

# **CSC3060 AIDA – Assignment 3**

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# Introduction

## Overview

The purpose of this report is to study Machine Learning (ML) with R scripts. Based on the doodle features obtained from assignment 2 (Liu, 2019) and provided by the QUB module CSC3060, models were built to discriminate the doodle images using the data of various features. It also involves model tuning, comparison and interpretation. The report contains three sections of tasks.

## R Script

### Description

The implementation was based on programming language R (version 3.6).

Each section has its specific executable R script.

In each R script, the first part is the definitions of functions which define some basic functions and load essential R libraries. Each of the rest part in the script represents a task in the corresponding section.

At the beginning of each task, the function *start\_task(task\_number)* is called, where feature data file(s) are read and global environment variables (e.g. feature data, output directory) are set up. Also, the seed value for randomisation is set to the value of 3060. This ensures the reproduction to the result.

At the end of each task, the function *finish\_task (task\_number, reserved\_varialbes = c())* is called. Except those stated in the parameter *reserved\_varialbes*, all other environment variables are destroyed.

This ensures that each task is isolated to others, so that the implementation of any task will not affect the implementation and output of its following tasks (especially for procedures with elements of randomness). It also helps the reader of this report to evaluate the R script.

### Configuration

A YAML configuration file is placed at *code/configuration.yml*, which includes the default configuration.

For common variables, the YAML files consists of the four labels of living objects and four labels of non-living objects. It also includes the names of 20 features. Regarding Section 1, it contains path of the doodle feature file from assignment 2 and the indices of the objects. For Sections 2 and 3, it has the relative directory of the doodle data and the index range of the objects.

When an R scripts is executed, it reads the variables in the YAML file to build its variables.

## Structure

The description of each section in this report has chapters including Overview, Usage and descriptions of its tasks.

The chapter Usage provide information about how to execute the R script. All figures and tables in this report were generated using the provided R scripts. It is strongly recommended to follow the guide and execute the provided R scripts, as it will help the reader comprehend the report.

In the each description of the task, it contains five or four parts, including objective, assumption (if applicable), reasoning, implementation and result, corresponding to the task.

## Section 1

### Overview

In this section, feature data from assignment 2 (Liu, 2019) will be used for analysis. It contains data of 20 features regarding 80 living objects and 80 non-living objects. They are used to classify living and non-living objects. Classifiers will be built using different features with the techniques of logistic regression and Cross-validation. Hypothesis tests will be performed to compare the effectiveness of the classifiers.

### Usage

#### Prerequisites

1. R (<https://www.r-project.org/>) should be installed on your machine.
2. The following R libraries should be installed.
  - a. yaml (<https://cran.r-project.org/web/packages/yaml/index.html>)
  - b. e1071 (<https://cran.r-project.org/web/packages/e1071/index.html>)
  - c. caret (<https://cran.r-project.org/web/packages/caret/index.html>)
  - d. ggplot2 (<https://cran.r-project.org/web/packages/ggplot2/index.html>)

#### Execution

The current working directory should be the same as the R script *section\_1.r*, and the *configuration.yml* should be at the same directory.

Execute the following command.

*Rscript section\_1.r*

#### Outputs

All outputs (e.g. figures, tables) of the execution will be saved at *./output/section1/* where it contains subfolders named as *task{{TASK NUMBER}}* (e.g. *./output/section1/task1*).

## Task 1.1

### Objective

The objective of this task is to differentiate living and non-living objects using the feature verticalness.

### Assumption

The critical p-value is set as 0.05

$H_0 = \beta_1$  in Equation 1 is equal to zero

$H_A = \beta_1$  in Equation 1 is not equal to zero

### Reasoning

Logistic Regression (LR) will be used as a method in the analysis. LR uses the Sigmoid function (Equation 1), and as a result, it produces values between 0 and 1 (Chandrayan, 2019).

$$p(x) = \frac{e^{\beta_0 + \beta_1 x}}{1 + e^{\beta_0 + \beta_1 x}}$$

*Equation 1 Logistic Regression (Devereux, 2019)*

Since the objects are needed to be classified into two groups, we can set a cut-off value. If the LR model produces a value which is greater than the cut-off value, the object will be identified as a class. Otherwise, it will be identified as the opposite class.

### Implementation

The data frame with two columns verticalness and living is constructed. The values in the column living are Boolean values indicating if the observation is a living thing.

The data then is fit into the LR models. By interpreting the result of the trained model, we can decide if the feature verticalness is a sufficient feature to differentiate living and non-living things.

### Result

The summary of the data fitted into the model is as Table 1.

verticalness	living
Min. :0.07534	Min. :0.0
1st Qu.:0.36631	1st Qu.:0.0
Median :0.50616	Median :0.5
Mean :0.51907	Mean :0.5
3rd Qu.:0.61048	3rd Qu.:1.0
Max. :1.27027	Max. :1.0

Table 1 Summary of verticalness ~ logistic living value data

After fitting the model, the result of the model is as Table 2.

```
Call:
glm(formula = living ~ verticalness, family = "binomial", data = data)

Deviance Residuals:
    Min       1Q   Median       3Q      Max
-1.23105  -1.16944   0.00095   1.17767   1.19216

Coefficients:
            Estimate Std. Error z value Pr(>|z|)
(Intercept) -0.08656    0.37516  -0.231   0.818
verticalness  0.16676    0.65547   0.254   0.799

(Dispersion parameter for binomial family taken to be 1)

    Null deviance: 221.81  on 159  degrees of freedom
Residual deviance: 221.74  on 158  degrees of freedom
AIC: 225.74

Number of Fisher Scoring iterations: 3
```

Table 2 Result of Linear Regression Model

For the Intercept value in the table, the estimate is  $-0.08656$ , which means the model predicts the value of living is  $-0.08656$  given the verticalness value is 0. The z-score is  $-0.231$ , which is calculated as  $\frac{\text{estimate}}{\text{std.error}}$ . It shows the estimate is  $-0.231$  standard error away from 0. According to the z-score and the degrees of freedom value, the p-value of this variable is calculated to be 0.818, which is larger than the critical p-value. Thus, it is believed that the intercept value is equal to 0.

For the verticalness value in the table, the estimate is  $0.16676$ , which means if the verticalness value increases by 1 unit, the predicted value of living will be increased by  $0.16676$  unit. The z-score is  $-0.254$ , which is calculated as  $\frac{\text{estimate}}{\text{std.error}}$ . It shows the estimate is  $-0.254$  standard error away from 0. According to the z-score and the degrees of freedom value, the p-value of

this variable is calculated to be 0.799, which is larger than the critical p-value. Thus, for the hypothesis, we stick on the hypothesis  $H_0$  that the slope value of verticalness value is equal to 0.

According to the result of the model, the coefficient of the estimates of the intercept and verticalness is  $-0.08656$  and  $0.16676$ , respectively, which derives the Equation 2 and Figure 1.

$$\text{predicted value of } lving = -0.08656 + 0.16676 \times \text{verticalness}$$

Equation 2 LR Model

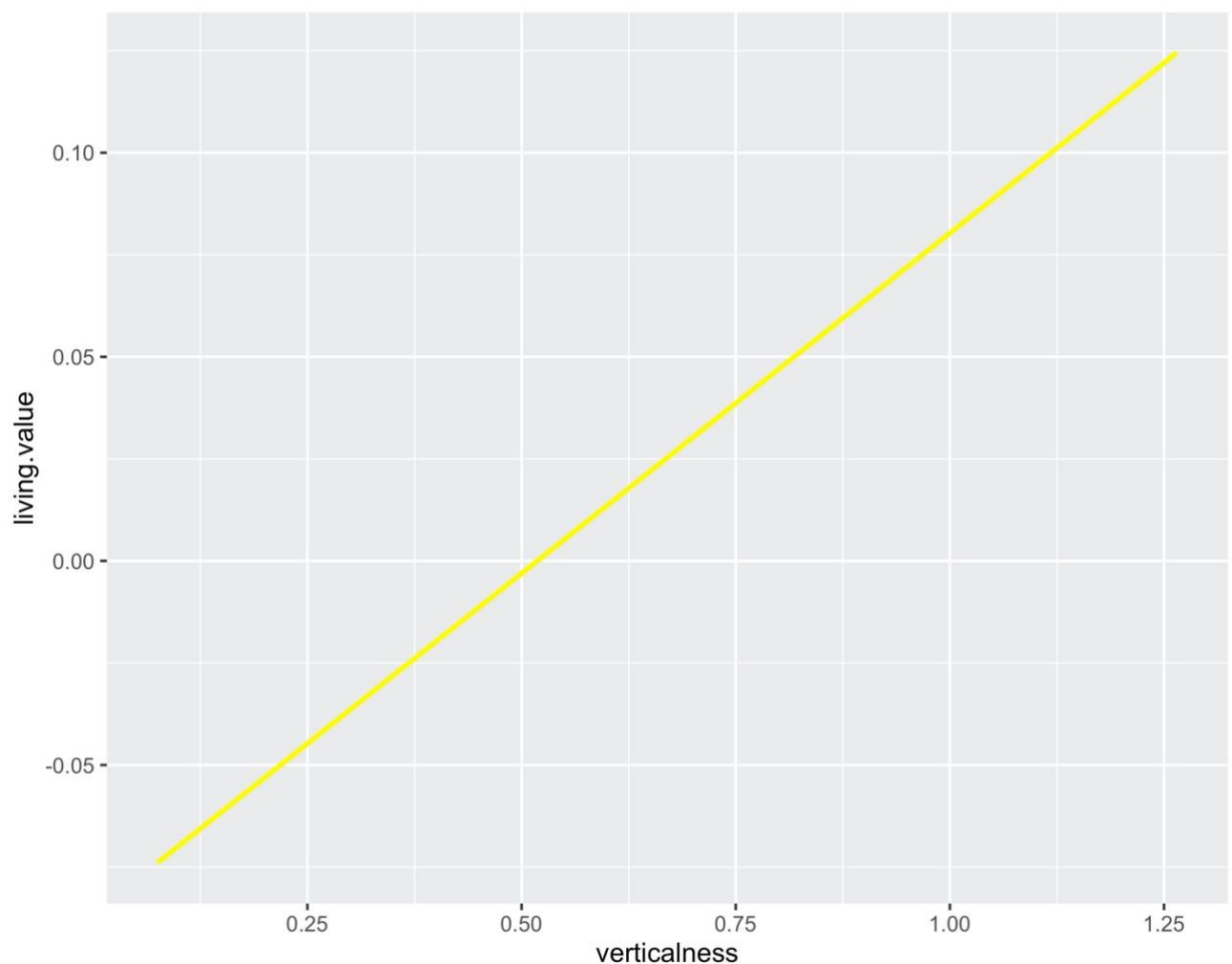


Figure 1 Regression Line  $living.value \sim verticalness$  value



## Task 1.2

### Objective

The objective of this task is to create a classifier to differentiate living objects.

### Reasoning

To create the classifier, we need to draw plots to visualise the data and see how they are distributed according to the verticalness values.

### Implementation

The histogram below visualises the verticalness distributions of living and non-living objects (Figure 2). It is seen that there are more living objects with verticalness values between 0.375 and 0.75. However, they do not have a clear separation on the feature verticalness.

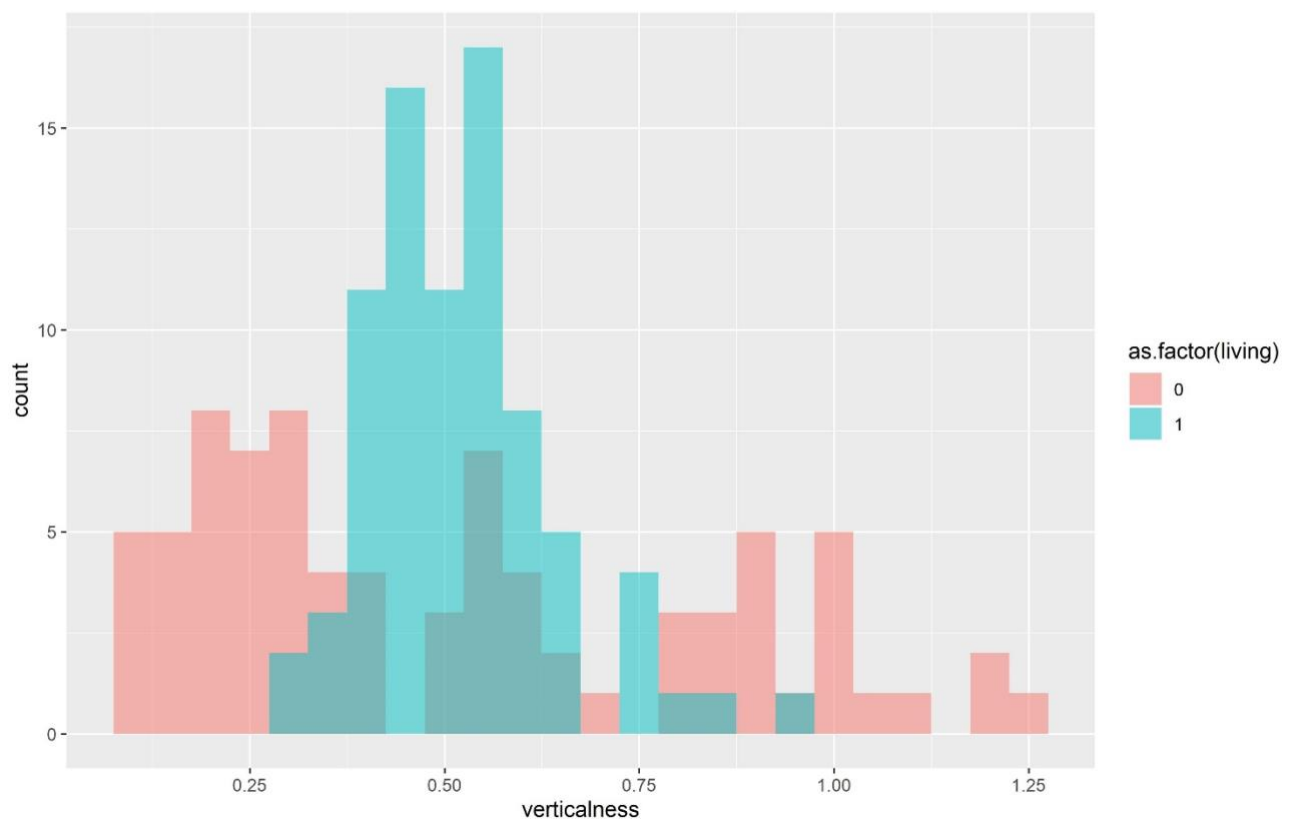


Figure 2 Histogram verticalness distribution

We then plot the training data points, and a fitted curve (Figure 3), which illustrates the slope of the fitted curve is too horizontal, which means there is no strong correlation between these two variables, and it is hard to get valuable information from this figure.

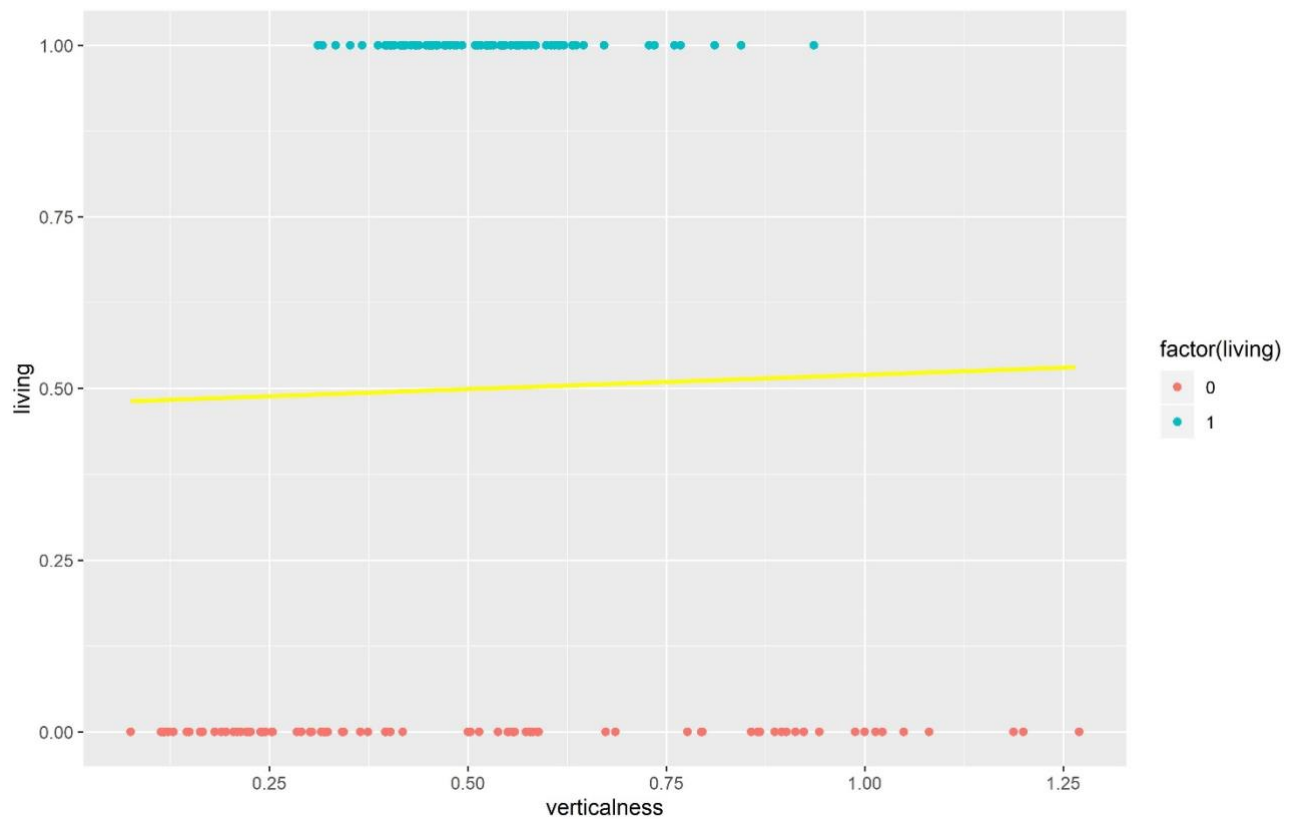


Figure 3 Verticalness ~ living: training data and fitted curve

It is hard to observe in Figure 3. However, from Figure 2, we consider observations with verticalness value greater than 0.375 or higher to be living objects. The cut-off point of the  $P(X)$  is calculated using the formula.

```
cutoff = predict(glmfit, data.frame(verticalness = 0.375), type = 'response')
```

Then, we got the cut-off value.

```
cutoff = 0.493994840210917
```

The observations with the predicted value higher than the cut-off value are classified as living objects.

```
data$living.prediction = data$predicted_value > cutoff
```

## Result

The result of the prediction (Table 3) shows 112 predictions were correct while 48 were incorrect. Thus, we got 70% correctness for this classifier for the data provided.

Mode	FALSE	TRUE
logical	48	112

*Table 3 Summary of Correct Predictions*

However, the accuracy of 70% is valid only on the dataset of 160 objects provided. The accuracy does not represent the performance of the model on other objects that were not included in the model.

## Task 1.3

### Objective

The objective of this task is to find three features to build a classifier for living and non-living objects, using logistic regression and cross-fold validation.

### Reasoning

To choose the three best features for the prediction, we need to analyse the correlated between each feature and the dependant valuable *living*. Backward Elimination of p-value approach (Geeksforgeeks, 2019) will be used to select these three features.

Five-fold cross-validation (Drakos, 2018) is used to fit the data of these three features into the training model and validate the result.

### Implementation

Since only three features are required as training data, we need to drop seventeen features from the dataset. First, the whole dataset with 20 features is used to fit a linear regression model (Table 4).

```

Call:
lm(formula = living ~ ., data = data)

Residuals:
    Min       1Q   Median       3Q      Max
-0.48298 -0.12907 -0.03498  0.13070  0.62125

Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept)   2.525808   0.399713   6.319 3.34e-09 ***
nr_pix        -0.006279   0.004907  -1.280  0.20274
height         0.031369   0.009815   3.196  0.00173 **
width          0.002565   0.010945   0.234  0.81506
span          -0.040148   0.012969  -3.096  0.00237 **
rows_with_5    0.007338   0.011688   0.628  0.53116
cols_with_5    0.032590   0.013372   2.437  0.01606 *
neigh1         0.028496   0.025410   1.121  0.26403
neigh5        -0.007424   0.003995  -1.859  0.06521 .
left2tile     -0.005431   0.009683  -0.561  0.57576
right2tile     0.024086   0.009498   2.536  0.01232 *
verticalness  -2.232424   0.375564  -5.944 2.13e-08 ***
top2tile      -0.019631   0.009364  -2.096  0.03785 *
bottom2tile    0.004558   0.008000   0.570  0.56977
horizontalness 0.659220   0.595643   1.107  0.27032
concentration  0.004855   0.003972   1.222  0.22362
crossness     -0.009686   0.004555  -2.127  0.03522 *
nr_regions    -0.350727   0.067510  -5.195 7.13e-07 ***
nr_eyes       -0.008960   0.019314  -0.464  0.64343
hollowness     0.128303   0.022039   5.822 3.86e-08 ***
straightness   0.002304   0.006160   0.374  0.70891
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.2255 on 139 degrees of freedom
Multiple R-squared:  0.8232, Adjusted R-squared:  0.7978
F-statistic: 32.36 on 20 and 139 DF, p-value: < 2.2e-16

```

Table 4 Twenty feature linear model

As it is noticed, the feature width has the highest p-value. Thus, this feature is dropped in the first round.

This process above is repeated 17 times, where 17 features will be removed. The final model has three features (i.e. height, span and hollowness) as Table 5.

```

Call:
lm(formula = living ~ ., data = data)

Residuals:
    Min       1Q   Median       3Q      Max
-0.78708 -0.24913 -0.03218  0.22489  0.81976

Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.460969   0.327675   1.407   0.161
height       0.048335   0.004889   9.887 < 2e-16 ***
span        -0.047716   0.006482  -7.361  9.8e-12 ***
hollowness   0.143571   0.012947  11.089 < 2e-16 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.3303 on 156 degrees of freedom
Multiple R-squared:  0.5746, Adjusted R-squared:  0.5664
F-statistic: 70.24 on 3 and 156 DF,  p-value: < 2.2e-16

```

*Table 5 Three feature linear model*

To perform the cross-validation, first, data is randomly split into five parts. The data of parts 2, 3, 4 and 5 are used to fit the logistic regression model. Thus, according to the data in part 1, the model produces predicted living values using. Setting cut-off point as 0.5, all objects with a predicted living value greater than 0.5 is classified as living objects, and vice-versa.

Then, the predictions are compared with the true classification, so the accuracy is calculated for this fold.

This process is repeated five times, and the accuracies of these five folds are 0.84375, 0.9375, 0.90625, 0.90625 and 0.84375, respectively.

## **Result**

The accuracy is calculated as the mean value of the above correct rates, which is 0.8875. It means that the model is correct in 88.75% of times on the dataset of 160 objects provided.

## Task 1.4

### Objective

The objective of this task is to judge if the model is effective compared with a random model.

### Assumption

It is assumed that the value of living satisfies binomial distribution, the significance p-value is 0.05.

$H_0$  = The effectiveness of the model is the same as a random model.

$H_A$  = The model is more effective than a random model.

### Reasoning

Since the value of living is either TRUE or FALSE so that it satisfies the binomial distribution. The number of correct predictions of the model, the number of prediction and the correctness rate of a random model can be simulated so that we can perform the above hypothesis.

### Implementation

A random model is simulated that randomly predicts 50% of objects as living objects and the other 50% as non-living objects. The accuracy of this random model is calculated, which is 47.5% in our experiment.

Given 160 objects in the dataset, our model with 88.75% accuracy can correctly predict  $88.75\% \times 160 = 142$  objects.

Assuming  $H_0$ , the possibility value (p-value) that we can observe the given accuracy or higher is

$$pvalue = 1 - pbinom(142, 160, 0.475)$$

### Result

The p-value is calculated as 0, which is less than the critical p-value. Thus, we reject  $H_0$  and accept  $H_A$ .

We can conclude that our model is more effective than a random model.

## Task 1.5

### Objective

Beyond the accuracy of the model, more details (i.e. how the model incorrectly classifies objects) will be analysed.

### Reasoning

Confusion Matrix (Dataschool, 2019) will be used for the analysis. It provides a detailed description of the performance of a classifier.

### Implementation

Confusion Matrix function is applied to the cross-validation result of 160 predictions saved in Task 1.3

*confusionMatrix(prediction, actual)*

### Output

The output is as Table 6.

```
Confusion Matrix and Statistics

      Reference
Prediction 0  1
      0  75 13
      1   5 67

      Accuracy : 0.8875
      95% CI : (0.828, 0.9319)
      No Information Rate : 0.5
      P-Value [Acc > NIR] : < 2e-16

      Kappa : 0.775

      Mcnemar's Test P-Value : 0.09896

      Sensitivity : 0.9375
      Specificity : 0.8375
      Pos Pred Value : 0.8523
      Neg Pred Value : 0.9306
      Prevalence : 0.5000
      Detection Rate : 0.4688
      Detection Prevalence : 0.5500
      Balanced Accuracy : 0.8875

      'Positive' Class : 0
```

Table 6 Confusion Matrix



(a) How often instances of each of the four living thing doodle types are incorrectly classified as “non-living”?

$$\frac{13}{67 + 13} = 16.25\%$$

(b) How often instances of each of the four non-living thing doodle types are incorrectly classified as “living”?

$$\frac{5}{75 + 5} = 6.25\%$$

The chance that the model incorrectly classifies living objects is much higher than that for non-living objects.

Also, it is spotted that if the model classifies an object as a living object, the chance that the object is actually living is higher than the average accuracy. Thus, if we are interested in finding out living objects among a group of objects, the model provides higher value than its accuracy of 88.75%.

## Section 2

### Overview

In Section 2, the implementation will be based on the data provided by the module CSC3060. With the techniques of K-Nearest-Neighbour and Cross-Validation, the data of the first eight features are used to build models to classify those eight objects. The effectiveness of the classifiers will be analysed when using different training parameters. Also, we will analyse how each doodle type is confused by the others in our models.

### Usage

#### Prerequisites

1. R (<https://www.r-project.org/>) should be installed on your machine
2. The following R libraries should be installed.
  - a. yaml (<https://cran.r-project.org/web/packages/yaml/index.html>)
  - b. e1071 (<https://cran.r-project.org/web/packages/e1071/index.html>)
  - c. caret (<https://cran.r-project.org/web/packages/caret/index.html>)
  - d. ggplot2 (<https://cran.r-project.org/web/packages/ggplot2/index.html>)
  - e. class (<https://cran.r-project.org/web/packages/class/index.html>)
  - f. scales (<https://cran.r-project.org/web/packages/Scale/index.html>)

#### Execution

The current working directory should be the same as the R script *section\_2.r*, and the *configuration.yml* should be at the same directory.

Execute the following command.

*Rscript section\_2.r*

#### Outputs

All outputs (e.g. figures, tables) of the execution will be saved at *./output/section2/* where it contains subfolders named as *task{{TASK NUMBER}}* (e.g. *./output/section2/task1*).

## Task 2.1

### Objective

The objective of this task is to perform k-nearest-neighbour classification on the training dataset provided using the only first eight features and test it using the same training data.

### Reasoning

Since the values of eight predictor features and the true label are given for 4000 objects, KNN (Ripley, 2019) can be applied to these data.

### Implementation

First, data are fitted into the KNN model, with  $k = 1$ .

```
knn(train = train.predictors, test = train.predictors, cl = train.labels, k = 1)
```

A list of predicted labels is returned and compared with the true labels so that the accuracy is calculated for  $k = 1$ .

The process is repeated for each odd numbers of  $k$  between 1 and 59.

### Result

Table 7 was produced, which includes the accuracies on the training set for each  $k$  value.

k = 1	accuracy = 1
k = 3	accuracy = 0.89
k = 5	accuracy = 0.85675
k = 7	accuracy = 0.84375
k = 9	accuracy = 0.82725
k = 11	accuracy = 0.81625
k = 13	accuracy = 0.809
k = 15	accuracy = 0.80225
k = 17	accuracy = 0.796
k = 19	accuracy = 0.79025
k = 21	accuracy = 0.78675
k = 23	accuracy = 0.77975
k = 25	accuracy = 0.77725
k = 27	accuracy = 0.7765
k = 29	accuracy = 0.77325
k = 31	accuracy = 0.77175
k = 33	accuracy = 0.7715
k = 35	accuracy = 0.769
k = 37	accuracy = 0.7685
k = 39	accuracy = 0.76825
k = 41	accuracy = 0.7645
k = 43	accuracy = 0.759
k = 45	accuracy = 0.7565
k = 47	accuracy = 0.75425
k = 49	accuracy = 0.7525
k = 51	accuracy = 0.7485
k = 53	accuracy = 0.74675
k = 55	accuracy = 0.7465
k = 57	accuracy = 0.7415
k = 59	accuracy = 0.7405

Table 7 KNN result

## Task 2.2

### Objective

The objective of this task is to perform k-nearest-neighbour classification using the only first eight features. Cross-validation (Irizarry & Love, 2019) shall be used to evaluate the training result.

### Reasoning

Cross-validation is a better way to evaluate a model than what we did in Task 2.1, because it evaluates the model with the data that is not used for training (Picard & Cook, 2012).

### Implementation

In our experiment, the number of folds for the cross-validation is 5, and five rounds of validation will be performed for each number of  $k$ .

First, the data is randomly shuffled and assign fold numbers to each observation. For the first round, we define the data in the first fold is validation data, and fit the data in the rest four folds into the KNN model with  $k = 1$

*knn(train = train.predictors, test = train.predictors, cl = train.labels, k = 1)*

The predictions of the validation set are returned and compared with the true label so that the accuracy is calculated for the first round that  $k = 1$ .

For the rest four round of  $k = 1$ , the accuracies are calculated using the same technique. Then the overall accuracy of  $k = 1$  is calculated as the average value across all accuracies.

The above process is repeated for each odd numbers of  $k$  between 1 and 59.

### Result

Table 8 was produced, which includes the overall accuracy on the validation for each  $k$  and the  $k$  value of the best performance.

```

k = 1    accuracy = 0.763
k = 3    accuracy = 0.768
k = 5    accuracy = 0.78
k = 7    accuracy = 0.77525
k = 9    accuracy = 0.777
k = 11   accuracy = 0.777
k = 13   accuracy = 0.7705
k = 15   accuracy = 0.76125
k = 17   accuracy = 0.761
k = 19   accuracy = 0.758
k = 21   accuracy = 0.7565
k = 23   accuracy = 0.75225
k = 25   accuracy = 0.75375
k = 27   accuracy = 0.7475
k = 29   accuracy = 0.74825
k = 31   accuracy = 0.74625
k = 33   accuracy = 0.74575
k = 35   accuracy = 0.74425
k = 37   accuracy = 0.732
k = 39   accuracy = 0.7385
k = 41   accuracy = 0.73525
k = 43   accuracy = 0.73475
k = 45   accuracy = 0.7315
k = 47   accuracy = 0.72175
k = 49   accuracy = 0.7265
k = 51   accuracy = 0.72375
k = 53   accuracy = 0.72125
k = 55   accuracy = 0.7205
k = 57   accuracy = 0.7205
k = 59   accuracy = 0.7185
Best Performance: k = 5    accuracy = 0.78

```

Table 8 Cross-Validation Result

According to the results in Task 2.1 and Task 2.2, Table 9 shows the summary of the error rates in the result.

k	training.errors	cross.validated.errors	inversed.k
Min. : 1.0	Min. :0.0000	Min. :0.2200	Min. :0.01695
1st Qu.:15.5	1st Qu.:0.1993	1st Qu.:0.2388	1st Qu.:0.02248
Median :30.0	Median :0.2275	Median :0.2531	Median :0.03337
Mean :30.0	Mean :0.2105	Mean :0.2530	Mean :0.08941
3rd Qu.:44.5	3rd Qu.:0.2429	3rd Qu.:0.2684	3rd Qu.:0.06471
Max. :59.0	Max. :0.2595	Max. :0.2815	Max. :1.00000

Table 9 Error rates summary

To visualise the result, Figure 4 illustrates the error rates in the training data (orange line) and the validation data (green line).

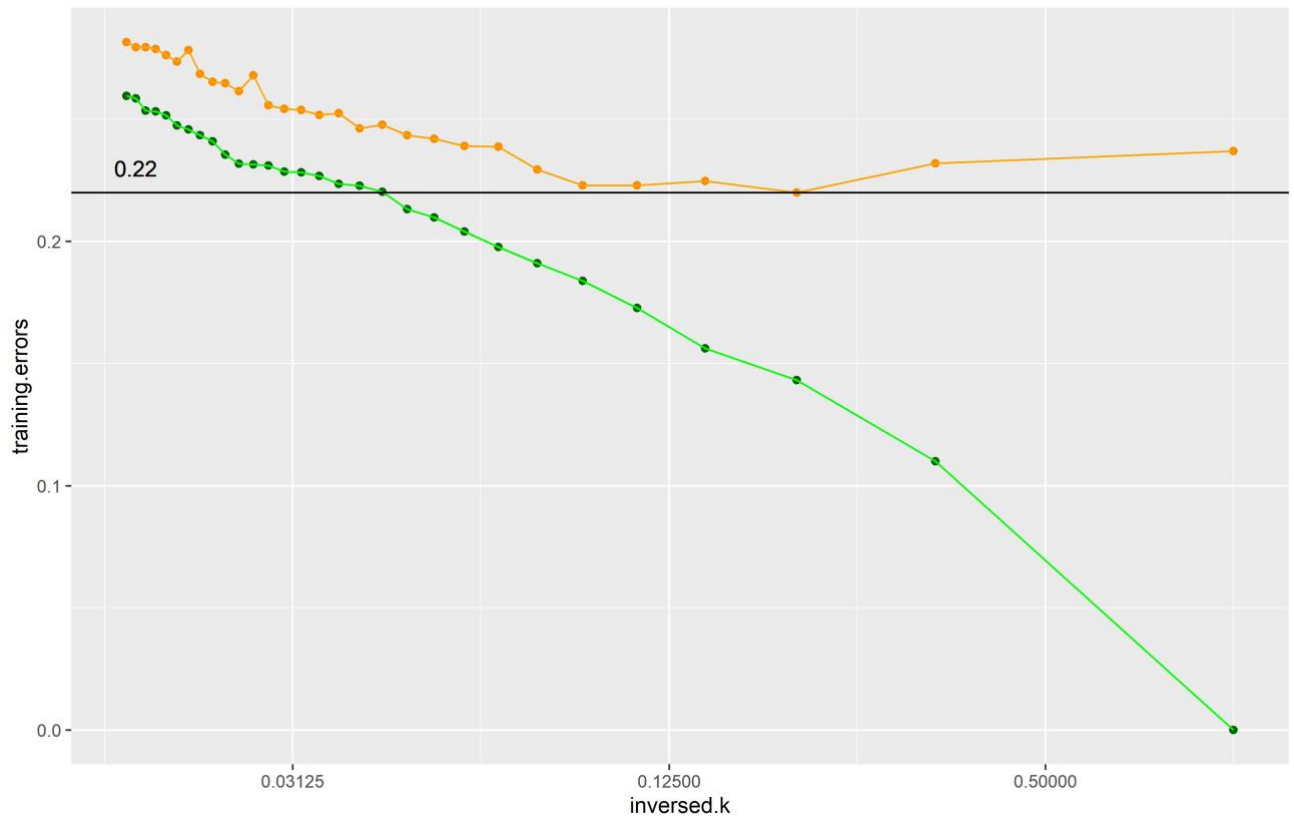


Figure 4 Error rates - training set VS cross-validation

According to the above result, it is seen that the model has the best performance on validation data when  $k = 5$ , where its error rate reaches the lowest point of 22%.

When  $k > 5$ , the model is under-fitted that it does not capture the underline correlations between the predictors and the response value, so the error rates for both training data and the validation data are high. When  $k < 5$ , the model is over-fitted that it captures too much noise in the training data, so it performs worse on the validation data, even it gives a good result on the training data (Koehrsen, 2018).

## Task 2.3

### *Objective*

The objective of this task is to analyse the performance of the model created in Task 2.2.

### *Reasoning*

Confusion Matrix (Dataschool, 2019) will be used for the analysis. It provides a detailed description of the performance of a classifier, including how the classifier incorrectly classifies observations.

### *Implementation*

In Task 2.2, we concluded that 5 is the best value of  $k$  to perform the KNN classification.

KNN classification is re-performed with  $k = 5$ , and a data frame is constructed containing the prediction and true label for each object. The function Confusion Matrix is applied to the data frame



## Result

The confusion matrix is produced (Table 10).

Using k = 5 to perform knn cross validation test  
Confusion Matrix and Statistics

	Reference							
Prediction	cherry	flower	banana	pear	envelope	golfclub	pencil	wineglass
cherry	361	2	15	130	1	15	3	11
flower	0	487	15	0	7	0	8	5
banana	14	3	346	22	0	48	73	15
pear	109	1	36	319	0	9	10	19
envelope	2	4	1	0	489	0	0	0
golfclub	1	0	11	1	1	329	12	25
pencil	2	3	66	7	2	65	383	9
wineglass	11	0	10	21	0	34	11	416

Overall Statistics

Accuracy : 0.7825  
95% CI : (0.7694, 0.7952)  
No Information Rate : 0.125  
P-Value [Acc > NIR] : < 2.2e-16

Kappa : 0.7514

Mcnemar's Test P-Value : NA

Statistics by Class:

	Class: cherry	Class: flower	Class: banana	Class: pear	Class: envelope	Class: golfclub	Class: pencil
Sensitivity	0.72200	0.9740	0.6920	0.63800	0.9780	0.65800	0.76600
Specificity	0.94943	0.9900	0.9500	0.94743	0.9980	0.98543	0.95600
Pos Pred Value	0.67100	0.9330	0.6641	0.63419	0.9859	0.86579	0.71322
Neg Pred Value	0.95985	0.9963	0.9557	0.94824	0.9969	0.95276	0.96621
Prevalence	0.12500	0.1250	0.1250	0.12500	0.1250	0.12500	0.12500
Detection Rate	0.09025	0.1217	0.0865	0.07975	0.1222	0.08225	0.09575
Detection Prevalence	0.13450	0.1305	0.1303	0.12575	0.1240	0.09500	0.13425
Balanced Accuracy	0.83571	0.9820	0.8210	0.79271	0.9880	0.82171	0.86100
	Class: wineglass						
Sensitivity	0.8320						
Specificity	0.9751						
Pos Pred Value	0.8270						
Neg Pred Value	0.9760						
Prevalence	0.1250						
Detection Rate	0.1040						
Detection Prevalence	0.1258						
Balanced Accuracy	0.9036						

Table 10 Confusion Matrix - KNN Cross-validation

According to the matrix, the overall accuracy across all objects is 0.7825

The accuracies (sensitivity in the table) of objects of cherry, flower, banana, pear, envelope, golf club, pencil and wineglass are 0.72200, 0.9740, 0.6920, 0.63800, 0.9780, 0.65800, 0.76600 and 0.8320, respectively. It shows that the model performed better than the average when classifying the objects of flower, envelop and wineglass, while it performed worse on other objects.

Notably, the model poorly performed on the objects of cherry and pear, as it seemed to be confused by these two classes. It incorrectly classified 109 out of 500 cherries as pears (21.8%) and classified 130 out of 500 pears as cherries (26%).

Similarly, the model was confused among the objects of pencil, banana and golf club, and it classified 9.6% and 13% of golf clubs as banana and pencils, respectively, making it performed worst on the objects of golf clubs among all classes.

## Section 3

### Overview

In Section 3, based on the data provided by the module CSC3060, trees will be used to build classifiers. Assembly trees are used to optimise the models, such as bagging trees and random forest. Using Cross-validation, we will analyse how these techniques improve the accuracy of the classifiers of a single tree. By using the Trees, it will be examined that how each predictor contributes to the models, and how removing a less-important predictor will affect the models.

### Usage

#### Prerequisites

1. R (<https://www.r-project.org/>) should be installed on your machine
2. The following R libraries should be installed.
  - a. yaml (<https://cran.r-project.org/web/packages/yaml/index.html>)
  - b. e1071 (<https://cran.r-project.org/web/packages/e1071/index.html>)
  - c. caret (<https://cran.r-project.org/web/packages/caret/index.html>)
  - d. ggplot2 (<https://cran.r-project.org/web/packages/ggplot2/index.html>)
  - e. class (<https://cran.r-project.org/web/packages/class/index.html>)
  - f. scales (<https://cran.r-project.org/web/packages/Scale/index.html>)
  - g. rpart (<https://cran.r-project.org/web/packages/rpart/index.html>)
  - h. randomForest (<https://cran.r-project.org/web/packages/randomForest/index.html>)
  - i. ipred (<https://cran.r-project.org/web/packages/ipred/index.html>)
  - j. vip (<https://cran.r-project.org/web/packages/vip/index.html>)

#### Execution

The current working directory should be the same as the R script *section\_3.r*, and the *configuration.yml* should be at the same directory.

Execute the following command.

*Rscript section\_3.r*

#### Outputs

All outputs (e.g. figures, tables) of the execution will be saved at *./output/section3/* where it contains subfolders named as *task*{*TASK NUMBER*} (e.g. *./output/section3/task1*).

## Task 3.1

### Objective

The objective of this task is to use bagging decision trees to perform classification using the first eight features, and to evaluate the model using out-of-bag estimation (Breiman, 1996) and cross-validation, respectively.

### Reasoning

For the out-of-bag estimation, the R function `bagging` (Peters, 2019) will be used, as it performs out-of-bag estimation by default.

For the cross-validation, a more configurable package `caret` (Kuhn, 2019) will be used. The package provides functions for training and evaluation, and it is flexible so we can configure the training method, tuning grid and training control to perform cross-validation.

### Implementation

First, the data including the first eight features and the labels are extracted from the whole set of feature data, and they are fitted into the models of out-of-bag estimation and cross-validation will be implemented separately.

#### *Out-of-bag Estimation*

The data is fitted into the bagging model with the bag size of 25. A summary of the model similar Table 11 to is produced, showing the out-of-bag misclassification error. The accuracy of the model is calculated as  $accuracy = 1 - misclassification\ error$

```
Bagging classification trees with 800 bootstrap replications

Call: bagging.data.frame(formula = label ~ ., data = data, nbagg = bag_size,
  coob = TRUE, control = rpart.control(minsplit = 2))

Out-of-bag estimate of misclassification error: 0.2925
```

Table 11 Example output of bagging function

The process is repeated for each bag size of 25, 50, 200, 400 and 800. The accuracies are stored in a data frame.

*Cross-validation*

The data is fitted into the bagging model (named as “treebag” in caret package) with the bag size of 25, method of cross-validation and k-fold of 5. The output of the model is similar to Table 12, indicating the accuracy of the model.

```

Bagged CART

4000 samples
  8 predictor
  8 classes:  'cherry',  'flower',  'banana',  'pear',
'envelope', 'golfclub', 'pencil', 'wineglass'

No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 3200, 3200, 3200, 3200, 3200
Resampling results:

Accuracy  Kappa
0.71325   0.6722857

```

*Table 12 Example result of Cross-validation*

The process is repeated for each bag size of 25, 50, 200, 400 and 800. The accuracies are stored in the same data frame as the out-of-bag estimation.

*Result*

After the above two types of validations, the data frame of the accuracies for each model can be generated (Table 13).

evaluation.method	accuracy	bag.size
Out of Bag Estimate	0.71300	25
Out of Bag Estimate	0.70775	50
Out of Bag Estimate	0.71025	200
Out of Bag Estimate	0.71175	400
Out of Bag Estimate	0.71175	800
Cross Validation	0.71400	25
Cross Validation	0.71075	50
Cross Validation	0.70625	200
Cross Validation	0.72125	400
Cross Validation	0.72175	800

*Table 13 Data frame of accuracies*

To better visualise the result, Figure 5 illustrates the accuracies of these two types of models with different values of bag size.

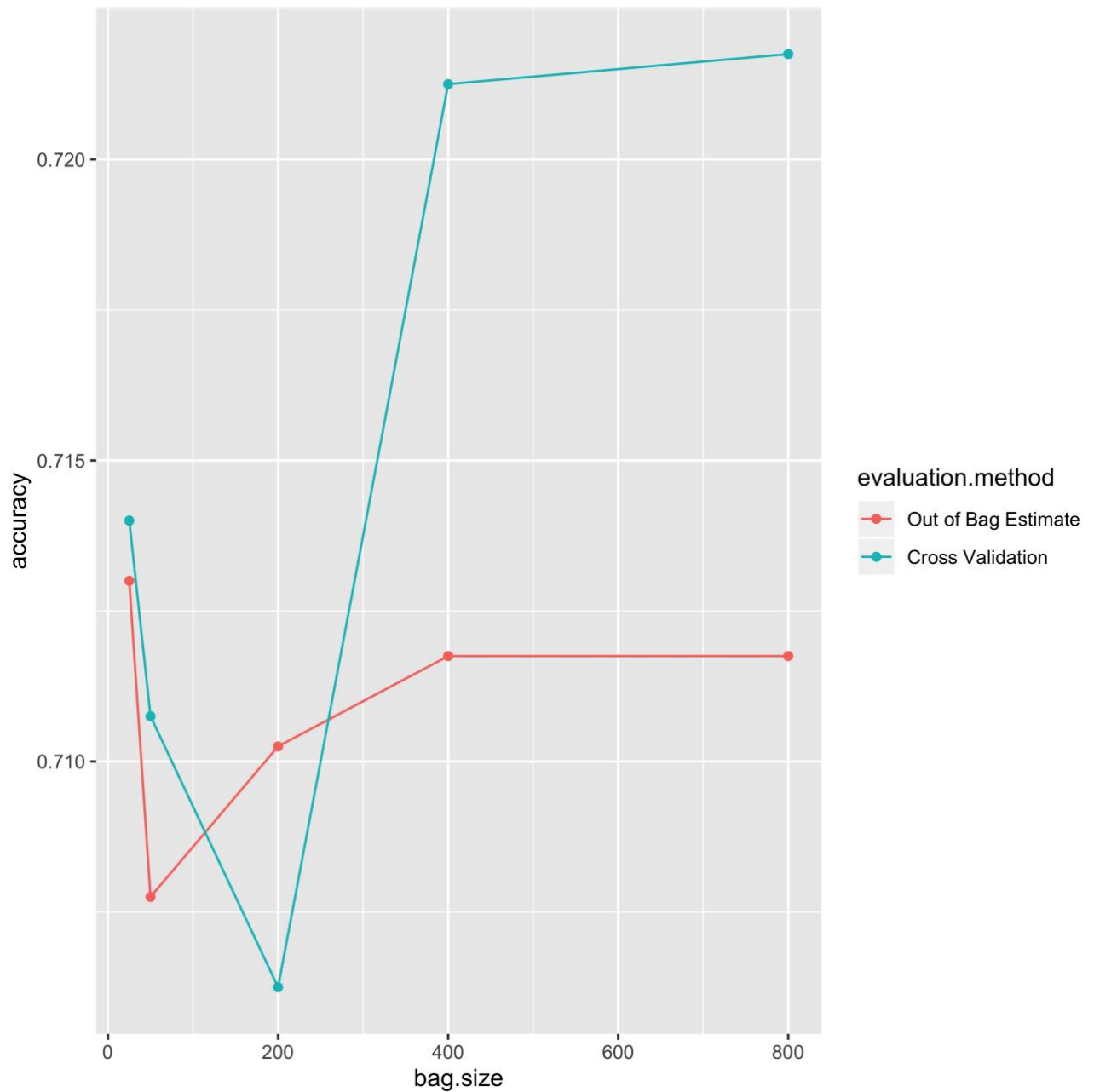


Figure 5 Plot of accuracies of cross-validation and out-of-bag estimation

According to the figure, the accuracies of these models are between 70% and 73% in our experiment. The accuracies and their means evaluated by these two types are similar, but the values of cross-validation are higher in most cases. Also, it is noticed that the variance of the accuracy values in the cross-validation is higher than that in the out-of-bag estimation.

## Task 3.2

### Objective

The objective of this task is to find the best parameters of the number of trees (*ntree*) and the number of predictors (*mtry*) using cross-validation.

### Reasoning

The package *Caret* is used in this task. It is highly configurable and helps tune the model by providing grid search functionality. The package will be used to control the training process of random forests.

### Implementation

First, we extract the eight features we need from the whole set of feature data. Then the training control is set up using the following parameters.

```
control = trainControl(method = 'cv', number = 5, search = 'grid')
```

We then use *Caret* to control and fit the random forest model. For the first round, with the hyper-parameter number of trees of 25, *Caret* grid searches the accuracies of the models with the number of predictors of 2, 4, 6 and 8. The result of the grid search is produced (similar to Table 14). The accuracies are recorded in a data frame along with the values of *mtry* and *ntree*.

```
Random Forest

4000 samples
  8 predictor
  8 classes:  'cherry',  'flower',  'banana',  'pear',  'envelope',
'golfclub', 'pencil', 'wineglass'

No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 3200, 3200, 3200, 3200, 3200
Resampling results across tuning parameters:

  mtry  Accuracy  Kappa
  2     0.84600   0.8240000
  4     0.84450   0.8222857
  6     0.84100   0.8182857
  8     0.83275   0.8088571

Accuracy was used to select the optimal model using the largest value.
The final value used for the model was mtry = 2.
```

Table 14 Example output of grid search

The process is performed repeatedly for each value of the number of trees between 25 and 400 (increments of 25), and the accuracies for each performance are saved in a data frame.

## Result

Table 15 shows the accuracies for each value of *mtry* and *ntree*. The best hyper-parameters with the highest accuracy are calculated that *mtry* = 2 & *ntree* = 250 where *accuracy* = 0.84775

mtry	Accuracy	ntree
2	0.83625	25
4	0.83650	25
6	0.83275	25
8	0.82975	25
2	0.84200	50
4	0.83625	50
6	0.83175	50
8	0.82750	50
2	0.84375	75
4	0.83675	75
6	0.83100	75
8	0.83250	75
2	0.84075	100
4	0.84075	100
6	0.83525	100
8	0.83250	100
2	0.84125	125
4	0.83650	125
6	0.83000	125
8	0.82850	125
2	0.84550	150
4	0.83875	150
6	0.83750	150
8	0.83325	150
2	0.84325	175
4	0.84100	175
6	0.83775	175
8	0.83125	175
2	0.84650	200
4	0.83775	200
6	0.83475	200
8	0.83050	200
2	0.84700	225
4	0.84250	225
6	0.83925	225
8	0.83125	225

mtry	Accuracy	ntree
2	0.84775	250
4	0.83925	250
6	0.83800	250
8	0.83075	250
2	0.84625	275
4	0.83600	275
6	0.83825	275
8	0.82975	275
2	0.84650	300
4	0.84500	300
6	0.83750	300
8	0.83575	300
2	0.84400	325
4	0.84425	325
6	0.83700	325
8	0.83050	325
2	0.84250	350
4	0.83825	350
6	0.83300	350
8	0.82575	350
2	0.84000	375
4	0.83700	375
6	0.83350	375
8	0.82475	375
2	0.84600	400
4	0.84450	400
6	0.83800	400
8	0.83775	400

Best Tune:

mtry	Accuracy	ntree
2	0.84775	250

Table 15 Grid search result

To better interpret the result, Figure 6 illustrates the trends of accuracy values across various numbers of trees, grouped by the numbers of predictors.



The model has the best performance when  $mtry = 2$  in almost any value of  $ntree$ . Conventionally, it is believed that the optimal number of predictor considered in each node is equal to the square root of the number of total predictors. In our case, the optimal value is  $\sqrt{8} = 2.8$ . Our experiment verified this by showing that the value of 2 is the best tuning value is the set of  $\{2, 4, 6, 8\}$ .

Also, for the value of  $ntree$ , the accuracy of the model fluctuates in all groups, so it is hard to tell the general best value of  $ntree$  according to our model.

Generally, the accuracies across our experiments are between 82.5% and 85%.

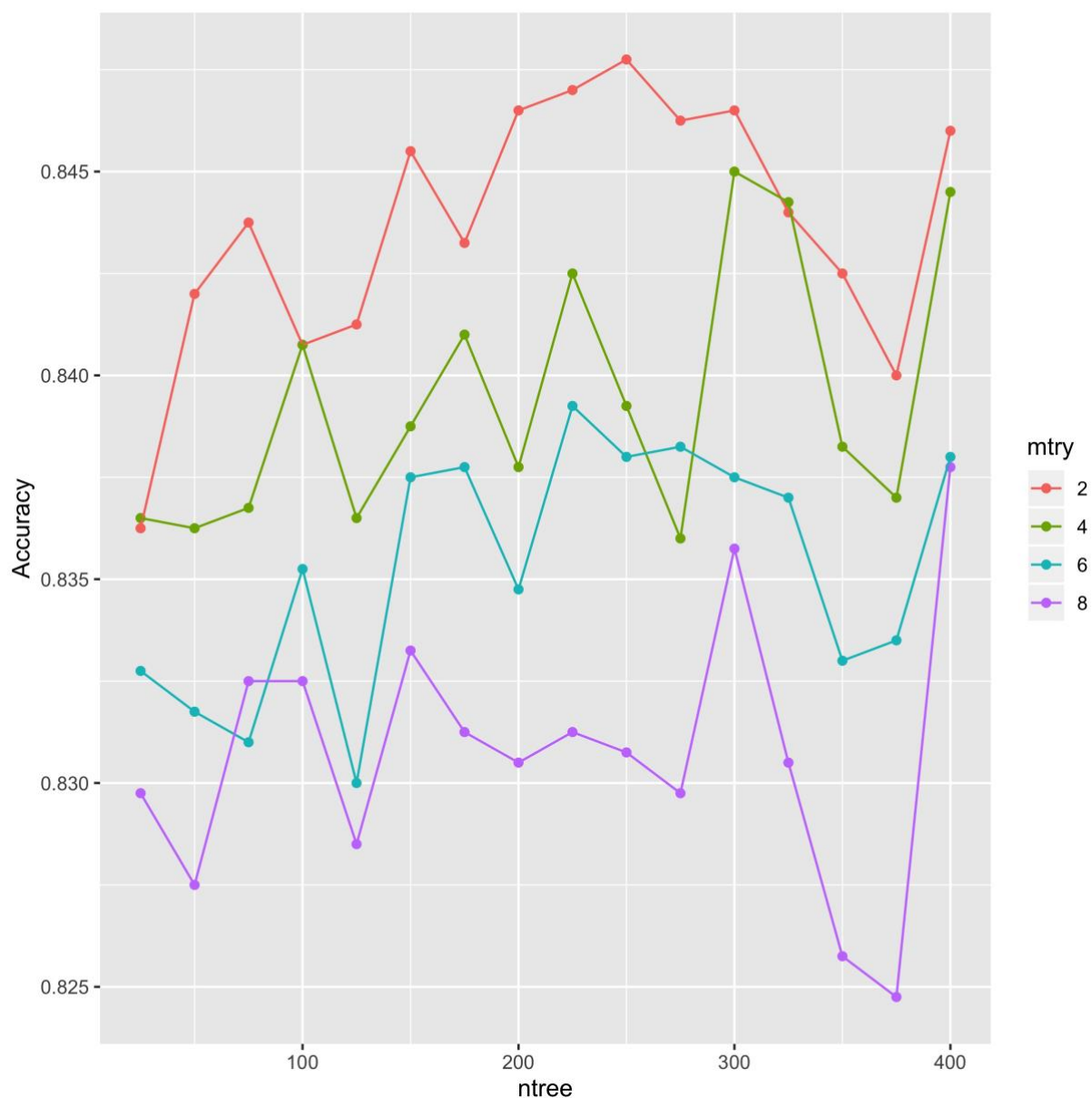


Figure 6 Grid search result

## Task 3.3

### Objective

The objective of this task is to find out the variance and mean value of the accuracy of cross-validated random forest with 20 times of experiments.

### Reasoning

The best values of hyper-parameters *ntree* and *mtry* from Task 3.2 will be used, and the experiment is performed 20 times.

### Implementation

From Task 3.2, the best tuning values are *mtry* = 2 and *ntree* = 250, the model of cross-validated random forest is fitted by the data of the first eight features. A table similar to Table 16 is produced. The accuracy value is collected and stored in a vector.

```
Random Forest

4000 samples
  8 predictor
  8 classes: 'cherry', 'flower', 'banana', 'pear', 'envelope',
'golfclub', 'pencil', 'wineglass'

No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 3200, 3200, 3200, 3200, 3200
Resampling results:

Accuracy  Kappa
0.84125   0.8185714

Tuning parameter 'mtry' was held constant at a value of 2
```

Table 16 Example output of cross-validated random forest

The same process is performed 20 times, and a vector of 20 accuracy values are generated.

### Result

Twenty accuracy values are as Table 17.

```
0.84825 0.84325 0.84375 0.84625 0.845 0.84725 0.84725
0.83775 0.8455 0.84175 0.84675 0.846 0.85075 0.845
0.85025 0.842 0.8455 0.842 0.84575 0.84875
```

Table 17 20 accuracy values

The mean of the accuracy is 0.8454375

The standard deviation of the accuracy is 0.00311181428717955

## Task 3.4

### Objective

The objective of this task is to construct a 7-feature model by removing one feature from the 8-feature model in Task 3.3, and to compare the accuracies of these two models.

### Assumption

The significant probability value (p-value) in the hypothesis test is set to 0.05

$H_0$

= *The true mean of accuracy of the 7 feature model is the same as that of the 8 feature model*

$H_A$

= *The true mean of accuracy of the 7 feature model is less than that of the 8 feature model*

### Reasoning

The removed feature should have the least contribution to the classification. The R function Vip (Cao, 2019) will be used to visualise the importance values across all eight features and decide the feature to be removed.

Since the number of values in each group is less than 30 (considered as a small sample), hypothesis T-test (R-core, 2019) is performed, based on the Assumption.

### Implementation

First, the data of eight features is fitted into the model of bagging trees with 5-fold cross-validation. The function Vip is used to interpret the model by visualising the importance values of these eight features (Figure 7).

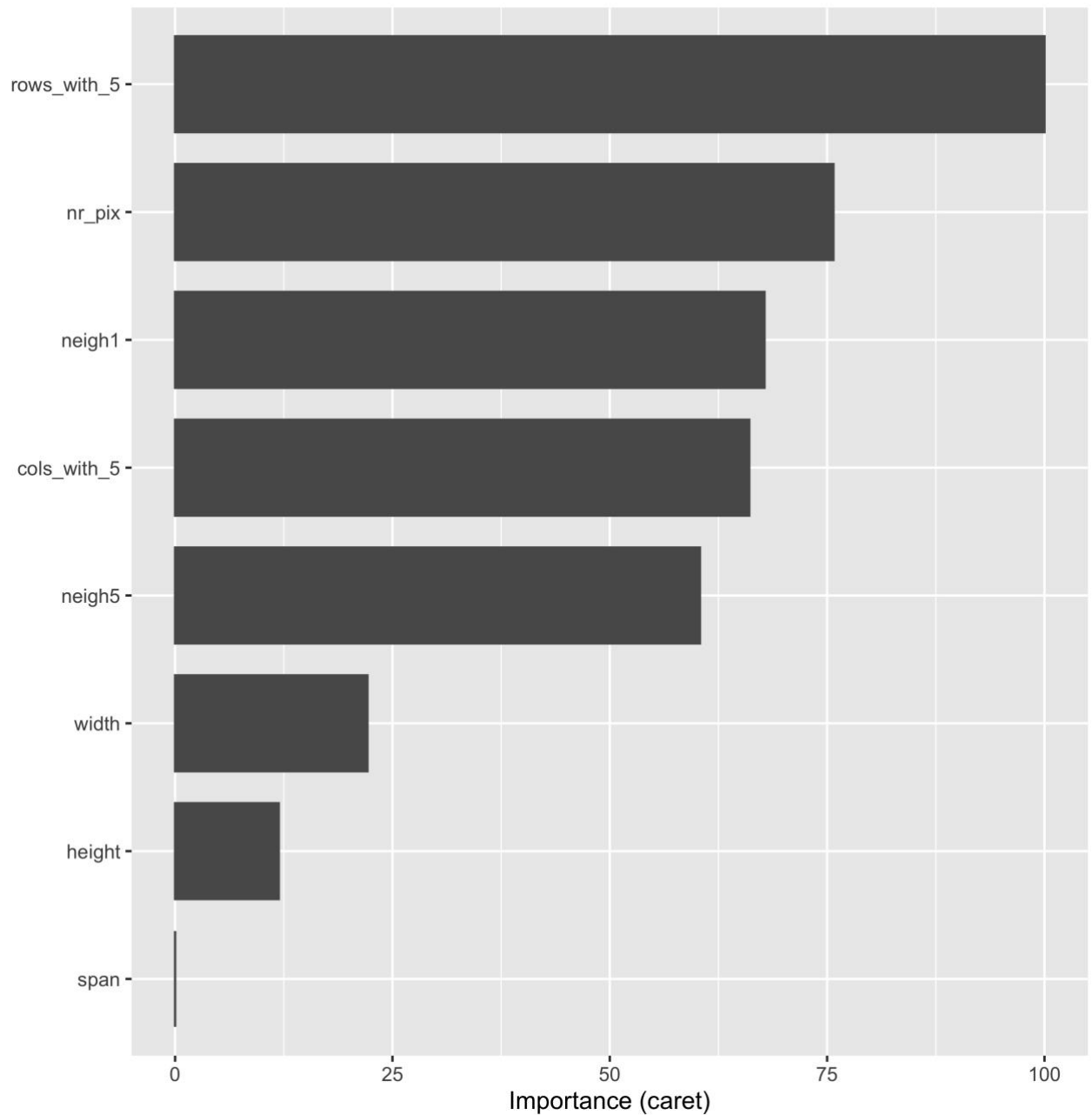


Figure 7 Importance values of the eight feature model

As the figure illustrates, the importance value of the feature span is 0, and it contributes the least to the classification model in our experiment. Thus, the 7-feature model is built excluding the feature span.

According to Task 3.3, the best hyper-parameters are  $mtry = 2$  &  $ntree = 250$ . The data of the rest seven features is used to fit the random forest model, evaluated by 5-fold cross-validation. The evaluation is repeated 20 times, and 20 accuracy values for this 7-feature model is produced.

The total 40 accuracy values are stored in a data frame, split into two groups. The T-test is performed to compare the difference in these two groups,

```
t.test(x = accuracies$seven.feature, y = accuracies$eight.feature, alternative
      = 'less' )
```

## Result

The summary of the accuracy values in these two models is as Table 18.

seven.feature	eight.feature
Min. :0.8343	Min. :0.8377
1st Qu.:0.8363	1st Qu.:0.8436
Median :0.8381	Median :0.8456
Mean :0.8380	Mean :0.8454
3rd Qu.:0.8393	3rd Qu.:0.8472
Max. :0.8425	Max. :0.8508

Table 18 Summary of accuracy values

As the table demonstrates, in our sample, the mean value of the 7-feature model is less than the eight feature model. Also, all measurements (e.g. minimum/maximum values, median) in the table for the 7-feature model are slightly less than that for the 8-feature model.

The result of the T-test is as Table 19.

```
Welch Two Sample t-test

data: accuracies$seven.feature and accuracies$eight.feature
t = -8.6108, df = 34.646, p-value = 1.983e-10
alternative hypothesis: true difference in means is less than 0
95 percent confidence interval:
 -Inf -0.005947609
sample estimates:
mean of x mean of y
0.8380375 0.8454375
```

Table 19 T-test - 7 features vs 8 features

It is noticed that the p-value is less than the significant p-value of 0.05. Thus, we reject the null hypothesis and stick on  $H_A$ . Thus, we can conclude that the true mean of the accuracy of the 7-feature model is significantly less than that of the 8-feature model.

## Conclusions

In this report, we studied the methods of classification using various types of Machine Learning technology in R.

In section 1, with limited data of 160 doodle objects, logistic regression technique was performed, and the accuracy of the binary classifier was high (up to 89%).

In sections 2 and 3, we studied the models of K-Nearest-Neighbour and Trees, which perform the classification in two different perspectives. Optimised by random forest technique, the models of Trees have higher accuracy than the K-Nearest-Neighbour, but its efficiency is much lower.

Finally, after comparing various classification models in this report, it is noticed that different models are suitable to be used in different circumstances according to the need of accuracy, efficiency and type of classification. However, more types of models should be studied in the future to fit different classification need.

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