Week 7 - Data Science II

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```
# Applied Data Science II - Week 7
# Today we are going to talk about TREES!
# Load your libraries!
# # -----
library(ISLR2)
library(tidyverse)
## -- Attaching packages ----- tidyverse 1.3.1 --
## v ggplot2 3.3.5 v purrr 0.3.4
## v tibble 3.1.6 v dplyr 1.0.7
## v tidyr 1.1.4
                 v stringr 1.4.0
## v readr 2.1.1
                 v forcats 0.5.1
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
library(caret)
## Loading required package: lattice
## Attaching package: 'caret'
## The following object is masked from 'package:purrr':
##
##
     lift
```

```
library(nnet)
library(randomForest)
## randomForest 4.6-14
## Type rfNews() to see new features/changes/bug fixes.
##
## Attaching package: 'randomForest'
## The following object is masked from 'package:dplyr':
##
       combine
##
## The following object is masked from 'package:ggplot2':
##
##
       {\tt margin}
library(lubridate)
##
## Attaching package: 'lubridate'
## The following objects are masked from 'package:base':
##
##
       date, intersect, setdiff, union
library(xgboost)
##
## Attaching package: 'xgboost'
## The following object is masked from 'package:dplyr':
##
##
       slice
library(mgcv)
## Loading required package: nlme
##
## Attaching package: 'nlme'
```

```
## The following object is masked from 'package:dplyr':
##
##
                    collapse
## This is mgcv 1.8-38. For overview type 'help("mgcv-package")'.
## Attaching package: 'mgcv'
## The following object is masked from 'package:nnet':
##
##
                    multinom
library(janitor)
##
## Attaching package: 'janitor'
## The following objects are masked from 'package:stats':
##
##
                    chisq.test, fisher.test
# do these not work? Then you'll have to install them!
# You might need some new commands to install this!
# if you can just run install.packages(c("randomForest", "xgboost", "janitor")), try this:
 \textit{\# urlPackage <- "https://cran.r-project.org/src/contrib/Archive/randomForest/randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomForest\_4.6-randomFor
# install.packages(urlPackage, repos=NULL)
# if this doesn't work - you need to download the newest version of R
# and then update RStudio.
# Lets build a Random Forest with our Spotify Data!
# go ahead and grab that spotify data again.
spotify_data <- read_csv("w7 data/spotify_labels.csv")</pre>
## Rows: 13795 Columns: 15
## -- Column specification -------
```

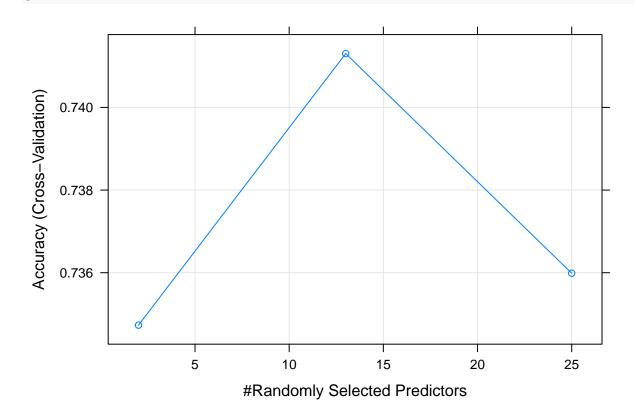
```
## Delimiter: ","
## chr (2): label, artist_name
## dbl (13): danceability, energy, key, loudness, mode, speechiness, acousticne...
## i Use 'spec()' to retrieve the full column specification for this data.
## i Specify the column types or set 'show_col_types = FALSE' to quiet this message.
# clean it up with this procedure:
cleaned_spotify <- spotify_data %>%
        select(-artist_name,key) %>%
        mutate(mode = as.factor(mode),
               key = as.factor(key),
               time_signature = as.factor(time_signature),
               label = as.factor(label))
# let's build a test and training split of 80%/20%
indx <- createDataPartition(cleaned_spotify$label, p = 0.75, list = FALSE)
train <- cleaned_spotify[indx,]</pre>
test <- cleaned_spotify[-indx,]</pre>
# alrighty - go ahead and build yourself a tree!
# sit back, relax, and grab a cup of coffee...
random_forest_model <- train(label ~ .,</pre>
                             data = train,
                             method='rf',
                             metric='Accuracy',
                             trControl = trainControl(method = 'cv', number = 10))
# and now we wait!
random_forest_model
## Random Forest
##
## 10348 samples
##
      13 predictor
       4 classes: 'hiphop', 'indie', 'metal', 'pop'
##
##
## No pre-processing
## Resampling: Cross-Validated (10 fold)
## Summary of sample sizes: 9313, 9313, 9313, 9314, 9312, ...
## Resampling results across tuning parameters:
##
##
    mtry Accuracy
                      Kappa
```

```
##
      2
           0.7347310 0.6404999
##
           0.7413028 0.6502484
     13
##
     25
           0.7359881 0.6432093
##
## Accuracy was used to select the optimal model using the largest value.
## The final value used for the model was mtry = 13.
# let's assess the model accuracy!
random_forest_pred <- predict(random_forest_model, test)</pre>
confusionMatrix(random_forest_pred, test$label)
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction hiphop indie metal pop
##
       hiphop
                 506
                        32
                                4 89
##
       indie
                  49
                        792
                              106 188
##
       metal
                   2
                        108
                              641 13
##
                  88
                        152
                               10 667
       pop
##
## Overall Statistics
##
##
                  Accuracy: 0.756
##
                    95% CI: (0.7413, 0.7703)
       No Information Rate: 0.3145
##
       P-Value [Acc > NIR] : <2e-16
##
##
##
                     Kappa: 0.67
##
    Mcnemar's Test P-Value: 0.2062
##
##
## Statistics by Class:
##
##
                         Class: hiphop Class: indie Class: metal Class: pop
## Sensitivity
                                0.7845
                                              0.7306
                                                           0.8423
                                                                       0.6970
                                0.9554
                                                           0.9542
## Specificity
                                              0.8548
                                                                       0.8996
## Pos Pred Value
                                0.8019
                                              0.6978
                                                           0.8390
                                                                       0.7274
## Neg Pred Value
                                0.9506
                                              0.8737
                                                           0.9553
                                                                       0.8854
## Prevalence
                                0.1871
                                              0.3145
                                                           0.2208
                                                                       0.2776
## Detection Rate
                                0.1468
                                              0.2298
                                                           0.1860
                                                                       0.1935
## Detection Prevalence
                                              0.3293
                                                           0.2216
                                                                       0.2660
                                0.1831
## Balanced Accuracy
                                0.8699
                                              0.7927
                                                           0.8983
                                                                       0.7983
# let's quickly compare that to the logistic model ....
multi_class_logit <- nnet::multinom(label ~ ., data = train)</pre>
```

```
## initial value 14345.374049
## iter 10 value 13069.351070
## iter 20 value 9686.194357
## iter 30 value 8828.460211
## iter 40 value 8614.931670
## iter 50 value 8454.901993
## iter 60 value 8369.639079
## iter 70 value 8352.876210
## iter 80 value 8350.471812
## final value 8350.134999
## converged
logit_pred <- predict(multi_class_logit, test)</pre>
confusionMatrix(logit_pred, test$label)
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction hiphop indie metal pop
##
       hiphop
                 442
                         54
                                1
                                   81
       indie
                  59
                        590
##
                               97 206
##
       metal
                  10
                        186
                              649
                                   26
##
       pop
                 134
                       254
                               14 644
##
## Overall Statistics
##
##
                  Accuracy : 0.6745
##
                    95% CI: (0.6586, 0.6901)
       No Information Rate: 0.3145
##
       P-Value [Acc > NIR] : < 2.2e-16
##
##
##
                     Kappa : 0.5612
##
   Mcnemar's Test P-Value: 1.627e-10
##
##
## Statistics by Class:
##
##
                         Class: hiphop Class: indie Class: metal Class: pop
## Sensitivity
                                0.6853
                                                           0.8528
                                                                       0.6729
                                              0.5443
## Specificity
                                0.9515
                                              0.8468
                                                           0.9173
                                                                       0.8386
## Pos Pred Value
                                0.7647
                                              0.6197
                                                           0.7451
                                                                       0.6157
## Neg Pred Value
                                0.9292
                                              0.8020
                                                           0.9565
                                                                       0.8696
## Prevalence
                                0.1871
                                              0.3145
                                                           0.2208
                                                                       0.2776
## Detection Rate
                                0.1282
                                              0.1712
                                                           0.1883
                                                                       0.1868
## Detection Prevalence
                                0.1677
                                              0.2762
                                                           0.2527
                                                                       0.3035
## Balanced Accuracy
                                0.8184
                                              0.6955
                                                           0.8851
                                                                       0.7557
```

weights: 108 (78 variable)

looks like randomForest is better out of the box! let's visualize what's going on.
plot(random_forest_model)



this gives you an idea of how your training accuracy changes over a randomly selected number
maybe you want to know which features matter most?
plot(varImp(random_forest_model, scale = TRUE))

```
acousticness
    speechiness
instrumentalness
         energy
    danceability
    duration_ms
        valence
       loudness
          tempo
        liveness
         mode1
           key9
           key7
           key1
           keý5
           key6
           keý8
           keý2
          key11
           key4
          key10
time_signature4
           key3
time_signature3
time_signature5
                     0
                                 20
                                              40
                                                          60
                                                                       80
                                                                                   100
                                               Importance
```

```
# ahhh, interesting! we see which variables mattered most here.
# Stop! Go back to the presentation
#
# # -----
#
# Lets build an XGBoost model!
#
# we're going to revisit the walmart data from last week!
# load it in from the Google Drive and prepare it as below:
walmart <- read_csv("w7 data/walmart.csv")</pre>
## Rows: 6435 Columns: 8
## Delimiter: ","
## chr (1): date
## dbl (7): store, weekly_sales, holiday_flag, temperature, fuel_price, cpi, un...
##
```

```
## i Use 'spec()' to retrieve the full column specification for this data.
## i Specify the column types or set 'show_col_types = FALSE' to quiet this message.
walmart_cleaned <- walmart %>%
 mutate(store = as.factor(store),
         holiday_flag = as.factor(holiday_flag),
         year = as.factor(year(dmy(date))),
         month = as.factor(month(date))) %>%
  select(-c(date))
index <- createDataPartition(walmart_cleaned$weekly_sales, p = .8, list=FALSE)
training_data <- walmart_cleaned[ index,]</pre>
test_data <- walmart_cleaned[-index,]</pre>
# now, let's build an xgboost model!
# XGBoost requires your data to be entirely numerical, so let's convert it!
X_prep_train <- training_data %>% dplyr::select(-weekly_sales)
X_prep_train
## # A tibble: 5,151 x 8
      store holiday_flag temperature fuel_price
                                                 cpi unemployment year month
##
      <fct> <fct>
                               <dbl>
                                          <dbl> <dbl>
                                                             <dbl> <fct> <fct>
                                42.3
## 1 1
           0
                                           2.57 211.
                                                              8.11 2010 2
## 2 1
                                38.5
                                           2.55 211.
                                                              8.11 2010 2
            1
## 3 1
                                           2.51 211.
                                39.9
                                                              8.11 2010 2
## 4 1
            0
                                46.6
                                          2.56 211.
                                                              8.11 2010 2
## 5 1
                                46.5
                                          2.62 211.
                                                              8.11 2010 3
## 6 1
                                57.8
                                          2.67 211.
                                                              8.11 2010 3
                                          2.72 211.
## 7 1
                                54.6
                                                              8.11 2010 3
## 8 1
            0
                                51.4
                                          2.73 211.
                                                              8.11 2010 3
## 9 1
            0
                                62.3
                                          2.72 211.
                                                              7.81 2010 4
## 10 1
                                           2.77 211.
                                                              7.81 2010 4
            0
                                65.9
## # ... with 5,141 more rows
X_prep_test <- test_data %>% dplyr::select(-weekly_sales)
X_train = model.matrix(~.-1, data = X_prep_train)
y_train = training_data$weekly_sales
X_test = model.matrix(~.-1, data = X_prep_test)
y_test = test_data$weekly_sales
# here we go!
xgboost_model <- train(</pre>
```

```
x = X_{train}
 y = y_train,
 method = "xgbTree",
 trControl = trainControl(method = 'cv', number = 10),
  verbosity = 0
)
# let's peek...
xgboost model
## eXtreme Gradient Boosting
##
## 5151 samples
     63 predictor
##
##
## No pre-processing
## Resampling: Cross-Validated (10 fold)
## Summary of sample sizes: 4636, 4637, 4636, 4636, 4636, 4636, ...
## Resampling results across tuning parameters:
##
##
     eta max_depth colsample_bytree
                                        subsample
                                                   nrounds
                                                             RMSE
                                                                       Rsquared
##
                                        0.50
     0.3 1
                     0.6
                                                    50
                                                             318881.3 0.8050927
##
     0.3 1
                     0.6
                                        0.50
                                                   100
                                                             223265.9 0.8995407
##
     0.3 1
                     0.6
                                        0.50
                                                    150
                                                             176634.0 0.9236105
##
     0.3 1
                     0.6
                                        0.75
                                                    50
                                                             318378.6 0.8160278
     0.3 1
##
                     0.6
                                        0.75
                                                   100
                                                             224411.9 0.8993174
     0.3 1
##
                     0.6
                                        0.75
                                                    150
                                                             178470.9 0.9235830
##
     0.3 1
                     0.6
                                        1.00
                                                    50
                                                             319874.1 0.8123191
                                                             225121.4 0.8983366
##
     0.3 1
                                        1.00
                                                   100
                     0.6
     0.3 1
##
                     0.6
                                        1.00
                                                   150
                                                             180615.4 0.9230187
##
     0.3 1
                     0.8
                                        0.50
                                                    50
                                                             316989.8 0.8122990
##
     0.3 1
                     0.8
                                        0.50
                                                    100
                                                             222860.7 0.8990883
##
     0.3 1
                                        0.50
                                                    150
                                                             175779.6 0.9234883
                     0.8
     0.3 1
##
                     0.8
                                        0.75
                                                    50
                                                             318188.5 0.8176886
     0.3 1
                                                    100
                                                             223845.6 0.8985721
##
                     0.8
                                        0.75
##
     0.3 1
                     0.8
                                        0.75
                                                   150
                                                             178488.1 0.9227743
##
     0.3 1
                                                             319440.1 0.8115130
                     0.8
                                        1.00
                                                    50
##
     0.3 1
                     0.8
                                        1.00
                                                    100
                                                             225031.7 0.8985178
##
     0.3 1
                     0.8
                                        1.00
                                                    150
                                                             180918.8 0.9227883
     0.3 2
##
                     0.6
                                        0.50
                                                    50
                                                             222087.2 0.9018215
##
     0.3 2
                     0.6
                                        0.50
                                                    100
                                                             147143.6 0.9398826
     0.3 2
                                                             127754.2 0.9494978
##
                                        0.50
                                                    150
                     0.6
     0.3 2
##
                     0.6
                                        0.75
                                                    50
                                                             220518.1 0.9069208
                                                             147035.2 0.9416809
##
     0.3 2
                     0.6
                                        0.75
                                                   100
##
     0.3 2
                     0.6
                                        0.75
                                                    150
                                                             126426.6 0.9510126
##
     0.3
          2
                     0.6
                                        1.00
                                                    50
                                                             221070.4 0.9036285
```

##	0.3	2	0.6	1.00	100	149903.2	0.9394423
##	0.3	2	0.6	1.00	150	128056.4	0.9506266
##	0.3	2	0.8	0.50	50	219019.2	0.9065215
##	0.3	2	0.8	0.50	100	144217.0	0.9431617
##	0.3	2	0.8	0.50	150	124642.7	0.9518310
##	0.3	2	0.8	0.75	50	219868.3	0.9042241
##	0.3	2	0.8	0.75	100	145563.2	0.9429692
##	0.3	2	0.8	0.75	150	123503.6	0.9534820
##	0.3	2	0.8	1.00	50	220167.5	0.9047931
##	0.3	2	0.8	1.00	100	146256.8	0.9430762
##	0.3	2	0.8	1.00	150	125540.9	0.9523687
##	0.3	3	0.6	0.50	50	171429.9	0.9296519
##	0.3	3	0.6	0.50	100	126171.6	0.9506833
##	0.3	3	0.6	0.50	150	119052.3	0.9545909
##	0.3	3	0.6	0.75	50	170522.4	0.9329632
##	0.3	3	0.6	0.75	100	123754.0	0.9530765
##	0.3	3	0.6	0.75	150	115265.9	0.9576158
##	0.3	3	0.6	1.00	50	170714.5	0.9334600
##	0.3	3	0.6	1.00	100	123935.1	0.9534526
##	0.3	3	0.6	1.00	150	114744.8	0.9582383
##	0.3	3	0.8	0.50	50	168865.6	0.9314196
##	0.3	3	0.8	0.50	100	124627.0	0.9517360
##	0.3	3	0.8	0.50	150	117356.0	0.9558311
##	0.3	3	0.8	0.75	50	168167.8	0.9341664
##	0.3	3	0.8	0.75	100	124191.3	0.9523129
##	0.3	3	0.8	0.75	150	116234.1	0.9566464
##	0.3	3	0.8	1.00	50	168459.8	0.9351550
##	0.3	3	0.8	1.00	100	123093.0	0.9539122
##	0.3	3	0.8	1.00	150	114505.1	0.9582478
##	0.4	1	0.6	0.50	50	270681.2	0.8615349
##	0.4	1	0.6	0.50	100	182085.3	0.9218931
##	0.4	1	0.6	0.50	150	152484.3	0.9323471
##	0.4	1	0.6	0.75	50	271661.3	0.8584131
##	0.4	1	0.6	0.75	100	183369.4	0.9221703
##	0.4	1	0.6	0.75	150	153930.0	0.9321059
##	0.4	1	0.6	1.00	50	271777.6	0.8602084
##	0.4	1	0.6	1.00	100	185247.3	0.9225700
##	0.4	1	0.6	1.00	150	155695.8	0.9313455
##	0.4	1	0.8	0.50	50	270577.5	0.8607442
##	0.4	1	0.8	0.50	100	182113.6	0.9207918
##	0.4	1	0.8	0.50	150	152180.7	0.9325891
##	0.4	1	0.8	0.75	50	272094.8	0.8582196
##	0.4	1	0.8	0.75	100	183093.2	0.9215436
##	0.4	1	0.8	0.75	150	153777.2	0.9320624
##	0.4	1	0.8	1.00	50	272722.3	0.8596474
##	0.4	1	0.8	1.00	100	185106.3	0.9222648
##	0.4	1	0.8	1.00	150	155522.3	0.9314878
##	0.4	2	0.6	0.50	50	178385.4	0.9260528

##	0.4 2	0.6	0.50	100	128953.8	0.9489140			
##	0.4 2	0.6	0.50	150	119642.0	0.9541412			
##	0.4 2	0.6	0.75	50	178359.1	0.9286606			
##	0.4 2	0.6	0.75	100	131141.3	0.9477631			
##	0.4 2	0.6	0.75	150	119294.0	0.9547186			
##	0.4 2	0.6	1.00	50	177883.5	0.9316482			
##	0.4 2	0.6	1.00	100	129523.4	0.9498700			
##	0.4 2	0.6	1.00	150	117768.4	0.9563566			
##	0.4 2	0.8	0.50	50	177180.1	0.9268143			
##	0.4 2	0.8	0.50	100	128173.7	0.9493682			
##	0.4 2	0.8	0.50	150	118576.0	0.9550723			
##	0.4 2	0.8	0.75	50	178210.0	0.9288764			
##	0.4 2	0.8	0.75	100	127022.4	0.9513305			
##	0.4 2	0.8	0.75	150	119233.1	0.9547033			
##	0.4 2	0.8	1.00	50	178241.0	0.9298022			
##	0.4 2	0.8	1.00	100	129590.1	0.9496206			
##	0.4 2	0.8	1.00	150	118026.9	0.9560186			
##	0.4 3	0.6	0.50	50	146067.5	0.9387714			
##	0.4 3	0.6	0.50	100	121872.8	0.9525913			
##	0.4 3	0.6	0.50	150	117602.3	0.9556247			
##	0.4 3	0.6	0.75	50	147933.5	0.9372930			
##	0.4 3	0.6	0.75	100	120994.4	0.9531608			
##	0.4 3	0.6	0.75	150	115444.1	0.9572067			
##	0.4 3	0.6	1.00	50	144822.7	0.9412783			
##	0.4 3	0.6	1.00	100	118524.5	0.9554319			
##	0.4 3	0.6	1.00	150	113830.4	0.9584668			
##	0.4 3	0.8	0.50	50	141722.1	0.9426858			
##	0.4 3	0.8	0.50	100	117862.6	0.9554089			
##	0.4 3	0.8	0.50	150	115657.3	0.9569253			
##	0.4 3	0.8	0.75	50	141750.8	0.9441617			
##	0.4 3	0.8	0.75	100	118264.5	0.9553926			
##	0.4 3	0.8	0.75	150	113208.4	0.9587947			
##	0.4 3	0.8	1.00	50		0.9465129			
##	0.4 3	0.8	1.00	100		0.9560690			
##	0.4 3	0.8	1.00	150	112278.1	0.9595462			
##	MAE								
##	270804.75								
##	176949.13								
##	127755.69								
##	270130.38								
##	177692.85								
##	129785.92								
##	271430.61 178014.21								
##	131392.26								
## ##	268979.06								
##	176649.66								
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##	121001.01								

- ## 270400.08
- ## 176909.39
- ## 129271.81
- ## 271137.17
- ## 177926.60
- 131633.62
- ## ##
- 176483.61
- ## 99560.09
- ## 77991.30
- ## 175715.59
- ## 99914.26
- ## 77836.71
- ## 175342.65
- ## 101018.27
- ## 78728.17
- ##
- 174593.73
- ## 97786.48
- ## 76685.83
- ## 175241.08
- ## 99177.25
- ## 76643.98
- 174967.43 ##
- ## 99527.14
- ## 77092.62
- ## 125038.91
- ## 76934.98
- ## 70395.63
- ## 124430.13
- 75671.69 ##
- ## 67660.16
- ## 124944.15
- 75702.23 ##
- ## 67559.42
- ## 123503.83
- ## 76376.28
- ## 69333.82
- 123754.83 ##
- ## 75121.99
- ## 67624.94
- 123676.73 ##
- ## 75261.82
- ## 67140.21
- ## 223582.46 ## 134028.00
- ## 100436.13
- ## 224507.68
- ## 134550.36
- ## 101460.16

- ## 224650.85
- ## 135967.57
- ## 102865.97
- ## 223890.46
- ## 134059.91
- ## 99597.16
- ## 224859.53
- ## 134935.58
- ## 101409.92
- ## 225304.14
- "" 220001.11
- ## 135783.55
- ## 102750.28
- ## 132881.92
- ## 80984.73
- ## 73030.28
- ## 132223.71
- ## 81477.78
- ## 71410.92
- ## 132513.75
- ## 80842.47
- ## 70720.62
- ## 132197.12
- ## 79939.41
- ## 71368.37
- ## 132417.37
- ## 79388.50
- ## 71168.81
- ## 132148.66
- ## 80859.38
- ## 70111.03
- ## 96324.10
- ## 71660.24
- ## 69322.66
- ## 96689.23
- ## 70071.46
- ## 67016.16
- 01010.10
- ## 95505.72
- ## 69828.37 ## 66731.32
- ## 93584.62
- ## 70193.16
- ## 69577.81
- ## 93901.30
- ## 68703.60
- ## 65933.74
- ## 92837.02
- ## 68763.25
- ## 65525.75

```
##
## Tuning parameter 'gamma' was held constant at a value of 0
## Tuning
## parameter 'min_child_weight' was held constant at a value of 1
## RMSE was used to select the optimal model using the smallest value.
## The final values used for the model were nrounds = 150, max_depth = 3, eta
## = 0.4, gamma = 0, colsample_bytree = 0.8, min_child_weight = 1 and subsample
## = 1.
# let's assess the model fit with RMSE...
predicted = predict(xgboost_model, X_test)
residuals = y_test - predicted
(RMSE = sqrt(mean(residuals^2)))
## [1] 135753.8
# and we can even manually calculate an R2!
y_test_mean = mean(y_test)
# Calculate total sum of squares
tss = sum((y_test - y_test_mean)^2)
# Calculate residual sum of squares
rss = sum(residuals^2)
# Calculate R-squared
(rsq = 1 - (rss/tss))
## [1] 0.9470198
# let's compare this to what we did last week...
gams_model <- gam(weekly_sales ~ store + holiday_flag +</pre>
                       s(temperature) +
                       s(fuel_price) + s(cpi) + s(unemployment) +
                       year + month, data = training_data)
predictions_gam <- predict(gams_model, test_data)</pre>
residuals_gam <- y_test - predictions_gam</pre>
RMSE(predictions_gam, test_data$weekly_sales)
## [1] 162828
# and our model r2...
rss_gam = sum(residuals_gam^2)
1 - (rss_gam/tss)
```

[1] 0.9237802

```
_____
# Stop! Go back to the presentation!
# # -----
# Your turn!
# # -----
# One thing tends to unite us COA weirdos: we're all fascinated by mushrooms!
# Upside: yummy! Downside: they can kill you.
# Your job is to build a model that can differentiate between poisonous and edible ones. :)
# Open up the mushrooms.csv file on the Google Drive.
# You must use the following code to generate your test/training split. After that, it's up to
# how you build the model. Best accuracy wins!
# If you need definitions of the dataset, check it out here:
# http://archive.ics.uci.edu/ml/datasets/Mushroom
mushrooms <- read.csv("w7 data/mushrooms.csv")</pre>
# pre-cleaning this for you :)
mushrooms_cleaned <- mushrooms %>%
 clean_names() %>%
 na.omit() %>%
 mutate_if(is.character, as.factor) %>%
 select(-c(bruises, gill_attachment, veil_type))
head(mushrooms)
##
    class cap.shape cap.surface cap.color bruises odor gill.attachment
## 1
               X
                           s
                                   n
                                               р
                                                              f
## 2
                X
                                    У
## 3
                b
                                                             f
                           S
                                   W
                                           t
## 4
                                                             f
       р
               X
                          У
                                   W
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                                               р
## 5
                           S
                                           f
                                                             f
       е
                X
                                    g
## 6
                X
                           У
                                    У
                                           t
                                                              f
## gill.spacing gill.size gill.color stalk.shape stalk.root
## 1
             С
                     n
                                k
## 2
              С
                      b
                                k
## 3
                      b
                                n
## 4
             С
                      n
                                n
```

```
## 5
                           b
                 W
                                       k
                                                   t
## 6
                 C
                           b
                                       n
                                                               С
##
     stalk.surface.above.ring stalk.surface.below.ring stalk.color.above.ring
## 1
                                                        s
                             s
## 2
                             s
                                                        S
                                                                                W
## 3
                             S
## 4
                             S
                                                        s
                                                                                W
## 5
                             s
                                                        S
                                                                                W
## 6
                             s
                                                        s
##
     stalk.color.below.ring veil.type veil.color ring.number ring.type
## 1
## 2
                                                              0
                                      p
                                                                         p
## 3
                                      p
                                                  W
                                                                         p
## 4
                                      p
                                                  W
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                                                  W
                                                                         е
                                                              0
## 6
                                      р
                                                  W
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##
     spore.print.color population habitat
## 1
                      k
## 2
                      n
                                  n
                                          g
## 3
                      n
                                  n
                                          m
## 4
                      k
## 5
                                  a
                                          g
## 6
                                          g
set.seed(12345)
mushroom_index <- createDataPartition(mushrooms_cleaned$class, p = .7, list=FALSE)
mushroom_training <- mushrooms_cleaned[ mushroom_index,]</pre>
mushroom_testing <- mushrooms_cleaned[-mushroom_index,]</pre>
# now, let's build an xgboost model!
# XGBoost requires your data to be entirely numerical, so let's convert it!
X_prep_train <- mushroom_training %>% dplyr::select(-class)
X_prep_test <- mushroom_testing %>% dplyr::select(-class)
X_train = model.matrix(~.-1, data = X_prep_train)
y_train = mushroom_training$class
X_test = model.matrix(~.-1, data = X_prep_test)
y_test = mushroom_testing$class
# here we go!
xgboost_model <- train(</pre>
  x = X_{train}
  y = y_train,
 method = "xgbTree",
 trControl = trainControl(method = 'cv', number = 10),
```

```
verbosity = 0
)
# let's peek...
xgboost_model
## eXtreme Gradient Boosting
##
## 5688 samples
##
     94 predictor
      2 classes: 'e', 'p'
##
##
## No pre-processing
## Resampling: Cross-Validated (10 fold)
   Summary of sample sizes: 5119, 5120, 5119, 5118, 5119, 5119, ...
   Resampling results across tuning parameters:
##
##
          max_depth
                       colsample_bytree
                                           subsample
                                                       nrounds
                                                                             Kappa
     eta
                                                                 Accuracy
##
     0.3
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                                           0.50
                                                        50
                                                                 0.9933198
                                                                             0.9866274
     0.3
                       0.6
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                                                       100
                                                                 0.9980662
                                                                             0.9961266
##
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                                           0.50
                                                       150
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                                                                             0.9978867
##
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                                           0.75
                                                        50
                                                                 0.9945487
                                                                             0.9890858
##
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##	0.3	2	0.8	0.50	100	1.0000000	1.0000000
##	0.3	2	0.8	0.50	150	1.0000000	1.0000000
##	0.3	2	0.8	0.75	50	0.9996479	0.9992947
##	0.3	2	0.8	0.75	100	1.0000000	1.0000000
##	0.3	2	0.8	0.75	150	1.0000000	1.0000000
##	0.3	2	0.8	1.00	50	0.9991210	0.9982393
##	0.3	2	0.8	1.00	100	1.0000000	1.0000000
##	0.3	2	0.8	1.00	150	1.0000000	1.0000000
##	0.3	3	0.6	0.50	50	1.0000000	1.0000000
##	0.3	3	0.6	0.50	100	1.0000000	1.0000000
##	0.3	3	0.6	0.50	150	1.0000000	1.0000000
##	0.3	3	0.6	0.75	50	1.0000000	1.0000000
##	0.3	3	0.6	0.75	100	1.0000000	1.0000000
##	0.3	3	0.6	0.75	150	1.0000000	1.0000000
##	0.3	3	0.6	1.00	50	1.0000000	1.0000000
##	0.3	3	0.6	1.00	100	1.0000000	1.0000000
##	0.3	3	0.6	1.00	150	1.0000000	1.0000000
##	0.3	3	0.8	0.50	50	1.0000000	1.0000000
##	0.3	3	0.8	0.50	100	1.0000000	1.0000000
##	0.3	3	0.8	0.50	150	1.0000000	1.0000000
##	0.3	3	0.8	0.75	50	1.0000000	1.0000000
##	0.3	3	0.8	0.75	100	1.0000000	1.0000000
##	0.3	3	0.8	0.75	150	1.0000000	1.0000000
##	0.3	3	0.8	1.00	50	1.0000000	1.0000000
##	0.3	3	0.8	1.00	100	1.0000000	1.0000000
##	0.3	3	0.8	1.00	150	1.0000000	1.0000000
##	0.4	1	0.6	0.50	50	0.9963075	0.9926062
##	0.4	1	0.6	0.50	100	0.9987695	0.9975353
##	0.4	1	0.6	0.50	150	0.9989449	0.9978867
##	0.4	1	0.6	0.75	50	0.9968350	0.9936622
##	0.4	1	0.6	0.75	100	0.9989449	0.9978867
##	0.4	1	0.6	0.75	150	0.9989449	0.9978867
##	0.4	1	0.6	1.00	50	0.9973619	0.9947171
##	0.4	1	0.6	1.00	100	0.9989449	0.9978867
##	0.4	1	0.6	1.00	150	0.9991206	0.9982388
##	0.4	1	0.8	0.50	50	0.9970111	0.9940143
##	0.4	1	0.8	0.50	100	0.9985934	0.9971828
##	0.4	1	0.8	0.50	150	0.9989449	0.9978867
##	0.4	1	0.8	0.75	50	0.9978904	0.9957747
##	0.4	1	0.8	0.75	100	0.9989449	0.9978867
##	0.4	1	0.8	0.75	150	0.9991210	0.9982393
##	0.4	1	0.8	1.00	50	0.9966589	0.9933099
##	0.4	1	0.8	1.00	100	0.9985934	0.9971828
##	0.4	1	0.8	1.00	150	0.9989449	0.9978867
##	0.4	2	0.6	0.50	50	1.0000000	1.0000000
##	0.4	2	0.6	0.50	100	1.0000000	1.0000000
##	0.4	2	0.6	0.50	150	1.0000000	1.0000000
##	0.4	2	0.6	0.75	50	1.0000000	1.0000000

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                                                                          1.0000000
##
## Tuning parameter 'gamma' was held constant at a value of 0
   parameter 'min_child_weight' was held constant at a value of 1
## Accuracy was used to select the optimal model using the largest value.
## The final values used for the model were nrounds = 50, max depth = 2, eta
## = 0.4, gamma = 0, colsample_bytree = 0.6, min_child_weight = 1 and subsample
## = 0.5.
# let's assess the model accuracy
```

```
xgboost_model_pred <- predict(xgboost_model, X_test)
confusionMatrix(xgboost_model_pred, y_test)</pre>
```

Confusion Matrix and Statistics
##

```
Reference
##
## Prediction
                 е
                      p
##
            e 1262
##
            р
                 0 1174
##
##
                  Accuracy : 1
##
                    95% CI : (0.9985, 1)
##
       No Information Rate: 0.5181
##
       P-Value [Acc > NIR] : < 2.2e-16
##
##
                     Kappa : 1
##
##
    Mcnemar's Test P-Value : NA
##
##
               Sensitivity: 1.0000
##
               Specificity: 1.0000
##
            Pos Pred Value : 1.0000
##
            Neg Pred Value : 1.0000
                Prevalence: 0.5181
##
##
            Detection Rate: 0.5181
##
      Detection Prevalence: 0.5181
##
         Balanced Accuracy: 1.0000
##
##
          'Positive' Class : e
##
```