atchircUtils.R

atchirc

Fri Apr 07 00:14:06 2017

```
#
#
      USER UTLITIES PACKAGE
#
# Frequently performed activites are formulated into
# functions so as to avoid code repetition
# Atchireddy Chavva(atchireddi@gmail.com)
# Some useful keyboard shortcuts for package authoring:
#
  Build and Reload Package: 'Ctrl + Shift + B'
  Check Package:
                           'Ctrl + Shift + E'
#
                           'Ctrl + Shift + T'
  Test Package:
library(ggplot2)
library(cowplot)
# Generates univariate plots for Numerical variables
#
       Compute Skewness & Kurtosis
#
       Compute slope & Intercept for Q-Q plot
      Generates Consolidated boxplots
#
      Individual boxplots
#
      Individual Histplots
       Q-Q plots
# @param df DataFrame, All columns must be numerical
# Oparam prefix Name tag, generated plots would be prefixed
# Oreturn Generates plots under ../output/ folder
# @example
plotNumericalUnivariate <- function(df,prefix) {</pre>
 nrows
           <- nrow(df)
 df num
            <- data.frame()
 df_slp_int <- data.frame()</pre>
 for (i in colnames(df)) {
   # 1. . . . Collate Variables ---
   df_num <- rbind(data.frame(var=rep(i,nrows),</pre>
                           val=df[[i]]
   ),
   df_num)
```

```
# 2. . . . Caliculate slope & intercept ---
  # Find the slope and intercept of the line that passes through the 1st and 3rd
  # quartile of the normal q-q plot
        <- quantile(df[[i]], c(0.25, 0.75)) # Find the 1st and 3rd quartiles
        \leftarrow qnorm( c(0.25, 0.75))
                                             # Find the matching normal values on the x-axis
  slope <- diff(y) / diff(x)</pre>
                                             # Compute the line slope
  intr \leftarrow y[1] - slope * x[1]
                                            # Compute the line intercept
         <- mean(df[[i]])
                                              # source for annotation co-ordinates
         <- sd(df[[i]])
                                              # source for annotation co-ordinates
  df_slp_int <- rbind(data.frame(var=i,slp=slope,intcpt=intr,</pre>
                                                                                   # slope & Intercept f
                                  skw=sprintf("Sk=%.2f",skewness(df[[i]])),
                                                                                   # Skewness
                                  kurt=sprintf("Ku=%.2f",kurtosis(df[[i]])),
                                                                                 # Kurtosis
                                  sky=mn+sd,
                                                            # y-cord for skewness annotation
                                  kuy=mn-sd),
                                                           # y-cord for Kurtosis Annotation
                       df_slp_int)
}
df_num$var <- as.factor(df_num$var) # convert variables to factors</pre>
# 3. . . Combined Boxplot ---
pcb <- ggplot(df_num,</pre>
              aes(var,val)
pcb <- pcb + geom_boxplot(colour="blue",</pre>
                           outlier.color = "red"
# pcb <- pcb + stat_summary(fun.data = give.n, geom = "text")</pre>
pcb <- pcb + ggtitle("BOXPLOTs (Numerical variables)")</pre>
pcb <- pcb + theme(text=element_text(size = 10),</pre>
                                                          # title, labels
                   axis.text.x=element_text(angle = 45,
                                              vjust = 0.5), # rotate & align x-axis labels
                    axis.text = element_text(size = 8)
                                                           # axis tick labels
pcb <- pcb + labs(x="",y="")
# 4. . . Individual Boxplots ---
pib <- ggplot(df_num,</pre>
              aes(val, val)
pib <- pib + geom_boxplot(colour="blue",</pre>
                           outlier.colour = "red")
pib <- pib + facet_wrap(~var,</pre>
                         scales = "free")
pib <- pib + ggtitle(" BOXPLOTs (Numerical Variables) ")</pre>
pib <- pib + theme(axis.text.x=element_text(angle = 90), # x-axis labels rotated 90deg</pre>
                   axis.text=element_text(size = 8),  # axis tick labels
                                                         # title, labels
                   text=element_text(size = 10)
pib <- pib + labs(x="",y="")</pre>
# 5. . . Individual Histplots ---
```

```
pih <- ggplot(df_num,</pre>
              aes(val)
pih <- pih + geom_histogram(fill="darkgreen",aes(y=..density..))</pre>
pih <- pih + geom_density(colour="darkred")</pre>
pih <- pih + facet_wrap(~var,</pre>
                         scales = "free")
pih <- pih + ggtitle("DISTRIBUTION (Numerical Variables) ")</pre>
pih <- pih + theme(axis.text.x=element_text(angle = 90), # x-axis labels rotated 90deg
                    axis.text=element_text(size = 8),  # axis tick labels
                    text=element_text(size = 10)
                                                          # title, labels
pih <- pih + geom_text(data = df_slp_int,</pre>
                        aes(label=skw),
                        x=Inf,
                        y=Inf,
                        hjust = 1.2,
                        vjust = 2.2,
                        parse = T,
                        size=3)
                                                           # skew annotation
pih <- pih + geom_text(data = df_slp_int,</pre>
                        aes(label=kurt),
                        x=Inf,
                        y=Inf,
                        hjust = 1.2,
                        vjust = 1.2,
                        parse = T,
                        size=3)
                                                           # Kurt annotation
pih <- pih + labs(x="",y="")</pre>
# 6. . . Combined Q-Q plots ---
pqq <- ggplot(df_num) + stat_qq(aes(sample=val),</pre>
                                 color="red")
                                                         # qqplot
pqq <- pqq + facet_wrap(~var,
                         scales = "free")
                                                           # facet_wrap around Var
pqq <- pqq + geom_abline(data = df_slp_int,
                          aes(intercept=intcpt,slope=slp),
                          color="blue")
                                                           # qqline
pqq <- pqq + geom_text(data = df_slp_int,
                        aes(label=skw),
                        x=-Inf,
                        y=Inf,
                        hjust = -0.2,
                        vjust = 2.2,
                        parse = T,
                        size=3)
                                                           # skew annotation
pqq <- pqq + geom_text(data = df_slp_int,
                        aes(label=kurt),
                        x=-Inf,
                        y=Inf,
                        hjust = -0.2,
```

```
vjust = 1.2,
                          parse = T,
                          size=3)
                                                            # Kurt annotation
  pqq <- pqq + theme(text=element_text(size=10),</pre>
                                                            # title, labels
                     axis.text=element_text(size = 8)
                                                           # axis tick labels
  pqq <- pqq + ggtitle("Q-Q Plots (Numerical variables)")
  pqq <- pqq + labs(x="",y="")
  # 7. . . . Save Plots ---
  # pdf("../output/univariate_numerical.pdf",paper = 'USr',width = 11)
  png(filename = paste("../output/",prefix,"_univariate_numerical%02d.png",sep = ""),
      width = 11.69,
     height = 8.27,
     units = "in",
     res = 288)
  # par(mfrow=c(3,1)) # Not Working
  print(plot_grid(pcb,pib))
  print(plot_grid(pib,pih))
 print(pqq)
 dev.off()
  # can't find a way to impose boxplot on histogram
# Dimensional Variable Univariate(barlot) Analysis plots
plotDimensionUnivariate <- function(df,dim) {</pre>
  v <- df[[ dim ]]</pre>
 p <- qplot(x=reorder(v,v,function(x)-length(x))) +</pre>
    theme(axis.text.x=element_text(angle = 45,hjust = 1)) +
    labs(x="",title=dim)
 print(p)
plotsDimensionsVsResponse <- function(data, dim, resp) {</pre>
  # since reorder with aes_string not working, will create local df
  # and used hardcode colnames for plotting
  local_df <- data[c(dim,resp)]</pre>
  colnames(local_df) <- c("dim", "resp")</pre>
  # barplot
  b <- ggplot(local_df, aes(x=reorder(dim,dim,function(x)-length(x)))) +
    geom_bar(aes(y=(..count..))) +
    theme(axis.text.x=element_text(angle = 45, hjust = 1)) +
    geom_text(aes(y=(..count..),
                  label = scales::percent( (..count..)/sum(..count..))),
```

```
stat = "count",
            vjust = -0.5
   labs(x="", title=dim)
   # percent barplot
 pb <- ggplot(local_df, aes(x=reorder(dim,dim,function(x)-length(x)),fill=resp)) +</pre>
   geom_bar(position = "fill") +
   theme(axis.text.x=element_text(angle = 45, hjust = 1)) +
   labs(x="", title=dim)
 # gridplot
 plot_grid(b,pb)
# percent barplot of multi-variate categorical variables
plotDimensionVsResponse <- function(data,dim,response) {</pre>
 ggplot(data, aes_string(dim)) +
   geom_bar(aes_string(fill = response), position = "fill") +
   theme(axis.text.x=element_text(angle = 45, vjust = 0.5))
}
#
                  FEATURE ENGINEERING Utils ----
# Binning Model Year, 3 bins
# 2011-2015, 2006-2010, <2006
binYear <- function(year) {</pre>
 year <- as.numeric(year)</pre>
 if(year>2010) {
   return("2011_2015")
 } else if (year>2005) {
   return("2006_2010")
 } else {
   return("<2006")
}
# Convert 2-level Categorical Variable to numeric type
twolevelDimensionToNum <- function(df) {</pre>
 for (i in colnames(df)) {
   levels(df[[i]]) <- c(1,0)</pre>
   df[[i]] <- as.numeric(levels(df[[i]]))[df[[i]]]</pre>
 }
 return(df)
```

```
# COnvert categorical dependant variable to numeric type
# "Yes" <- 1
# "No" <- 0
YesNoTonum <- function(v) {
 v <- as.character(v)</pre>
 v[v=="Yes"] <- "1"
 v[v=="No"] <- "O"
 v <- as.numeric(v)</pre>
 return(v)
MISSING VALUES TREATMENT Utils ----
# Replace missing Categorical variable with Mode
replaceWithMode <- function(v) {</pre>
 mod <- names(sort(-table(v)))[1]</pre>
 v[is.na(v)] <- mod
 return(v)
# Replace missing values with Mean
replaceWithMean <- function(v) {</pre>
 v[is.na(v)] \leftarrow mean(v,na.rm = T)
 return(v)
}
# Replace missing values with Median
replaceWithMedian <- function(v) {</pre>
 v[is.na(v)] <- median(v,na.rm = T)</pre>
 return(v)
# Replace missing values with Zero
replaceWithZero <- function(v) {</pre>
 v[is.na(v)] \leftarrow 0
 return(v)
}
# Mark missing values with string
replaceWithString <- function(v,str) {</pre>
 v <- as.character(v)</pre>
 v[is.na(v)] <- str
 v <- as.factor(v)</pre>
```

```
return(v)
# *****************************
              DATA TYPE CORRECTION Utils ----
# Replace value of Factor variable
replaceDimensionFactor <- function(v, oldval, newval) {</pre>
 v <- as.character(v)</pre>
 v[v==oldval] <- newval
 v <- as.factor(v)</pre>
 return(v)
#
              OUTLIER TREATMENT Utils ----
# ************************
# Cap/floor outliers @ 25th and 95th percentile
capOutliers <- function(v) {</pre>
 # make sure NO missing values
 quantiles <- quantile( v, c(.05, .95 ) )
 v[ v < quantiles[1] ] <- quantiles[1]</pre>
 v[ v > quantiles[2] ] <- quantiles[2]</pre>
 return(v)
}
# *******************************
              DATA UNDERSTANDING Utils ----
# *******************************
# Summarize NA's
naSummary <- function(df) {</pre>
 obs <- nrow(df)
 cs <- colSums(is.na(df)) # NA's per column
 cls <- sapply(df,class)</pre>
 df <- data.frame(Vars = names(cs), NAS = cs, class=cls, row.names = NULL)</pre>
 df <- df[order(df$NAS),]</pre>
 df$perNAS <- 100*(df$NAS/obs)</pre>
 df
}
MODEL EVALUATION Utils ----
# Plots MOdel performance, provided model and ref.labels
# mdl --> Model
# ref --> reference labels
```

```
# clk --> Line Colour
# ad --> Should performance curve to be added to existing Plot
plotModelPerformance <- function(model,ref label,color,add) {</pre>
  pred prob <- predict(model, type = "response")</pre>
 mdl score <- prediction(pred prob, ref label)</pre>
         <- performance(mdl_score, "tpr", "fpr")</pre>
 perf
 plot(perf,col=color,add=add)
# Greps Model R2 Values
getModelR2 <- function(mdl) {</pre>
  mdl_sumry <- capture.output(summary(mdl))</pre>
  print(mdl_sumry[grepl("R-squared",mdl_sumry)])
# Extracts Coefficients from Model Summary
covertModelSummaryToDF <- function(smry) {</pre>
  # extract Coefficints sections
  start_coeff <- grep("Intercept",smry)</pre>
                                                # starting coeff
 end_coeff <- grep("---",smry)</pre>
                                                 # end coeff
              <- smry[start_coeff:end_coeff-1] # extract coeff</pre>
  coeff
              <- gsub("< ","<",coeff[-1])
  coeff
                                                  # clean-up
  # Create unqual list of list to DataFrame
  coeff
             <- strsplit(coeff, "\\s+")
  df_coeff <- as.data.frame(do.call(rbind,lapply(coeff,'length<-',6)))</pre>
  colnames(df_coeff) <- c("var", "Estimate", "Std.Error",</pre>
                           "t-value", "Pr(>|t|)", "Significance") # add proper colnames
 return(df_coeff)
}
# function to consolidate model summary and model vif,
# shows merged output as table
# Inputs : linear model
# Outputs : model summary and vif returned as df
viewModelSummaryVIF <- function(mdl) {</pre>
  # Model VIF
 print("....Generating Model VIF ....")
 mdl_vif <- vif(mdl)</pre>
  df_vif <- data.frame(var=names(mdl_vif),</pre>
                            vif=as.numeric(mdl_vif))
  # Model Summary
  print("....Generating Model Summary ....")
  mdl_sumry <- capture.output(summary(mdl))</pre>
  df_sumry <- mdlsmry2df(mdl_sumry)</pre>
```

```
# Merger Summary and VIF by variable
print(".... Merging Summary and VIF ....")
df <- merge(df_sumry, df_vif, by="var")
return(df)
}</pre>
```

"