

Bootstrap aggregated sparse FPCA for classification

Hyunsung Kim

January 20, 2020

Department of Statistics
Chung-Ang University

Simulations with 2 datasets

- The growth data
 - 93 observations(60 training set, 33 test set)
 - Dense data \Rightarrow randomly sparsify with 2~6 observations
- The bone mineral density
 - 160 observations(100 training set and 60 test set)
 - On the robust bagging, 60 training set, 40 validation set and 60 test set
 - Sparse data

Simulation 1

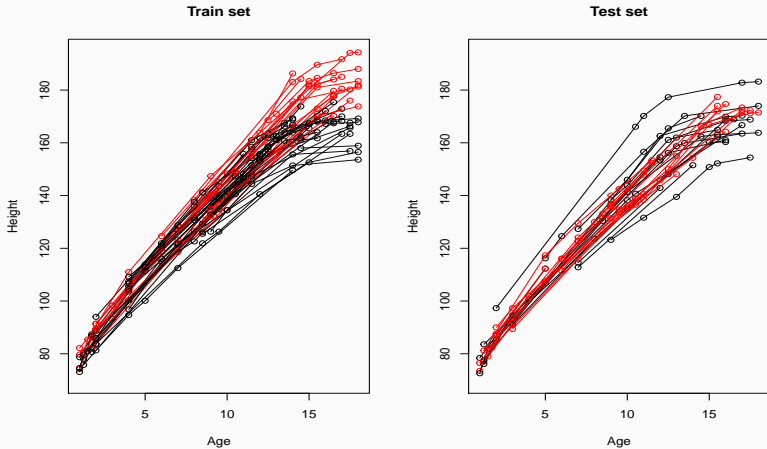


Figure 1: The growth data

Table 1: The accuracy of classifiers

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|----------|------------------------|-----------------|-------------------|------------------|-------|-------|-------|----------------|
| Single | 0.758 | 0.727 | 0.727 | 0.727 | 0.606 | 0.727 | 0.697 | 0.727 |
| Majority | 0.818 | 0.788 | 0.758 | 0.818 | 0.576 | 0.818 | 0.758 | 0.758 |

Simulation 2

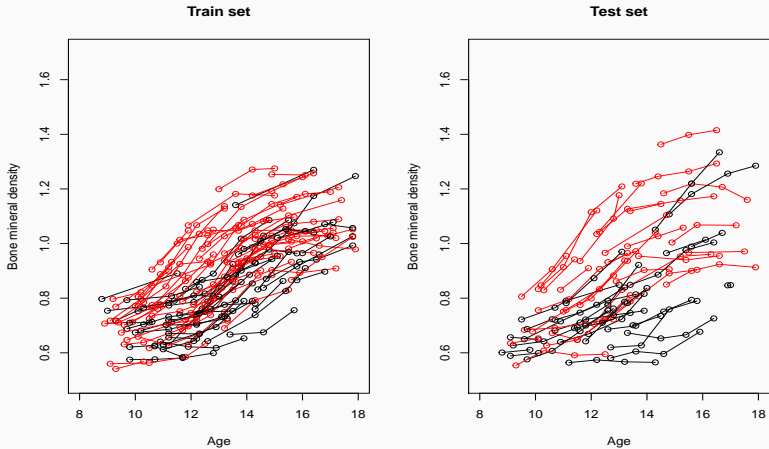


Figure 2: The bone mineral density data

Table 2: The accuracy of classifiers with each tuned hyperparameters

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|----------|------------------------|-----------------|-------------------|------------------|------|-------|-------|----------------|
| Single | 0.767 | 0.717 | 0.717 | 0.733 | 1.00 | 0.767 | 0.750 | 0.767 |
| Majority | 0.750 | 0.683 | 0.567 | 0.717 | 1.00 | 0.750 | 0.717 | 0.717 |
| OLS | 0.717 | 0.700 | 0.533 | 0.583 | 0.00 | 0.233 | 0.417 | 0.383 |
| Logit | 0.517 | 0.750 | 0.567 | 0.683 | 1.00 | 0.433 | 0.733 | 0.667 |

Table 3: The accuracy of classifiers with overall tuned hyperparameters

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|-------------|------------------------|-----------------|-------------------|------------------|------|--------------|-------|----------------|
| Single | 0.767 | 0.717 | 0.717 | 0.733 | 1.00 | 0.767 | 0.750 | 0.767 |
| Majority | 0.733 | 0.700 | 0.700 | 0.683 | 1.00 | 0.717 | 0.733 | 0.733 |
| OLS | 0.650 | 0.717 | 0.617 | 0.700 | 1.00 | 0.650 | 0.567 | 0.533 |
| Logit | 0.617 | 0.367 | 0.700 | 0.600 | 1.00 | 0.600 | 0.583 | 0.500 |
| Ridge-logit | 0.667 | 0.650 | 0.667 | 0.667 | 1.00 | 0.667 | 0.733 | 0.700 |
| OOB error | 0.733 | 0.700 | 0.700 | 0.683 | 1.00 | 0.717 | 0.733 | 0.733 |

Table 4: The accuracy of classifiers with overall tuned hyperparameters and random subspace method

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|-----------|------------------------|-----------------|-------------------|------------------|------|-------|-------|----------------|
| Single | 0.767 | 0.717 | 0.717 | 0.733 | 1.00 | 0.767 | 0.750 | 0.767 |
| Majority | 0.717 | 0.650 | 0.650 | 0.650 | 1.00 | 0.700 | 0.750 | 0.717 |
| OOB error | 0.717 | 0.667 | 0.683 | 0.683 | 1.00 | 0.717 | 0.717 | 0.750 |

Table 5: The accuracy of classifiers with overall tuned hyperparameters and BIC

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|-----------|------------------------|-----------------|-------------------|------------------|------|-------|-------|----------------|
| Single | 0.767 | 0.717 | 0.717 | 0.733 | 1.00 | 0.767 | 0.750 | 0.767 |
| Majority | 0.717 | 0.667 | 0.700 | 0.700 | 1.00 | 0.717 | 0.717 | 0.767 |
| OOB error | 0.733 | 0.667 | 0.667 | 0.683 | 1.00 | 0.733 | 0.717 | 0.717 |

Simulation results of robust bagging

Table 6: The accuracy of classifiers with each tuned hyperparameters

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|-----------|------------------------|-----------------|-------------------|------------------|------|-------|-------|----------------|
| Single | 0.733 | 0.767 | 0.700 | 0.567 | 1.00 | 0.783 | 0.667 | 0.750 |
| Majority | 0.800 | 0.767 | 0.650 | 0.767 | 1.00 | 0.783 | 0.733 | 0.750 |
| OOB error | 0.800 | 0.767 | 0.650 | 0.767 | 1.00 | 0.783 | 0.733 | 0.750 |
| Robust | 0.733 | 0.733 | NA | 0.750 | NA | 0.733 | 0.733 | 0.717 |

Simulation results of robust bagging

Table 7: The accuracy of classifiers with overall tuned hyperparameters

| Method | Logistic Regression | SVM (Linear) | SVM (Gaussian) | SVM (Sigmoid) | KNN | LDA | QDA | Naive Bayes |
|-----------|------------------------|-----------------|-------------------|------------------|------|-------|-------|----------------|
| Single | 0.733 | 0.767 | 0.700 | 0.567 | 1.00 | 0.783 | 0.667 | 0.750 |
| Majority | 0.817 | 0.767 | 0.733 | 0.767 | 1.00 | 0.783 | 0.733 | 0.767 |
| OOB error | 0.817 | 0.750 | 0.733 | 0.800 | 1.00 | 0.817 | 0.750 | 0.750 |
| Robust | 0.750 | 0.750 | 0.733 | 0.783 | NA | 0.750 | 0.783 | 0.733 |