paraTrabajo3.Rmd

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2 de mayo de 2017

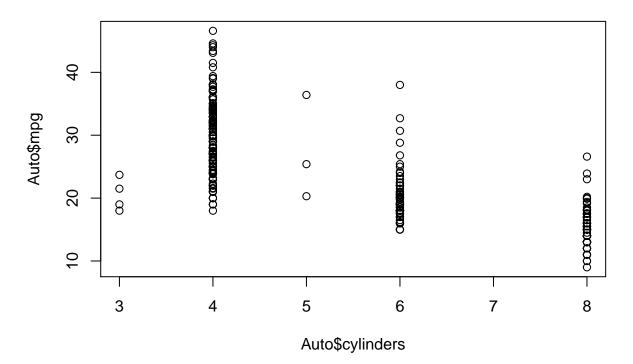
```
*** El dataset Auto***
Description: Gas mileage, horsepower, and other information for cars.
#install.packages("ISLR")
library("ISLR", lib.loc="~/R/x86_64-redhat-linux-gnu-library/3.2")
data("Auto")
              # loads the dataset
class(Auto)
## [1] "data.frame"
colnames (Auto)
## [1] "mpg"
                       "cylinders"
                                       "displacement" "horsepower"
## [5] "weight"
                       "acceleration" "year"
                                                       "origin"
## [9] "name"
head(Auto)
##
     mpg cylinders displacement horsepower weight acceleration year origin
## 1
                             307
                                         130
                                               3504
                                                             12.0
                                                                    70
     18
                                                                            1
## 2
                 8
                             350
                                         165
                                               3693
                                                             11.5
                                                                    70
      15
                                                                            1
## 3
      18
                 8
                             318
                                         150
                                               3436
                                                             11.0
                                                                    70
                                                                            1
                 8
                             304
                                                                            1
## 4
     16
                                         150
                                               3433
                                                             12.0
                                                                    70
## 5
      17
                 8
                             302
                                         140
                                               3449
                                                             10.5
                                                                    70
                                                                            1
## 6
                                                             10.0
      15
                  8
                             429
                                         198
                                               4341
                                                                    70
                                                                            1
##
                           name
## 1 chevrolet chevelle malibu
## 2
             buick skylark 320
## 3
            plymouth satellite
## 4
                  amc rebel sst
## 5
                    ford torino
## 6
              ford galaxie 500
summary(Auto)
##
                       cylinders
                                       displacement
                                                        horsepower
         mpg
          : 9.00
                            :3.000
                                            : 68.0
                                                              : 46.0
                                                      1st Qu.: 75.0
    1st Qu.:17.00
                     1st Qu.:4.000
                                      1st Qu.:105.0
    Median :22.75
                    Median :4.000
                                     Median :151.0
                                                      Median: 93.5
##
    Mean
           :23.45
                     Mean
                            :5.472
                                     Mean
                                             :194.4
                                                      Mean
                                                              :104.5
    3rd Qu.:29.00
                     3rd Qu.:8.000
                                      3rd Qu.:275.8
                                                      3rd Qu.:126.0
                            :8.000
##
    Max.
           :46.60
                     Max.
                                     Max.
                                             :455.0
                                                      Max.
                                                              :230.0
##
##
        weight
                     acceleration
                                         year
                                                          origin
   Min.
           :1613
                    Min. : 8.00
                                    Min.
                                            :70.00
                                                     Min.
                                                            :1.000
    1st Qu.:2225
                    1st Qu.:13.78
                                    1st Qu.:73.00
                                                     1st Qu.:1.000
##
   Median:2804
                   Median :15.50
                                    Median :76.00
                                                     Median :1.000
## Mean
          :2978
                    Mean :15.54
                                    Mean
                                           :75.98
                                                     Mean
                                                           :1.577
## 3rd Qu.:3615
                   3rd Qu.:17.02
                                    3rd Qu.:79.00
                                                     3rd Qu.:2.000
```

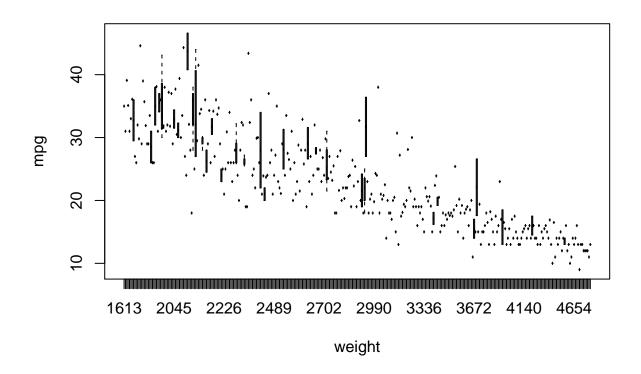
```
:5140
                            :24.80
                                              :82.00
                                                                :3.000
##
    Max.
                     Max.
                                      Max.
                                                        Max.
##
                     name
##
##
    amc matador
                        :
                           5
                           5
##
    ford pinto
##
    toyota corolla
                           5
##
    amc gremlin
                           4
    amc hornet
##
##
    chevrolet chevette:
                           4
    (Other)
                        :365
dim(Auto)
```

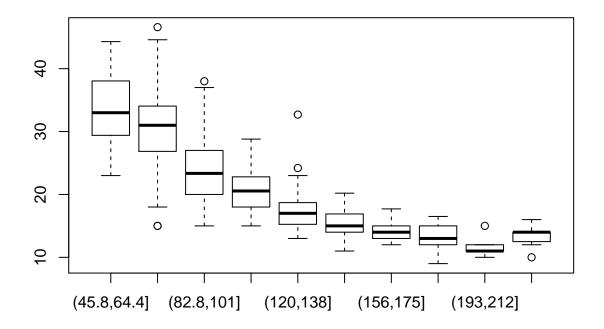
[1] 392 9

Estamos interesados en el atributo mpg, vamos a tratar de visualizar por pares los atributos mpg y cylinders mediante los comandos plot and boxplot.

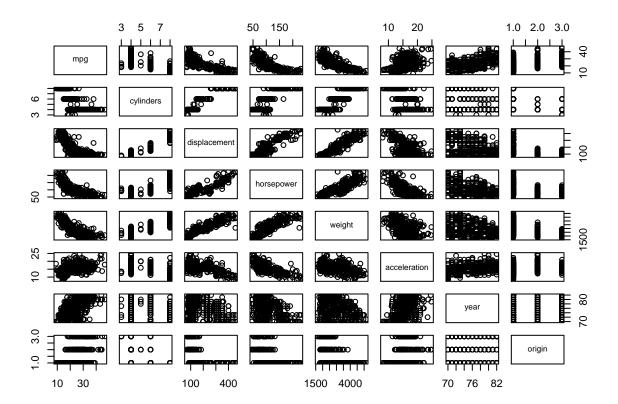
cylinders vs mpg







```
attach ( Auto ) # para simplificar y prescindir del prefijo Auto
#pairs(~ .,data = Auto) # todos con todos
pairs(~ mpg + cylinders + displacement + horsepower + weight + acceleration + year + origin, data= Auto
```



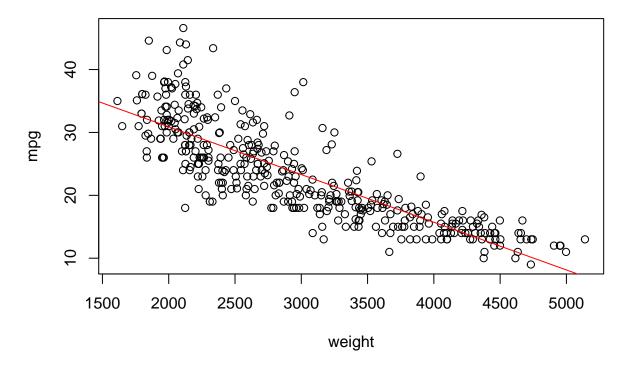
solo algunas

Para evaluar los modelos, partimos el data.frame en training y test

```
set.seed(1)
train = sample (nrow(Auto), round(nrow(Auto)*0.7)) # nos quedamos con los indices para el training
auto.train = Auto[train,] # podemos reservarlos aparte ... aunque con el subset no sería necesario :(
auto.test = Auto[-train,]
m1 = lm(mpg ~ weight, data=Auto, subset=train)
print(m1)
##
## lm(formula = mpg ~ weight, data = Auto, subset = train)
##
## Coefficients:
## (Intercept)
                     weight
     46.058884
                  -0.007585
summary(m1)
##
## Call:
## lm(formula = mpg ~ weight, data = Auto, subset = train)
## Residuals:
##
        Min
                  1Q
                       Median
                                    ЗQ
                                            Max
```

```
## -11.9477 -2.7053 -0.3457
                               2.2521 16.5461
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 46.0588840 0.9618282
                                      47.89
## weight
              -0.0075853 0.0003078
                                    -24.64
                                              <2e-16 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 4.33 on 272 degrees of freedom
## Multiple R-squared: 0.6907, Adjusted R-squared: 0.6895
## F-statistic: 607.3 on 1 and 272 DF, p-value: < 2.2e-16
plot(weight, mpg, main=" weight vs mpg")
abline(m1$coefficients, col=2)
```

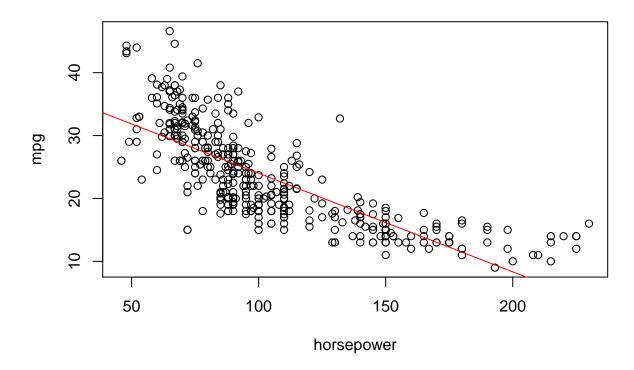
weight vs mpg



m1, nuestro primer modelo

```
m2 = lm(mpg ~ horsepower, data=Auto, subset=train)
plot(horsepower, mpg, main=" horsepower vs mpg")
abline(m2$coefficients, col=2)
```

horsepower vs mpg



summary(m2)

```
##
## Call:
## lm(formula = mpg ~ horsepower, data = Auto, subset = train)
##
## Residuals:
        Min
                      Median
                  1Q
                                    3Q
                                            Max
## -13.3988 -3.1685 -0.1685
                                2.9242 17.1036
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
                           0.849380
                                      46.73
## (Intercept) 39.688412
                                              <2e-16 ***
## horsepower -0.156800
                           0.007602 -20.63
                                              <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 4.862 on 272 degrees of freedom
## Multiple R-squared: 0.61, Adjusted R-squared: 0.6086
## F-statistic: 425.4 on 1 and 272 DF, p-value: < 2.2e-16
m3 = lm(mpg ~ ., data=Auto, subset=train) # en función del resto o bien
coef(m3)
##
                                (Intercept)
##
                               26.133442017
##
                                  cylinders
```

##	-0.819274499
##	displacement
##	-0.008819364
##	horsepower
##	-0.054085458
##	weight
##	-0.003469509
##	acceleration
##	-0.521388533
##	year
##	0.429590495
##	origin
##	-3.145378785
##	nameamc ambassador sst
##	-0.834471654
##	nameamc concord
##	-3.920813986
##	nameamc concord dl 6
##	-4.079062879
##	nameamc gremlin
##	-6.480595008
##	nameamc hornet
##	-3.422799604
##	nameamc matador
##	-3.882664930
##	nameamc pacer
##	-4.373720635
##	nameamc pacer d/l
##	-5.448920714
##	nameamc rebel sst
##	-1.543809093
##	nameamc spirit dl
##	-3.770217135
##	nameaudi 100 ls
##	-0.834516880
##	nameaudi 4000
##	4.270542900
##	nameaudi 5000
##	-4.119443030
##	nameaudi 5000s (diesel)
##	11.588001084
##	nameaudi fox
##	2.299859284
##	namebmw 2002
##	0.810118885
##	namebmw 320i
##	-5.433014033
##	namebuick century
##	-2.396260173
##	namebuick century 350
##	-1.239202220
##	namebuick century limited
##	-1.984655067
##	namebuick century luxus (sw)

##	-0.160610363
##	namebuick century special
##	-3.299348799
##	namebuick electra 225 custom
##	3.300879158
##	namebuick estate wagon (sw)
##	0.245941860
##	namebuick lesabre custom
##	-0.235883926
##	namebuick opel isuzu deluxe
##	-2.290304724
##	namebuick regal sport coupe (turbo)
##	-3.980035696
##	namebuick skyhawk
## ##	-2.940363484
##	namebuick skylark -3.290033626
##	
##	namebuick skylark limited -1.443393101
##	namecadillac eldorado
##	5.079189611
##	namecadillac seville
##	1.744666478
##	namecapri ii
##	-4.457002990
##	namechevroelt chevelle malibu
##	-3.241524107
##	namechevrolet bel air
##	-0.019925296
##	namechevrolet camaro
##	-2.482896920
##	namechevrolet caprice classic
##	-2.298202095
##	namechevrolet cavalier
##	-1.932810076
##	namechevrolet cavalier 2-door
##	2.504371341
##	namechevrolet cavalier wagon
##	-3.332765788
##	namechevrolet chevelle concours (sw)
##	-3.108240476
##	namechevrolet chevelle malibu
##	-4.328436236
##	namechevrolet chevelle malibu classic -2.092874665
##	namechevrolet chevette
## ##	namechevrolet chevette -1.932623948
## ##	-1.932623948 namechevrolet citation
## ##	namechevrolet citation -2.808047375
## ##	namechevrolet concours
##	-4.733198691
##	namechevrolet impala
##	-0.616360093
##	namechevrolet malibu
ππ	namechearorer marran

##	-3.496630872
##	namechevrolet malibu classic (sw)
##	-1.727655290
##	namechevrolet monte carlo landau
##	-1.444230815
##	namechevrolet monte carlo s
##	-0.924217129
##	namechevrolet monza 2+2
##	-2.179046330
##	namechevrolet nova
##	-4.173186853
##	namechevrolet nova custom
##	-5.061090863
##	namechevrolet vega
##	-5.329569270
##	namechevrolet vega (sw)
##	-4.822066197
##	namechevrolet woody
##	-4.719713248
##	namechevy c10
##	-4.828053896
##	namechevy s-10
##	1.099128573
##	namechrysler lebaron medallion
##	-6.056887931
##	namechrysler lebaron salon
##	-8.010726523
##	namechrysler lebaron town @ country (sw) -0.135809474
##	namechrysler new yorker brougham
##	
##	
##	2.878320132
##	2.878320132 namechrysler newport royal
## ##	2.878320132 namechrysler newport royal 1.299126039
## ## ##	2.878320132 namechrysler newport royal 1.299126039 namedatsun 200sx
## ## ## ##	2.878320132 namechrysler newport royal 1.299126039 namedatsun 200sx 7.930329167
## ## ## ##	2.878320132 namechrysler newport royal 1.299126039 namedatsun 200sx 7.930329167 namedatsun 210
## ## ## ## ##	2.878320132 namechrysler newport royal 1.299126039 namedatsun 200sx 7.930329167 namedatsun 210 14.609077658
## ## ## ## ## ##	2.878320132 namechrysler newport royal
## ## ## ## ## ##	2.878320132 namechrysler newport royal
## ## ## ## ## ##	2.878320132 namechrysler newport royal
## ## ## ## ## ## ##	2.878320132 namechrysler newport royal
## ## ## ## ## ## ##	2.878320132 namechrysler newport royal
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## ## ## ## ## ## ## ## ## ## ## ## ##	2.878320132 namechrysler newport royal
######################################	2.878320132 namechrysler newport royal
## ## ## ## ## ## ## ## ## ## ## ## ##	2.878320132 namechrysler newport royal
######################################	2.878320132 namechrysler newport royal
#######################	2.878320132 namechrysler newport royal

##	4.073644592
##	namedodge aries wagon (sw)
##	-5.758003468
##	namedodge aspen
##	-3.872180166
##	namedodge aspen 6
##	-3.163707545
##	namedodge aspen se
##	-1.432636080
##	namedodge charger 2.2
##	1.797194485
##	namedodge colt (sw)
##	-2.121500690
##	namedodge colt hatchback custom
##	1.394624935
##	namedodge colt m/m
##	1.553266570
##	namedodge coronet brougham
##	-0.850073979
##	namedodge coronet custom (sw)
##	-0.803839768
##	namedodge d100
##	-4.837921943
##	namedodge d200
##	0.899436509
##	namedodge dart custom
##	-4.348461329
##	namedodge diplomat
##	-0.324458525
##	namedodge monaco (sw)
##	1.365792630
##	namedodge monaco brougham
##	-1.858595251
##	namedodge st. regis
##	-0.852095872
##	namefiat 124b
##	2.544757441
##	namefiat 128
##	-1.570510849
##	namefiat 131
##	1.010950162
##	namefiat strada custom
##	6.385689169
##	nameford country squire (sw)
##	-0.532052096
##	nameford escort 2h
##	-1.177768395
##	nameford escort 4w
##	-0.186302372
##	nameford f108
##	-5.140358839
##	nameford f250
##	1.609366995
##	nameford fairmont

##	-2.289349759
##	nameford fairmont 4
##	-6.307479906
##	nameford fairmont futura
##	-6.235896969
##	nameford futura
##	-4.701270744
##	nameford galaxie 500
##	-0.501545427
##	nameford gran torino
##	-1.475602224
##	nameford gran torino (sw)
##	0.445648323
##	nameford granada 1
##	-5.694703105
##	nameford 1td
	-0.356660330
##	
##	nameford 1td landau
##	-3.220516269
##	nameford maverick
##	-4.466865619
##	nameford mustang
##	-5.158057013
##	nameford mustang gl
##	-4.237733733
##	nameford mustang ii
##	-8.761145344
##	nameford pinto
##	-6.134934523
##	nameford pinto runabout
##	-7.588130836
##	nameford ranger
##	-2.801022637
##	nameford torino
##	-1.828873055
##	namehi 1200d
##	1.677783508
##	namehonda accord
##	6.911506638
##	namehonda accord lx
##	3.176294298
##	namehonda civic (auto)
##	2.783045069
##	namehonda civic 1300
##	5.343149747
##	namehonda civic cvcc
##	8.015311800
	namemaxda rx3
##	
##	-7.706558892
##	namemazda 626
##	6.849127056
##	namemazda glc
##	19.740091928
##	namemazda glc 4

##	5.592527766
##	namemazda glc custom
##	2.845116286
##	namemazda glc custom l
##	9.348772411
##	namemazda glc deluxe
##	6.374001203
##	namemazda rx-4
##	-2.687190594
##	namemercedes benz 300d
##	4.221839764
##	namemercury marquis
##	0.478409479
##	namemercury marquis brougham
##	1.875432101
##	namemercury monarch
##	-6.336194665
##	namemercury monarch ghia
##	-0.500678237
##	namemercury zephyr
##	-5.060756414
##	namenissan stanza xe
##	8.225489297
##	nameoldsmobile cutlass ciera (diesel) 10.933275727
## ##	nameoldsmobile cutlass ls
##	6.965357004
##	nameoldsmobile cutlass salon brougham
##	4.129756367
##	nameoldsmobile delta 88 royale
##	-1.125054058
##	nameoldsmobile omega
##	-5.524258003
##	nameoldsmobile starfire sx
##	-4.408149043
##	nameoldsmobile vista cruiser
##	-0.845135030
##	nameopel 1900
##	1.489433313
##	nameopel manta
##	-1.741134193
##	namepeugeot 304
##	4.779038665
##	namepeugeot 504
##	1.433750459
##	namepeugeot 604sl
##	-3.535208663
##	nameplymouth arrow gs
##	-4.959873584
##	nameplymouth champ
##	3.768240946
##	nameplymouth custom suburb
##	0.500672220
##	nameplymouth duster

##	-2.371465288
##	nameplymouth fury iii
##	0.683881266
##	nameplymouth grand fury
##	1.430208146
##	nameplymouth horizon
##	-0.221350218
##	nameplymouth horizon 4
##	-0.020726271
##	nameplymouth horizon miser
##	2.433149700
##	nameplymouth horizon tc3
##	0.791534828
##	nameplymouth reliant
##	-3.773311236
##	nameplymouth sapporo
##	-4.733238752
##	nameplymouth satellite custom
##	-4.896847035
##	nameplymouth satellite custom (sw)
##	-1.002378003
##	nameplymouth valiant
##	-4.337943414
##	nameplymouth valiant custom
##	-4.502533438
##	nameplymouth volare
##	-2.819272868
##	nameplymouth volare custom
##	-2.935086268
##	nameplymouth volare premier v8
##	-4.613173570
##	namepontiac astro
##	-4.838220005
##	namepontiac catalina
##	2.671039169
##	namepontiac catalina brougham
##	1.541765515
##	namepontiac firebird
##	-2.752197435
##	namepontiac grand prix lj
##	0.179534179
##	namepontiac phoenix
##	-0.531337232
##	namepontiac phoenix lj
##	-2.388853862
##	namepontiac safari (sw)
##	3.147847994
##	namepontiac sunbird coupe
##	-4.349517383
##	namepontiac ventura sj
##	-2.974197254
##	namerenault 12 (sw)
##	0.062202657
##	namerenault 12tl

##	-1.217511511
##	namerenault 5 gtl
##	6.219312729
##	namesaab 99gle
##	-3.303596199
##	namesaab 991e
##	-0.286456943
##	namesubaru
##	3.149653337
##	namesubaru dl
##	5.368561705
##	nametoyota carina
##	-1.351921625
##	nametoyota celica gt
##	6.309106718
##	nametoyota celica gt liftback
##	-3.065987097
##	nametoyota corolla 5.125725339
##	
##	nametoyota corolla 1200 8.251003375
##	
##	nametoyota corolla 1600 (sw) 4.153155392
##	nametoyota corolla liftback
##	1.760921483
##	nametoyota corolla tercel
##	10.972702105
##	nametoyota corona
##	2.329295118
##	nametoyota corona hardtop
##	1.769047525
##	nametoyota corona liftback
##	5.549400396
##	nametoyota corona mark ii
##	2.693668113
##	nametoyota cressida
##	3.208149675
##	nametoyota mark ii
##	1.610139343
##	nametoyota starlet
##	9.617103383
##	nametoyota tercel
##	9.753699480
##	nametriumph tr7 coupe
##	6.449396475
##	namevokswagen rabbit
##	-2.616115260
##	namevolkswagen 1131 deluxe sedan
##	-0.238497445
##	namevolkswagen 411 (sw)
##	-2.221533078
##	namevolkswagen dasher
##	0.879892898
##	namevolkswagen jetta

```
##
                                1.567882850
##
                   namevolkswagen model 111
                                0.303556164
##
##
                      namevolkswagen rabbit
##
                               -1.755696942
##
               namevolkswagen rabbit custom
##
                               -1.278928987
##
                    namevolkswagen rabbit l
##
                                3.983222811
##
                namevolkswagen super beetle
##
                               -0.867581108
##
                      namevolkswagen type 3
                               -0.647104821
##
##
                            namevolvo 144ea
##
                               -3.768903633
##
                        namevolvo 145e (sw)
##
                               -4.635183574
##
                            namevolvo 244dl
##
                               -2.639517363
##
                              namevolvo 245
##
                               -3.436476126
##
                            namevolvo 264gl
##
                               -5.251714582
                           namevolvo diesel
##
                                7.548299316
##
##
                     namevw dasher (diesel)
##
                               16.315230872
##
                              namevw pickup
##
                               16.092127557
##
                              namevw rabbit
##
                               -1.510582792
##
                       namevw rabbit custom
m4 = lm(mpg ~ weight + horsepower + displacement, data=Auto, subset=train)
summary(m4)
##
## Call:
## lm(formula = mpg ~ weight + horsepower + displacement, data = Auto,
##
       subset = train)
##
## Residuals:
        Min
                  1Q
                      Median
                                    3Q
                                            Max
## -11.2340 -2.7069 -0.3418
                                2.2375 16.3002
##
## Coefficients:
                  Estimate Std. Error t value Pr(>|t|)
                                       31.119 < 2e-16 ***
## (Intercept) 44.5516734
                           1.4316517
## weight
                -0.0051554 0.0008627
                                       -5.976 7.2e-09 ***
## horsepower
                -0.0437096 0.0150185
                                       -2.910 0.00391 **
## displacement -0.0061969 0.0078486 -0.790 0.43048
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
## Residual standard error: 4.233 on 270 degrees of freedom
## Multiple R-squared: 0.7065, Adjusted R-squared: 0.7032
## F-statistic: 216.6 on 3 and 270 DF, p-value: < 2.2e-16</pre>
```

Qué funciones se pueden aplicar sobre un modelo, como m4?

methods(class=class(m4))

```
##
   [1] add1
                       alias
                                      anova
                                                     case.names
                       confint
##
   [5] coerce
                                      cooks.distance deviance
  [9] dfbeta
                       dfbetas
                                      drop1
                                                     dummy.coef
## [13] effects
                       extractAIC
                                      family
                                                     formula
## [17] hatvalues
                       influence
                                      initialize
                                                     kappa
## [21] labels
                                      model.frame
                                                     model.matrix
                       logLik
## [25] nobs
                       plot
                                      predict
                                                     print
## [29] proj
                                      residuals
                                                     rstandard
                       qr
## [33] rstudent
                       show
                                      simulate
                                                     slotsFromS3
## [37] summary
                       variable.names vcov
## see '?methods' for accessing help and source code
```

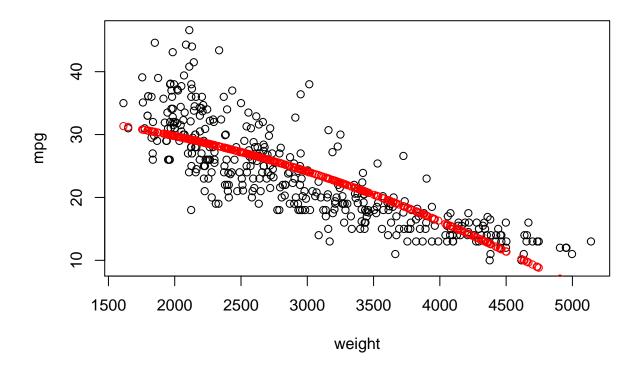
De las gráficas anteriores parece que las relaciones observadas no son lineales ...

Habrá que incorporar algún tipo de transformación no lineal de los atributos . . . Por ejemplo, una forma cuadrática

```
m5 = lm(mpg ~ I(weight^2), data=Auto, subset=train)
coef(m5)

## (Intercept) I(weight^2)
## 3.428395e+01 -1.130048e-06

plot(mpg~weight)
w= m5$coefficients
x = matrix(rep(1, length(weight)),nrow= length(weight))
x= cbind (x, weight^2)
y= apply(x, 1, function(vec) w %*% vec)
points(weight, y, col=2)
```



Con los modelos, podemos obtener predicciones

```
yhatm1Tr = predict(m1) # usa el propio training
yhatm1Tst = predict(m1, auto.test, type= "response")
```

Para ver otras transformaciones p.ej. cúbicas etc.. consultar poly(), log()

Clasificación

Vamos a convertir el problema en un problema de clasificación binaria Se crea una variable binaria, mpg01

```
Auto2 = data.frame(mpg01 = (ifelse(mpg<median(mpg),0,1)),Auto)
```

Particionar el conjunto en training y test

```
set.seed(1)
train = sample (nrow(Auto), round(nrow(Auto)*0.7)) # nos quedamos con los indices para el training
Auto.train = Auto[train,] # podemos reservarlos aparte ... aunque con el subset no sería necesario :)
Auto.test = Auto[-train,]
```

Se ajusta un modelo lineal, por ejemplo de regresión logística para predecir mpg01. Se puede especificar de forma explícita los atributos a considerar a la hora de construir el modelo, el resto se ignoran.

```
ml1 = glm(mpg01 ~ weight + horsepower + displacement,
  family = binomial(logit), data = Auto2, subset=train)
summary(ml1)
```

```
##
## Call:
## glm(formula = mpg01 ~ weight + horsepower + displacement, family = binomial(logit),
```

```
##
       data = Auto2, subset = train)
##
## Deviance Residuals:
       Min
               1Q
##
                         Median
                                       3Q
                                                Max
## -2.31258 -0.28359 -0.00467
                                  0.39442
                                            3.13796
##
## Coefficients:
##
                  Estimate Std. Error z value Pr(>|z|)
## (Intercept) 11.6385137 1.8444083
                                       6.310 2.79e-10 ***
## weight
                -0.0020599 0.0008214 -2.508
                                                0.0122 *
## horsepower
                -0.0454861 0.0151603 -3.000
                                                0.0027 **
## displacement -0.0081012 0.0060085 -1.348
                                                0.1776
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 379.79 on 273 degrees of freedom
## Residual deviance: 158.16 on 270 degrees of freedom
## AIC: 166.16
##
## Number of Fisher Scoring iterations: 7
Una vez aprendido, veamos cómo predice...
#Calculo de probabilidades
probTr.ml1 = predict(ml1, type="response")
probTstml1 = predict(ml1, data.frame(Auto2[-train,-1]), type="response")
predicciones con el modelo de regresión logística
predTstml1 = rep(0, length(probTstml1)) # predicciones por defecto 0
predTstml1[probTstml1 >=0.5] = 1
                                          # >= 0.5 clase 1
table(predTstml1, Auto2[-train,1]) # para el calculo del Eval
##
## predTstml1 0 1
##
            0 50 3
            1 7 58
Eval = mean(predTstml1 != Auto2[-train,1])
cat("Eval con el modelo LR "); print(ml1$call)
## Eval con el modelo LR
## glm(formula = mpg01 ~ weight + horsepower + displacement, family = binomial(logit),
      data = Auto2, subset = train)
print(Eval)
## [1] 0.08474576
se obtiene el Etest, para obtener el Ein?
Otras familias de funciones . . .
ml2 = glm(mpg01 ~ weight + horsepower + displacement,
 family = gaussian(identity), data = Auto2, subset=train)
```

```
summary(ml2)
##
## Call:
## glm(formula = mpg01 ~ weight + horsepower + displacement, family = gaussian(identity),
       data = Auto2, subset = train)
##
## Deviance Residuals:
##
       Min
                 1Q
                      Median
                                    3Q
                                            Max
## -0.9242 -0.2369
                      0.0808
                                0.2052
                                         0.9833
##
## Coefficients:
                  Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                 1.567e+00
                           1.131e-01
                                       13.847 < 2e-16 ***
## weight
                -2.641e-04
                            6.817e-05
                                       -3.875 0.000134 ***
## horsepower
                 3.488e-04
                            1.187e-03
                                         0.294 0.769080
## displacement -1.609e-03 6.202e-04 -2.595 0.009977 **
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## (Dispersion parameter for gaussian family taken to be 0.1119079)
##
##
       Null deviance: 68.485 on 273
                                       degrees of freedom
## Residual deviance: 30.215 on 270 degrees of freedom
## AIC: 183.47
##
## Number of Fisher Scoring iterations: 2
Para el preprocesamiento Centrado, escalado, transformación para reducir la asimetria Vamos a trabajar con
el dataset segmentationOriginal que trata de
Cell Body Segmentation problema de clasificación , células Pobremente segmentadas o Well segmentadas.
library("AppliedPredictiveModeling", lib.loc="~/R/x86_64-redhat-linux-gnu-library/3.3")
library(help=AppliedPredictiveModeling)
data("segmentationOriginal")
class(segmentationOriginal)
## [1] "data.frame"
names(segmentationOriginal)[1:10]
##
    [1] "Cell"
                          "Case"
                                           "Class"
                                                             "AngleCh1"
##
    [5] "AngleStatusCh1" "AreaCh1"
                                           "AreaStatusCh1"
                                                             "AvgIntenCh1"
    [9] "AvgIntenCh2"
                          "AvgIntenCh3"
summary(segmentationOriginal[1:10])
                                      Class
##
         Cell
                           Case
                                                   AngleCh1
##
   Min.
           :207827637
                        Test :1010
                                      PS:1300
                                                Min.
                                                      : 0.03088
                                                1st Qu.: 53.89221
   1st Qu.:208332462
                        Train:1009
                                      WS: 719
## Median :208384321
                                                Median: 90.58877
## Mean
           :208402392
                                                Mean
                                                        : 90.49340
## 3rd Qu.:208405230
                                                3rd Qu.:126.68201
## Max.
           :210964110
                                                Max.
                                                        :179.93932
## AngleStatusCh1
                        AreaCh1
                                       AreaStatusCh1
                                                          AvgIntenCh1
## Min.
           :0.0000 Min.
                            : 150.0
                                       Min.
                                              :0.00000
                                                         Min.
                                                               : 15.16
```

```
1st Qu.:0.0000
                     1st Qu.: 193.0
                                      1st Qu.:0.00000
                                                         1st Qu.:
                                                                   35.36
##
   Median :0.0000
                     Median : 253.0
                                      Median :0.00000
                                                         Median: 62.34
   Mean
           :0.5686
                     Mean
                            : 320.3
                                      Mean
                                             :0.08024
                                                         Mean
                                                              : 126.07
   3rd Qu.:1.0000
                     3rd Qu.: 362.5
                                      3rd Qu.:0.00000
##
                                                         3rd Qu.: 143.19
##
   Max.
           :2.0000
                     Max.
                            :2186.0
                                      Max.
                                              :1.00000
                                                         Max.
                                                                :1418.63
##
    AvgIntenCh2
                     AvgIntenCh3
##
  Min.
           : 0.0
                    Min.
                           :
                               0.12
  1st Qu.: 44.0
##
                    1st Qu.:
                              33.50
## Median :172.5
                    Median :
                             67.43
## Mean
           :188.1
                    Mean
                          : 96.42
## 3rd Qu.:278.3
                    3rd Qu.: 127.34
## Max.
           :988.5
                           :1205.51
                    Max.
segData = subset(segmentationOriginal, Case == "Train")
head(segData[1:10])
##
           Cell Case Class AngleCh1 AngleStatusCh1 AreaCh1 AreaStatusCh1
## 2
     207932307 Train
                         PS 133.75204
                                                    0
                                                          819
                                                                          1
      207932463 Train
                         WS 106.64639
                                                    0
                                                          431
                                                                          0
                                                                          0
                                                    0
                                                          298
## 4 207932470 Train
                         PS 69.15032
                                                    0
                                                          256
                                                                          0
## 12 207932484 Train
                         WS 109.41643
## 15 207932459 Train
                         PS 104.27865
                                                    0
                                                          258
                                                                          0
## 16 207827779 Train
                         PS 77.99194
                                                          358
                                                                          0
##
      AvgIntenCh1 AvgIntenCh2 AvgIntenCh3
## 2
         31.92327
                     205.8785
                                 69.91688
         28.03883
## 3
                     115.3155
                                 63.94175
## 4
         19.45614
                     101.2947
                                 28.21754
## 12
         18.82857
                     125.9388
                                 13.60000
## 15
         17.57085
                     124.3684
                                 22.46154
## 16
         42.28363
                     217.1316
                                 42.32164
dim(segData)
## [1] 1009 119
dim(segmentationOriginal)
## [1] 2019 119
cellID = segData$Cell
#unique(cellID)
cellClass = segData$Class
unique(cellClass)
## [1] PS WS
## Levels: PS WS
cellcase = segData$Case
unique(cellcase)
## [1] Train
## Levels: Test Train
segData = segData[, -c(1:3)]
Se eliminan parte de la información, columnas redundantes ... Todas aquellas que contengan status ...
length(grep("Status", names(segData)))
```

```
## [1] 58
b = (grep("Status", names(segData)))
segData = segData[,-b]
dim(segData)
## [1] 1009
              58
names (segData)
    [1] "AngleCh1"
                                   "AreaCh1"
##
    [3] "AvgIntenCh1"
                                   "AvgIntenCh2"
##
    [5] "AvgIntenCh3"
                                    "AvgIntenCh4"
##
    [7] "ConvexHullAreaRatioCh1"
                                    "ConvexHullPerimRatioCh1"
   [9] "DiffIntenDensityCh1"
##
                                    "DiffIntenDensityCh3"
## [11] "DiffIntenDensityCh4"
                                    "EntropyIntenCh1"
   [13] "EntropyIntenCh3"
                                   "EntropyIntenCh4"
##
  [15] "EqCircDiamCh1"
                                   "EqEllipseLWRCh1"
  [17] "EqEllipseOblateVolCh1"
                                   "EqEllipseProlateVolCh1"
  [19] "EqSphereAreaCh1"
                                    "EqSphereVolCh1"
   [21] "FiberAlign2Ch3"
                                    "FiberAlign2Ch4"
   [23]
       "FiberLengthCh1"
                                   "FiberWidthCh1"
   [25] "IntenCoocASMCh3"
                                    "IntenCoocASMCh4"
   [27] "IntenCoocContrastCh3"
                                    "IntenCoocContrastCh4"
   [29] "IntenCoocEntropyCh3"
                                    "IntenCoocEntropyCh4"
   [31]
       "IntenCoocMaxCh3"
                                   "IntenCoocMaxCh4"
  [33]
       "KurtIntenCh1"
                                    "KurtIntenCh3"
## [35] "KurtIntenCh4"
                                    "LengthCh1"
  [37]
        "NeighborAvgDistCh1"
                                    "NeighborMinDistCh1"
  [39]
        "NeighborVarDistCh1"
                                   "PerimCh1"
  [41] "ShapeBFRCh1"
                                   "ShapeLWRCh1"
   [43] "ShapeP2ACh1"
                                   "SkewIntenCh1"
   [45]
        "SkewIntenCh3"
                                    "SkewIntenCh4"
  [47]
        "SpotFiberCountCh3"
                                   "SpotFiberCountCh4"
                                    "TotalIntenCh2"
  [49]
       "TotalIntenCh1"
        "TotalIntenCh3"
                                    "TotalIntenCh4"
  [51]
   [53]
        "VarIntenCh1"
                                    "VarIntenCh3"
   [55]
       "VarIntenCh4"
                                   "WidthCh1"
  [57] "XCentroid"
                                   "YCentroid"
```

Eliminar las variables con varianza 0 o muy próximas, esto es muy desbalanceadas o de valor único.

#nearZeroVar(segData)

Transformación de atributos asimétricos, necesarios para la aplicación de algunos métodos de aprendizaje sensibles a distancias. Se consideran asimétricos cuando o bien la ratio entre range > 20 o bien el valor skewness se aleja de 0.

$$skewness = \frac{\sum (x_i - mean(x))^3}{(n-1)v^3/2}$$

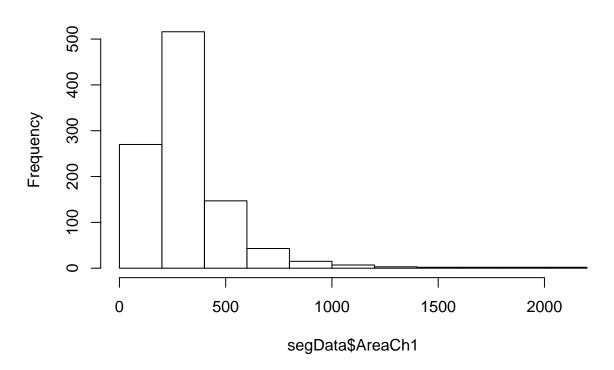
Una familia de funciones para la transformación son las propuestas por Box y Cox (1964) un parámetro nota como λ :

$$\frac{x^{\lambda}-1}{\lambda}$$
 si $\lambda \neq 0$

o bien

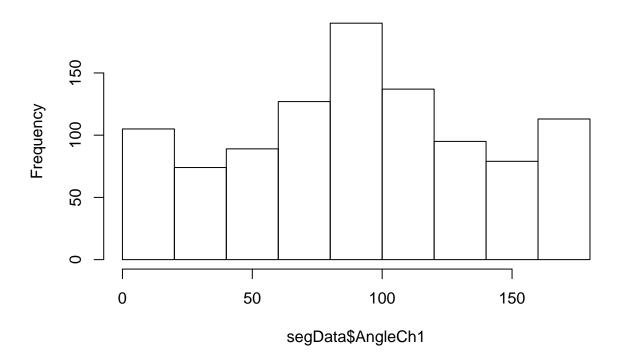
```
log(x) \text{ si } \lambda = 0
\text{hist}(\text{segData}A\text{reaCh1})
\text{library}(\text{"e1071", lib.loc="~/R/x86_64-redhat-linux-gnu-library/3.3"})
\text{?skewness}
\text{skewness}(\text{segData}A\text{reaCh1})
\text{## [1] } 3.525107
\text{skewness}(\text{segData}A\text{ngleCh1})
\text{## [1] } -0.02426252
\text{hist (segData}A\text{reaCh1})
```

Histogram of segData\$AreaCh1



hist(segData\$AngleCh1)

Histogram of segData\$AngleCh1



range(segData\$AreaCh1)

[1] 150 2186

range(segData\$AngleCh1)

[1] 0.03087639 179.93932283

v_asimetria = apply(segData,2,skewness)
v_asimetria[1:15]

##	AngleCh1	AreaCh1	AvgIntenCh1
##	-0.02426252	3.52510745	2.95918524
##	AvgIntenCh2	AvgIntenCh3	AvgIntenCh4
##	0.84816033	2.20234214	1.90047128
##	ConvexHullAreaRatioCh1	${\tt ConvexHullPerimRatioCh1}$	DiffIntenDensityCh1
##	2.47658194	-1.30409896	2.76047338
##	DiffIntenDensityCh3	DiffIntenDensityCh4	EntropyIntenCh1
##	2.08518782	1.89923287	0.39789483
##	EntropyIntenCh3	EntropyIntenCh4	EqCircDiamCh1
##	-1.00295336	-0.82790492	1.95553035

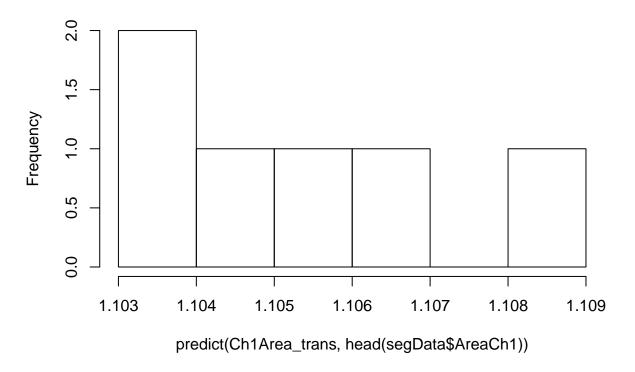
sort(abs(v_asimetria), decreasing = T)[1:10]

##	KurtIntenCh1	KurtIntenCh4	EqEllipseProlateVolCh1
##	12.859648	6.918503	6.070834
##	EqSphereVolCh1	KurtIntenCh3	EqEllipseOblateVolCh1
##	5.739502	5.505611	5.489313
##	TotalIntenCh1	EgSphereAreaCh1	AreaCh1

```
##
                 5.399604
                                        3.525140
                                                                3.525107
##
     IntenCoocContrastCh4
##
                 3.470305
Con skewness() se halla pero no se aplica la transformación, para ello:
#install.packages("caret")
library("caret", lib.loc="~/R/x86_64-redhat-linux-gnu-library/3.3")
## Loading required package: lattice
## Loading required package: ggplot2
##
## Attaching package: 'ggplot2'
## The following object is masked from 'Auto':
##
##
       mpg
BoxCoxTrans(segData$KurtIntenCh1) # no transformacion
## Box-Cox Transformation
##
## 1009 data points used to estimate Lambda
##
## Input data summary:
       Min. 1st Qu. Median
                                  Mean 3rd Qu.
                                                     Max.
## -1.40300 -0.54320 -0.03541 0.90500 0.88470 97.42000
##
## Lambda could not be estimated; no transformation is applied
BoxCoxTrans(segData$AngleCh1) # no transformacion
## Box-Cox Transformation
##
## 1009 data points used to estimate Lambda
##
## Input data summary:
##
        Min.
               1st Qu.
                          Median
                                      Mean
                                             3rd Qu.
    0.03088 54.66000 90.03000 91.13000 127.90000 179.90000
##
##
## Largest/Smallest: 5830
## Sample Skewness: -0.0243
##
## Estimated Lambda: 0.8
## With fudge factor, no transformation is applied
BoxCoxTrans(segData$AreaCh1)
## Box-Cox Transformation
##
## 1009 data points used to estimate Lambda
##
## Input data summary:
     Min. 1st Qu. Median
##
                              Mean 3rd Qu.
                                              Max.
     150.0
           194.0 256.0
                             325.1
                                    376.0 2186.0
##
## Largest/Smallest: 14.6
```

```
## Sample Skewness: 3.53
##
## Estimated Lambda: -0.9
Ch1Area_trans = BoxCoxTrans(segData$AreaCh1)
head(segData$AreaCh1)
## [1] 819 431 298 256 258 358
# head(Ch1Area_trans) no funciona es necesario aplicar la formula mediante predict
predict(Ch1Area_trans, head(segData$AreaCh1))
## [1] 1.108458 1.106383 1.104520 1.103554 1.103607 1.105523
es justo,la transformación con lambda = -0.9 Datos transformados:
hist(predict(Ch1Area_trans,head(segData$AreaCh1)))
```

Histogram of predict(Ch1Area_trans, head(segData\$AreaCh1))



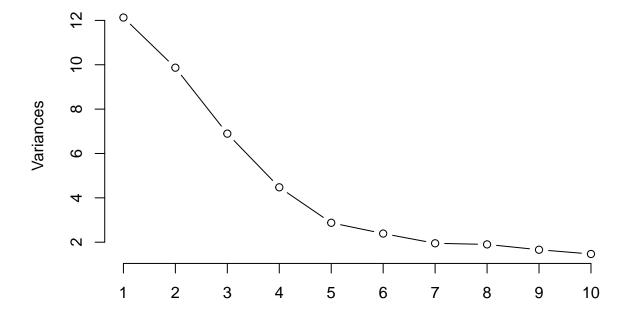
Demasiados atributos Algunos redundantes o irrelevantes, es conveniente reducir dimensionalidad. El algoritmo PCA (principal components analysis) es un filtro no supervisado.

```
pcaObject = prcomp(segData,center = TRUE, scale. = TRUE)
attributes(pcaObject)

## $names
## [1] "sdev" "rotation" "center" "scale" "x"
##
## $class
## [1] "prcomp"
```

```
head(pcaObject$center)
##
      AngleCh1
                   AreaCh1 AvgIntenCh1 AvgIntenCh2 AvgIntenCh3 AvgIntenCh4
                                         185.19067
                                                      96.12917
##
      91.12641
                 325.12587
                             127.91503
porcentVariance = pcaObject$sd^2/sum(pcaObject$sd^2)*100
porcentVariance[1:4]
## [1] 20.912359 17.013300 11.886892 7.715243
head(pcaObject$x[, 1:5])
##
                                    PC3
                                              PC4
                                                         PC5
             PC1
                        PC2
      5.0985749 4.5513804 -0.03345155 -2.640339
## 2
                                                   1.2783212
## 3
     -0.2546261 1.1980326 -1.02059569 -3.731079
                                                   0.9994635
      1.2928941 -1.8639348 -1.25110461 -2.414857 -1.4914838
## 12 -1.4646613 -1.5658327   0.46962088 -3.388716 -0.3302324
## 15 -0.8762771 -1.2790055 -1.33794261 -3.516794 0.3936099
## 16 -0.8615416 -0.3286842 -0.15546723 -2.206636 1.4731658
plot(pcaObject,type="l")
```

pcaObject



head(pcaObject\$rotation[, 1:5])

```
## PC1 PC2 PC3 PC4 PC5
## AngleCh1 0.001213758 -0.01284461 0.006816473 -0.02755720 0.02523673
## AreaCh1 0.229171873 0.16061734 0.089811727 -0.05523062 0.05273468
## AvgIntenCh1 -0.102708778 0.17971332 0.067696745 0.18675619 0.02401245
```

```
## AvgIntenCh2 -0.154828672 0.16376018 0.073534399 0.04145772 0.07839174 ## AvgIntenCh3 -0.058042158 0.11197704 -0.185473286 0.28291291 -0.07822440 ## AvgIntenCh4 -0.117343465 0.21039086 -0.105060977 0.01116373 0.04990515
```

Por filas vemos los atributos que forman parte de cada uno de los componentes y sus coeficientes. Por defecto la función selecciona aquellos componentes que explican hasta el 95% de la variabilidad de los datos... se puede cambiar con argumentos thresh.

A la hora de aplicar las transformaciones, en *caret* existe una función **preProcess()** que realiza todas transformaciones mencionadas de forma ordenada.

```
ObjetoTrans = preProcess(segData, method = c("BoxCox", "center", "scale", "pca"),thres=0.8)
ObjetoTrans
### Created from 1009 samples and 58 variables
```

```
##
## Pre-processing:
     - Box-Cox transformation (47)
##
     - centered (58)
##
     - ignored (0)
     - principal component signal extraction (58)
##
     - scaled (58)
##
##
## Lambda estimates for Box-Cox transformation:
##
      Min. 1st Qu. Median
                                  Mean 3rd Qu.
                                                    Max.
## -2.00000 -0.50000 -0.10000 0.05106 0.30000 2.00000
##
## PCA needed 10 components to capture 80 percent of the variance
```

Para obtener un nuevo conjunto de datos, se aplican

```
segTrans = predict(ObjetoTrans,segData)
dim(segTrans)
```

[1] 1009 10