ACE_Metric for ELRETSALTRANS

Data loading

```
library(readr); library(readxl)

output_file = paste0('All_pred_', params$name, '.xlsx')

# Getting predictions for ACE calculation
outData_All_pred <- read_excel(output_file)

# Same name for the calculations
df <- outData_All_pred
colnames(df) <- colnames(outData_All_pred)</pre>
```

Playing with the data to PICP

```
library(dplyr); library(tidyr); library(magrittr)
# Dplyr remove a column by name:
df_w_true <- df
# df_w_true <- df %>%
# select(-c(4,8,12))
#true <- df %>% select(c(4))
\#\ colnames(df\_w\_true)[dim(df\_w\_true)[2]]\ \leftarrow\ c("True")
#head(true)
# For alpha = 0.1
observ <- df_w_true$True</pre>
n \leftarrow (\dim(df_w_true)[2]-1)
ci \leftarrow rep(0, n)
## [1] 0 0 0 0 0 0 0 0 0 0 0
for (j in 1:(dim(df_w_true)[2]-1)) {
  ci[j] <- df_w_true %>%
  mutate(ci = ifelse(.[[j]] >= observ, 0, 1)) %>%
  select(ci) %>% sum()
  ci
```

```
}
#ci <- df_w_true %>%
\# mutate(ci = ifelse(DVQR_01 >= observ, 0, 1)) %>%
# select(ci) %>% sum()
PICP <- ci/dim(df_w_true)[1]
PICP
## [1] 0.998226950 0.881205674 0.897163121 0.900709220 0.721631206 0.748226950
## [7] 0.271276596 0.487588652 0.498226950 0.007092199 0.093971631 0.097517730
# ORDER FOR MODELS: DVQR - NPDVQR - LQR
# For 0.1 case
ACE_01 \leftarrow PICP[c(1,2,3)] - 0.1
# ACE 01
# For 0.25 case
ACE_{025} \leftarrow PICP[c(4,5,6)] - 0.25
# ACE_025
# For 0.5 case
ACE_05 \leftarrow PICP[c(7,8,9)] - 0.5
# ACE_05
# For 0.9 case
ACE_{09} \leftarrow PICP[c(10,11,12)] - 0.9
# ACE_09
# combine all of them
ACE_All <- cbind(ACE_01, ACE_025, ACE_05, ACE_09)
rownames(ACE_All) <- c("DVQR", "NPDVQR", "LQR")</pre>
library(pander)
pander(ACE_All)
```

	ACE_01	ACE_025	ACE_05	ACE_09
DVQR	0.8982	0.6507	-0.2287	-0.8929
$egin{aligned} ext{NPDVQR} \ ext{LQR} \end{aligned}$	$0.7812 \\ 0.7972$	$0.4716 \\ 0.4982$	-0.01241 -0.001773	-0.806 -0.8025