

5. What was your chosen prediction machine? Paste the code that produced your predicted values, including all values of tuning parameters if any, random number seeds, and explaining any variable names that are not obvious. I should be able to run your code and produce the same results (or extremely similar if randomization is used). If I try and it doesn't work, there will be a major deduction.

➔ I choose randomforest as my prediction model.

```
5 library(dplyr)
6 library(MASS) # For ridge regression
7 library(glmnet) # For LASSO
8 library(nnet) # Fits neural net models
9 library(rgl)
10 library(FNN)
11 library(car) # For ANOVA after logistic regression with nnet
12 library(mgcv) # For GAM
13 library(klaR) # For naive Bayes
14 library(rpart) # For fitting classification trees
15 library(rpart.plot) # For plotting classification trees
16 library(randomForest) # For random forests
17 library(gbm) # For boosting
18 source("Helper Functions.R")
19
20
21 ### Some of our code will be random, so we have to set the seed.
22 ### Use Mersenne-Twister for compatibility.
23 set.seed(46685326, kind = "Mersenne-Twister")
24 data = read.csv("P2Data2020.csv")
```

```

317 ##### Random Forest
318 data.rf = data
319 data.rf$Y = factor(data.rf$Y)
320
321 data.train.rf = data.rf[ind.random <= n.train,]
322 data.valid.rf = data.rf[ind.random > n.train,]
323 Y.train.rf = data.train.rf$Y
324 Y.valid.rf = data.valid.rf$Y
325
326 ### Set tuning parameters
327 all.mtrys = 1:6
328 all.nodesizes = c(1, 5, 10, 15, 20)
329 all.pars.rf = expand.grid(mtry = all.mtrys, nodesize = all.nodesizes)
330 n.pars = nrow(all.pars.rf)
331
332 M = 5 # Number of times to repeat RF fitting. I.e. Number of OOB errors
333
334 all.OOB.rf = array(0, dim = c(M, n.pars))
335 names.pars = apply(all.pars.rf, 1, paste0, collapse = "-")
336 colnames(all.OOB.rf) = names.pars
337 |
338 for(i in 1:n.pars){
339   ### Progress update
340   print(paste0(i, " of ", n.pars))
341
342   ### Get tuning parameters for this iteration
343   this.mtry = all.pars.rf[i, "mtry"]
344   this.nodesize = all.pars.rf[i, "nodesize"]
345
346   for(j in 1:M){
347     ### Fit RF, then get and store OOB errors
348     this.fit.rf = randomForest(Y ~ ., data = data.train.rf,
349                               mtry = this.mtry, nodesize = this.nodesize)
350
351     pred.this.rf = predict(this.fit.rf)
352     this.err.rf = mean(Y.train.rf != pred.this.rf)
353
354     all.OOB.rf[j, i] = this.err.rf
355   }
356 }
357
358 ### Make a regular and relative boxplot
359 boxplot(all.OOB.rf, las=2, main = "OOB Boxplot")
360 rel.OOB.rf = apply(all.OOB.rf, 1, function(w) w/min(w))
361 boxplot(t(rel.OOB.rf), las=2, # las sets the axis label orientation
362         main = "Relative OOB Boxplot") #3-10 has the lowest value
363
364 ### Best model looks like mtry = 3 and nodesize = 10.
365 fit.rf = randomForest(Y ~ ., data = data.train.rf,
366                       mtry = 3, nodesize = 10)
367
368 ### Get predictions and evaluate performance
369 pred.rf = predict(fit.rf, data.valid.rf)
370
371 table(Y.valid, pred.rf, dnn = c("Obs", "Pred"))
372 (mis.rf = mean(Y.valid != pred.rf)) #0.204

```

```
374 ##### Data Prediction
375 data2 = read.csv("P2Data2020testX.csv")
376 fit.rf = randomForest(Y ~ ., data = data.train.rf,
377                       mtry = 3, nodesize = 10)
378
379 pred.rf = predict(fit.rf, data2)
380 write.table(pred.rf, "prediction1.csv", sep = ",", row.names = F, col.names = F)
```