MATHS 7107 Data Taming Practical

Part 1

First we will start by looking at how to measure a model using yardstick. We will fit a regression model, and also a classification model to the penguins dataset and then have a look at assessing them.

Load the data and required packages

```
pacman::p_load(tidyverse, tidymodels)
data("penguins", package = "palmerpenguins")
```

Create the models

```
penguin_M1 <-
 workflow() %>%
 add_formula(flipper_length_mm ~ body_mass_g) %>%
 add model(
  linear_reg() %>%
    set_engine("lm")
  ) %>%
 fit(penguins)
penguin_M1
## Preprocessor: Formula
## Model: linear_reg()
## flipper_length_mm ~ body_mass_g
## -- Model -----
##
## stats::lm(formula = ..y ~ ., data = data)
## Coefficients:
## (Intercept) body_mass_g
   136.72956
             0.01528
penguin_M2 <-
 workflow() %>%
 add_formula(sex ~ body_mass_g) %>%
 add_model(
  logistic_reg() %>% set_engine("glm")
  ) %>%
```

```
fit(penguins)
penguin_M2
## == Workflow [trained] =============
## Preprocessor: Formula
## Model: logistic_reg()
##
## -- Preprocessor -----
## sex ~ body_mass_g
## -- Model ------
##
## Call: stats::glm(formula = ..y ~ ., family = stats::binomial, data = data)
##
## Coefficients:
## (Intercept)
            body_mass_g
##
    -5.16254
                0.00124
##
## Degrees of Freedom: 332 Total (i.e. Null); 331 Residual
    (11 observations deleted due to missingness)
                   461.6
## Null Deviance:
## Residual Deviance: 396.6
                         AIC: 400.6
```

Question: For model 1, what are the response variable and the predictors.

Question: For model 2, what are the response variable and the predictors.

Getting prediction

For yardstick, we will need predicted values, we obtain that using the predict() function. Here I will add a variety of predictions to the original dataset.

```
## # A tibble: 344 x 6
##
      sex
             flipper_length_mm .pred .pred_class .pred_female .pred_male
##
      <fct>
                         <int> <dbl> <fct>
                                                        <dbl>
                                                                    <dbl>
                           181 194. female
##
   1 male
                                                        0.626
                                                                    0.374
## 2 female
                           186 195. female
                                                        0.611
                                                                    0.389
## 3 female
                           195 186. female
                                                        0.756
                                                                    0.244
## 4 <NA>
                                 NA
                                     <NA>
                                                                   NA
                            NA
                                                       NA
## 5 female
                           193
                                189. female
                                                        0.708
                                                                    0.292
## 6 male
                           190 192. female
                                                        0.654
                                                                    0.346
## 7 female
                           181 192. female
                                                        0.661
                                                                    0.339
## 8 male
                           195 208. male
                                                        0.347
                                                                    0.653
## 9 <NA>
                           193 190. female
                                                        0.701
                                                                    0.299
```

```
## 10 <NA> 190 202. male 0.473 0.527 ## # ... with 334 more rows
```

Question: What is the predicted flipper length for the first penguin?

Question: What is the predicted probability of being male for the first penguin?

Categorical metrics

For most of the metrics, we will use the hard classification for the categorical variable as given by .pred_class.

We can get the confusion matrix:

```
penguins_pred %>%
  conf_mat(
    truth = sex,
    estimate = .pred_class
)
```

```
## Truth
## Prediction female male
## female 109 74
## male 56 94
```

Question: How many of the females, we incorrectly predicted as male?

We can get the sensitivity as follows:

```
penguins_pred %>%
  sens(
    truth = sex,
    estimate = .pred_class
)
```

Question: What is the specificity?

We can obtain a set of the metrics as follows:

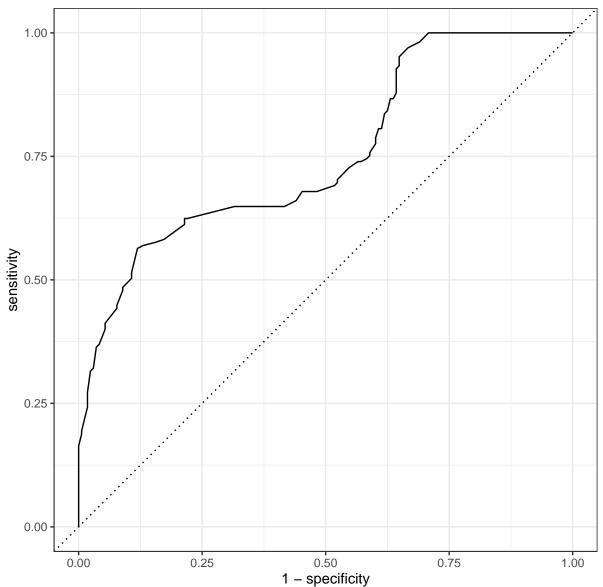
```
categorical_metrics <- metric_set(sens, spec, precision, recall)
penguins_pred %>%
  categorical_metrics(
    truth = sex,
    estimate = .pred_class
)
```

```
## # A tibble: 4 x 3
##
     .metric .estimator .estimate
##
     <chr>
               <chr>>
                               <dbl>
## 1 sens
               binary
                               0.661
## 2 spec
               binary
                               0.560
## 3 precision binary
                               0.596
## 4 recall
               binary
                               0.661
```

Question: What is the precision?

We can plot the ROC curve using ggplot2, or quickly using autoplot()

```
penguins_pred %>%
  roc_curve(
    truth = sex,
    estimate = .pred_female
) %>%
  autoplot()
```



Question: What is the AUC for M2?

We can obtain this as follows:

```
penguins_pred %>%
  roc_auc(
    truth = sex,
    estimate = .pred_female
)
```

A tibble: 1 x 3

```
## .metric .estimator .estimate
## <chr> <chr> <chr> 0.752
```

Part 2

Now we are going to show how to split your data into folds for cross-validation. We will use then use cross-validation to get a more accurate measure of how well our models fit.

Load and split the data

Back to the penguins - why would you not?

First we are going to split our dataset into a test data to save for the very end, and the training data.

```
set.seed(2021)
penguin_split <- initial_split(penguins)
penguin_split

## <Analysis/Assess/Total>
## <258/86/344>
penguins_train <- training(penguin_split)
penguins_test <- testing(penguin_split)</pre>
```

Question: How many penguins in the test dataset?

Now we are going to split our training dataset into folds:

```
penguin_CV <- vfold_cv(penguins_train)
penguin_CV</pre>
```

```
## # 10-fold cross-validation
## # A tibble: 10 x 2
##
      splits
                       id
      t>
                       <chr>
## 1 <split [232/26] > Fold01
## 2 <split [232/26] > Fold02
## 3 <split [232/26] > Fold03
## 4 <split [232/26] > Fold04
## 5 <split [232/26] > Fold05
## 6 <split [232/26] > Fold06
## 7 <split [232/26] > Fold07
## 8 <split [232/26] > Fold08
## 9 <split [233/25] > Fold09
## 10 <split [233/25]> Fold10
```

Question: How many folds are produced?

Fit models and get measures

We will set up two workflows - one regression, and one classification.

For linear regression:

```
linear_model <-</pre>
  linear_reg() %>%
  set_engine("lm")
penguin_linear_workflow <-</pre>
  workflow() %>%
  add model(linear model) %>%
  add_formula(bill_length_mm ~ body_mass_g)
For logistic regression:
logistic_model <-</pre>
  logistic_reg() %>%
  set_engine("glm")
penguin_logistic_workflow <-</pre>
  workflow() %>%
  add_model(logistic_model) %>%
  add_formula(sex ~ body_mass_g)
The key function is fit_resamples. This function will take a workflow, and folds and preform multiple fits.
It fits the model to the CV training dataset, and then fits the model to the test CV and grabs some metrics.
penguin_linear_resamples <-</pre>
  fit_resamples(
    penguin_linear_workflow,
    resamples = penguin_CV
penguin_linear_resamples
## # Resampling results
## # 10-fold cross-validation
## # A tibble: 10 x 4
##
       splits
                          id
                                  .metrics
                                                     .notes
##
       st>
                          <chr> <chr>>
                                                     t>
   1 <split [232/26] > Fold01 <tibble [2 x 4] > <tibble [0 x 3] >
## 2 \langle 1232/26 \rangle Fold02 \langle 1232/26 \rangle Fold02 \langle 1232/26 \rangle
## 3 <split [232/26] > Fold03 <tibble [2 x 4] > <tibble [0 x 3] >
## 4 <split [232/26]> Fold04 <tibble [2 x 4]> <tibble [0 x 3]>
## 5 <split [232/26]> Fold05 <tibble [2 x 4]> <tibble [0 x 3]>
## 6 \left[232/26\right] Fold06 \left[2 \times 4\right] \left[0 \times 3\right]
## 7 <split [232/26]> Fold07 <tibble [2 x 4]> <tibble [0 x 3]>
## 8 \left| (232/26) \right| > Fold08 \left| (2 x 4) \right| > \left| (0 x 3) \right|
## 9 \left[\frac{233}{25}\right] Fold09 \left[\frac{2 \times 4}{2}\right] \left[\frac{33}{25}\right]
## 10 <split [233/25]> Fold10 <tibble [2 x 4]> <tibble [0 x 3]>
If we want to keep the prediction values on the CV test set, then we use:
control = control_resamples(save_pred = TRUE)
Here is an example with the logistic regression.
penguin_logistic_resamples <-</pre>
  fit_resamples(
    penguin_logistic_workflow,
    resamples = penguin_CV,
    control = control_resamples(save_pred = TRUE)
```

We can now get the metrics out. Unnest returns all of them, while collect_metrics gives us the average: penguin_linear_resamples %>% unnest(.metrics)

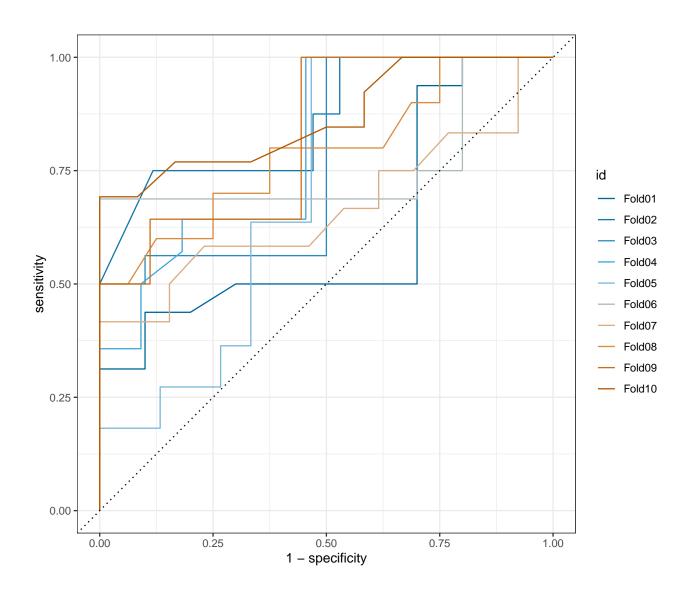
```
## # A tibble: 20 x 7
##
     splits
                      id
                             .metric .estimator .estimate .config
                                                                          .notes
##
      st>
                      <chr> <chr>
                                     <chr>
                                                    <dbl> <chr>
                                                                         st>
##
   1 <split [232/26] > Fold01 rmse
                                     standard
                                                    4.41 Preprocessor1_~ <tibble>
## 2 <split [232/26]> Fold01 rsq
                                     standard
                                                    0.305 Preprocessor1_~ <tibble>
## 3 <split [232/26] > Fold02 rmse
                                                    3.54 Preprocessor1_~ <tibble>
                                    standard
## 4 <split [232/26] > Fold02 rsq
                                     standard
                                                    0.594 Preprocessor1_~ <tibble>
## 5 <split [232/26] > Fold03 rmse
                                     standard
                                                    3.08 Preprocessor1_~ <tibble>
## 6 <split [232/26] > Fold03 rsq
                                     standard
                                                    0.645 Preprocessor1 ~ <tibble>
                                                    4.67 Preprocessor1_~ <tibble>
## 7 <split [232/26] > Fold04 rmse
                                     standard
                                                    0.288 Preprocessor1_~ <tibble>
## 8 <split [232/26] > Fold04 rsq
                                     standard
                                                    3.55 Preprocessor1_~ <tibble>
## 9 <split [232/26] > Fold05 rmse
                                     standard
## 10 <split [232/26]> Fold05 rsq
                                     standard
                                                    0.535 Preprocessor1_~ <tibble>
## 11 <split [232/26] > Fold06 rmse
                                     standard
                                                    4.19 Preprocessor1_~ <tibble>
## 12 <split [232/26]> Fold06 rsq
                                     standard
                                                    0.319 Preprocessor1_~ <tibble>
## 13 <split [232/26]> Fold07 rmse
                                                    4.59 Preprocessor1_~ <tibble>
                                     standard
## 14 <split [232/26] > Fold07 rsq
                                     standard
                                                    0.150 Preprocessor1_~ <tibble>
                                                    5.54 Preprocessor1_~ <tibble>
## 15 <split [232/26] > Fold08 rmse
                                     standard
## 16 <split [232/26]> Fold08 rsq
                                     standard
                                                    0.206 Preprocessor1_~ <tibble>
## 17 <split [233/25]> Fold09 rmse
                                                    5.01 Preprocessor1_~ <tibble>
                                     standard
## 18 <split [233/25]> Fold09 rsq
                                     standard
                                                    0.527 Preprocessor1_~ <tibble>
                                                    4.40 Preprocessor1_~ <tibble>
## 19 <split [233/25]> Fold10 rmse
                                     standard
## 20 <split [233/25]> Fold10 rsq
                                                    0.275 Preprocessor1_~ <tibble>
                                     standard
penguin_linear_resamples %>% collect_metrics()
```

Question: What is the RMSE for the first fold?

Question: What is the mean CV RMSE?

You can produce a plot for the logistic regression model as follows:

```
penguin_logistic_resamples %>%
  collect_predictions() %>%
  group_by(id) %>%
  roc_curve(truth = sex, estimate = .pred_female) %>%
  autoplot() +
  harrypotter::scale_color_hp("Ravenclaw", discrete = TRUE)
```



Compare to test

Finally, we can get the metrics for the test data we saved at the start using last_fit

```
penguin_linear_workflow %>%
  last_fit(penguin_split) %>%
  collect_metrics()
## # A tibble: 2 x 4
##
     .metric .estimator .estimate .config
##
     <chr>
             <chr>>
                            <dbl> <chr>
                            4.58 Preprocessor1_Model1
## 1 rmse
             standard
                            0.323 Preprocessor1_Model1
## 2 rsq
             standard
penguin_logistic_workflow %>%
  last_fit(penguin_split) %>%
  collect_metrics()
## # A tibble: 2 x 4
     .metric .estimator .estimate .config
```

<chr> <chr> <dbl> <chr>

Question What is the test AUC?