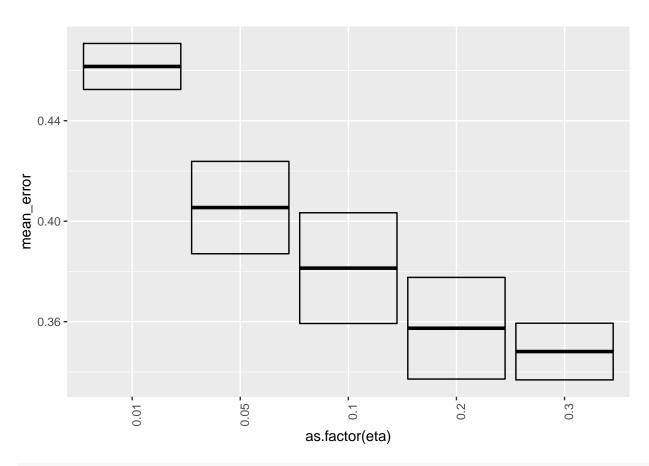
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results\$gamma == 0 & res_cv_xgboost_cv_results\$lambd
 geom_tile()



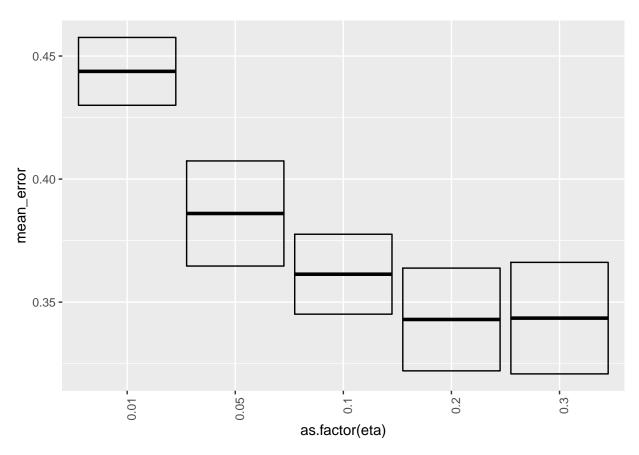
```
# Mean Error
# nrounds = 600
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$nrounds == 600 & res_cv_xgboost_cv_results$g
    aes(x = as.factor(eta), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



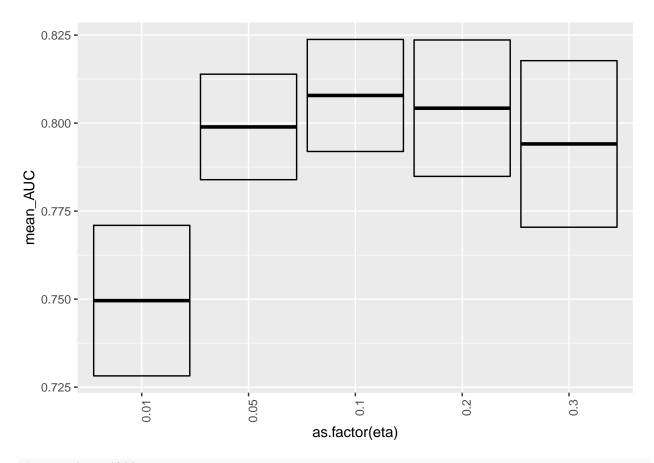
```
# nrounds = 1200
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$nrounds == 1200 & res_cv_xgboost_cv_results$
    aes(x = as.factor(eta), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



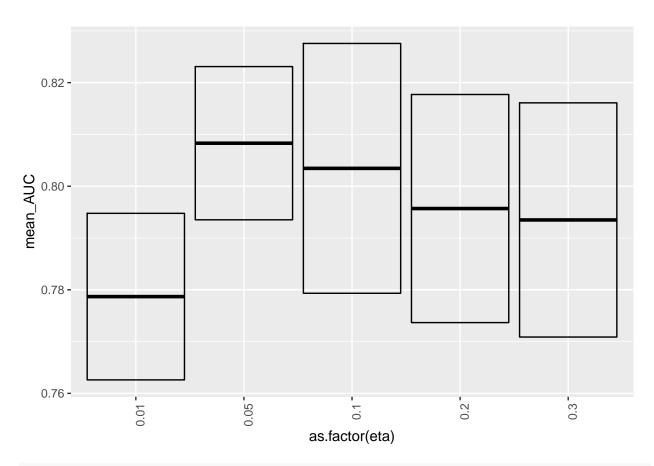
```
# nrounds = 1800
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$nrounds == 1800 & res_cv_xgboost_cv_results$
    aes(x = as.factor(eta), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



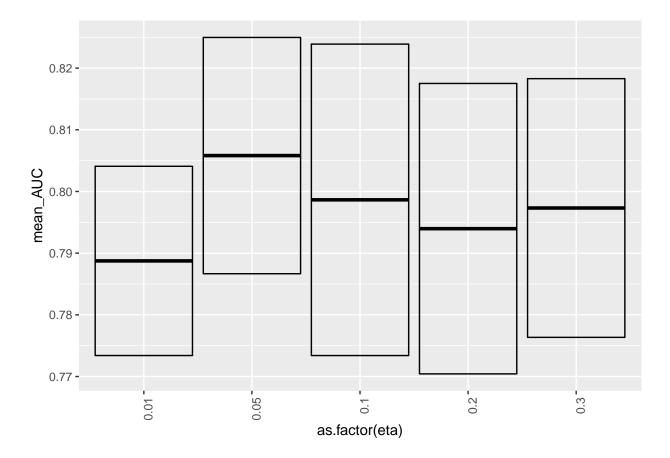
```
# Mean AUC
# nrounds = 600
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$nrounds == 600 & res_cv_xgboost_cv_results$g
    aes(x = as.factor(eta), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



```
# nrounds = 1200
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$nrounds == 1200 & res_cv_xgboost_cv_results$
    aes(x = as.factor(eta), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



```
# nrounds = 1800
ggplot(res_cv_xgboost_cv_results[res_cv_xgboost_cv_results$nrounds == 1800 & res_cv_xgboost_cv_results$
    aes(x = as.factor(eta), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



• Choose the "best" parameter value

Due to the presence imbalanced data, we choose to focus out attention on highest mean AUC rather than lowest mean error. However, we notice that the second best model (model 67) is has an mean AUC comparable to that of the best model (model 23) while being much simpler—model 23 has 600 trees while model 67 has 1200—we choose to select the more parsimonious model as our best proposed xgboost model.

```
par_best_res_cv_xgboost_cv_results_ind <- 23

par_best_res_cv_xgboost_cv_results_eta <-
    res_cv_xgboost_cv_results$eta[par_best_res_cv_xgboost_cv_results_ind]

par_best_res_cv_xgboost_cv_results_lambda <-
    res_cv_xgboost_cv_results$lambda[par_best_res_cv_xgboost_cv_results_ind]

par_best_res_cv_xgboost_cv_results_gamma <-
    res_cv_xgboost_cv_results$gamma[par_best_res_cv_xgboost_cv_results_ind]

par_best_res_cv_xgboost_cv_results_nrounds <-
    res_cv_xgboost_cv_results$nrounds[par_best_res_cv_xgboost_cv_results_ind]</pre>
```

• Train the model with the entire training set using the selected model (model parameter) via cross-validation.

```
if (run.train.xgboost) {
  # training weights
  weight_train <- rep(NA, length(label_train))</pre>
  for (v in unique(label_train)){
    weight_train[label_train == v] = 0.5 * length(label_train) / length(label_train[label_train == v])
  if (sample.reweight){
    tm_train_xgboost <- system.time(fit_train_xgboost <- train(features = feature_train, labels = label</pre>
                                                                  w = weight_train,
                                                                  eta_val = par_best_res_cv_xgboost_cv_r
                                                                  lmd = par_best_res_cv_xgboost_cv_resul
                                                                   gam = par_best_res_cv_xgboost_cv_resul
                                                                  nr = par_best_res_cv_xgboost_cv_result
  } else {
   tm_train_xgboost <- system.time(fit_train_xgboost <- train(features = feature_train, labels = label</pre>
                                                                  w = NULL,
                                                                  eta_val = par_best_res_cv_xgboost_cv_r
                                                                  lmd = par_best_res_cv_xgboost_cv_resul
                                                                  gam = par_best_res_cv_xgboost_cv_resul
                                                                  nr = par_best_res_cv_xgboost_cv_result
  save(fit train xgboost, tm train xgboost, file="../output/fit train xgboost.RData")
} else {
  load(file="../output/fit_train_xgboost.RData")
```

Step 5: Run test on test images

• Evaluation

```
## reweight the test data to represent a balanced label distribution
weight_test <- rep(NA, length(label_test))
for (v in unique(label_test)){
   weight_test[label_test == v] = 0.5 * length(label_test) / length(label_test[label_test == v])
}</pre>
```

```
# convert the original 1-2 class into numeric Os and 1s
label_test <- ifelse(label_test == 2, 0, 1)

accu <- sum(weight_test * (label_pred == label_test)) / sum(weight_test)
tpr.fpr <- WeightedROC(prob_pred, label_test, weight_test)
auc <- WeightedAUC(tpr.fpr)</pre>
```

The accuracy of the xgboost model (eta = 0.1, nrounds = 600, lambda = 0.1, gamma = 0) is 70.86316%.

The AUC of the xgboost model (eta = 0.1, nrounds = 600, lambda = 0.1, gamma = 0) is 0.7970021.

Summarize Running Time

Prediction performance matters, so does the running times for constructing features and for training the model, especially when the computation resource is limited.

Time for training xgboost model = 74.75 seconds

Time for testing xgboost model = 0.125 seconds

Other Models

Principal Components Analysis (PCA) + Support Vector Machines (SVMs)

Step 4: Train a classification model with training features and responses

Call the train model and test model from library.

train.R and test.R should be wrappers for all your model training steps and your classification/prediction steps.

- train.R
 - Input: a data frame containing features and labels and a parameter list.
 - Output:a trained model
- test.R
 - Input: the fitted classification model using training data and processed features from testing images
 - Input: an R object that contains a trained classifier.
 - Output: training model specification
- In this Starter Code, we use logistic regression with LASSO penalty to do classification.

```
source("../lib/train_svm.R")
source("../lib/test_svm.R")
source("../lib/cross_validation_svm.R")
```

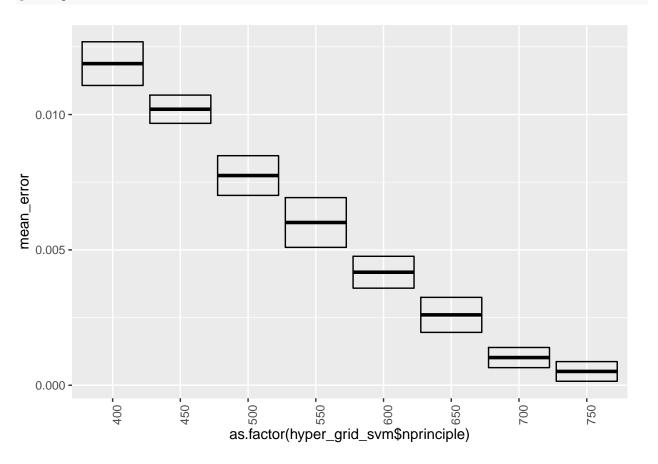
Model selection with cross-validation

• Do model selection by choosing among different values of training model parameters.

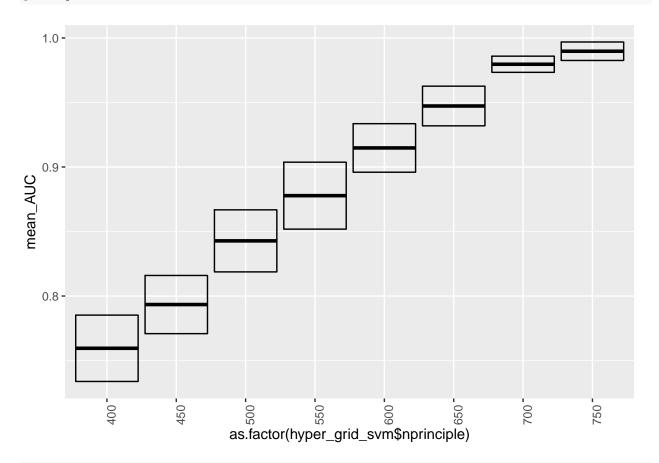
```
feature_train = as.matrix(dat_train[, -6007])
label_train = as.integer(dat_train$label)
if(run.cv.pca){
  pca1 <- prcomp(feature_train)</pre>
  save(pca1,file="../output/pcaCalc.RData")
  load(file="../output/pcaCalc.RData")
if(run.cv.svm){
  res_cv_svm <- matrix(0, nrow = length(hyper_grid_svm$nprinciple), ncol = 6)</pre>
  for(i in 1:length(hyper grid svm$nprinciple)){
    cat("Number of principle component = ", hyper_grid_svm$nprinciple[i], "\n")
    res_cv_svm[i,] <- cv.function(features = feature_train, labels = label_train, K,pca1,</pre>
                               np=hyper_grid_svm$nprinciple[i], reweight = sample.reweight)
  save(res_cv_svm, file="../output/res_cv_svm.RData")
  }
}else{
  load("../output/res_cv_svm.RData")
```

^{*}Visualize cross-validation results.

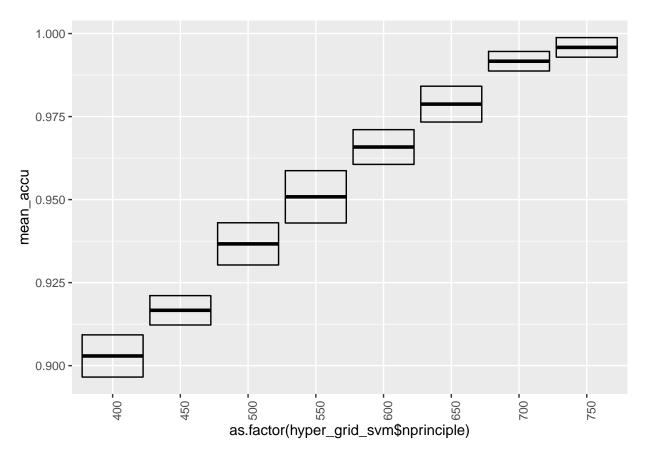
```
res_cv_svm <- as.data.frame(res_cv_svm)</pre>
colnames(res_cv_svm) <- c("mean_error", "sd_error", "mean_AUC", "sd_AUC", "mean_accu", "sd_accu")</pre>
res_cv_svm$k = as.factor(hyper_grid_svm$nprinciple)
p1 <- res_cv_svm %>%
  ggplot(aes(x = as.factor(hyper_grid_svm$nprinciple), y = mean_error,
              ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
  geom_crossbar() +
  theme(axis.text.x = element_text(angle = 90, hjust = 1))
p2 <- res_cv_svm %>%
  ggplot(aes(x = as.factor(hyper_grid_svm$nprinciple), y = mean_AUC,
              ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
  geom_crossbar() +
  theme(axis.text.x = element_text(angle = 90, hjust = 1))
p3 <- res_cv_svm %>%
  ggplot(aes(x = as.factor(hyper_grid_svm$nprinciple), y = mean_accu,
              ymin = mean_accu - sd_accu, ymax = mean_accu + sd_accu)) +
  geom_crossbar() +
  theme(axis.text.x = element_text(angle = 90, hjust = 1))
print(p1)
```



print(p2)



print(p3)



• Choose the "best" parameter value

```
par_best <- hyper_grid_svm$nprinciple[which.max(res_cv_svm$mean_accu)]</pre>
```

• Train the model with the entire training set using the selected model (model parameter) via cross-validation.

```
model_labels_svm = paste("PCA principle components", hyper_grid_svm$nprinciple)
if(run.train.svm){
  weight_train <- table(label_train)</pre>
  weight_train[1] <- 10</pre>
  weight_train[2] <- 1</pre>
  if(sample.reweight){
    tm_train_svm <- system.time(fit_train <- train(feature_train, label_train,pca1,par_best,weight_train)</pre>
  }else{
    tm_train_svm <- system.time(fit_train <- train(feature_train, label_train,pca1,par_best,NULL))</pre>
  save(fit_train, tm_train_svm,file="../output/fit_train_svm.RData")
}else{
  load(file="../output/fit_train_svm.RData")
}
model_labels_svm
## [1] "PCA principle components 400" "PCA principle components 450"
## [3] "PCA principle components 500" "PCA principle components 550"
## [5] "PCA principle components 600" "PCA principle components 650"
## [7] "PCA principle components 700" "PCA principle components 750"
```

Step 5: Run test on test images

```
tm_test_svm = NA
feature_test <- as.matrix(dat_test[, -6007])
if(run.test.svm){
   load(file="../output/fit_train_svm.RData")
   tm_test_svm <- system.time({ prob_pred <- test(fit_train, feature_test, pca1,par_best)})
}</pre>
```

• Evaluation

```
label_test <- as.integer(dat_test$label)
weight_test <- rep(NA, length(label_test))
for (v in unique(label_test)){
   if (as.integer(v)==2){
      weight_test[label_test == v] = 1
   }else{
      weight_test[label_test == v] = 10
   }
}
finalguess <- as.numeric(prob_pred)
accu <- sum(finalguess == label_test) / sum(label_test)
tpr.fpr <- WeightedROC(as.numeric(prob_pred), label_test, weight_test)
## The accuracy is: 78.62069 %.</pre>
```

The AUC is 0.9330526 .

Summarize Running Time

Prediction performance matters, so does the running times for constructing features and for training the model, especially when the computation resource is limited.

```
## Time for constructing training features= 2.14 s
## Time for constructing testing features= 0.16 s
## Time for training model= 13.285 s
## Time for testing model= 7.485 s
```

Random Forest

Step 4: Train a classification model with training features and responses

Call the train model and test model from library.

train.R and test.R should be wrappers for all your model training steps and your classification/prediction steps.

- train.R
 - Input: a data frame containing features and labels and a parameter list.
 - Output:a trained model
- test.R
 - Input: the fitted classification model using training data and processed features from testing images
 - Input: an R object that contains a trained classifier.
 - Output: training model specification
- In this Starter Code, we use logistic regression with LASSO penalty to do classification.

```
source("../lib/train_RF.R")
source("../lib/test_RF.R")
run.cv <- TRUE # run cross-validation on the training set
sample.reweight <- FALSE # run sample reweighting in model training
K <- 5 # number of CV folds
run.feature.train <- TRUE # process features for training set
run.test <- TRUE # run evaluation on an independent test set
run.feature.test <- TRUE # process features for test set
ntree = c(100,300,500,800,1000)
mtry = c(500)
model_labels = paste("Ntree =", ntree,'Mtry =', mtry)</pre>
```

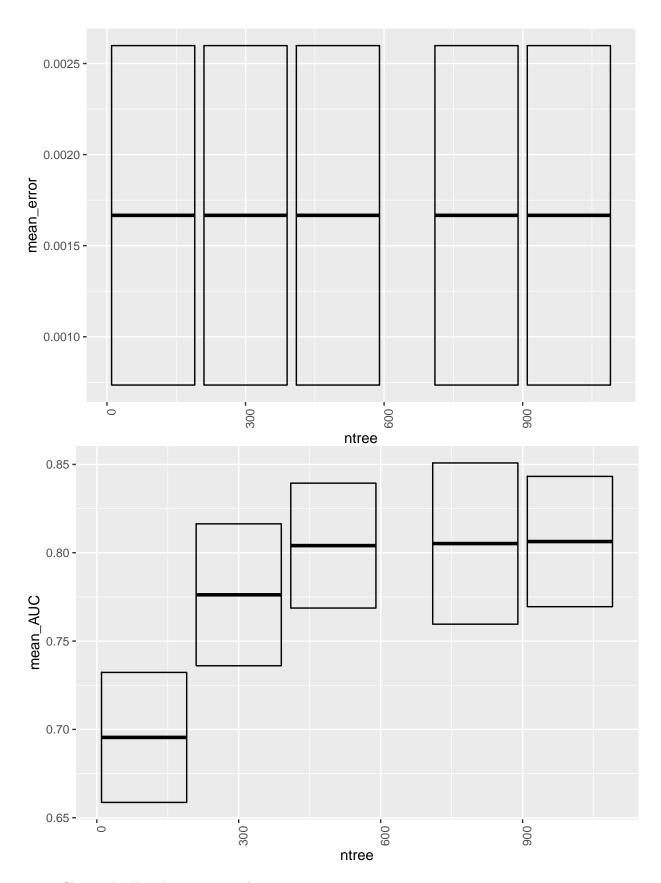
Model selection with cross-validation

• Do model selection by choosing among different values of training model parameters.

```
source("../lib/cross_validation_RF.R")
feature_train = as.matrix(dat_train[, -6007])
label_train = as.integer(dat_train$label)
if(run.cv.RF){
    res_cv <- matrix(0, nrow = length(ntree)*length(mtry), ncol = 4)
    for(i in 1:length(ntree)){
        cat("ntree = ", ntree[i], "\n")
        for(j in 1:length(mtry)){
        cat("mtry = ", mtry[j], "\n")
        res_cv[(i-1)*length(mtry)+j,] <- cv.function(features = feature_train, labels = label_train, K, ntr
    }}
    save(res_cv, file="../output/res_cv_RF.RData")
}else{
    load("../output/res_cv_RF.RData")}</pre>
```

*Visualize cross-validation results.

```
load("../output/res cv RF.RData")
res_cv <- as.data.frame(res_cv)</pre>
colnames(res_cv) <- c("mean_error", "sd_error", "mean_AUC", "sd_AUC")</pre>
#res_cv$k <- c(ntree,mtry)</pre>
for(i in 1:length(ntree)){
    cat("ntree = ", ntree[i], "\n")
    for(j in 1:length(mtry)){
    cat("mtry = ", mtry[j], "\n")
    res_cv[(i-1)*length(mtry)+j,'ntree'] <- ntree[i]</pre>
    res_cv[(i-1)*length(mtry)+j,'mtry'] <- mtry[j]</pre>
 }}
## ntree = 100
## mtry = 500
## ntree = 300
## mtry = 500
## ntree = 500
## mtry = 500
## ntree = 800
## mtry = 500
## ntree = 1000
## mtry = 500
if(run.cv){
 p1 <- res_cv %>% mutate(mean_error_true = 1- mean_error , sd_error_true = sd(mean_error_true))%>%
    ggplot(aes(x = ntree, y = mean_error_true,
              ymin = mean_error_true - sd_error, ymax = mean_error_true + sd_error )) +
    geom_crossbar() +
    theme(axis.text.x = element_text(angle = 90, hjust = 1)) + ylab("mean_error")
 p2 <- res_cv %>%
    ggplot(aes(x = ntree, y = mean_AUC,
               ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom crossbar() +
    theme(axis.text.x = element_text(angle = 90, hjust = 1))
 print(p1)
 print(p2)
```



• Choose the "best" parameter value

```
par_best <- res_cv[which.max(res_cv$mean_AUC),c('ntree','mtry')]</pre>
```

• Train the model with the entire training set using the selected model (model parameter) via cross-validation.

```
# training weights
if (run.train.RF) {
weight_train <- rep(NA, length(label_train))
for (v in unique(label_train)){
    weight_train[label_train == v] = 0.5 * length(label_train) / length(label_train[label_train == v])
}
if (sample.reweight){
} else {
    tm_train_RF <- system.time(fit_train_RF <- train_RF(feature_train, label_train, ntree = 50, mtry =5))
}
save(fit_train_RF, tm_train_RF, file="../output/fit_train_RF.RData")
} else {
    load(file="../output/fit_train_RF.RData")
}</pre>
```

Step 5: Run test on test images

```
tm_test = NA
feature_test <- as.matrix(dat_test[, -6007])
if(run.test.RF){
   load(file="../output/fit_train_RF.RData")
   tm_test_RF <- system.time(label_pred <- as.integer(test_RF(fit_train_RF, feature_test)));
}</pre>
```

Evaluation

```
label_pred <- ifelse(label_pred == 1, 0, 1)

#raw accuracy
rftestacc = sum(label_pred==dat_test$label)/length(dat_test$label)
# predprob = predict(fit_train_RF, dat_test[, -6007], type="prob")

rf_auc <- roc(label_pred, as.integer(dat_test$label))$auc

## Setting levels: control = 0, case = 1

## Setting direction: controls < cases

## The unweighted accuracy of the random forest model is 81.66667 %.

## The unweighted AUC of the random forest model is 0.8211891 .</pre>
```

Summarize Running Time

Prediction performance matters, so does the running times for constructing features and for training the model, especially when the computation resource is limited.

```
## Time for training random forest model= 531.55 \text{ s}
```

Time for testing random forest model= 0.419 s $\,$

Random Forest with weights

Step 4: Train a classification model with training features and responses

Call the train model and test model from library.

train.R and test.R should be wrappers for all your model training steps and your classification/prediction steps.

- train.R
- Input: a data frame containing features and labels and a parameter list.
- Output:a trained model
- test.R
- Input: the fitted classification model using training data and processed features from testing images
- Input: an R object that contains a trained classifier.
- Output: training model specification

```
source("../lib/train_RFw.R")
source("../lib/test_RFw.R")
source("../lib/cross_validation_RFw.R")
```

Model selection with cross-validation

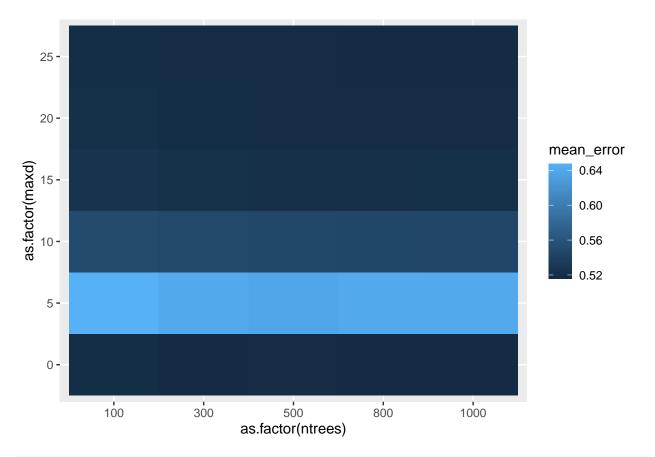
• Do model selection by choosing among different values of training model parameters.

```
sample.reweight <- T</pre>
if(run.cv.rforestw){
  res_cv <- matrix(0, nrow = nrow(hyper_grid_rforest), ncol = 4)</pre>
  for (i in 1:nrow(hyper_grid_rforest)){
    print(hyper_grid_rforest$ntree[i])
    print(hyper_grid_rforest$maxd[i])
    res_cv[i,] <- cv.function(features = feature_train,</pre>
                              labels = label train,
                              ntree = hyper_grid_rforest$ntree[i],
                              md = hyper_grid_rforest$maxd[i],
                              K, reweight = sample.reweight
    )
  }
  save(res_cv, file="../output/res_cv_rforestw.RData")
}else{
  load("../output/res_cv_rforestw.RData")
```

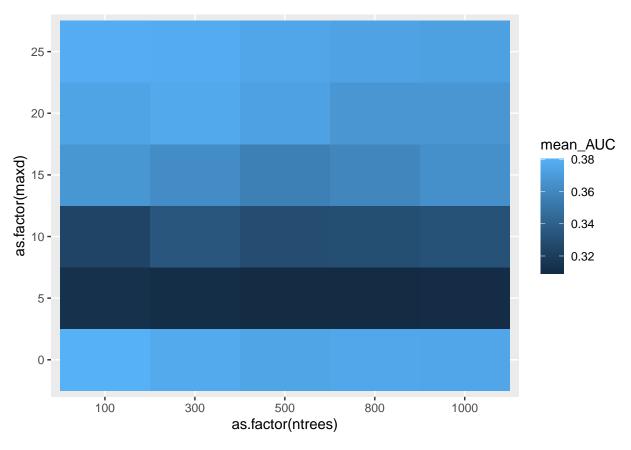
*Visualize cross-validation results.

```
res_cv_rforest <- as.data.frame(res_cv)
colnames(res_cv_rforest) <- c("mean_error", "sd_error", "mean_AUC", "sd_AUC")
res_cv_rforest_cv_results = data.frame(hyper_grid_rforest, res_cv_rforest)</pre>
```

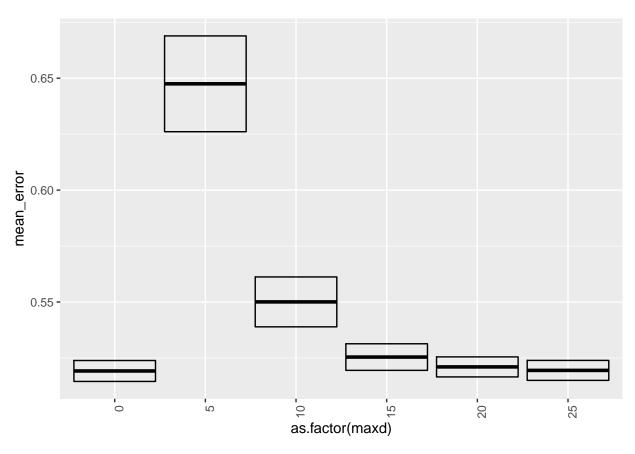
```
# Mean Error
ggplot(res_cv_rforest_cv_results, aes(as.factor(ntrees), as.factor(maxd), fill = mean_error)) +
   geom_tile()
```

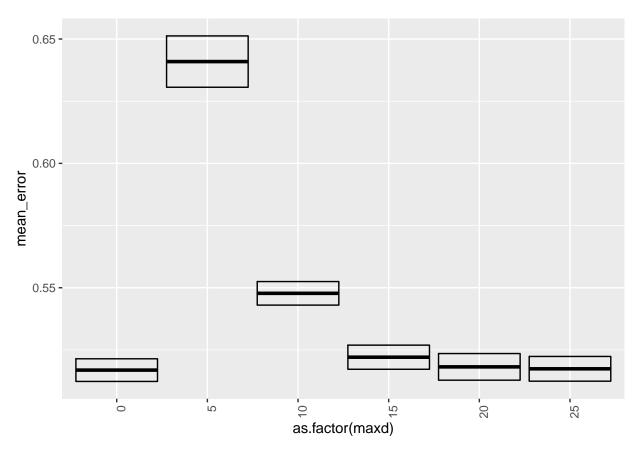


Mean AUC
ggplot(res_cv_rforest_cv_results, aes(as.factor(ntrees), as.factor(maxd), fill = mean_AUC)) +
 geom_tile()

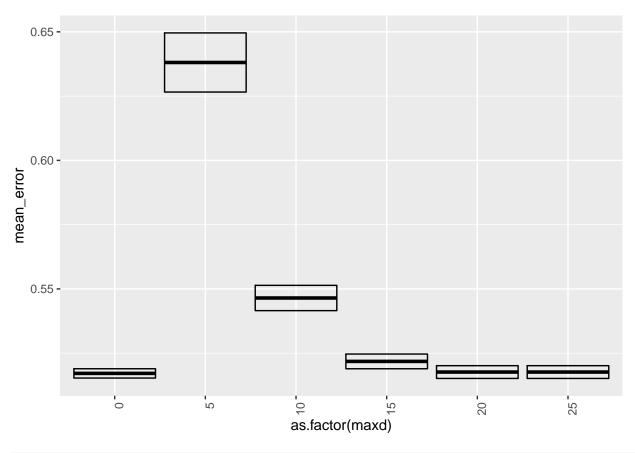


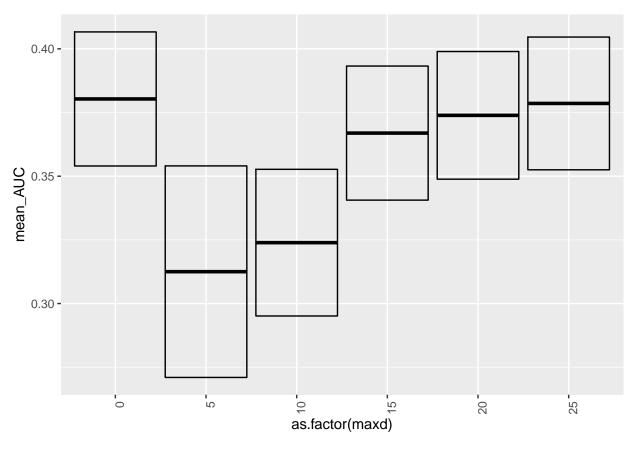
```
# Mean Error
# ntrees = 100
ggplot(res_cv_rforest_cv_results[res_cv_rforest_cv_results$ntrees == 100, ],
    aes(x = as.factor(maxd), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



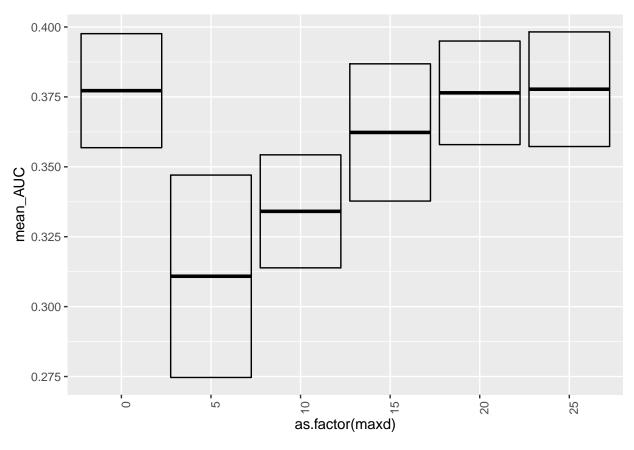


```
# ntrees = 500
ggplot(res_cv_rforest_cv_results[res_cv_rforest_cv_results$ntrees == 500, ],
    aes(x = as.factor(maxd), y = mean_error,
        ymin = mean_error - sd_error, ymax = mean_error + sd_error)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```

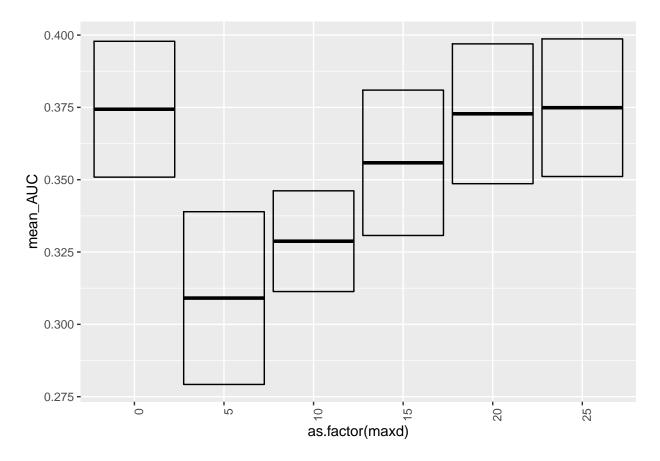




```
# ntrees = 300
ggplot(res_cv_rforest_cv_results[res_cv_rforest_cv_results$ntrees == 300, ],
    aes(x = as.factor(maxd), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



```
# ntrees = 500
ggplot(res_cv_rforest_cv_results[res_cv_rforest_cv_results$ntrees == 500, ],
    aes(x = as.factor(maxd), y = mean_AUC,
        ymin = mean_AUC - sd_AUC, ymax = mean_AUC + sd_AUC)) +
    geom_crossbar() + theme(axis.text.x = element_text(angle = 90, hjust = 1))
```



• Choose the "best" parameter value

Due to the presence imbalanced data, we choose to focus out attention on highest mean AUC rather than lowest mean error. However, we notice that the second best model (model 67) is has an mean AUC comparable to that of the best model (model 23) while being much simpler—model 23 has 600 trees while model 67 has 1200—we choose to select the more parsimonious model as our best proposed xgboost model.

```
# res_cv_rforest_cv_results[order(res_cv_rforest_cv_results$mean_AUC, decreasing = TRUE), ][2, ]
par_best_res_cv_rforest_cv_results_ind <- which(
    res_cv_rforest_cv_results$mean_AUC == max(res_cv_rforest_cv_results$mean_AUC))

par_best_res_cv_xgboost_cv_results_ntrees <- 
    res_cv_rforest_cv_results$ntrees[par_best_res_cv_rforest_cv_results_ind]

par_best_res_cv_xgboost_cv_results_md <- 
    res_cv_rforest_cv_results$maxd[par_best_res_cv_rforest_cv_results_ind]</pre>
```

• Train the model with the entire training set using the selected model (model parameter) via cross-validation.

```
if (run.train.rforestw) {
    # training weights
    weight_train <- rep(NA, length(label_train))
    for (v in unique(label_train)){
        weight_train[label_train == v] = 0.5 * length(label_train) / length(label_train[label_train == v])</pre>
```

Step 5: Run test on test images

• Evaluation

```
## reweight the test data to represent a balanced label distribution
weight_test <- rep(NA, length(label_test))
for (v in unique(label_test)){
    weight_test[label_test == v] = 0.5 * length(label_test) / length(label_test[label_test == v])
}

# convert the original 1-2 class into numeric Os and 1s
label_test <- ifelse(label_test == 2, 0, 1)

accu <- sum(weight_test * (label_pred == label_test)) / sum(weight_test)
tpr.fpr <- WeightedROC(prob_pred$predictions, label_test, weight_test)
auc <- WeightedAUC(tpr.fpr)

## The accuracy of the random forest with weights model (ntrees = 100, max_depth = 0) is 64.77895%.</pre>
```

The AUC of the random forest with weights model (ntrees = 100, max_depth = 0) is 0.6477895.

Summarize Running Time

Prediction performance matters, so does the running times for constructing features and for training the model, especially when the computation resource is limited.

- ## Time for training random forest with weights model = 9.486 seconds
- ## Time for testing random forest with weights model = 0.274 seconds

Reference(s)

• Du, S., Tao, Y., & Martinez, A. M. (2014). Compound facial expressions of emotion. Proceedings of the National Academy of Sciences, 111(15), E1454-E1462.

Appendix

We provide the full output of the cross-validation table for each model below.

```
gbm_cv_results
```

```
##
                                                                sd_AUC
      shrinkage n.trees mean_error
                                       sd_error
                                                 mean_AUC
## 1
          0.001
                    600
                         0.3576347 0.023447152 0.7111546 0.020548747
## 2
          0.005
                    600
                         0.3277413 0.011801334 0.7559083 0.015056717
## 3
          0.010
                         0.3062226 0.010644901 0.7727803 0.015389634
          0.050
                    600
                         0.2764453 0.008045855 0.8015074 0.009653744
## 4
## 5
          0.100
                    600
                         0.2941406 0.026467746 0.7965060 0.021828465
## 6
          0.001
                   1200
                         0.3494367 0.022503501 0.7269749 0.019971143
                         0.3031100 0.012042165 0.7724047 0.015363576
## 7
          0.005
                   1200
          0.010
                   1200
                         0.2905285 0.022779998 0.7885403 0.015763480
## 8
                         0.2861576 0.026049925 0.8022183 0.018723658
## 9
          0.050
                   1200
## 10
          0.100
                   1200
                         0.3004216 0.031100034 0.7986702 0.024253701
## 11
          0.001
                   1800
                         0.3378972 0.010955498 0.7404200 0.020218630
          0.005
                         0.2925555 0.015907800 0.7828471 0.016634467
## 12
                   1800
## 13
          0.010
                   1800
                         0.2835979 0.007752051 0.7947552 0.017362962
## 14
          0.050
                   1800
                         0.3031199 0.027850857 0.7949472 0.019940282
          0.100
                         0.3107072 0.028527596 0.7929691 0.021709803
## 15
                   1800
```

```
res_cv_xgboost_cv_results
```

```
eta lambda gamma nrounds mean error
##
                                                sd_error mean_AUC
## 1
       0.01
             0.001
                        0
                                   0.4906777 0.007370532 0.7493713 0.021512810
                              600
## 2
       0.05
             0.001
                        0
                                   0.4269490 0.017502201 0.7984128 0.015150812
       0.10 0.001
## 3
                        0
                              600
                                   0.3967334 0.013854762 0.8080448 0.018028352
       0.20
             0.001
                        0
                              600
                                   0.3802263 0.022275637 0.8004366 0.024310280
       0.30
             0.001
                              600
                                   0.3618273 0.019997257 0.7924177 0.024227634
## 5
                        0
## 6
       0.01
             0.005
                        0
                              600
                                   0.4906777 0.007370532 0.7493712 0.021511501
## 7
       0.05
             0.005
                        0
                              600
                                  0.4251475 0.019096921 0.7991652 0.015752604
## 8
       0.10
             0.005
                        0
                                   0.3976521 0.016905339 0.8068678 0.015141950
                                   0.3714554 0.028059747 0.8020856 0.021416240
## 9
       0.20
             0.005
                        0
                              600
## 10
       0.30
             0.005
                        0
                                   0.3588479 0.016613817 0.7986248 0.027706959
##
  11
       0.01
             0.010
                              600
                                   0.4906777 0.007370532 0.7493895 0.021463878
       0.05
             0.010
                        0
                                   0.4251462 0.018664204 0.7986868 0.015603221
## 12
##
  13
       0.10
             0.010
                        0
                              600
                                   0.4035937 0.012926598 0.8074199 0.016325413
##
  14
       0.20
             0.010
                        0
                                  0.3770305 0.020917023 0.8024737 0.022217211
## 15
       0.30
             0.010
                                  0.3500278 0.021987925 0.7976123 0.023782641
## 16
       0.01
             0.050
                        0
                              600
                                   0.4906777 0.007370532 0.7495704 0.021375234
  17
       0.05
             0.050
                                   0.4258744 0.017794101 0.7989016 0.014980665
##
##
  18
       0.10
             0.050
                        0
                              600
                                   0.4014677 0.016798251 0.8078401 0.015908736
       0.20
             0.050
                                   0.3729058 0.026252876 0.8042287 0.019369699
  19
                                   0.3625486 0.024690928 0.7940729 0.023655181
## 20
       0.30
             0.050
```

```
## 21
       0.01
             0.100
                        0
                                   0.4904138 0.007135743 0.7498269 0.021594887
## 22
       0.05
             0.100
                        0
                                   0.4259168 0.015373404 0.7994809 0.015485758
                              600
             0.100
##
  23
       0.10
                        0
                                   0.3987534 0.015274758 0.8081563 0.015002756
##
       0.20
             0.100
                        0
                                   0.3762554 0.026295556 0.8032019 0.019209179
  24
                              600
##
   25
       0.30
             0.100
                        0
                                   0.3575550 0.020906754 0.7963820 0.023517710
       0.01
             0.001
                        5
                                   0.4906777 0.007370532 0.7493713 0.021512810
##
  26
                              600
             0.001
                        5
                                   0.4269490 0.017502201 0.7984128 0.015150812
##
  27
       0.05
             0.001
## 28
       0.10
                        5
                              600
                                   0.4154400 0.012458015 0.8051049 0.014138614
##
   29
       0.20
             0.001
                        5
                                   0.4107942 0.014726956 0.8033595 0.016394417
             0.001
                        5
##
   30
       0.30
                              600
                                   0.4046499 0.018198233 0.7979770 0.008939835
##
   31
       0.01
             0.005
                        5
                                   0.4906777 0.007370532 0.7493712 0.021511501
       0.05
             0.005
                        5
                              600
                                   0.4251475 0.019096921 0.7991652 0.015752604
##
   32
##
   33
       0.10
             0.005
                        5
                              600
                                   0.4144201 0.015494709 0.8052435 0.015479767
             0.005
                        5
##
   34
       0.20
                                   0.4115338 0.016405299 0.8017982 0.016251374
   35
       0.30
             0.005
                        5
                                   0.4027665 0.021082382 0.8034172 0.010682815
##
                              600
##
   36
       0.01
             0.010
                        5
                                   0.4906777 0.007370532 0.7493895 0.021463878
       0.05
             0.010
                        5
                                   0.4251462 0.018664204 0.7986868 0.015603221
##
                              600
   37
##
   38
       0.10
             0.010
                        5
                                   0.4156444 0.011930234 0.8044954 0.015731661
       0.20
             0.010
                                   0.4065506 0.014654309 0.8016072 0.016248020
##
  39
                        5
                              600
##
   40
       0.30
             0.010
                        5
                                   0.4011374 0.020653877 0.7984039 0.015230475
##
  41
       0.01
             0.050
                        5
                              600
                                   0.4906777 0.007370532 0.7495704 0.021375234
       0.05
             0.050
                        5
                                   0.4258744 0.017794101 0.7989016 0.014980665
##
  42
       0.10
             0.050
                                   0.4143769 0.017366280 0.8050385 0.014988197
## 43
                        5
                              600
       0.20
             0.050
                        5
                                   0.4050338 0.014409292 0.8028591 0.010353641
##
   44
                              600
             0.050
                        5
## 45
       0.30
                              600
                                   0.4057419 0.020123531 0.8003049 0.012840485
  46
       0.01
             0.100
                        5
                                   0.4904138 0.007135743 0.7498269 0.021594887
       0.05
             0.100
                        5
                              600
                                   0.4259168 0.015373404 0.7994809 0.015485758
##
  47
                        5
##
   48
       0.10
             0.100
                              600
                                   0.4137265 0.015457852 0.8058696 0.015549654
                        5
       0.20
             0.100
                              600
                                   0.4061859 0.012503112 0.8036462 0.007516747
##
   49
##
  50
       0.30
             0.100
                        5
                              600
                                   0.4048464 0.017908749 0.7960404 0.012265871
             0.001
## 51
       0.01
                        0
                             1200
                                   0.4615955 0.009160897 0.7788102 0.015696314
##
   52
       0.05
             0.001
                        0
                             1200
                                   0.4048485 0.013761008 0.8074209 0.015090616
                        0
##
   53
       0.10
             0.001
                             1200
                                   0.3769119 0.024008194 0.8035949 0.023844967
       0.20
             0.001
                        0
                             1200
                                   0.3566192 0.012450444 0.7932479 0.027131994
##
  54
   55
       0.30
             0.001
                        0
                             1200
                                   0.3503374 0.023226630 0.7910814 0.023516309
##
       0.01
             0.005
                        0
                             1200
                                   0.4615955 0.009160897 0.7787822 0.016130688
##
  56
##
  57
       0.05
             0.005
                        0
                             1200
                                   0.4054213 0.015531547 0.8072834 0.014597854
       0.10
             0.005
                        0
                             1200
                                   0.3801714 0.021434839 0.8020552 0.022992163
## 58
       0.20
             0.005
                        0
                             1200
                                   0.3563650 0.018533892 0.7954614 0.022996039
##
   59
##
       0.30
             0.005
                        0
                             1200
                                   0.3392984 0.028925628 0.7964171 0.025232192
  60
       0.01
             0.010
                        0
                                   0.4615955 0.009160897 0.7787671 0.015849051
##
  61
       0.05
             0.010
                        0
                             1200
                                   0.4094424 0.020839728 0.8072104 0.014290764
##
  62
                        0
##
   63
       0.10
             0.010
                             1200
                                   0.3776749 0.020324924 0.8028266 0.023601778
                        0
       0.20
             0.010
                             1200
                                   0.3575453 0.017639274 0.7947047 0.024452694
##
   64
                        0
##
  65
       0.30
             0.010
                                   0.3470346 0.027459587 0.7935134 0.025482033
                        0
                                   0.4615955 0.009160897 0.7786848 0.016080235
       0.01
             0.050
                             1200
##
  66
##
   67
       0.05
             0.050
                        0
                             1200
                                   0.4054330 0.018383518 0.8083090 0.014793996
             0.050
                        0
##
   68
       0.10
                             1200
                                   0.3813304 0.022033539 0.8034491 0.024120929
##
  69
       0.20
             0.050
                        0
                             1200
                                   0.3574039 0.020227396 0.7956913 0.022024514
##
   70
       0.30
             0.050
                        0
                             1200
                                   0.3481230 0.011280241 0.7934894 0.022611256
       0.01
                        0
                                   0.4615955 0.009160897 0.7788813 0.016026083
##
  71
             0.100
                             1200
                        0
## 72
       0.05
             0.100
                             1200
                                   0.4019064 0.011636505 0.8072567 0.014257891
## 73
       0.10
             0.100
                        0
                             1200
                                   0.3779758 0.019775270 0.8055107 0.022806607
## 74
       0.20 0.100
                             1200 0.3499127 0.019270100 0.7978881 0.023613965
```

```
## 75
       0.30 0.100
                        0
                             1200 0.3416265 0.015418106 0.7951568 0.023665776
## 76
       0.01
             0.001
                       5
                                  0.4615955 0.009160897 0.7788102 0.015696314
                             1200
       0.05
##
  77
             0.001
                        5
                                  0.4185294 0.015184471 0.8035309 0.013806411
                                  0.4154400 0.012458015 0.8051049 0.014138614
       0.10
             0.001
                       5
                             1200
##
  78
##
   79
       0.20
             0.001
                        5
                             1200
                                   0.4107942 0.014726956 0.8033595 0.016394417
       0.30
             0.001
                        5
                             1200
                                  0.4046499 0.018198233 0.7979770 0.008939835
##
  80
             0.005
                        5
                                   0.4615955 0.009160897 0.7787822 0.016130688
## 81
       0.01
                                   0.4174985 0.014086877 0.8035957 0.014111349
## 82
       0.05
             0.005
                        5
                             1200
## 83
       0.10
             0.005
                        5
                             1200
                                   0.4144201 0.015494709 0.8052435 0.015479767
       0.20
             0.005
                        5
##
  84
                             1200
                                  0.4115338 0.016405299 0.8017982 0.016251374
## 85
       0.30
             0.005
                        5
                             1200
                                  0.4027665 0.021082382 0.8034172 0.010682815
       0.01
             0.010
                        5
                             1200
                                  0.4615955 0.009160897 0.7787671 0.015849051
##
  86
                        5
##
   87
       0.05
             0.010
                             1200
                                  0.4174985 0.014086877 0.8042510 0.013930606
                        5
                             1200
                                   0.4156444 0.011930234 0.8044954 0.015731661
##
  88
       0.10
             0.010
       0.20
             0.010
                        5
                             1200
                                   0.4065506 0.014654309 0.8016072 0.016248020
## 89
## 90
       0.30
             0.010
                        5
                             1200
                                   0.4011374 0.020653877 0.7984039 0.015230475
       0.01
             0.050
                        5
                                   0.4615955 0.009160897 0.7786848 0.016080235
##
                             1200
  91
                        5
  92
       0.05
             0.050
                             1200
                                  0.4166843 0.014804206 0.8032928 0.014654747
##
       0.10
             0.050
                             1200
                                  0.4143769 0.017366280 0.8050385 0.014988197
## 93
                       5
## 94
       0.20
             0.050
                       5
                             1200
                                  0.4050338 0.014409292 0.8028591 0.010353641
##
  95
       0.30
             0.050
                       5
                             1200
                                  0.4057419 0.020123531 0.8003049 0.012840485
       0.01
             0.100
                        5
                                   0.4615955 0.009160897 0.7788813 0.016026083
## 96
       0.05
             0.100
                        5
                             1200
                                   0.4174375 0.010785276 0.8035164 0.015512558
## 97
             0.100
                        5
                                   0.4137265 0.015457852 0.8058696 0.015549654
## 98
       0.10
                             1200
             0.100
                                   0.4061859 0.012503112 0.8036462 0.007516747
       0.20
                        5
## 99
                             1200
## 100 0.30
             0.100
                        5
                             1200
                                   0.4048464 0.017908749 0.7960404 0.012265871
## 101 0.01
             0.001
                        0
                             1800
                                   0.4437645 0.013777979 0.7883131 0.015401787
                        0
## 102 0.05
             0.001
                             1800
                                   0.3835403 0.022916992 0.8057435 0.019116530
                        0
## 103 0.10
             0.001
                             1800
                                   0.3654317 0.013245676 0.7986175 0.025228027
## 104 0.20
             0.001
                        0
                             1800
                                   0.3486151 0.021180715 0.7942583 0.025609927
## 105 0.30
             0.001
                        0
                             1800
                                   0.3330139 0.024322477 0.7974005 0.023020208
## 106 0.01
             0.005
                        0
                             1800
                                   0.4437645 0.013777979 0.7883814 0.015458859
                        0
## 107 0.05
             0.005
                             1800
                                  0.3867539 0.021166860 0.8058633 0.018717227
                             1800
## 108 0.10
             0.005
                        0
                                  0.3660274 0.014305945 0.7970936 0.023052354
## 109 0.20
             0.005
                        0
                             1800
                                  0.3431298 0.022724907 0.7945000 0.023678039
## 110 0.30
             0.005
                        0
                             1800
                                  0.3410718 0.023715061 0.8003460 0.024720129
## 111 0.01
             0.010
                        0
                             1800
                                   0.4437645 0.013777979 0.7883371 0.015501306
## 112 0.05
             0.010
                        0
                             1800
                                   0.3881028 0.023279016 0.8057542 0.019197069
## 113 0.10
             0.010
                        0
                             1800
                                   0.3677815 0.012072210 0.7980814 0.025349084
## 114 0.20
             0.010
                        0
                             1800
                                   0.3516864 0.016395512 0.7929924 0.024112589
             0.010
                        0
                                   0.3354363 0.021478487 0.7968150 0.021017381
## 115 0.30
## 116 0.01
             0.050
                        0
                             1800
                                  0.4437645 0.013777979 0.7887439 0.015342614
                        0
## 117 0.05
             0.050
                             1800
                                  0.3860203 0.021352695 0.8058191 0.019154772
                        0
## 118 0.10
             0.050
                             1800
                                  0.3613560 0.016238318 0.7986472 0.025248653
                        0
## 119 0.20
             0.050
                                   0.3429626 0.020871134 0.7939703 0.023545448
## 120 0.30
             0.050
                        0
                             1800
                                   0.3435116 0.022652894 0.7973209 0.020972939
## 121 0.01
             0.100
                        0
                             1800
                                   0.4437645 0.013777979 0.7888414 0.015331579
                        0
                             1800
                                  0.3859067 0.022195282 0.8064627 0.019040327
## 122 0.05
             0.100
## 123 0.10
             0.100
                        0
                             1800
                                  0.3626835 0.016047646 0.7996072 0.022850309
## 124 0.20
             0.100
                        0
                             1800
                                  0.3470822 0.011875493 0.7961901 0.022430643
## 125 0.30
             0.100
                        0
                                  0.3375910 0.018733751 0.7965280 0.019744586
                             1800
                        5
## 126 0.01
             0.001
                             1800
                                  0.4437645 0.013777979 0.7883131 0.015401787
## 127 0.05
             0.001
                       5
                                  0.4185294 0.015184471 0.8035309 0.013806411
                       5
## 128 0.10 0.001
                             1800 0.4154400 0.012458015 0.8051049 0.014138614
```

```
## 129 0.20 0.001
                          1800 0.4107942 0.014726956 0.8033595 0.016394417
                     5
## 130 0.30 0.001
                      5
                           1800 0.4046499 0.018198233 0.7979770 0.008939835
## 131 0.01 0.005
                      5
                           1800 0.4437645 0.013777979 0.7883814 0.015458859
## 132 0.05 0.005
                      5
                           1800 0.4174985 0.014086877 0.8035957 0.014111349
                      5
## 133 0.10 0.005
                           1800 0.4144201 0.015494709 0.8052435 0.015479767
## 134 0.20 0.005
                      5
                           1800 0.4115338 0.016405299 0.8017982 0.016251374
                      5
## 135 0.30 0.005
                          1800 0.4027665 0.021082382 0.8034172 0.010682815
## 136 0.01 0.010
                      5
                          1800 0.4437645 0.013777979 0.7883371 0.015501306
## 137 0.05 0.010
                      5
                           1800 0.4174985 0.014086877 0.8042510 0.013930606
## 138 0.10 0.010
                      5
                          1800 0.4156444 0.011930234 0.8044954 0.015731661
## 139 0.20 0.010
                      5
                          1800 0.4065506 0.014654309 0.8016072 0.016248020
                      5
                          1800 0.4011374 0.020653877 0.7984039 0.015230475
## 140 0.30 0.010
## 141 0.01
           0.050
                      5
                           1800 0.4437645 0.013777979 0.7887439 0.015342614
                      5
## 142 0.05
           0.050
                           1800 0.4166843 0.014804206 0.8032928 0.014654747
## 143 0.10 0.050
                      5
                           1800 0.4143769 0.017366280 0.8050385 0.014988197
                      5
## 144 0.20 0.050
                           1800 0.4050338 0.014409292 0.8028591 0.010353641
## 145 0.30 0.050
                      5
                           1800 0.4057419 0.020123531 0.8003049 0.012840485
                      5
## 146 0.01
           0.100
                           1800 0.4437645 0.013777979 0.7888414 0.015331579
## 147 0.05 0.100
                      5
                           1800 0.4174375 0.010785276 0.8035164 0.015512558
                      5
## 148 0.10 0.100
                          1800 0.4137265 0.015457852 0.8058696 0.015549654
## 149 0.20 0.100
                   5
                           1800 0.4061859 0.012503112 0.8036462 0.007516747
                   5
## 150 0.30 0.100
                          1800 0.4048464 0.017908749 0.7960404 0.012265871
```