

4.3.1: R - Nonparametric Regression Methods (LOESS, Regression Trees, and Random Forests) Stat 5100: Dr. Bean

Example: Baseball dataset (same as Handout 4.1.1)

```
library(stat5100)
data(baseball)
head(baseball)
```

##	Name	Team	nAtBat	nHits	nHome	nRuns	nRBI	nBB	YrMajor	CrAtBat
## 1	Allanson, Andy	Cleveland	293	66	1	30	29	14	1	293
## 2	Ashby, Alan	Houston	315	81	7	24	38	39	14	3449
## 3	Davis, Alan	Seattle	479	130	18	66	72	76	3	1624
## 4	Dawson, Andre	Montreal	496	141	20	65	78	37	11	5628
## 5	Galarraga, Andres	Montreal	321	87	10	39	42	30	2	396
## 6	Griffin, Alfredo	Oakland	594	169	4	74	51	35	11	4408

##	CrHits	CrHome	CrRuns	CrRbi	CrBB	League	Division	Position	nOuts	nAssts
## 1	66	1	30	29	14	American	East	C	446	33
## 2	835	69	321	414	375	National	West	C	632	43
## 3	457	63	224	266	263	American	West	1B	880	82
## 4	1575	225	828	838	354	National	East	RF	200	11
## 5	101	12	48	46	33	National	East	1B	805	40
## 6	1133	19	501	336	194	American	West	SS	282	421

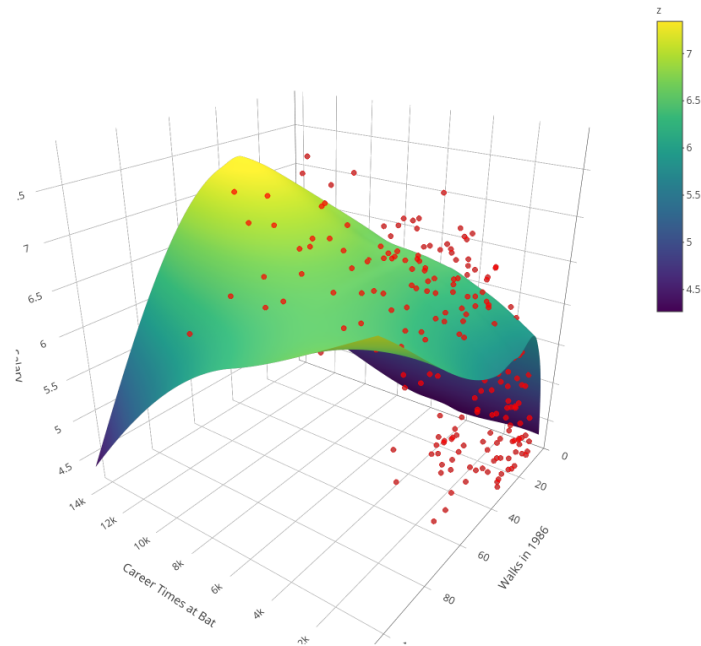
##	nError	Salary	Div	logSalary
## 1	20	NA	AE	NA
## 2	10	475.0	NW	6.163315
## 3	14	480.0	AW	6.173786
## 4	3	500.0	NE	6.214608
## 5	4	91.5	NE	4.516339
## 6	25	750.0	AW	6.620073

```
# Omit NA variables from the dataset- these cause a few problems for
# the sake of a few plots below.
baseball <- na.omit(baseball)
```

LOESS Regression

```
baseball_loess <- loess(logSalary ~ CrAtBat + nBB, data = baseball,  
                        degree = 2, span = 0.6)
```

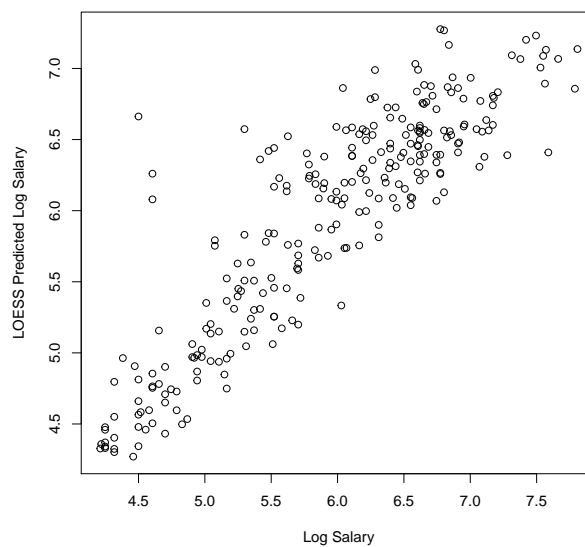
Check out a fit plot for the above LOESS model:



(The R code that created the above plot uses advanced 3d graphing tools and is thus omitted from this document as it is outside the scope of this course)

We can also plot the predictions from the LOESS model against the known values of logSalary:

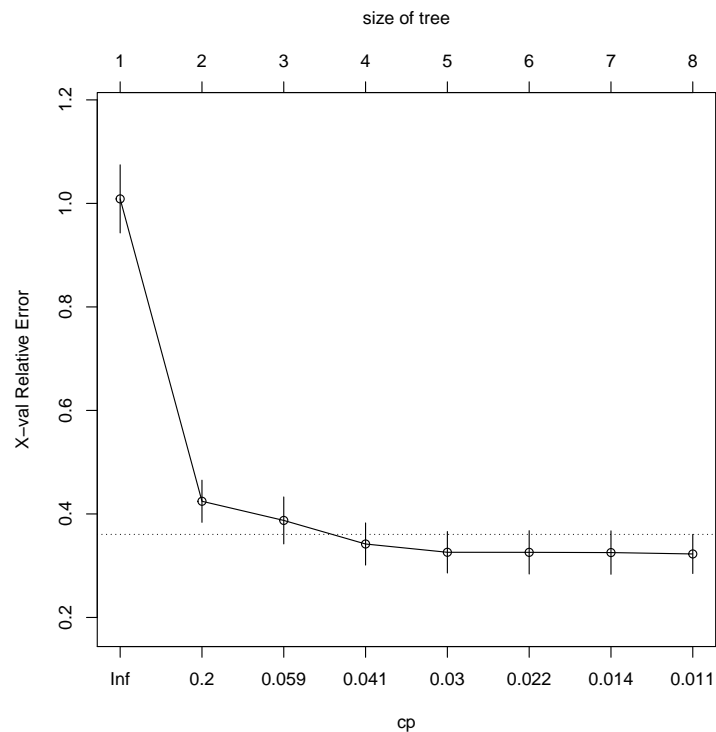
```
plot(baseball$logSalary, baseball_loess$fitted,  
     xlab = "Log Salary", ylab = "LOESS Predicted Log Salary")
```



Regression Trees

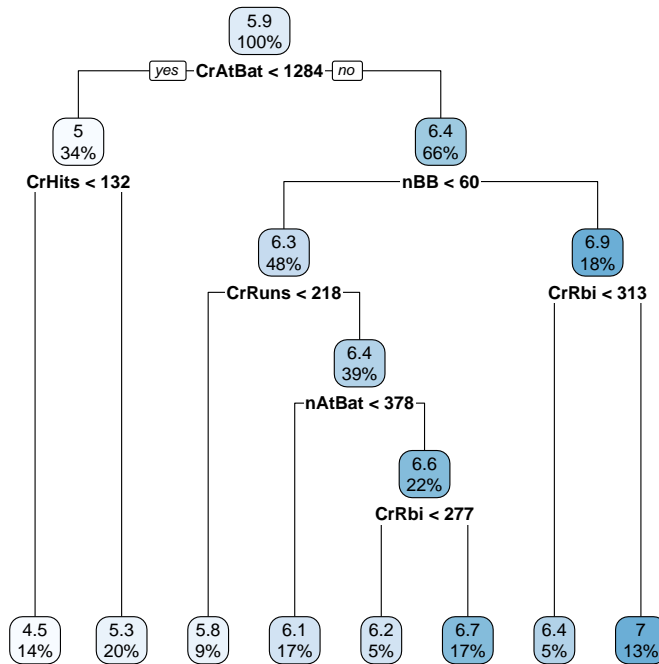
```
# Fit a regression tree model on the baseball dataset with controls
baseball_rtree_control <- rpart::rpart.control(maxdepth = 15)
baseball_rtree <- rpart::rpart(logSalary ~ nAtBat + nHits + nHome + nRuns +
                               nRBI + nBB + YrMajor + CrAtBat + CrHits +
                               CrHome + CrRuns + CrRbi + CrBB + League +
                               Division + nOuts + nAssts + nError,
                               data = baseball, control = baseball_rtree_control)

# Look at cost-complexity analysis plot (can help you decide on amount
# of pruning in your tree)
rpart::plotcp(baseball_rtree)
```



Based upon the above plot, we would likely choose a value of $cp = 0.03$, but we could also go with $cp = 0.022$. Using this value, we can retrain our regression tree model but with more pruning (specified with cp).

```
# Specify a cp=0.03 value for this regression tree model based upon the above plot.
baseball_final_rtree <- rpart::rpart(logSalary ~ nAtBat + nHits + nHome + nRuns +
                                     nRBI + nBB + YrMajor + CrAtBat + CrHits +
                                     CrHome + CrRuns + CrRbi + CrBB + League +
                                     Division + nOuts + nAssts + nError,
                                     data = baseball, cp = 0.03,
                                     control = baseball_rtree_control)
rpart.plot::rpart.plot(baseball_final_rtree)
```



We can also look at the importance of various predictor variables. Note that in the following plot, the higher numbers correspond to more important variables.

```
baseball_final_rtree$variable.importance
```

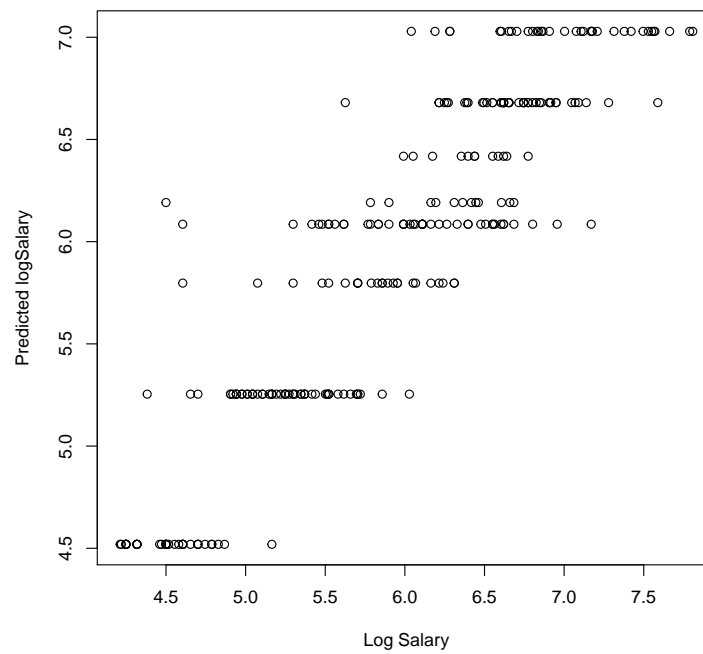
##	CrAtBat	CrHits	CrRuns	CrRbi	CrBB	YrMajor	nBB
##	146.324332	141.326029	135.892077	124.933828	114.069502	81.776124	15.722008
##	CrHome	nRuns	nAtBat	nHits	nRBI	nOuts	nHome
##	9.306841	8.082672	5.981392	5.437629	4.078222	2.446933	1.106655

Check out this plot of the known value of logSalary and predicted logSalary:

```

pred_baseball_logSalary <- predict(baseball_final_rtree, baseball)
plot(baseball$logSalary, pred_baseball_logSalary, xlab = "Log Salary",
     ylab = "Predicted logSalary")

```



Questions:

1. What is going on in this plot? Do these patterns in the prediction make sense? If yes, why do they make sense?
2. Recalling output in handout 4.1.1, what do the “important” variables have in common?

Random Forests

```
# Set a seed for reproducibility
set.seed(10984)

# For the random forest to be trained correctly, we must handle the 118
# missing values in the baseball dataset. Correctly handling NA values is an
# incredibly deep topic, but for the sake of simplicity we will simply just
# remove all rows from the baseball dataframe that have missing values.
baseball <- na.omit(baseball)

# Train a random forest model
baseball_rf <-
  randomForest::randomForest(logSalary ~ nAtBat + nHits + nHome + nRuns + nRBI +
                              nBB + YrMajor + CrAtBat + CrHits + CrHome +
                              CrRuns + CrRbi + CrBB + League + Division +
                              nOuts + nAssts + nError, data = baseball,
                              importance=TRUE)

# Check out a variable importance plot of the random forest:
randomForest::varImpPlot(baseball_rf, type = 1)
```

