STOR 320 Modeling III

Lecture 26

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Tutorial 12

- Instructions
  - Download Tutorial Zip
  - Unzip Folder
  - Required Packages
    - `library(tidyverse)`
    - `library(modelr)`
  - Open .Rmd File and Knit

- Daily Spanish River Data
  - W = Max Water Temperature
  - A = Max Air Temperature
  - L = River Identifier (31 Rivers)

Part 3: Polynomial Model

- Polynomial Model
  - “Feature Engineering”
  - Generalized Additive Model
  - Geom_smooth() Fits a GAM when Fitting a Curve
  - Useful for Approximating Nonlinear Relationships
  - Dependent on Degree “k”
  - Goal: Choose Best “k”

Part 3: Polynomial Model

- Formula Object in R
  - Special Notation
  - Helpful Table:

Symbol	Example	Meaning
+	+X	include this variable
−	−X	delete this variable
:	X:Z	include the interaction between these variables
*	X*Y	include these variables and the interactions between them
|	X | Z	conditioning: include x given z
^	(X + Z + W)^3	include these variables and all interactions up to three way
I	I(X*Z)	as is: include a new variable consisting of these variables multiplied
1	X - 1	intercept: delete the intercept (regress through the origin)

  - We will Use the I() Function to Create New Variables Based Off Variables We Have

Part 3: Polynomial Model

- Run Chunk 1
    - Fits 2nd Degree Polynomial
    - Fits 3rd Degree Polynomial
    - Fits 4th Degree Polynomial
- Run Chunk 2
    - Obtains Predictions Under the Different Polynomial Models

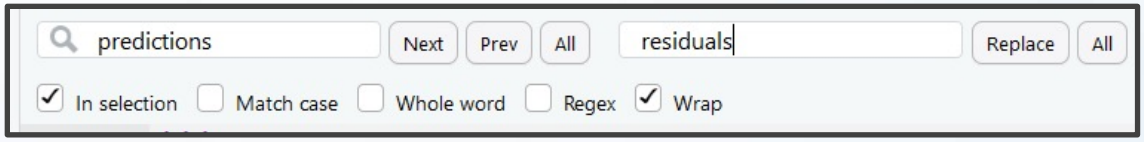
Part 3: Polynomial Model

- Chunk 3
  - Code Needs Modification
  - Highlight Code

```
TRAIN4 =TRAIN3 %>%
  add_predictions(poly2mod,var="poly2pred") %>%
  add_predictions(poly3mod,var="poly3pred") %>%
  add_predictions(poly4mod,var="poly4pred")

TEST4 =TEST3 %>%
  add_predictions(poly2mod,var="poly2pred") %>%
  add_predictions(poly3mod,var="poly3pred") %>%
  add_predictions(poly4mod,var="poly4pred")
```

  - TRAIN3 -> TRAIN4 and etc.
  - Use Ctrl+F (Find and Replace)
    - ‘predictions’ -> ‘residuals’
    - ‘pred’ -> ‘res’



  - Run Chunk 3 After Modifying

Intermission

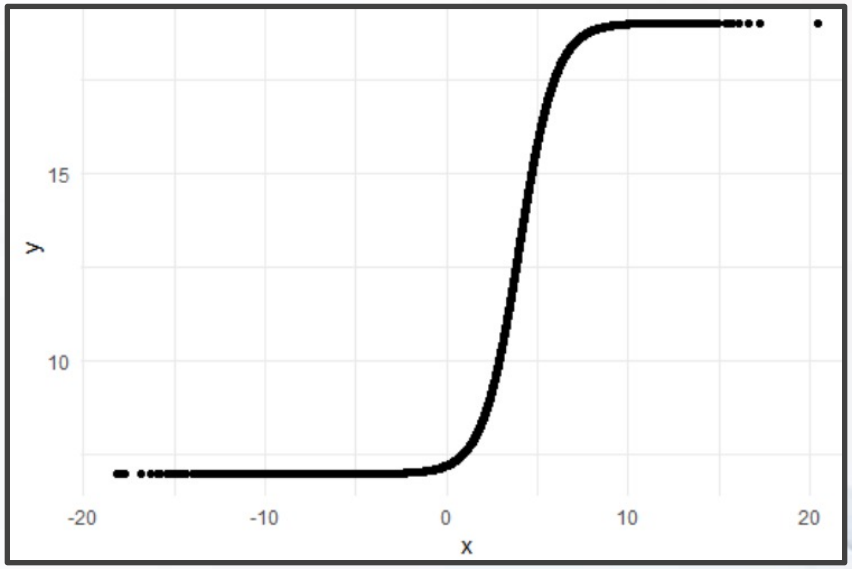
- Run Code Chunk
  - save.image() = Used to Save Workspace into .Rdata File
  - load() = Used to Load Workspace from .Rdata File
  - .Rdata = File Extension of R Workspace File (All Objects in Global Environment)

Part 4: Logistic Model

- Logistic Model
  - "Smart" Model Based On Physical Relationship Between A and W
  - Four Parameters
    - Controls the Shape of the Relationship
    - a and b
    - c and d
  - What Shape Do You Think This Function Makes?
    - Idea: Precalculus

Part 4: Logistic Model

- Run Chunk 1
  - Plant that Seed
  - Example Model



  - Parameter Investigation
    - What Does 7 Represent?
    - What Does 12 Represent?
    - What Does 4 Represent?
    - What Does 1 Represent?

Part 4: Logistic Model

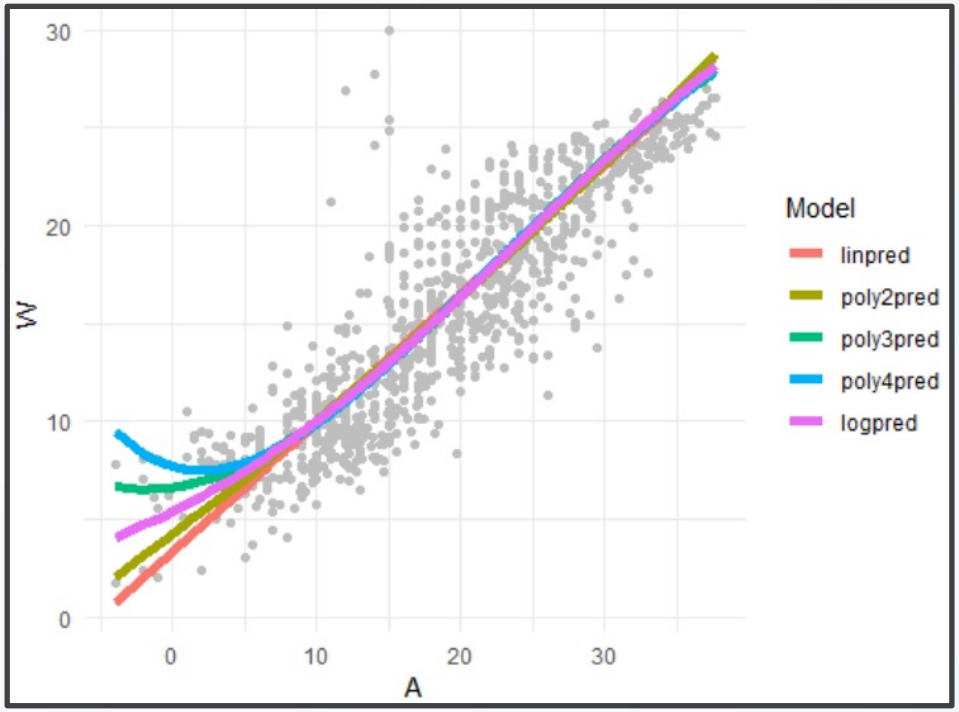
- Run Chunk 2
  - Creation of Modeling Function
  - Creation of MSE Function Specific to this Model
- Run Chunk 3
  - Use optim() Function With Smart Starting Values Based on Understanding of The Model
  - Finds Estimates Based on Minimization of MSE

Part 4: Logistic Model

- Run Chunk 4
    - Use Logistic Model Function and Estimated Parameters from optim() to Obtain
        - Predictions
        - Residuals

Part 5: Evaluation by Visualization

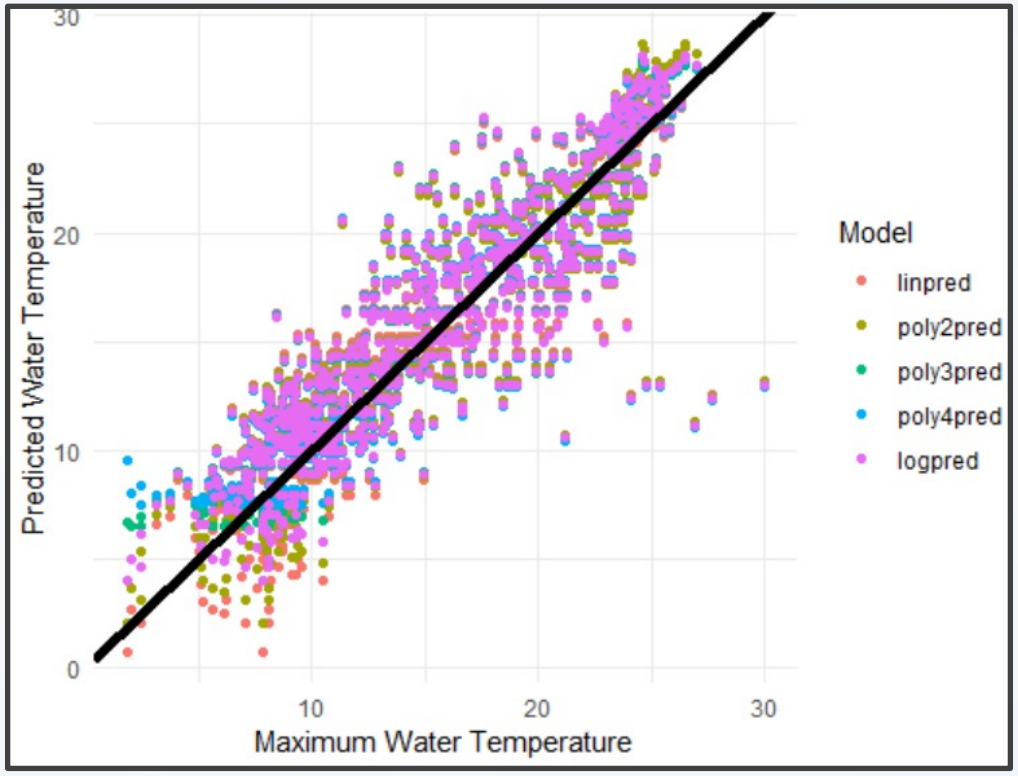
- Run Chunk 1
  - Plots of Different Models
  - What Can We Say About the Different Models?



  - Which Model Would You Use?

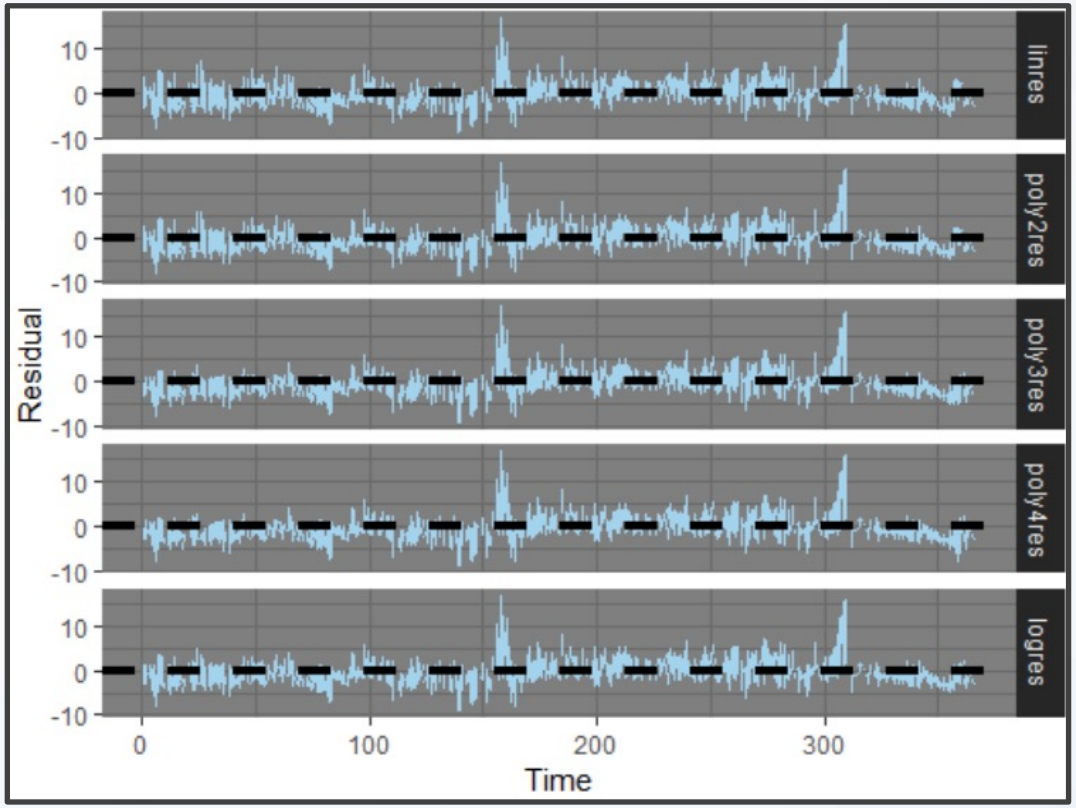
Part 5: Evaluation by Visualization

- Run Chunk 2
  - Comparing Predictions vs Actual Maximum Water Temperatures
  - Models Give Similar Predictions



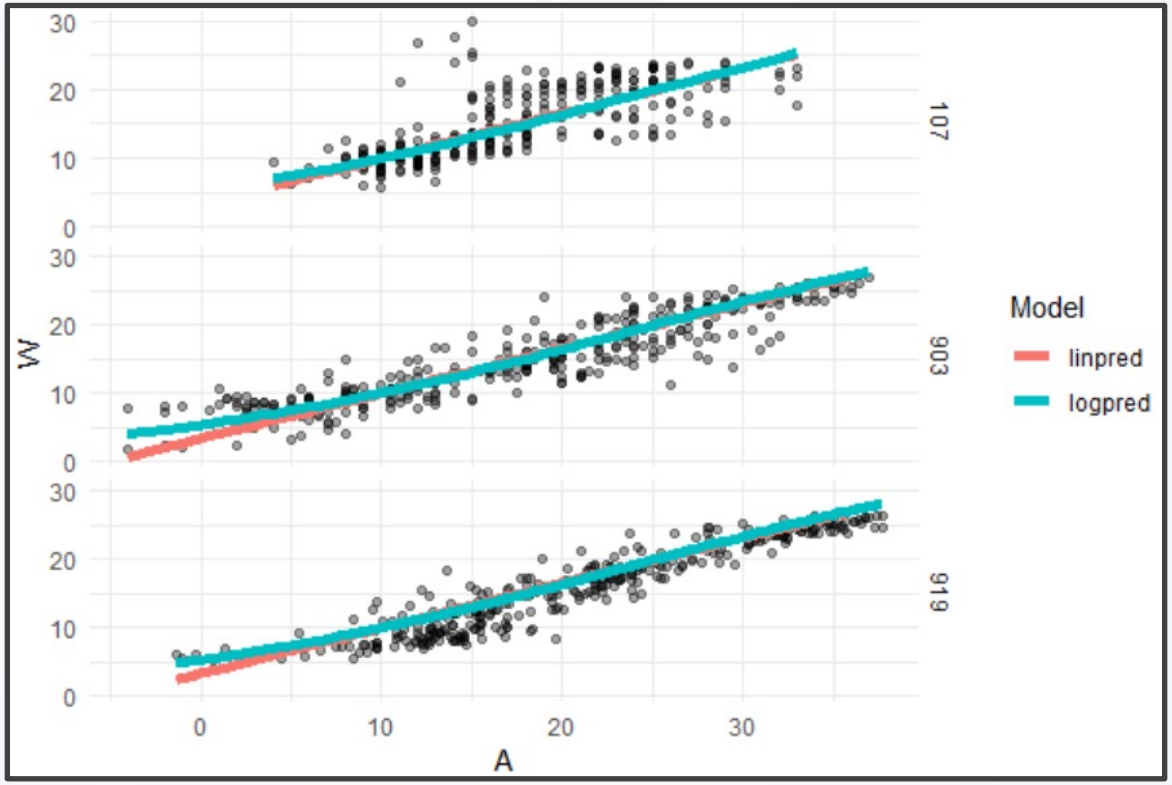
Part 5: Evaluation by Visualization

- Run Chunk 3
  - Shows Residuals Under the 4 Models Plotted Over Time
  - What is the Problem?



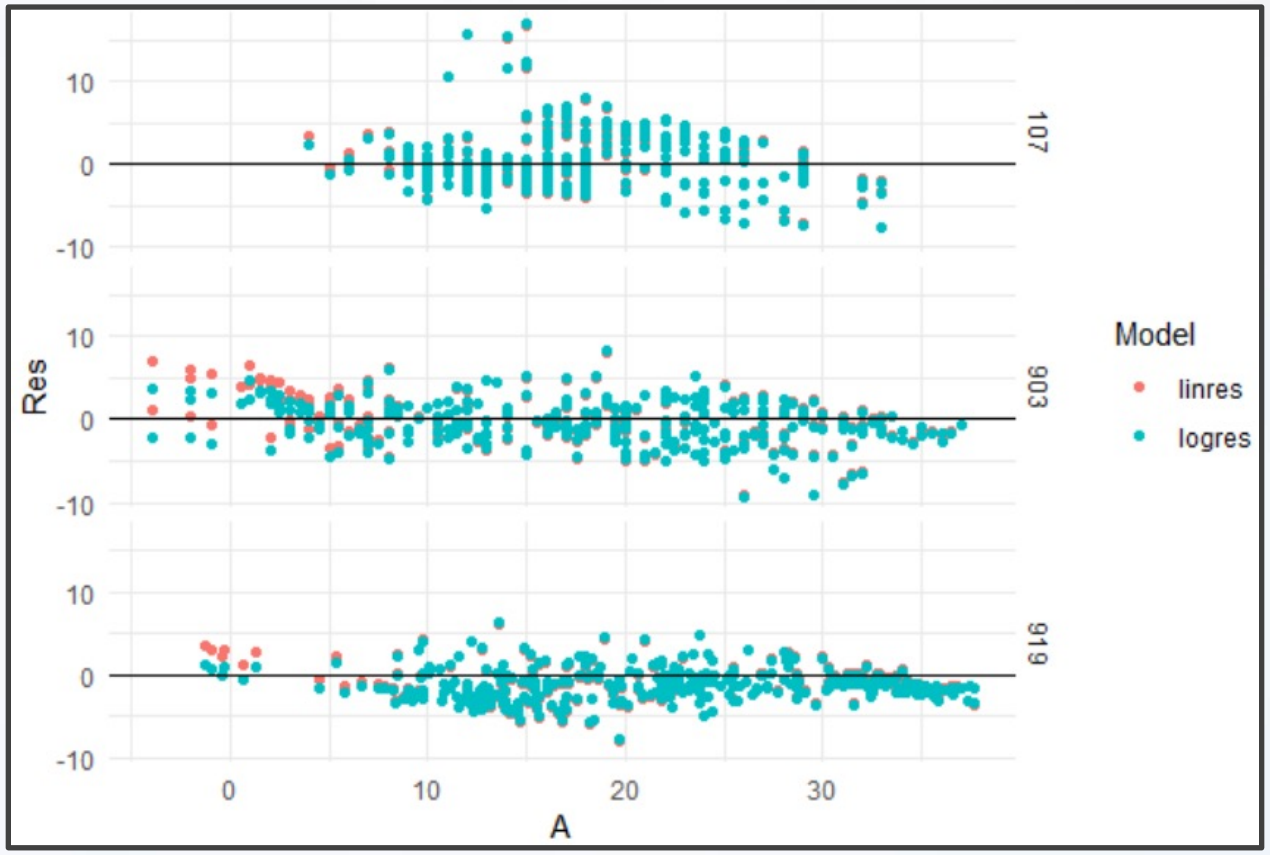
Part 5: Evaluation by Visualization

- Run Chunk 4
  - Evaluate Models For the Three Locations Separately



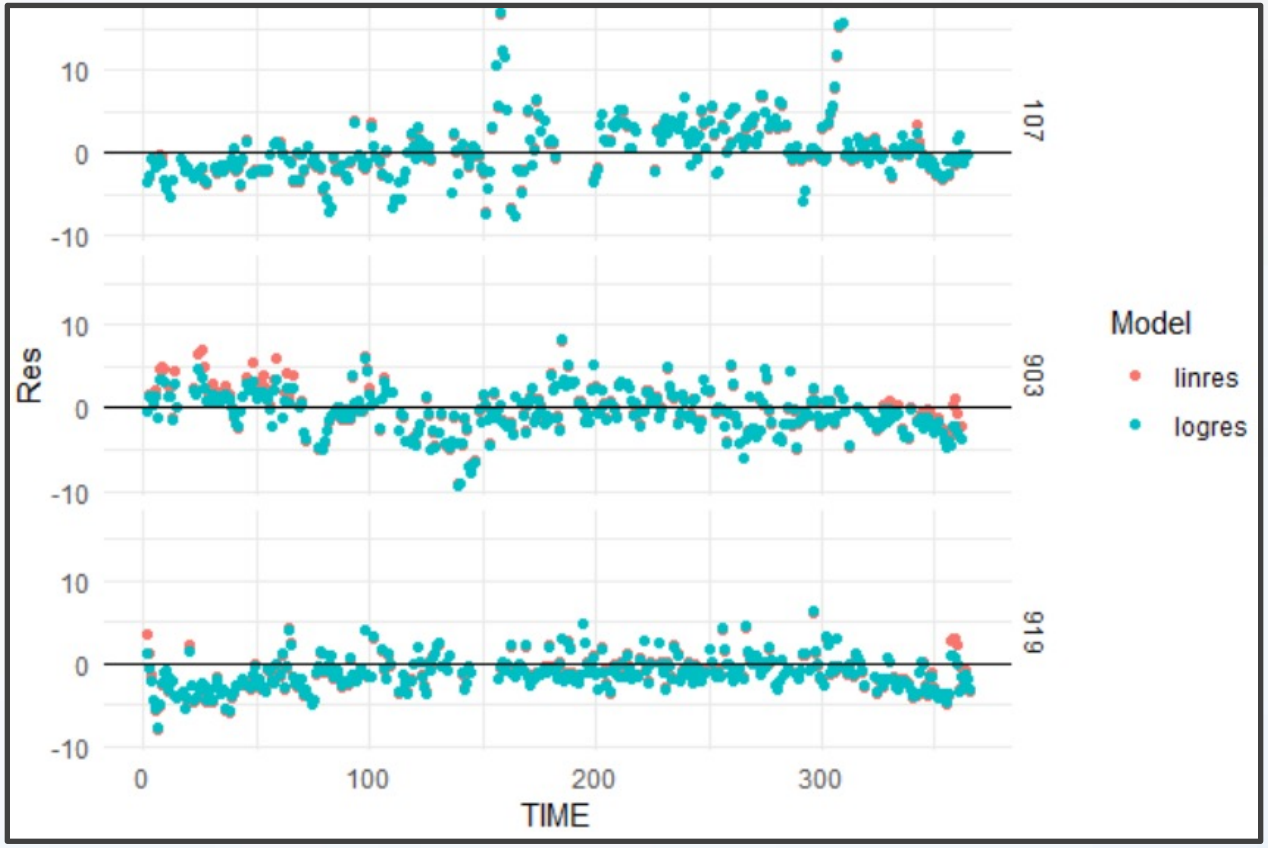
Part 5: Evaluation by Visualization

- Run Chunk 5
  - Evaluate Error For the Three Locations Separately (by A)



Part 5: Evaluation by Visualization

- Run Chunk 6
  - Evaluate Error For the Three Locations Separately (by Time)



Part 6: Evaluation by Numerical Summary

- Run Chunk 1
  - Mean Bias

$$\mathrm{MB} = \frac{1}{N}\sum \hat{\varepsilon}_k$$

  - Mean Absolute Error

$$\mathrm{MAE} = \frac{1}{N}\sum |\hat{\varepsilon}_k|$$

  - Root Mean Squared Error

$$\mathrm{RMSE} = \sqrt{\frac{1}{N}\sum \hat{\varepsilon}_k^2}$$

  - MB, MAE, and RMSE are in Degrees Celsius

Part 6: Evaluation by Numerical Summary

- Summarizing Table
  - Evaluate MB, MAE, and RMSE on Test Data to Choose Best Model Going Forward
  - Sketch of Table We Want

Model	MB	MAE	RMSE
Linear			
Poly(2)			
Poly(3)			
Poly(4)			
Logistic			

  - Before Writing Code, Have a Plan for the Output

Part 6: Evaluation by Numerical Summary

- Chunk 2
  - Run Line-By-Line
  - Think About Ways to Quickly Apply All 3 Functions to All Residuals
- Run Chunk 3
  - Combine rename(), gather(), group_by(), and summarize()
- Chunk 4
  - Change eval=F to eval=T and Knit the File (What is Seen?)

Part 6: Evaluation by Numerical Summary

- My Results Based on My Seed

Model <fctr>	MB <dbl>	MAE <dbl>	RMSE <dbl>
Linear	0.9534126	2.750323	3.351594
Poly(2)	0.9742415	2.732399	3.344867
Poly(3)	0.9903951	2.706833	3.328889
Poly(4)	0.9920042	2.715366	3.338710
Logistic	0.2613184	3.135313	3.711664

- When Results Are This Close, Always Consider the Most Simple Model