Peer-graded Assignment: Running a Random Forest

Objective: A random forest analysis was performed with a binary target variable (american dream). American dream was created based on survey results that was ranked from 0-10. Results \geq 5 was categorized to have achieved their american dream (1) & \leq 5 were categorized to not have achieved their american dream (0).

Syntax: proc import datafile='/home/pragyaratnarai0/Course 4/ool_pds.csv' out = imported replace; run; DATA new; set imported; if w2_qe3 GE 5 then AmericanDream=1; else AmericanDream=0; proc hpforest; target americandream/level=nominal; input w1_c1c w2_qe2 w1_p4 w1_p13 w1_p13a ppagect4 ppeducat ppethm ppgender PPINCIMP PPHOUSE /level=nominal; RUN;

The HPFOREST Procedure

Performance In	formation
Execution Mode	Single-Machine
Number of Threads	2

Data	Access Inf	ormatio	on	
Data	Engine	Role	Path	
WORK.NEW	V9	Input	On Client	

Model Inform	nation			
Parameter	Value			
Variables to Try	3	(Default)		
Maximum Trees	100	(Default)		
Inbag Fraction	0.6	(Default)		
Prune Fraction	0	(Default)		
Prune Threshold	0.1	(Default)		
Leaf Fraction	0.00001	(Default)		
Leaf Size Setting	1	(Default)		
Leaf Size Used	1			
Category Bins	30	(Default)		
Interval Bins	100			
Minimum Category Size	5	(Default)		
Node Size	100000	(Default)		
Maximum Depth	20	(Default)		
Alpha	1	(Default)		
Exhaustive	5000	(Default)		
Rows of Sequence to Skip	5	(Default)		
Split Criterion		Gini		
Preselection Method		Loh		
Missing Value Handling		Valid value		

Number of Observations	
Туре	N
Number of Observations Read	2294
Number of Observations Used	2294

Baseline Fit Statistics			
Statistic	Value		
Average Square Error	0.249		
Misclassification Rate	0.468		
Log Loss	0.691		

				Fit Statistics			
Number of Trees	Number of Leaves	Average Square Error (Train)	Average Square Error (OOB)	Misclassification Rate (Train)	Misclassification Rate (OOB)	Log Loss (Train)	Loss (OOB
1	65	0.1353	0.162	0.197	0.240	0.484	0.628
2	135	0.1152	0.156	0.158	0.217	0.385	0.661
3	208	0.1061	0.145	0.142	0.199	0.339	0.693
4	267	0.1022	0.135	0.141	0.187	0.329	0.58
5	326	0.0998	0.130	0.142	0.177	0.322	0.48
6	414	0.0994	0.130	0.145	0.184	0.323	0.47
7	488	0.0982	0.125	0.145	0.179	0.319	0.43
8	569	0.0975	0.125	0.145	0.177	0.317	0.44
9	650	0.0981	0.126	0.139	0.182	0.322	0.43
10	702	0.0988	0.125	0.139	0.180	0.325	0.40
11	757	0.0994	0.124	0.139	0.178	0.327	0.39
12	844	0.1001	0.124	0.139	0.173	0.331	0.40
13	926	0.0995	0.124	0.137	0.171	0.328	0.39
14	996	0.0997	0.123	0.138	0.170	0.330	0.39
15	1060	0.0989	0.122	0.139	0.168	0.327	0.39
16	1123	0.0983	0.121	0.139	0.162	0.325	0.39
17	1187	0.0980	0.120	0.138	0.163	0.323	0.38
18	1248	0.0978	0.119	0.138	0.163	0.322	0.38
19	1310	0.0977	0.118	0.138	0.163	0.321	0.38
20	1395	0.0979	0.119	0.137	0.163	0.323	0.38
21	1477	0.0982	0.119	0.139	0.162	0.325	0.38
22	1551	0.0982	0.119	0.138	0.161	0.325	0.38
23	1628	0.0984	0.118	0.139	0.160	0.326	0.38
24	1690	0.0984	0.118	0.139	0.160	0.326	0.38
25	1758	0.0981	0.118	0.140	0.160	0.325	0.38
26	1839	0.0982	0.118	0.141	0.161	0.325	0.38
27	1891	0.0981	0.117	0.139	0.162	0.324	0.37
28	1959	0.0976	0.117	0.139	0.162	0.323	0.37
29	2023	0.0976	0.117	0.140	0.162	0.322	0.37
30	2088	0.0976	0.116	0.141	0.162	0.322	0.37