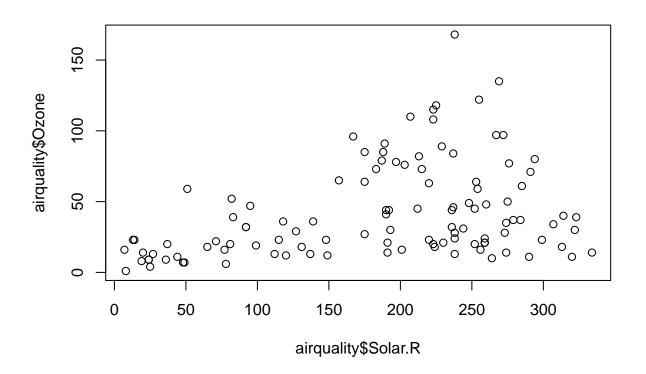
HW9

Diego Valdes

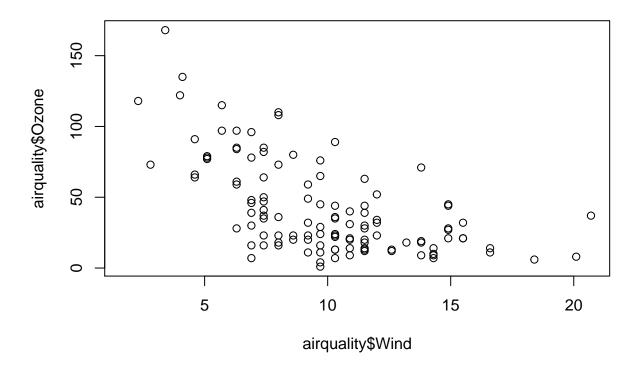
March 16, 2019

```
rm(list=ls()) # clear work space
#dev.off(dev.list()["RStudioGD"]) # clear plots
library(kernlab)
## Warning: package 'kernlab' was built under R version 3.5.2
library(ggplot2)
## Warning: package 'ggplot2' was built under R version 3.5.2
##
## Attaching package: 'ggplot2'
## The following object is masked from 'package:kernlab':
##
##
      alpha
library(e1071)
## Warning: package 'e1071' was built under R version 3.5.2
library(gridExtra)
## Warning: package 'gridExtra' was built under R version 3.5.2
library(grid)
# get air quality data
dataAQ = airquality
summary(dataAQ)
##
       Ozone
                       Solar.R
                                         Wind
                                                         Temp
  Min.
         : 1.00
                    Min. : 7.0
                                   Min.
                                          : 1.700
                                                           :56.00
##
                                                    Min.
  1st Qu.: 18.00
                    1st Qu.:115.8
                                    1st Qu.: 7.400
##
                                                    1st Qu.:72.00
## Median : 31.50
                    Median :205.0
                                   Median : 9.700
                                                    Median :79.00
                                    Mean : 9.958
## Mean
         : 42.13
                    Mean
                          :185.9
                                                    Mean
                                                          :77.88
## 3rd Qu.: 63.25
                    3rd Qu.:258.8
                                    3rd Qu.:11.500
                                                    3rd Qu.:85.00
## Max.
         :168.00
                    Max.
                           :334.0
                                    Max. :20.700
                                                    Max. :97.00
  NA's
                    NA's
##
          :37
                           :7
##
       Month
                        Day
                         : 1.0
## Min.
          :5.000
                   Min.
##
  1st Qu.:6.000
                   1st Qu.: 8.0
## Median :7.000
                   Median:16.0
## Mean
         :6.993
                   Mean :15.8
## 3rd Qu.:8.000
                   3rd Qu.:23.0
## Max.
          :9.000
                   Max.
                          :31.0
##
str(dataAQ)
                   153 obs. of 6 variables:
## 'data.frame':
```

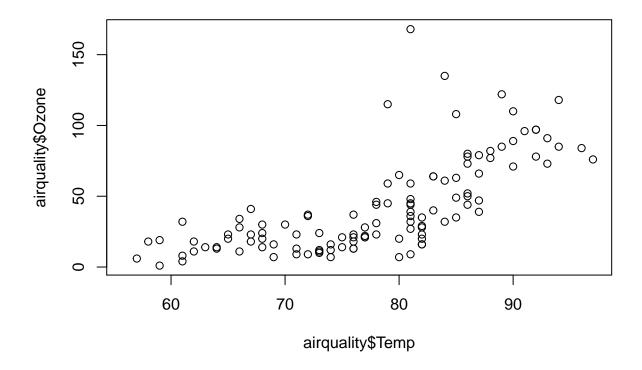
```
$ Ozone : int 41 36 12 18 NA 28 23 19 8 NA ...
   $ Solar.R: int 190 118 149 313 NA NA 299 99 19 194 ...
##
            : num 7.4 8 12.6 11.5 14.3 14.9 8.6 13.8 20.1 8.6 ...
                   67 72 74 62 56 66 65 59 61 69 ...
##
   $ Temp
             : int
   $ Month : int 5 5 5 5 5 5 5 5 5 5 ...
   $ Day
             : int
                   1 2 3 4 5 6 7 8 9 10 ...
# remove nas
dataAQ = na.omit(dataAQ)
sum(is.na(dataAQ) == TRUE)
## [1] 0
# split trng and test data
trngData = dataAQ[1:77, ]
testData = dataAQ[78:111, ]
# plots to see what variables to start with
plot(airquality$Solar.R, airquality$0zone)
```



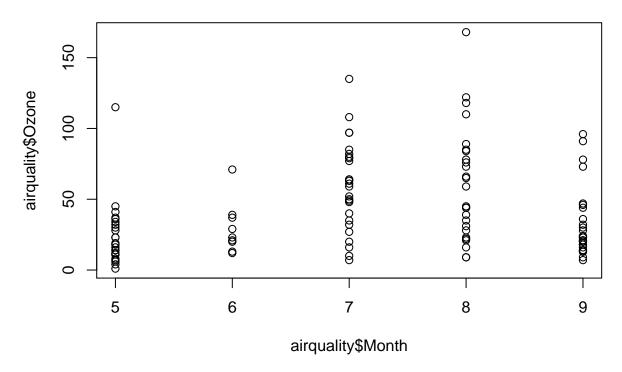
plot(airquality\$Wind, airquality\$Ozone)



plot(airquality\$Temp, airquality\$Ozone)

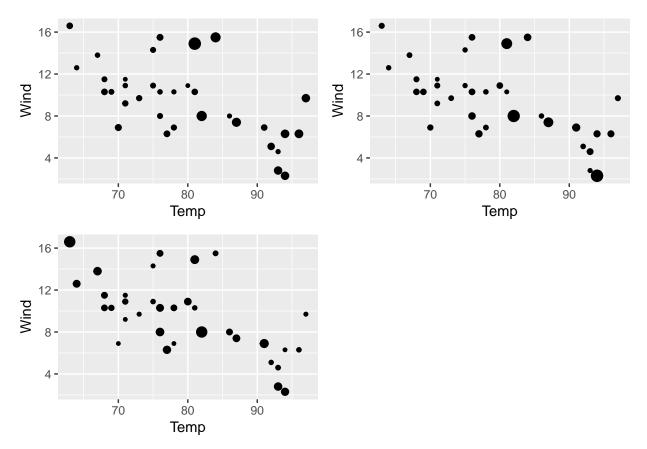


plot(airquality\$Month, airquality\$Ozone)



```
# ksvm model
model.ksvm = ksvm(Ozone ~ Wind + Temp + Month, data = trngData,
                  kernel = "rbfdot", kpar = "automatic", C = 5,
                  cross = 3, prob.model = TRUE)
model.ksvm
## Support Vector Machine object of class "ksvm"
##
## SV type: eps-svr (regression)
    parameter : epsilon = 0.1 \cos C = 5
##
## Gaussian Radial Basis kernel function.
   {\tt Hyperparameter: sigma = 0.339222129231843}
##
##
## Number of Support Vectors : 61
## Objective Function Value : -83.6021
## Training error : 0.206437
## Cross validation error: 436.6313
## Laplace distr. width : 41.4453
result.ksvm = predict(model.ksvm, testData[ , 3:5])
# transform for plotting
P.Ozone = testData$Ozone - result.ksvm
P.Ozone = scale(P.Ozone) # z score
P.Ozone = sqrt(P.Ozone*P.Ozone) + 1 # get rid of negatives and ad 1 for graphing
```

```
resultsdf = cbind(testData$Wind, testData$Temp, P.Ozone)
result.ksvn.df = as.data.frame(resultsdf) # assign to new df
colnames(result.ksvn.df) = c("Wind", "Temp", "P.Ozone.ksvm")
k = ggplot(result.ksvn.df, aes(Temp, Wind)) + geom_point(size = P.Ozone) # plot
# sum model
model.svm = svm(Ozone ~ Wind + Temp + Month, data = trngData)
result.svm = predict(model.svm, testData[ , 3:5])
# transform and add to df for plot
P.Ozone.svm = testData$Ozone - result.svm
P.Ozone.svm = scale(P.Ozone.svm)
P.Ozone.svm = sqrt(P.Ozone.svm*P.Ozone.svm) + 1
result.ksvn.df$P.Ozone.svm = P.Ozone.svm
s = ggplot(result.ksvn.df, aes(Temp, Wind)) + geom_point(size = P.Ozone.svm) # plot
# lm model
model.lm = lm(Ozone ~ Wind + Temp + Month, data = trngData)
result.lm = predict(model.lm, testData[ , 3:5])
# transform and add to df for plot
P.Ozone.lm = testData$Ozone - result.lm
P.Ozone.lm = scale(P.Ozone.lm)
P.Ozone.lm = sqrt(P.Ozone.lm*P.Ozone.lm) + 1
result.ksvn.df$P.Ozone.lm = P.Ozone.lm
1 = ggplot(result.ksvn.df, aes(Temp, Wind)) + geom_point(size = P.Ozone.lm)
# plot on same grid
grid.arrange(k, s, l, ncol = 2)
```



```
# good ozone variable for trng and test data
goodOzone = mean(trngData$Ozone)
trngData$GoodOzone = ifelse(trngData$Ozone >= goodOzone, 1, 0)
goodOzone = mean(testData$Ozone)
testData$GoodOzone = ifelse(testData$Ozone >= goodOzone, 1, 0)
# ksvm model
gOzoneM.ksvm = ksvm(GoodOzone ~ Wind + Temp + Month, data = trngData,
                    kernel = "rbfdot", kpar = "automatic",
                    C = 50, cross = 3, prob.model = TRUE, type = 'C-svc')
gOzoneM.ksvm
## Support Vector Machine object of class "ksvm"
##
## SV type: C-svc (classification)
   parameter : cost C = 50
##
## Gaussian Radial Basis kernel function.
## Hyperparameter : sigma = 0.611298483044244
##
## Number of Support Vectors : 30
## Objective Function Value : -538.7725
## Training error : 0.025974
## Cross validation error : 0.154872
```

```
## Probability model included.
result.ksvm.GO = predict(gOzoneM.ksvm, testData[ , 3:5], type = 'response')
result.ksvm.GO
# place in df for plotting
testData$gOzoneResult.k = result.ksvm.GO
testData$Correct.k = ifelse(testData$gOzoneResult.k == testData$GoodOzone, 1, 3)
k = ggplot(testData, aes(Temp, Wind)) +
 geom_point(shape = testData$gOzoneResult.k, size = testData$Correct.k, color = testData$GoodOzone+1)
# sum model
gOzoneM.svm = svm(GoodOzone ~ Wind + Temp + Month, data = trngData)
gOzoneM.svm
##
## Call:
## svm(formula = GoodOzone ~ Wind + Temp + Month, data = trngData)
##
##
## Parameters:
##
     SVM-Type: eps-regression
   SVM-Kernel: radial
##
##
         cost: 1
        gamma: 0.3333333
##
##
      epsilon: 0.1
##
##
## Number of Support Vectors: 48
# place in df for modeling
result.svm.GO = predict(gOzoneM.svm, testData[ , 3:5])
result.svm.GO
##
         118
                    120
                               121
                                          122
                                                     123
                                                               124
## 0.95417959 0.94216821 0.71475024 0.88037438 0.95221679 0.71542481
                    126
                                          128
                                                     129
         125
                               127
## 0.66721126 0.58381056 0.63666337 0.68927128 0.17937094 0.26514843
##
         131
                    132
                               133
                                          134
                                                     135
                                                               136
## 0.22299089 0.10696623 0.11794995 0.11922824 0.06423368 0.43597561
                                          140
         137
                    138
                               139
                                                     141
                                                               142
## 0.06331964 0.05510289 0.43336222 0.12491469 0.15809133 0.08061359
         143
                    144
                               145
                                          146
                                                     147
                                                               148
## 0.52157441 0.15341856 0.11191139 0.34452557 0.07539362 0.25892969
##
                               152
## 0.21385211 0.04905646 0.29131140 0.07554367
# get % for prediction
accuracy = .5
testData$gOzoneResult.s = ifelse(result.svm.GO > accuracy, 1, 0)
testData$Correct.s = ifelse(testData$gOzoneResult.s == testData$GoodOzone, 1, 3)
s = ggplot(testData, aes(Temp, Wind)) +
 geom_point(shape = testData$GozoneResult.s, size = testData$Correct.s, color = testData$GoodOzone+1)
# naive bayes model
```

```
gOzoneM.nb = naiveBayes(GoodOzone ~ Wind + Temp + Month, data = trngData)
gOzoneM.nb
##
## Naive Bayes Classifier for Discrete Predictors
##
## Call:
## naiveBayes.default(x = X, y = Y, laplace = laplace)
## A-priori probabilities:
## Y
##
## 0.6103896 0.3896104
##
## Conditional probabilities:
##
      Wind
## Y
            [,1]
                     [,2]
##
    0 11.461702 3.292188
     1 7.993333 2.900646
##
##
##
      Temp
## Y
           [,1]
                    [,2]
     0 72.14894 8.275103
##
     1 84.90000 4.096677
##
##
##
     Month
## Y
           [,1]
                     [,2]
##
     0 6.085106 1.1947310
     1 7.133333 0.7760792
result.nb.GO = predict(gOzoneM.nb, testData[ , 3:5], type = "raw")
result.nb.GO
                  0
##
##
  [1,] 0.03258766 9.674123e-01
## [2,] 0.16930076 8.306992e-01
   [3,] 0.01167916 9.883208e-01
## [4,] 0.04676231 9.532377e-01
## [5,] 0.02789550 9.721045e-01
## [6,] 0.03658208 9.634179e-01
## [7,] 0.02555926 9.744407e-01
## [8,] 0.01845215 9.815478e-01
## [9,] 0.02650847 9.734915e-01
## [10,] 0.04249265 9.575073e-01
## [11,] 0.66800375 3.319963e-01
## [12,] 0.46429476 5.357052e-01
## [13,] 0.62867734 3.713227e-01
## [14,] 0.92072926 7.927074e-02
## [15,] 0.96602969 3.397031e-02
## [16,] 0.78154415 2.184558e-01
## [17,] 0.98114823 1.885177e-02
## [18,] 0.43364001 5.663600e-01
## [19,] 0.99521872 4.781278e-03
## [20,] 0.99624691 3.753091e-03
## [21,] 0.35062034 6.493797e-01
```

```
## [22,] 0.99996312 3.687756e-05
## [23,] 0.83336597 1.666340e-01
## [24,] 0.99956574 4.342564e-04
## [25,] 0.12935503 8.706450e-01
## [26,] 0.99999733 2.667708e-06
## [27,] 0.99099814 9.001859e-03
## [28,] 0.31847682 6.815232e-01
## [29,] 0.99890678 1.093220e-03
## [30,] 0.99999988 1.164515e-07
## [31,] 0.99180294 8.197058e-03
## [32,] 0.98123417 1.876583e-02
## [33,] 0.69060001 3.094000e-01
## [34,] 0.99973037 2.696300e-04
# get % for prediction
testData$gOzoneResult.n = ifelse(result.nb.GO[,1] > accuracy, 1, 0)
testData$Correct.n = ifelse(testData$gOzoneResult.n == testData$GoodOzone, 1, 3)
n = ggplot(testData, aes(Temp, Wind)) +
  geom_point(shape = testData$gOzoneResult.n, size = testData$Correct.n, color = testData$GoodOzone+1)
# plot
grid.arrange(k, s, n, ncol = 2)
                                                  16-
   16- -
   12 -
                                                  12 -
Wind
                                               Wind
                                                   8 -
                                                                     Д
    4 -
                                                    4 -
              70
                                                             70
                         80
                                                                        80
                                   90
                                                                                  90
                       Temp
                                                                      Temp
   <sub>16</sub>- O
        0
   12 -
    4 -
              70
                                   90
                         80
                       Temp
```

For me, SVM was the better model. It had the least incorrect predictions. Of course, # that could be b/c I completely screwed this up.