

ACE_Metric for ELRETSALTOTAL

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)
```

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]] <- c("True")
#head(true)

# For alpha = 0.1

observ <- df_w_true$True
n <- (dim(df_w_true)[2]-1)
ci <- rep(0, n)
ci

## [1] 0 0 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()
#ci

PICP <- ci/dim(df_w_true)[1]
PICP

```

```

## [1] 0.91489362 0.87588652 0.89716312 0.81560284 0.73404255 0.74645390
## [7] 0.56737589 0.53014184 0.49822695 0.13120567 0.10638298 0.09751773

```

```

# ORDER FOR MODELS: DVQR - NPDVQR - LQR
# For 0.1 case
ACE_01 <- PICP[c(1,2,3)] - 0.1
# ACE_01

```

```

# For 0.25 case
ACE_025 <- PICP[c(4,5,6)] - 0.25
# ACE_025

```

```

# For 0.5 case
ACE_05 <- PICP[c(7,8,9)] - 0.5
# ACE_05

```

```

# For 0.9 case
ACE_09 <- 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")
library(pander)
pander(ACE_All)

```

	ACE_01	ACE_025	ACE_05	ACE_09
DVQR	0.8149	0.5656	0.06738	-0.7688
NPDVQR	0.7759	0.484	0.03014	-0.7936
LQR	0.7972	0.4965	-0.001773	-0.8025