

Random-Forest-Carseats-sales.R

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```
library(ISLR)

## Warning: package 'ISLR' was built under R version 4.0.2

data("Carseats")
Data<- Carseats[sample(nrow(Carseats)),]
attach(Data)

# We introduce the variable High to solve a classification problem as opposed to a regression problem
High <- as.factor(ifelse(Sales >= 8, "YES", "No"))
Data <- data.frame(Data,High)
Data <- Data[,-1]
colnames(Data)[11] <- "Target"

# Random Forest Model
library(randomForest)

## Warning: package 'randomForest' was built under R version 4.0.2
## randomForest 4.6-14
## Type rfNews() to see new features/changes/bug fixes.

rf <- randomForest(Target ~ ., data = Data, mtry = sqrt(ncol(Data) - 1), ntree = 300, proximity = T, imp
rf

##
## Call:
## randomForest(formula = Target ~ ., data = Data, mtry = sqrt(ncol(Data) - 1), ntree = 300, prox
##           Type of random forest: classification
##           Number of trees: 300
## No. of variables tried at each split: 3
##
##           OOB estimate of  error rate: 19.75%
## Confusion matrix:
##           No YES class.error
## No   209   27   0.1144068
## YES   52  112   0.3170732

importance(rf, type = 2)

##           MeanDecreaseGini
## CompPrice      22.320119
## Income         19.820320
## Advertising    23.587966
## Population     15.477340
```

```
## Price          43.356971
## ShelfLoc      29.652303
## Age           22.827596
## Education     10.263366
## Urban         2.361034
## US            3.249562
```

```
#rf$proximity
rf$predicted
```

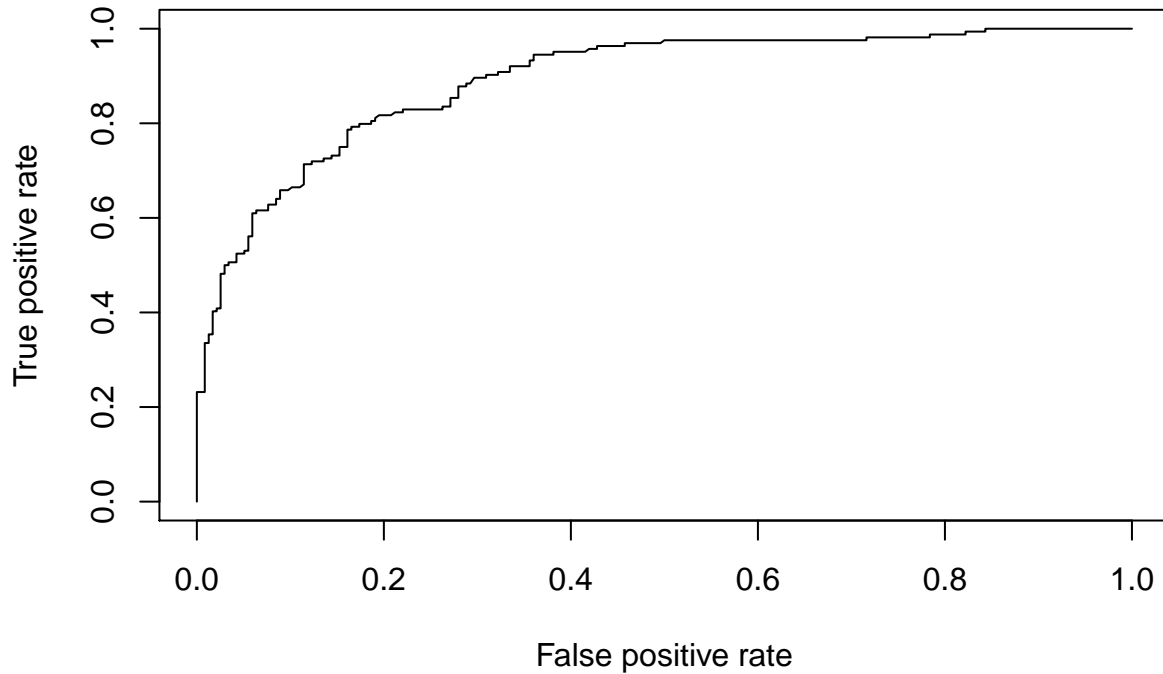
```
## 207 145 264 191 294 374 302 8 163 242 250 230 86 328 396 221 185 35 188 241
## No YES No YES YES No YES YES No YES No YES No No YES YES No No No YES
## 34 70 228 388 91 134 368 142 168 298 299 321 222 13 292 123 179 194 339 147
## YES No No No No No YES No No No No No No No YES No YES YES No No
## 281 25 385 220 394 270 240 58 63 53 341 128 218 323 105 136 387 183 283 346
## No YES YES YES No No No No No No No YES No No YES No YES No No YES No
## 231 364 219 146 76 67 99 202 72 200 130 3 320 212 47 126 42 92 177 80
## No YES YES YES No No YES No No No No YES No YES YES YES No No No No
## 55 390 61 290 389 338 160 19 192 225 9 356 332 143 27 398 66 84 17 12
## No No YES No YES No No YES YES No No No YES No YES No No No No YES
## 344 187 166 318 254 46 274 162 251 64 215 155 119 131 100 329 28 5 373 316
## No YES No No No No YES No No YES No YES No YES No No No No No No
## 278 282 74 289 331 261 11 65 171 44 348 253 118 367 210 359 102 125 50 379
## YES YES YES No No YES No YES No No YES No No No No No No No No No
## 97 288 208 153 262 137 380 129 205 127 138 276 135 78 29 350 386 336 109 400
## YES No No YES No No No No YES YES No No No YES No YES No No No YES
## 246 248 305 149 308 256 372 111 88 361 57 358 108 334 159 355 175 199 237 214
## YES No YES No No YES No YES YES YES YES YES No No YES No No No YES No
## 85 378 244 79 107 243 252 201 354 36 371 6 32 184 38 275 20 158 195 303
## No No No No No No No No YES YES YES YES No No No YES No YES YES No
## 176 284 71 345 209 139 392 287 342 10 234 189 269 116 267 52 349 69 178 255
## No No YES No YES YES No No No No YES No No No YES No YES YES YES YES
## 141 326 266 340 197 203 152 311 277 391 148 82 18 26 271 110 133 98 95 312
## No YES No YES No No YES No No No YES No YES YES YES YES No No No No
## 140 204 319 291 245 224 295 399 93 144 317 301 260 31 94 196 190 286 101 272
## YES No YES YES No No YES No No No YES No No YES No No YES YES No No
## 310 307 198 154 56 315 30 4 258 48 232 16 393 280 343 87 170 322 279 333
## YES No No No No YES No No No No No No No No YES No YES No YES No
## 115 357 233 22 104 124 236 259 313 174 51 122 384 265 120 327 353 235 238 1
## No No YES YES No No No No No No No YES No No No No YES YES No No
## 62 383 351 132 14 381 90 60 186 39 309 365 157 366 81 172 164 227 362 304
## No No YES No YES No No No No No No YES No No YES YES No No No YES
## 223 112 59 377 169 75 49 335 369 113 103 273 54 89 77 297 33 114 24 73
## No No No YES No No No YES YES YES No YES No No YES YES YES No No No
## 161 257 337 239 173 325 296 40 7 41 45 156 324 395 226 306 249 370 285 217
## No No No No YES No No No No No No YES YES No No No No YES No No
## 182 263 330 300 376 23 268 363 180 165 121 347 216 314 397 382 96 167 43 213
## YES No YES YES No No No No No No No No No No No No No No YES YES
## 247 360 37 83 293 211 15 375 181 150 229 151 352 68 206 117 2 106 21 193
## No No YES YES YES No YES No No YES No YES YES YES No No YES No No No
## Levels: No YES
```

```
#rf$votes
```

```
library(ROCR)
```

```
## Warning: package 'ROCR' was built under R version 4.0.2
```

```
score <- rf$votes[, 2]
pred <- prediction(score, Data$Target)
perf <- performance(pred, "tpr", "fpr")
plot(perf)
```



```
# How to find the best cut-off point in ROC curve
# The performance() function for ROC curve returns
# tpr, fpr and alpha-values (cut-off points). We need
# to write a function that receives these information and
# returns the best cut-off point
# Hence the input argument to the following function is perf
```

```
opt.cut <- function(perf){
  # mapply function applies the function FUN to all perf@x.values, perf@y.values,perf@alpha.values
  cut.ind <- mapply(FUN = function(x,y,p){d=(x-0)^2+(y-1)^2 # We compute the distance of all the points
    ind<- which(d==min(d)) # We find the index of the point that is closest to the corner
    c(recall = y[[ind]], specificity = 1-x[[ind]],cutoff = p[[ind]])},perf@x.values, perf@y.values,perf@a
}
```

```
BestcutOffPoint <- opt.cut(perf)
BestcutOffPoint
```

```
##           [,1]
## recall    0.7926829
## specificity 0.8347458
## cutoff    0.4285714
```