Applied Data Mining: Homework #7

Keith Hickman

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Problem 1

In this problem, you are asked to use SVM to predict whether a given car gets high or low gas mileage based on the Auto data set. The data set can be obtained as follows:

```
##install.packages("ISLR")
library(ISLR)
View(Auto)
```

1.1

Create a binary variable that takes on a 1 for cars with gas mileage above the median, and a 0 for cars with gas mileage below the median. Add this variable to the data as a new variable and name it as "mpglevel" (mpglevel is the response variable for questions 1.2 and 1.3).

R Code

```
Auto$mpglevel <- as.factor(Auto$mpg >= median(Auto$mpg))
print(Auto$mpglevel)
     [1] FALSE FALSE FALSE FALSE FALSE FALSE FALSE FALSE FALSE
## [386] TRUE TRUE TRUE TRUE TRUE TRUE TRUE
## Levels: FALSE TRUE
summary(Auto)
##
                     cylinders
                                    displacement
                                                     horsepower
        mpg
## Min.
                          :3.000
         : 9.00
                   Min.
                                   Min.
                                          : 68.0
                                                   Min.
                                                          : 46.0
   1st Ou.:17.00
                   1st Ou.:4.000
                                   1st Qu.:105.0
                                                   1st Ou.: 75.0
##
##
   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
##
##
   Max.
          :46.60
                   Max.
                          :8.000
                                   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.:73.00
                                                  1st Qu.:1.000
                  1st Qu.:13.78
##
   Median :2804
                  Median :15.50
                                  Median :76.00
                                                  Median :1.000
##
## Mean :2978
                  Mean :15.54
                                  Mean :75.98
                                                  Mean :1.577
```

```
3rd Ou.:3615
                 3rd Ou.:17.02
                                3rd Ou.:79.00
                                               3rd Ou.:2.000
  Max. :5140
                                       :82.00
##
                 Max.
                        :24.80
                                Max.
                                               Max. :3.000
##
##
                           mpglevel
                  name
                    : 5
                           FALSE:196
## amc matador
## ford pinto
                       5
                           TRUE :196
                    : 5
## toyota corolla
##
   amc gremlin
                       4
## amc hornet
                       4
## chevrolet chevette:
                       4
                    :365
## (Other)
```

1.2

Fit a linear support vector classifier to the data with various values of cost (cost = c(0.01, 0.1, 1, 5, 10, 100)), in order to predict whether a car gets high or low gas mileage. Report the cross-validation errors associated with different values of this parameter. Comment on your results, i.e., what is the cost value for the model that has the lowest cross-validation error?

R Code

```
library(e1071)
set.seed(123456)
rndSample <- sample(1:nrow(Auto), 300)</pre>
tr <- Auto[rndSample, ]</pre>
ts <- Auto[-rndSample, ]</pre>
# the default svm () uses radial kernel with constraints violations of cost o
f 1
## ??svm
#Beginning with a cost of .01
s.01 <- svm(mpglevel ~ ., tr,C=.01)
ps.01 <- predict(s.01, ts)
cm.01 <- table(ps.01, ts$mpglevel) #confusion matrix</pre>
cm.01
##
## ps.01
           FALSE TRUE
##
     FALSE
               35
                     1
##
     TRUE
                3
                    53
100*(1-sum(diag(cm.01))/sum(cm.01))
## [1] 4.347826
#Cost of .1
s.1 <- svm(mpglevel ~ ., tr,C=.1)
ps.1 <- predict(s.1, ts)</pre>
```

```
cm.1 <- table(ps.1, ts$mpglevel) #confusion matrix</pre>
100*(1-sum(diag(cm.1))/sum(cm.1))
## [1] 4.347826
#Default cost of 1
s1 <- svm(mpglevel ~ ., tr,C=1)
ps1 <- predict(s1, ts)</pre>
cm1 <- table(ps1, ts$mpglevel) #confusion matrix</pre>
100*(1-sum(diag(cm1))/sum(cm1))
## [1] 4.347826
##Cost of 5
s5 <- svm(mpglevel ~ ., tr,C=5)
ps5 <- predict(s5, ts)
cm5 <- table(ps5, ts$mpglevel) #confusion matrix</pre>
100*(1-sum(diag(cm5))/sum(cm5))
## [1] 4.347826
## Cost of 10
s10 <- svm(mpglevel ~ ., tr,C=10)</pre>
ps10 <- predict(s10, ts)</pre>
cm10 <- table(ps10, ts$mpglevel) #confusion matrix</pre>
100*(1-sum(diag(cm10))/sum(cm10))
## [1] 4.347826
## Cost of 100
s100 <- svm(mpglevel ~ ., tr,C=100)</pre>
ps100 <- predict(s100, ts)
cm100 <- table(ps100, ts$mpglevel) #confusion matrix</pre>
100*(1-sum(diag(cm100))/sum(cm100))
## [1] 4.347826
```

Cross-validation Errors and Discussion of the Results

All of my cross-validation errors are the same with the costs from .01 to 100 = 6.52137% error rate.

1.3

Now repeat (1.2), this time using SVMs with radial and polynomial basis kernels, with different values of gamma (c(0.01, 0.1, 1, 5, 10, 100)) and degree (c(2, 3, 4)) and cost (c(0.1, 1, 5, 10)). Use the cost and degree parameters values for polynomial kernels. The cost and gamma parameters values are given for radial basis kernels. Comment on your results, i.e., what are the parameters values (cost, degree, gamma) for the model that has the lowest cross-validation error?

R Code

```
#Low Cost, Gamma, and Degree
svm1 <- svm(mpglevel ~ ., tr,C=1, degree=1, gamma=1)
ps111 <- predict(svm1, ts)
cm111 <- table(ps111, ts$mpglevel) #confusion matrix
100*(1-sum(diag(cm111))/sum(cm111))
## [1] 3.26087
#High Cost, Gamma, Degree
s100 <- svm(mpglevel ~ ., tr,C=100, degree=3, gamma=10)
ps100 <- predict(s100, ts)
cm100 <- table(ps100, ts$mpglevel) #confusion matrix
100*(1-sum(diag(cm100))/sum(cm100))
## [1] 55.43478</pre>
```

Discussion of Results

I find that modifying the cost doesn't change the overall CV error rate, but that lower gamma and degree parameters has a significant impact on the CV error rate.

Problem 2

```
##install.packages("dplyr")
##library(dplyr)
View(Caravan)
```

2.1

Create a training set consisting of the first 1,000 observations, and a test set consisting of the remaining observations. The class variable is "Purchase" whose values are "No" and "Yes". Transform "No" to 0 "Yes" to 1. Place the R code below.

R Code

```
Caravan$Purchase <- as.character(ifelse(Caravan$Purchase=="Yes", 1, 0))
train <- Caravan[1:1000,]
test <- Caravan[1001:5822,]
## View(Caravan)
typeof(Caravan$Purchase)
## [1] "character"</pre>
```

I kept getting "Nan" values when evaluating my gbm model summary. I tried converting the Purchase variable to a factor, character, and integer. After looking through the text and lecture notes, I went to stack overflow, but the suggestions there didn't help either.

2.2

Fit a boosting model to the training set with Purchase as the response and the other variables as predictors. Use 1,000 trees, and a shrinkage value of 0.01. Which predictors appear to be the most important?

R Code

```
##install.packages("gbm")
library(gbm)
## Loading required package: survival
## Loading required package: lattice
## Loading required package: splines
## Loading required package: parallel
## Loaded gbm 2.1.3
model <- gbm(Purchase ~ ., data=test,n.trees = 1000,shrinkage = .01)</pre>
## Distribution not specified, assuming bernoulli ...
summary(model, plotit = FALSE)
##
                         rel.inf
                 var
## PPERSAUT PPERSAUT 25.07662675
## PPLEZIER PPLEZIER 14.08425902
## PBRAND
              PBRAND 11.16089257
## MOPLLAAG MOPLLAAG 5.21533664
## MINKGEM
            MINKGEM 4.69512214
## ALEVEN
              ALEVEN 4.18820749
## APERSAUT APERSAUT 3.25526666
## PBYSTAND PBYSTAND 3.07208210
## MBERMIDD MBERMIDD 2.30144136
## MOSTYPE
            MOSTYPE 2.20101843
## MBERHOOG MBERHOOG 1.81425545
## MBERARBG MBERARBG 1.68668522
## MAUT1
               MAUT1 1.58667411
## MKOOPKLA MKOOPKLA 1.52103448
## PWAPART
             PWAPART
                     1.45513613
## MGODOV
              MGODOV 1.29436395
## MINK7512 MINK7512 1.29145049
## AFIETS
              AFIETS 1.26061847
## MINKM30
             MINKM30 1.05005438
## PGEZONG
             PGEZONG 1.03874797
## MSKC
                MSKC 1.00708097
## PFIETS
              PFIETS
                      0.98458131
## MOSHOOFD MOSHOOFD
                      0.96505929
## MOPLMIDD MOPLMIDD 0.81288729
```

```
## MINK3045 MINK3045
                       0.70162814
## MOPLHOOG MOPLHOOG
                       0.62782018
## MGODGE
              MGODGE
                       0.56303116
                       0.53573276
## MRELGE
              MRELGE
## MHHUUR
              MHHUUR
                       0.53067741
## MSKA
                 MSKA
                       0.50750504
               PLEVEN
## PLEVEN
                       0.40247868
## MGODPR
              MGODPR
                       0.39419935
## MINK4575 MINK4575
                       0.35472250
                MAUT0
## MAUT0
                       0.23626821
## MBERBOER MBERBOER
                       0.21297093
## MINK123M MINK123M
                       0.18901388
## MFWEKIND MFWEKIND
                       0.18129730
## MSKB1
               MSKB1
                       0.17605477
## MGODRK
              MGODRK
                       0.17445922
## MZPART
              MZPART
                       0.17139814
## MRELSA
              MRELSA
                       0.14721546
              MHKOOP
## MHKOOP
                       0.14248855
## MSKD
                 MSKD
                       0.13100341
## MZFONDS
             MZFONDS
                       0.11782199
             PINBOED
## PINBOED
                       0.11175351
## MBERZELF MBERZELF
                       0.10728261
## MFGEKIND MFGEKIND
                       0.09740308
## MGEMLEEF MGEMLEEF
                       0.07722697
## MAUT2
                MAUT2
                       0.05428475
## PWALAND
             PWALAND
                       0.03537936
## MAANTHUI MAANTHUI
                       0.00000000
                       0.00000000
## MGEMOMV
             MGEMOMV
## MRELOV
              MRELOV
                       0.00000000
## MFALLEEN MFALLEEN
                       0.00000000
## MBERARBO MBERARBO
                       0.00000000
## MSKB2
               MSKB2
                       0.00000000
## PWABEDR
             PWABEDR
                       0.00000000
## PBESAUT
             PBESAUT
                       0.00000000
## PMOTSCO
             PMOTSCO
                       0.00000000
## PVRAAUT
             PVRAAUT
                       0.00000000
## PAANHANG PAANHANG
                       0.00000000
## PTRACTOR PTRACTOR
                       0.00000000
## PWERKT
               PWERKT
                       0.00000000
## PBROM
               PBROM
                       0.00000000
## PPERSONG PPERSONG
                       0.00000000
## PWAOREG
              PWAOREG
                       0.00000000
## PZEILPL
             PZEILPL
                       0.00000000
## AWAPART
             AWAPART
                       0.00000000
                       0.00000000
## AWABEDR
             AWABEDR
## AWALAND
             AWALAND
                       0.00000000
## ABESAUT
             ABESAUT
                       0.00000000
             AMOTSCO
## AMOTSCO
                       0.00000000
##
  AVRAAUT
             AVRAAUT
                       0.00000000
## AAANHANG AAANHANG
                       0.00000000
```

```
## ATRACTOR ATRACTOR 0.00000000
## AWERKT AWERKT 0.00000000
## APERSONG APERSONG 0.00000000
## AGEZONG AGEZONG 0.00000000
## AWAOREG AWAOREG 0.00000000
## ABRAND 0.00000000
## AZEILPL AZEILPL 0.00000000
## APLEZIER APLEZIER 0.00000000
## ANBOED AINBOED 0.00000000
## ABYSTAND ABYSTAND 0.00000000
```

Problem 3

```
library(data.table)
library("curl")
mydata <- fread("https://archive.ics.uci.edu/ml/machine-learning-databases/io
nosphere/ionosphere.data")
mydata <- as.data.frame(mydata)
mydata <- mydata[,-2] #remove the second variable</pre>
```

3.1

Create a training data set containing a random sample of 300 data points and a test set containing the remaining observations. Name the training data and test data as mydata.training and mydata.testing, respectively. Place the R code below. You will use mydata.training and mydata.testing to answer rest of the questions. Thus, create them once and use mydata.training to train the models (classifiers) and mydata.testing to test the models. The last variable variable (35th variable in the data) is the response and the other variables are predictors.

R Code

```
set.seed(1234)
rndSample <- sample(1:nrow(mydata), 300)
mydata.training <- mydata[rndSample,]
mydata.testing <- mydata[-rndSample,]</pre>
```

3.2

Train a naive bayes classifier using 10-fold cross-validation over mydata.training. Use this model to predict the observations in mydata.testing. Form a confusion matrix and report the error rate of the classifier over mydata.testing.

```
##install.packages("lme4", dependencies = TRUE)
##library(lme4)
##methods(sigma)
##install.packages("pbkrtest", dependencies = TRUE)
##install.packages("DEoptimR")
##install.packages("caret", dependencies = TRUE)
```

```
## library(caret)
##library(e1071)
head(mydata)
##
     ۷1
             V3
                      ٧4
                               V5
                                        V6
                                                 ٧7
                                                          V8
                                                                          V10
## 1
      1 0.99539 -0.05889
                          0.85243
                                   0.02306
                                            0.83398 -0.37708 1.00000
                                                                      0.03760
## 2
      1 1.00000 -0.18829
                          0.93035 -0.36156 -0.10868 -0.93597 1.00000 -0.04549
## 3
      1 1.00000 -0.03365
                          1.00000
                                   0.00485
                                            1.00000 -0.12062 0.88965
                                            0.71216 -1.00000 0.00000
## 4
      1 1.00000 -0.45161
                          1.00000
                                   1.00000
                                                                      0.00000
## 5
      1 1.00000 -0.02401
                          0.94140
                                   0.06531
                                            0.92106 -0.23255 0.77152 -0.16399
     1 0.02337 -0.00592 -0.09924 -0.11949 -0.00763 -0.11824 0.14706
## 6
                                                                      0.06637
##
         V11
                  V12
                          V13
                                   V14
                                            V15
                                                     V16
                                                              V17
                                                                       V18
## 1 0.85243 -0.17755 0.59755 -0.44945
                                        0.60536 -0.38223
                                                          0.84356 -0.38542
## 2 0.50874 -0.67743 0.34432 -0.69707 -0.51685 -0.97515
                                                          0.05499 -0.62237
## 3 0.73082 0.05346 0.85443 0.00827
                                        0.54591 0.00299
                                                          0.83775 -0.13644
## 4 0.00000 0.00000 0.00000 -1.00000 0.14516
                                                          0.54094 -0.39330
## 5 0.52798 -0.20275 0.56409 -0.00712 0.34395 -0.27457 0.52940 -0.21780
## 6 0.03786 -0.06302 0.00000 0.00000 -0.04572 -0.15540 -0.00343 -0.10196
##
          V19
                   V20
                            V21
                                     V22
                                              V23
                                                       V24
                                                                V25
                                                                         V26
      0.58212 -0.32192
                        0.56971 -0.29674
                                          0.36946 -0.47357
                                                            0.56811 -0.51171
## 2
      0.33109 -1.00000 -0.13151 -0.45300 -0.18056 -0.35734 -0.20332 -0.26569
      0.75535 -0.08540
                       0.70887 -0.27502  0.43385 -0.12062  0.57528 -0.40220
## 4 -1.00000 -0.54467 -0.69975
                                 1.00000
                                          0.00000
                                                  0.00000
                                                            1.00000 0.90695
      0.45107 -0.17813
                        0.05982 -0.35575
                                          0.02309 -0.52879
                                                            0.03286 -0.65158
## 6 -0.11575 -0.05414
                        0.01838
                                 0.03669
                                          0.01519
                                                   0.00888
                                                            0.03513 -0.01535
##
          V27
                   V28
                            V29
                                     V30
                                              V31
                                                       V32
                                                                V33
                                                                         V34
      0.41078 -0.46168
                        0.21266 -0.34090
                                          0.42267 -0.54487
                                                            0.18641 -0.45300
## 1
## 2 -0.20468 -0.18401 -0.19040 -0.11593 -0.16626 -0.06288 -0.13738 -0.02447
      0.58984 -0.22145
                        0.43100 -0.17365
                                          0.60436 -0.24180  0.56045 -0.38238
## 4
      0.51613 1.00000 1.00000 -0.20099
                                          0.25682
                                                   1.00000 -0.32382
                                                                     1.00000
      0.13290 -0.53206
                        0.02431 -0.62197 -0.05707 -0.59573 -0.04608 -0.65697
## 6 -0.03240 0.09223 -0.07859 0.00732 0.00000 0.00000 -0.00039
     V35
##
## 1
       g
## 2
       b
## 3
       g
## 4
       b
## 5
       g
## 6
##model = train(mydata.training,'nb',trControl=trainControl(method='cv',numbe
r=10))
##model <- NaiveBayes(mydata.training$ ~ ., data = tr)</pre>
##predict(model, mydata.testing)
##table(predict(model, mydata.testing)
##plot(model)
```

Unfortunately, I could not load the library caret. I tried several fixes, including uninstalling and reinstalling the source files, updating R (current version is 3.3.3), installing several

other packages ahead of the caret, and it continually gives a namespace error and will not install. Therefore I can't use the train() function.

I am going to re-attempt fixes tomorrow.