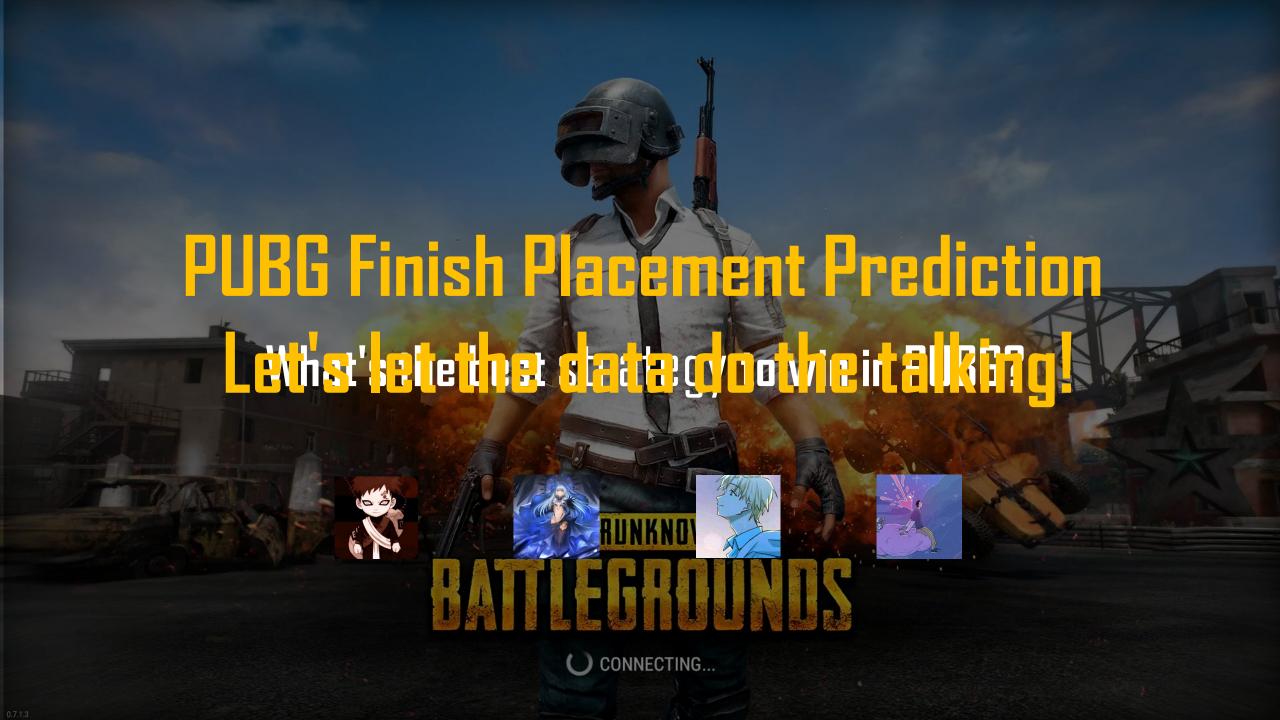
# FBI WARNING

People under 18 ages are not admitted.

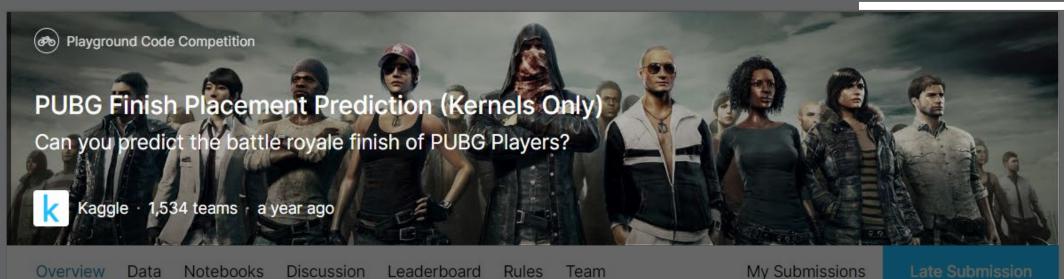




- Data Description
- Lasso, Ridge, PCA
  SVM, Neural Network
  KNN, Regression Learner (MATLAB)
- Model Comparison



## Data Description



#### Description

Evaluation

Kernels-FAQ

Prizes

So, where we droppin' boys and girls?

Battle Royale-style video games have taken the world by storm. 100 players are dropped onto an island empty-handed and must explore, scavenge, and eliminate other players until only one is left standing, all while the play zone continues to shrink.

PlayerUnknown's BattleGrounds (PUBG) has

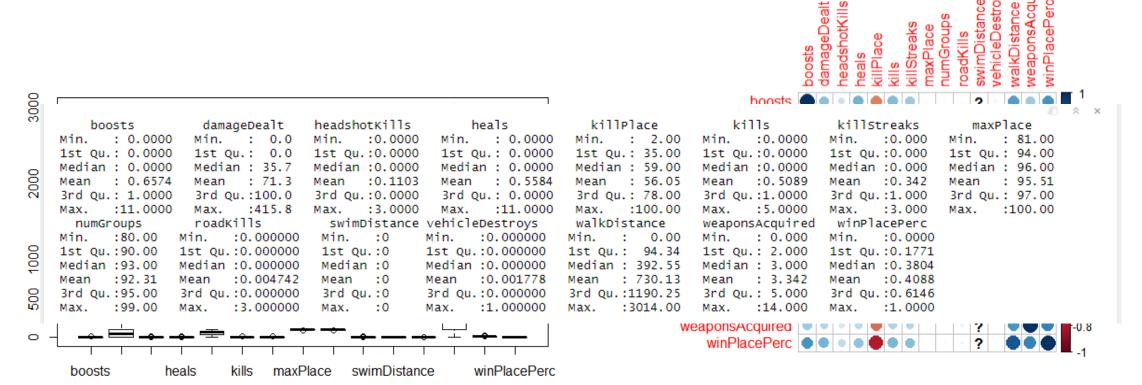


### Data Processing and Analysis

#### winPlacePerc

boosts	damageDealt	heals	killPlace	kills	killStreaks	headshot <b>K</b> ills
maxPlace	numGroups	roadKills	vehicleDestr oys	walkDistance	weaponsAcq uired	swinDistance

#### **Data Processing and Analysis**



summary()

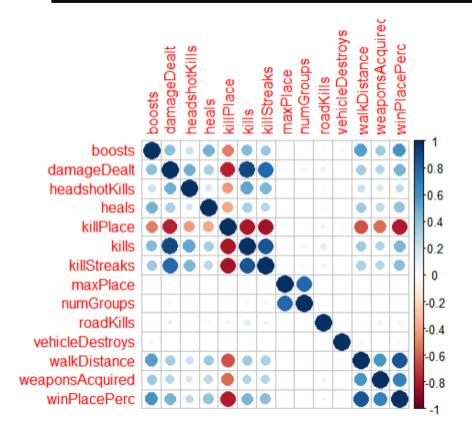
boxplot()

cor(), corrplot()

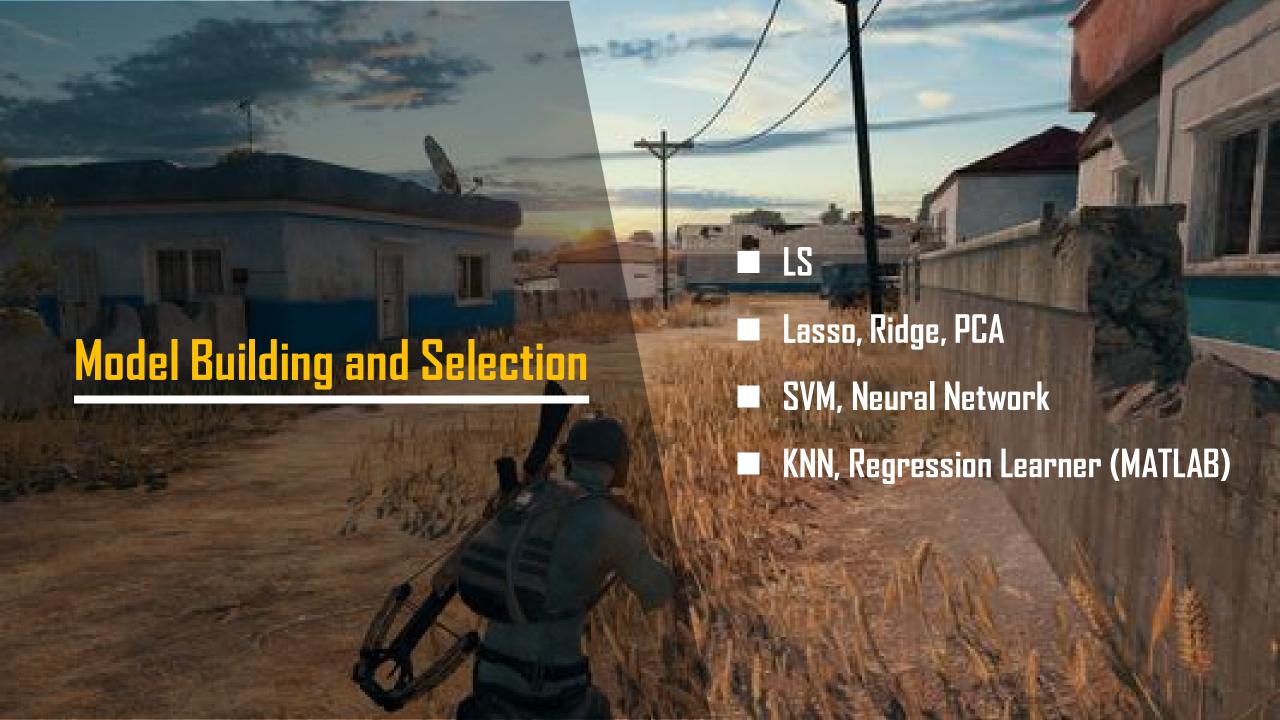
# boosts heals kills maxPlace vehicleDestroys

boxplot()

#### **Data Processing and Analysis**



cor(), corrplot(



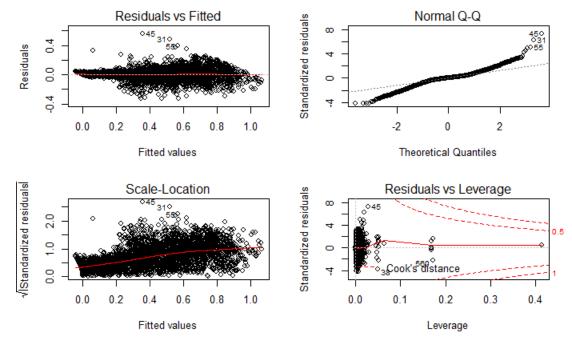


# Model Building and Selection L S

#### LM: Fit All Variables——Im.fit1

#### lm.fit1 = lm(winPlacePerc~.)

```
lm(formula = winPlacePerc ~ ., data = data)
Residuals:
              1Q Median
    Min
                                       Max
-0.32648 -0.03009 0.00360 0.03344 0.55674
Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
(Intercept)
                3.131e-01 4.995e-02
                                      6.268 4.13e-10 ***
boosts
                2.333e-02 1.397e-03 16.697
damageDealt
                6.331e-05 3.468e-05
                                      1.826
                                              0.0680 .
headshotKills
                1.293e-03 4.557e-03
                                      0.284
                                              0.7767
heals
                2.016e-03 1.114e-03 1.809
                                              0.0705 .
killPlace
               -1.088e-02 1.598e-04 -68.050
                                             < 2e-16 ***
               -7.588e-02 4.614e-03 -16.445
kills.
killStreaks
               -2.196e-01 6.523e-03 -33.673
                                             < 2e-16 ***
maxPlace
                5.111e-04 8.374e-04
                                     0.610
                                              0.5416
numGroups
                7.069e-03 6.272e-04 11.271
                                             < 2e-16 ***
roadKills
                3.024e-02 1.684e-02
                                     1.795
                                              0.0727 .
vehicleDestroys 2.857e-02 3.187e-02
                                      0.896
                                              0.3702
walkDistance
                1.085e-04 2.801e-06 38.731 < 2e-16 ***
weaponsAcquired 5.124e-03 7.770e-04 6.595 4.93e-11 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.07783 on 3360 degrees of freedom
Multiple R-squared: 0.9181, Adjusted R-squared: 0.9177
F-statistic: 2895 on 13 and 3360 DF, p-value: < 2.2e-16
```



summary()

plot()

#### LM: Fit All Variables——Im.fit1

lm.fit1 = lm(winPlacePerc~.)

R-squared: 0.9181 Adjusted R-squared: 0.9177

boosts	damageDealt	headshotKills	heals	killPlace	kills	kill5treaks
1.759913	5.526565	1.381786	1.345420	9.303072	8.587941	5.769179
maxPlace	numGroups	roadKills	vehicleDestroys	walkDistance	weaponsAcquired	
2.636388	2.633396	1.026993	1.004514	2.687854	1.881032	

vif()

#### LM: Delete Muticollinearity——Im.fit2

lm.fit2 = lm(winPlacePerc~. - killPlace - kills)

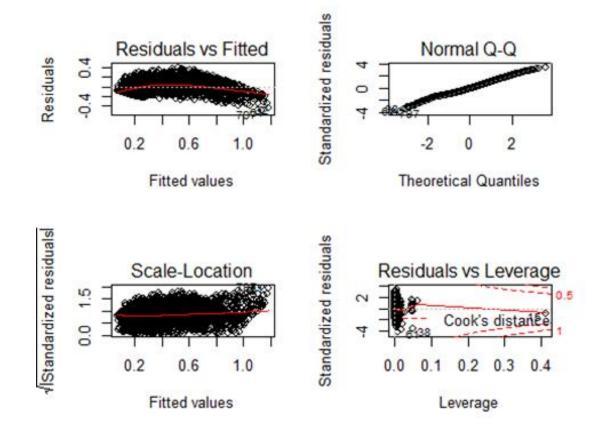
R-squared: 0.8049 Adjusted R-squared: 0.8043

boosts	damageDealt	headshotKills	heals	killStreaks	maxPlace	numGroups
1.738499	2.993433	1.333095	1.342214	2.739349	2.620701	2.629676
roadKills	vehicleDestroys	walkDistance	weaponsAcquired			
1.017941	1.004137	1.964768	1.572167			

vif()

#### LM: stepAIC(lm.fit2)——lm.fit3

R-squared: 0.8048 Adjusted R-squared: 0.8043



#### Compare Im.fit2 and Im.fit3

```
Analysis of Variance Table

Model 1: winPlacePerc ~ boosts + damageDealt + heals + killStreaks + maxPlace + numGroups + roadKills + walkDistance + weaponsAcquired

Model 2: winPlacePerc ~ (boosts + damageDealt + headshotKills + heals + killPlace + kills + killStreaks + maxPlace + numGroups + roadKills + vehicleDestroys + walkDistance + weaponsAcquired) - killPlace - kills

Res.Df RSS Df Sum of Sq F Pr(>F)

1 3364 48.480
2 3362 48.452 2 0.0273 0.9471 0.388
```

#### anova(lm.fit3, lm.fit2)

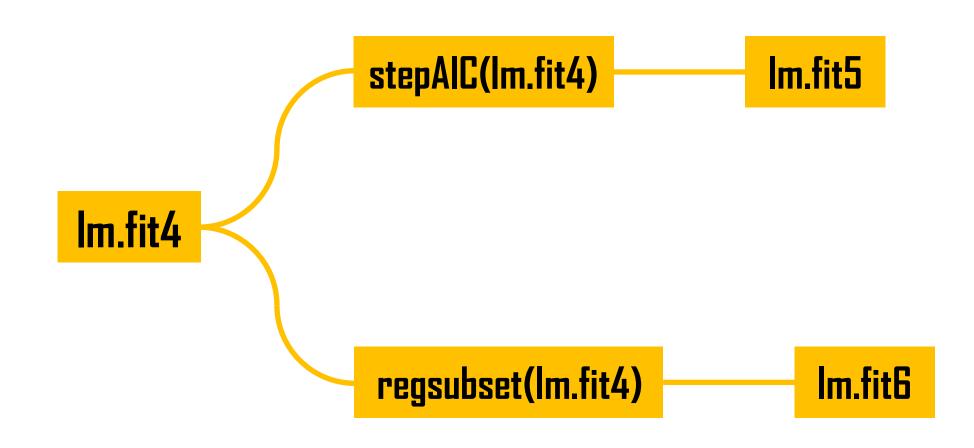
	df <dbl></dbl>	AIC <dbl></dbl>
lm.fit3	11	-4717.9
lm.fit2	13	-4715.8

AIC(lm.fit3, lm.fit2)

#### LM: Add Quadratic Forms ——Im.fit4

```
call:
                             lm(formula = winPlacePerc ~ boosts + damageDealt + heals + killStreaks +
                                 maxPlace + numGroups + roadKills + walkDistance + weaponsAcquired +
                                 I(boosts^2) + I(damageDealt^2) + I(heals^2) + I(killStreaks^2) +
                                 I(maxPlace^2) + I(numGroups^2) + I(roadKills^2) + I(walkDistance^2) +
                                 I(weaponsAcquired^2), data = data)
lm.fit4 = lm(winPlacePer
           roadKills + wa Residuals:
                                               Median
                                                                     Max
           I(killStreaks 2 -0.31703 -0.06627 -0.00474 0.06660 0.27875
           I(weaponsAcq Coefficients:
                                                    Estimate Std. Error t value Pr(>|t|)
                              (Intercept)
                                                  -5.973e+00 1.295e+00 -4.613 4.11e-06 ***
                              boosts
                                                   3.598e-02 3.647e-03
                                                                       9.865 < 2e-16 ***
                              damageDealt
                                                   3.505e-04 7.308e-05
                                                                        4.796 1.69e-06 ***
                             heals
                                                   2.338e-03 3.486e-03
                                                                        0.671
                                                                                 0.5025
                             killStreaks
                                                   8.611e-03 1.269e-02
                                                                         0.679
                                                                                 0.4974
                                                   2.451e-01 3.370e-02
                             maxPlace
                                                                        7.275 4.29e-13 ***
                                                  -1.229e-01 2.222e-02 -5.528 3.48e-08 ***
                             numGroups
                             roadKills
                                                   4.260e-02 4.568e-02
                                                                         0.933
                                                                                 0.3511
                                                  4.294e-04 9.235e-06 46.497 < 2e-16 ***
                             walkDistance
                                                   4.704e-02 2.558e-03 18.389
                                                                               < 2e-16 ***
                             weaponsAcquired
                             I(boosts^2)
                                                  -1.540e-03 6.009e-04 -2.563
                                                                                 0.0104 *
                             I(damageDealt^2)
                                                  -4.326e-07 1.954e-07 -2.214
                                                                                 0.0269 *
                             I(heals^2)
                                                  1.853e-04 4.723e-04
                                                                         0.392
                                                                                 0.6949
                             I(killStreaks^2)
                                                  -3.830e-04 8.561e-03 -0.045
                                                                                 0.9643
                             I(maxPlace^2)
                                                  -1.325e-03 1.793e-04 -7.391 1.83e-13 ***
                             I(numGroups^2)
                                                  7.094e-04 1.223e-04
                                                                         5.803 7.12e-09 ***
                                                                         0.031
                             I(roadKills^2)
                                                   6.769e-04 2.205e-02
                                                                                 0.9755
                             I(walkDistance^2)
                                                  -9.080e-08 3.347e-09 -27.131 < 2e-16 ***
                             I(weaponsAcquired^2) -3.377e-03 2.447e-04 -13.801 < 2e-16 ***
                             signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
                             Residual standard error: 0.1012 on 3355 degrees of freedom
                             Multiple R-squared: 0.8617, Adjusted R-squared: 0.8609
                             F-statistic: 1161 on 18 and 3355 DF, p-value: < 2.2e-16
```

Groups +
+ I(heals^2) +
stance^2) +

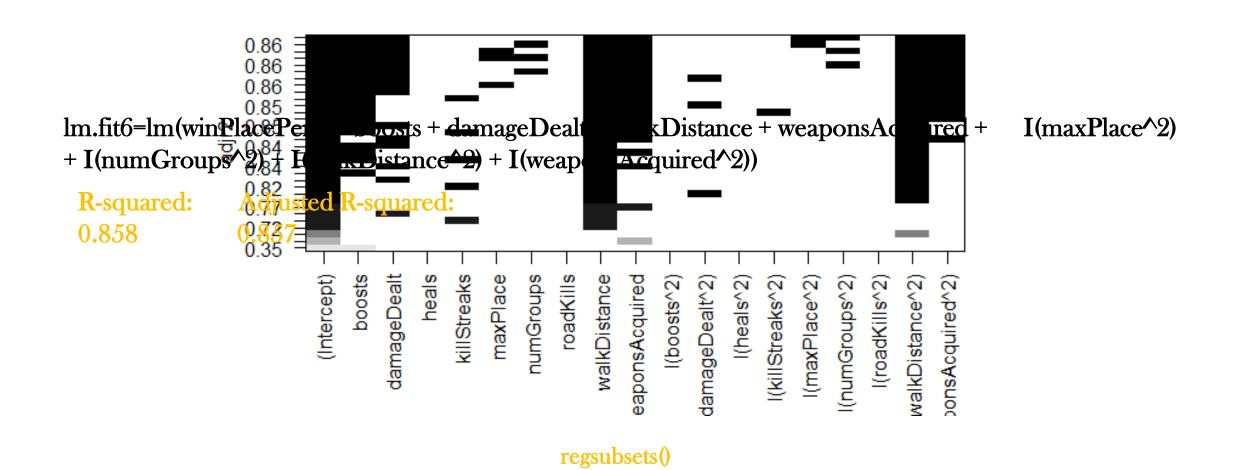


#### LM: stepAIC(lm.fit4)——lm.fit5

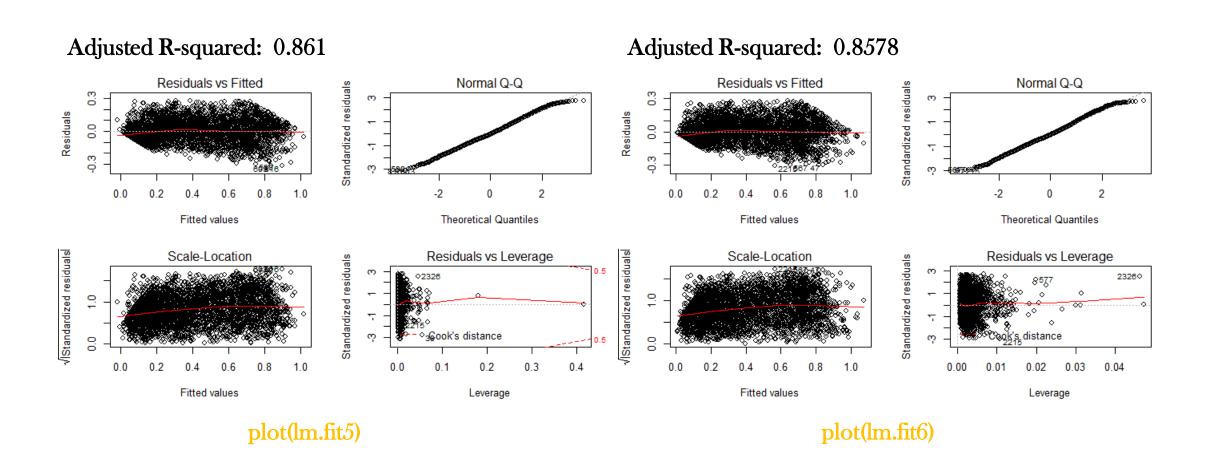
R-squared: Adjusted R-squared:

0.862 0.861

#### LM: All Subset Method——Im.fit6



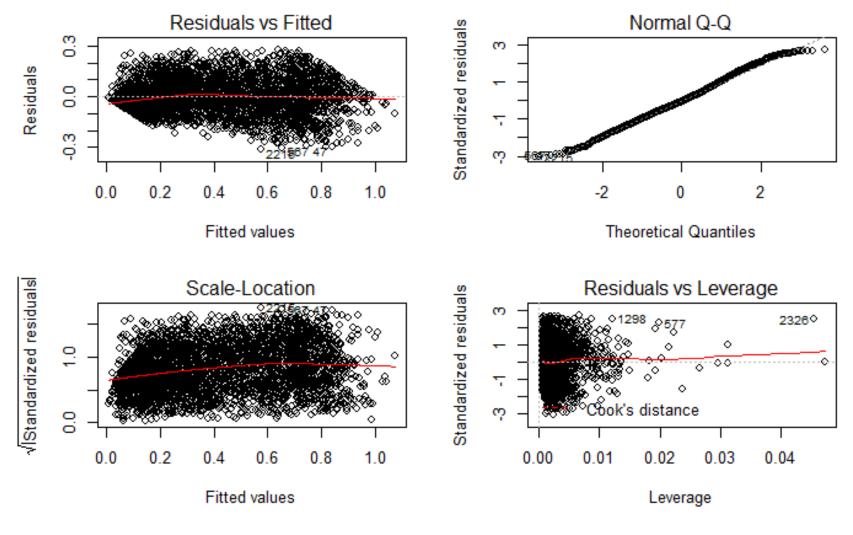
#### Compare Im.fit5 and Im.fit6



#### LM: Delete Intercept——Im.fit7

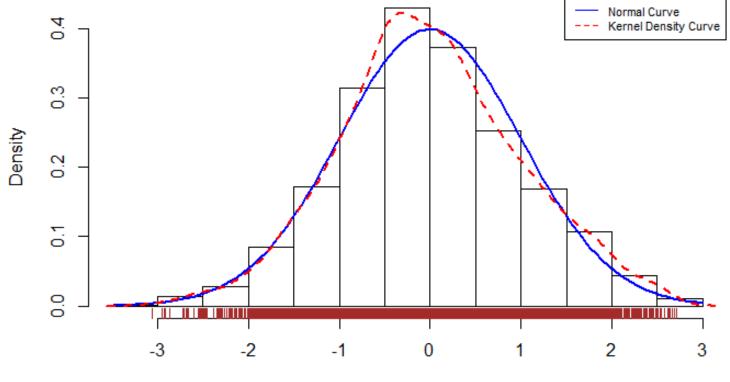
R-squared: Adjusted R-squared:

0.956 0.956



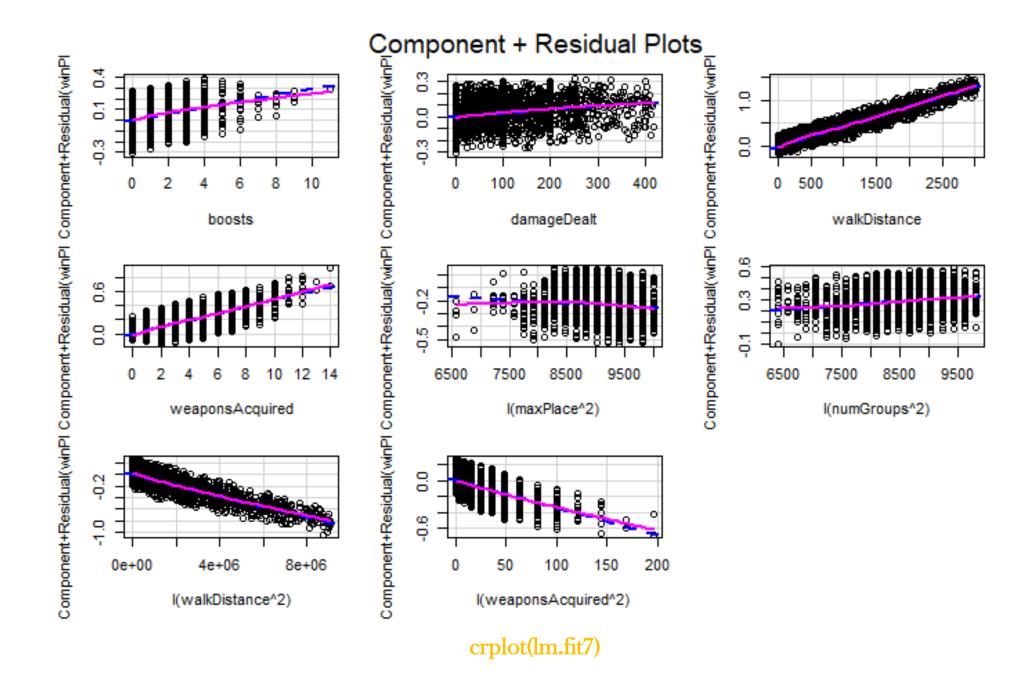
plot(lm.fit7)

## **Distribution of Errors** 0 4



Standardized Residual

residplot(lm.fit7)



#### Compare Im.fit6 and Im.fit7

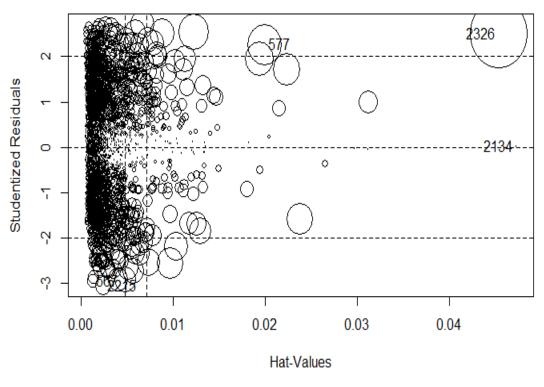
#### anova(lm.fit7,lm.fit6)

	df <dbl></dbl>	AIC <dbl></dbl>
lm.fit7	9	-5797.754
lm.fit6	10	-5796.306

AIC(lm.fit7,lm.fit6)

#### outlierTest(lm.fit7)

## No Studentized residuals with Bonferroni p < 0.05 ## Largest | rstudent |: ## rstudent unadjusted p-value Bonferroni p



influencePlot(lm.fit7)

Validation Data Size: 1000 Testing R^2: 0.922

```
# setwd("D:/Collection_NUT/SUSTech_31/R/HW/Project/data") # delete
test_data <- read_excel("test_data.xlsx")
test_data <- as.data.frame(test_data)
test_pre <- predict(lm.fit7, newdata=test_data[-14]) # predict percentage
mean_test=mean(test_data$winPlacePerc)
SSR_test=sum((test_pre-mean_test)^2)
SST_test=sum((test_data$winPlacePerc-mean_test)^2)
paste("The R^2 of the linear model in the test set is", SSR_test/SST_test )</pre>
```

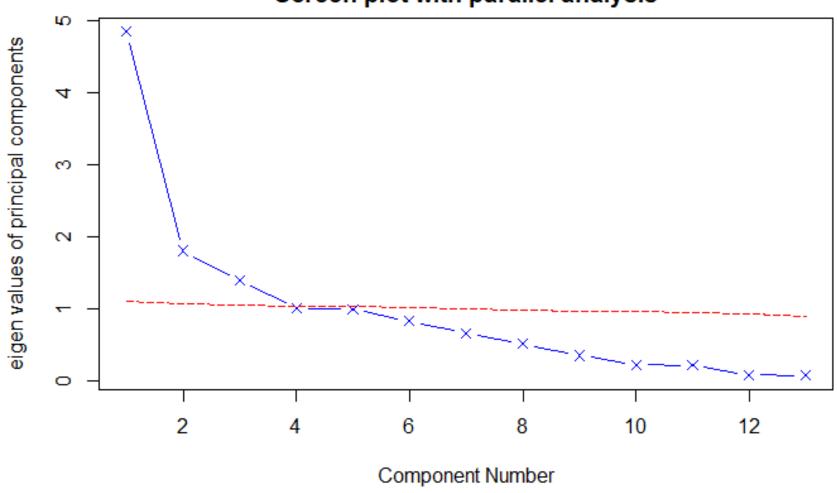
[1] "The R^2 of the linear model in the test set is 0.922478755668393"



# Model Building and Selection

PCA, Lasso, Ridge

#### Screen plot with parallel analysis



```
## Loadings:
##
               Comp.1 Comp.2 Comp.3 Comp.4
## boosts
               0.291
                         0.342
## damageDealt 0.390 -0.276
## headshotKills 0.253 -0.297
## heals
               0.233
                          0.293
## killPlace -0.426
## kills
               0.404
                        -0.290
## killStreaks 0.383
                        -0.291
                    -0.690 0.157
## maxPlace
## numGroups
                    -0.694 0.127
## roadKills
                                -0.539
## vehicleDestroys
                                0.819
## walkDistance 0.291 0.477
## weaponsAcquired 0.255 0.425 -0.145
```

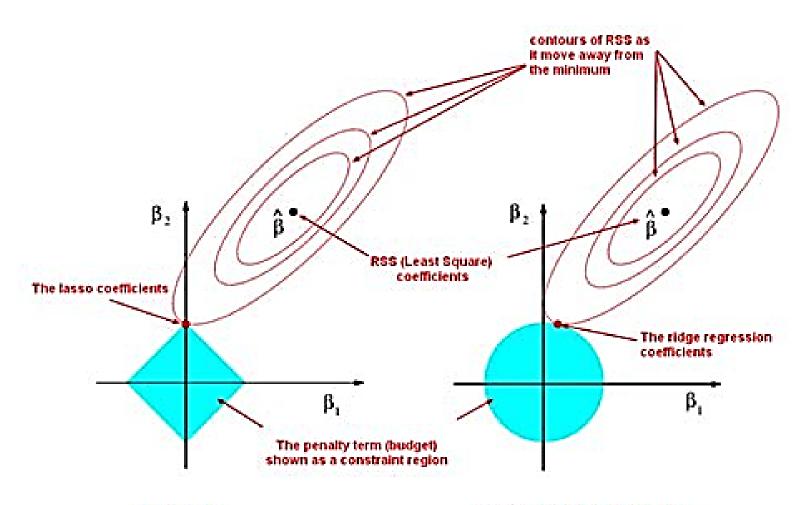
#### Training set:

```
##
## Call:
## lm(formula = winPlacePerc ~ a1 + a2 + a3 + a4, data = PUBG)
## Residuals:
                 1Q Median
       Min
                                  30
                                          Max
## -0.77400 -0.09247 -0.01185 0.08797 0.45163
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 0.408760 0.002244 182.129 < 2e-16 ***
                         0.001020 89.213 < 2e-16 ***
## a1
               0.090960
## a2
               0.013121
                         0.001670 7.855 5.32e-15 ***
## a3
              0.107304
                         0.001900 56.482 < 2e-16 ***
                         0.002239 -5.787 7.81e-09 ***
## a4
              -0.012961
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0 1304 on 3369 degrees of freedom
## Multiple R-squared: 0.7695, Adjusted R-squared: 0.7692
## F-statistic: 2811 on 4 and 3369 DF, p-value: < 2.2e-16
```

#### Validation set:

```
##
## Call:
## lm(formula = winPlacePerc ~ a1 + a2 + a3 + a4, data = PUBG_test)
## Residuals:
       Min
                10 Median
## -0.76573 -0.10878 -0.01456 0.09434 0.57249
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 0.495385
                      0.004829 102.588 < 2e-16 ***
                        0.002142 47.705 < 2e-16 ***
## a1
              0.102191
              0.017606
                        0.003525 4.994 6.98e-07 ***
## a2
                       0.004210 22.531 < 2e-16 ***
## a3
              0.094864
             ## a4
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1527 on 995 degrees of freedom
## Multiple R-squared: 0.7393, Adjusted R-squared: 0.7383
## F-statistic: 705.5 on 4 and 995 DF, p-value: < 2.2e-16
```

#### Lasso & Ridge Regression



LASSO

RIDGE REGRESSION

#### Ridge Regression:

-2

0

 $Log(\lambda)$ 

2

0.07

0.05

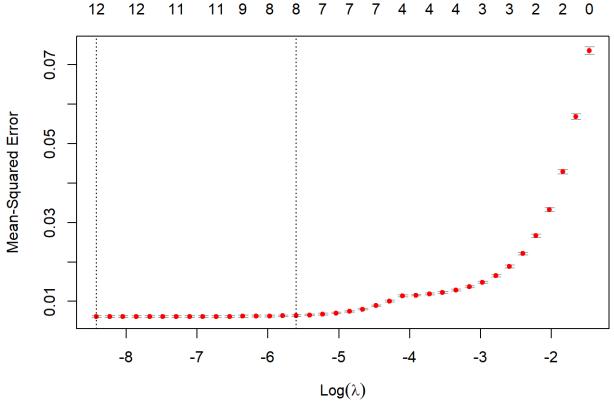
0.03

0.01

Mean-Squared Error

# 13 13 13 13 13 13 13 13 13 13 13 13

#### Lasso Regression:



Model	Training set R^2	Test set R^2
Ridge	0.895	0.774
Lasso	0.918	0.797



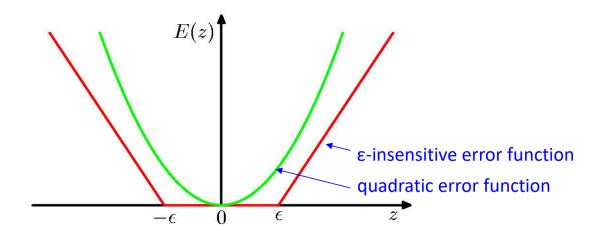
# Model Building and Selection

SVM, Neural Network

#### **SVM: Formulation 1**

Simple linear regression: minimize  $\frac{1}{2}\sum_{n=1}^{N}\{y_n-t_n\}^2 + \frac{\lambda}{2}\|\mathbf{w}\|^2$   $\varepsilon$ -insensitive error function  $E_{\varepsilon}(y(\mathbf{x})-t) = \begin{cases} 0, & \text{if } |y(\mathbf{x})-t| < \varepsilon \\ |y(\mathbf{x})-t| - \varepsilon, & \text{otherwise} \end{cases}$ 

$$E_{\varepsilon}(y(\mathbf{x}) - t) = \begin{cases} 0, & \text{if } |y(\mathbf{x}) - t| < \varepsilon \\ |y(\mathbf{x}) - t| - \varepsilon, & \text{otherwise} \end{cases}$$



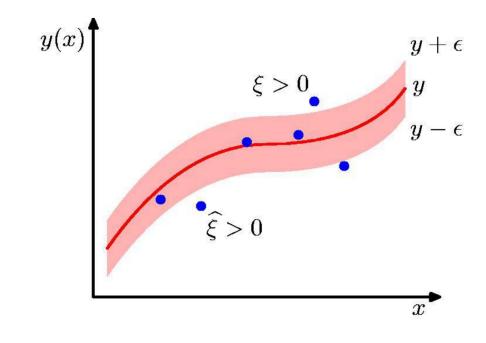
## **SVM: Formulation 2**

### Minimize

$$C\sum_{n=1}^{N} E_{\varepsilon}(y(\mathbf{x}_{n}) - t_{n}) + \frac{1}{2} \|\mathbf{w}\|^{2}$$

$$C\sum_{n=1}^{N} \left(\xi_{n} + \hat{\xi}_{n}\right) + \frac{1}{2} \|\mathbf{w}\|^{2}$$

where 
$$t_n \le y(\mathbf{x}_n) + \varepsilon + \xi_n$$
  
 $t_n \ge y(\mathbf{x}_n) - \varepsilon - \hat{\xi}_n$   
 $\xi_n \ge 0, \ \hat{\xi}_n \ge 0$ 



# **SVM: Implement 1**

### Use package 'e1071'

svm

Support Vector Machines

#### **Description**

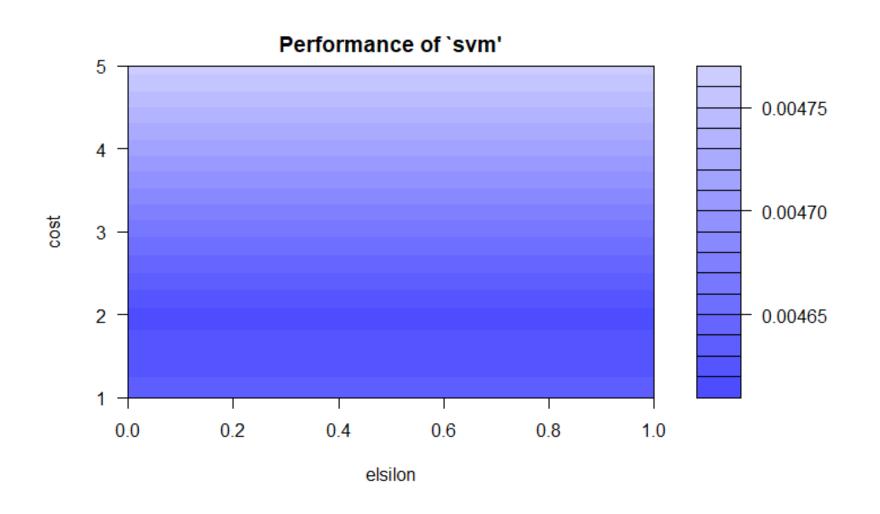
svm is used to train a support vector machine. It can be used to carry out general regression and classification (of nu and epsilon-type), as well as density-estimation. A formula interface is provided.

## **SVM: Implement 2**

```
Call:
svm(formula = winPlacePerc \sim ., data = data)
Parameters:
   SVM-Type: eps-regression
SVM-Kernel: radial
       cost: 1
     gamma: 0.07692308
   epsilon: 0.1
Number of Support Vectors: 1694
```

Parameters of SVM-models usually *must* be tuned to yield sensible results!

# **SVM:** Tuning **SVM** model by **CV**



## **SVM: Finalized Model**

```
call:
svm(formula = winPlacePerc ~ ., data = data, cost = 2, epsilon = 0.1)

Parameters:
    SVM-Type: eps-regression
SVM-Kernel: radial
    cost: 2
```

epsilon: 0.1

gamma:

Number of Support Vectors: 1663

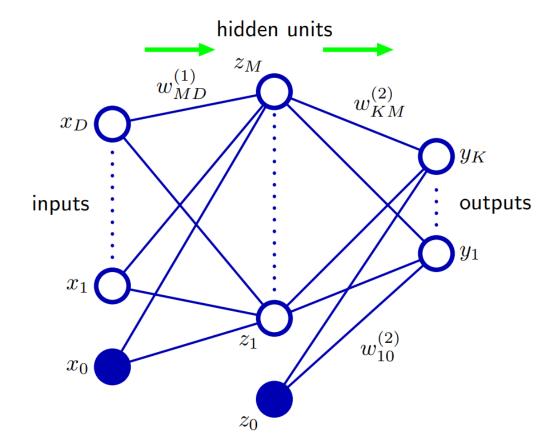
0.07692308

Training Data Size: 3374 Testing Data Size: 997

Training MSE: 0.002791205 Testing MSE: 0.009322744

Training  $R^2$ : 0.9620806 Testing  $R^2$ : 0.8945221

## NN: Diagram



$$E(X, heta) = rac{1}{2N} \sum_{i=1}^{N} \left(\hat{y_i} - y_i
ight)^2,$$

$$rac{\partial E(X, heta)}{\partial w_{ij}^k} = rac{1}{N} \sum_{d=1}^N rac{\partial}{\partial w_{ij}^k} \left(rac{1}{2} \left(\hat{y_d} - y_d
ight)^2
ight) = rac{1}{N} \sum_{d=1}^N rac{\partial E_d}{\partial w_{ij}^k}.$$

### We use "neuralnet" package

#### **Training Of Neural Networks**

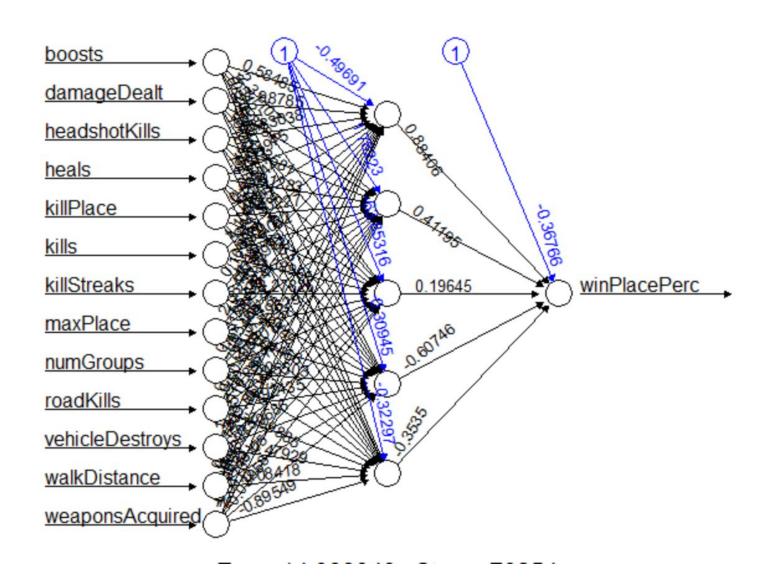
Train neural networks using backpropagation, resilient backpropagation (RPROP) with (Riedmiller, 1994) or without weight backtracking (Riedmiller and Braun, 1993) or the modified globally convergent version (GRPROP) by Anastasiadis et al. (2005). The function allows flexible settings through custom-choice of error and activation function. Furthermore, the calculation of generalized weights (Intrator O. and Intrator N., 1993) is implemented.

**Keywords** neural

#### **Usage**

```
neuralnet(formula, data, hidden = 1, threshold = 0.01,
stepmax = 1e+05, rep = 1, startweights = NULL,
learningrate.limit = NULL, learningrate.factor = list(minus = 0.5,
plus = 1.2), learningrate = NULL, lifesign = "none",
lifesign.step = 1000, algorithm = "rprop+", err.fct = "sse",
act.fct = "logistic", linear.output = TRUE, exclude = NULL,
constant.weights = NULL, likelihood = FALSE)
```

## **NN: Finalized Model**



Training Data Size: 3374

Training  $R^2$ : 0.8867439

Testing Data Size: 997

Testing  $R^2$ : 0.861229



# Model Building and Selection

KNN, Regression Learner



		Euclidean				
Scale	<del></del>	Distance	$\longrightarrow$	Order	<del></del>	Prediction

N	10	20	30	40	50
R^2	0.821	0.792	0.772	0.756	0.743
N	60	70	80	90	100
R^2	0.731	0.721	0.711	0.702	0.694

```
SSR_test_KNN=sum((predict_test-mean_test)^2)
SST_test_KNN=sum((data_test[,14]-mean_test)^2)
paste("The R^2 of the KNN model in the test set is", SSR_test_KNN/SST_test_KNN )|
```

[1] "The R^2 of the KNN model in the test set is 0.847805845557967"

