Predicting Severity of Microsoft Office Exploits

Introduction and Background

For my individual research, I am working with a real life cybersecurity vulnerability dataset obtained from http://www.cvedetails.com. Cybersecurity vulnerabilities are defined as any exploit or security loophole in which a hacker can infiltrate a machine and gain access to a user's personal files or information (Arora et. al, 2006). The website is sectioned by product vendor and their individual products. From there, information exists on each vulnerability and severity. I want to focus specifically on vulnerabilities for Microsoft products (n=6746 vulnerabilities). From there, I want to compare various machine learning models with R that will predict the severity of future vulnerabilities that are disclosed to the public. The goal of this analysis is to account for some of the missing data, apply different learning algorithms after ensuring assumptions are met, and compare classification performance among the methods.

Methods and Materials

For this project, I have a dataset consisting of all vulnerabilities for all Microsoft products from 1999 to 2019. This dataset consists of 8 features and 1 target variable. The 8 features are all concerning the nature of the vulnerability, such as the level of access gained, the complexity of the exploit, etc. The target variable is the severity of the vulnerability, a score assigned by the National Vulnerability Database at http://nvd.nist.gov. The features with which we will predict severity are as follows:

• gained_access: A variable indicating the level of access gained by the hacker; a factor with 3 levels, "none", "user", "admin"

- access: A variable indicating the form in which the hacker has access; a factor with 3 levels, "remote", "local", "local network"
- complexity: A variable indicating how difficult the exploit is; a factor with 3 levels, "low", "medium", "high"
- confidentiality: A variable indicating how much information the hacker has access to; a factor with 3 levels, "low", "medium", "high"
- integrity: A variable indicating how much the machine being hacked was compromised; a factor with 3 levels, "low", "medium", "high"
- availability: A variable indicating how easy or hard the exploit is to perform; af factor with 3 levels, "low", "medium", "high"

The methods I will use in this project include a variety of classification techniques. The classification techniques I have chosen to implement are logistic regression, classification trees with random forest, and classification trees without random forest. We will remove the missing values of each column. This is because our predictors are categorical and thus using mean imputation or regression imputation would not be useful in any way. I will then run the various classification techniques to predict the target variable. I will compare the error rates for these methods after the analysis for each classifier (Demšar, 2006). These methods will be used for a response with 10 classes, which forces a slightly different means of analysis than 2-class responses. In the next paragraphs, I will illustrate the assumptions for each classification technique and the general process of the analysis.

We split the datasets into a training and test set using the validation set method with a 70% training and 30% test set. Then, we conducted our analysis using three methods: multinomial logistic regression, classification trees, and then classification trees again with

random forests. Multinomial logistic regression was used since it predicts a discrete variable given other independent covariates with a logit link function on our linear predictor. We also have strong assumptions for this method, such as no multicollinearity, no outliers, and independence in errors. Decision trees are a nonparametric regression and classification method that creates regions corresponding to specific values of the predictors, then assigns the maximum class probability of the response. We also implement a random forest algorithm, which constructs B bootstrapped training datasets given a subset m predictors. We follow the general rule and choose $m = \sqrt{p}$ predictors, where p is the total number of predictors. This method aids in providing decorrelated trees and reduces the variance of our prediction. Note that each of these classifiers do not assume linearity, which we cannot do since all our covariates are categorical.

Analysis and Results

For each method, we first constructed our model on the training data. We then predicted our model with the test data and classified our posterior probabilities using Bayes rule (choosing the highest posterior probability of the classes, and classifying the respective observation into that class), and then calculated our test error rate by comparing our predicted classifications to our test set observations.

Multinomial Logistic Regression

For logistic regression, we first built a model with all available predictors, then used best subset selection to determine which were most important. The model obtained with best subset selection is below. π_i is the probability of severity belonging to class i.

$$\begin{split} \log(\frac{\hat{\pi}_i}{1-\hat{\pi}_i}) &= \beta_0 + \beta_1 * \texttt{gained_access}_i - \beta_2 * \texttt{access}_i - \beta_3 * \texttt{complexity}_i \\ &- \beta_4 * \texttt{confidentiality}_i - \beta_5 * \texttt{integrity}_i - \beta_6 * \texttt{availability}_i + \epsilon \end{split}$$

After building this model, we conducted a deviance test on it to see if it performed as good as the saturated model with all predictors. Our hypothesis test is as follows:

 $H_0: l_{\text{saturated}} = l_{\text{fitted}}$ $H_a: l_{\text{saturated}} \neq l_{\text{fitted}}$

We obtained a very high p-value of 1, which may be a result of overfitting the data. A p-value greater than $\alpha = 0.05$ tells us that we fail to reject the null hypothesis H_0 , indicating that our fitted model is as good as the saturated model. As peculiar as the high p-value is, we have no better alternative to fit the data, so we continue our analysis with the model above.

We then used the model to predict on our test dataset. We obtained our posterior probabilities π_i and implemented Bayes classification rule for each observation I in the test set. This means the observation is classified with severity with its highest class probability. With this model, we obtained a test error rate of 0.0257, which is an indication of a fairly good classifier. We will now assess whether various implementations of classification trees perform better in this regard.

Classification Trees

For this section, we first construct a classification tree with all available predictors, then prune it back and select the subtree that leads to the largest reduction in the Gini index. The Gini index is a measure of the "impurity" of a node in a decision tree. Purity of a node is the ability to label an observation as a specific class. If a node has multiple class labels, it is considered impure, and if it only has one class label, it is considered pure. Pruning the tree leads to a reduction in the impurity of a node, which should give us a better classification performance.

After pruning the tree, we calculate the test error rate of the unpruned tree and compare it to the pruned tree. The results are in Table 1 below.

Tree Type	Test Error Rate
Unpruned	0.101
Pruned	0.259

Table 1: Comparison of Decision Tree Errors

Surprisingly, the unpruned tree consists of better predictive performance. This may be because we are losing too much information with the pruned tree, and if we were to include more information to lower the error rate, then we would hardly be better off than versus using the unpruned tree. Both trees are displayed below in Figure 1 and 2.

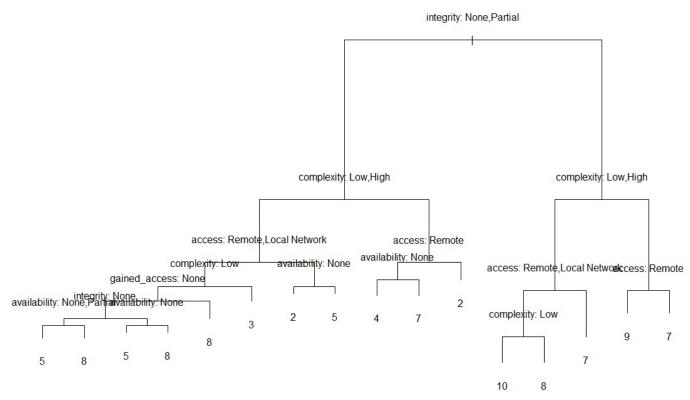
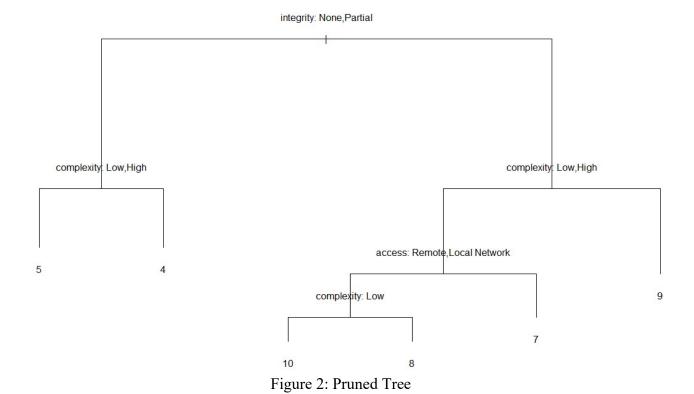


Figure 1: Unpruned Tree



It is evident that pruning the tree when using strictly categorical predictors is not optimal. With the pruned tree, we see above that all classes are not even accounted for in classification of the response, so of course there will be misclassification. Using a method like this leads to high variance and high error rates.

Thankfully, there is a better way to use classification trees for prediction, and that is with the implementation of a random forest algorithm. With random forest, we construct B = 500 bootstrapped trees with a subset m = 3 of our p predictors. We chose B = 500 since this led to the lowest error rate among the values of 250, 500, 1000, and 2000. This also significantly reduced computation time along with providing the lowest error rate. We chose m = 3 since we had p = 7 predictors total, and a good rule of thumb is to use $m = \sqrt{p}$ predictors as we indicated earlier. This will help lower variance in our classification and improve predictive power. For the random

forest implementation, we obtained a test error rate of 0.0262, very low and similar to multinomial logistic regression.

Another advantage of bootstrapping over many trees is that we can construct a plot of variable importance to show which predictors are the most important in modeling. This is measured by the decrease of the Gini index induced by each split over a given predictor, and is averaged over the B trees. The variable importance plot is given below.

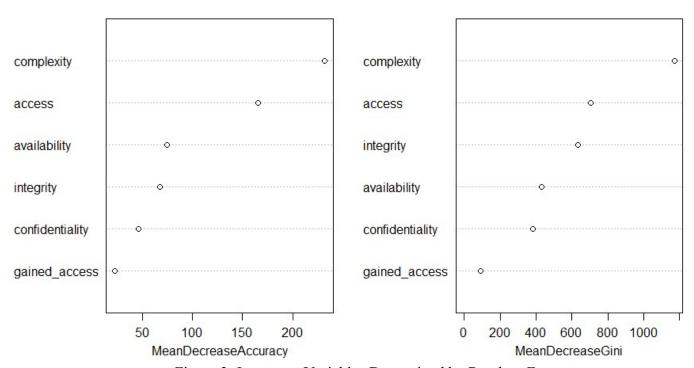


Figure 3: Important Variables Determined by Random Forest

The left plot details the variables that contribute the most to a lower error rate. The right plot details the variables that are most important in constructing the tree. The same variables are important in both. Knowing this is helpful and gives an at-a-glance look at which variables contribute most to predicting our response successfully.

Discussion and Summary

Our results are summarized in the table below.

Method	Test Error Rate
Multinomial Logistic Regression	0.0257
Unpruned Tree	0.1007
Pruned Tree	0.2593
Random Forest	0.0262

Table 2: Comparison of All Error Rates

When conducting this analysis, the main goal was to build a model with low error rates to provide good predictive performance for the severity score. We used three methods: logistic regression, classification trees with unpruned and pruned trees, and random forest. Overall, our results show that logistic regression and random forest perform best with this data. We obtain similarly low test error rates for these methods on both datasets.

The next goal was determining which variables are most important in predicting the severity score. Through best subset selection for logistic regression and constructing a variable importance plot for random forest, we determined that our most important predictor was complexity, a factor indicating how difficult it is to perform the exploit. We also observed that this is one of the important splits that leads to a large reduction in the test error rate and Gini index in our random forest analysis.

Future analysis that can be conducted to further increase predictive performance could be to consider different classification methods, like support vector machines with various kernels, a more versatile classifier. We would expect it to perform similarly to logistic regression (since the

theory behind both methods are very intertwined), but it may lead to better predictive performance if the classes are well separated. This could lead to better estimates of our classes and would help predict the correct classification. Overall, our results show that logistic regression and random forest perform best in predictive performance. We determined the most important predictors using the results of these methods and were able to adequately predict the severity with a relatively low error rate.

References

- Arora, A., Nandkumar, A. & Telang, R. Does information security attack frequency increase with vulnerability disclosure? An empirical analysis. *Inf Syst Front* **8**, 350–362 (2006). https://doi.org/10.1007/s10796-006-9012-5
- Demšar, J. Statistical Comparisons of Classifiers over Multiple Data Sets. *Journal of Machine Learning Research*, 7, 1–30, (2006). https://dl.acm.org/doi/10.5555/1248547.1248548
- Horton, N. J. & Kleinman, K. P. A Comparison of Missing Data Methods and Software to Fit Incomplete Data Regression Models, *The American Statistician*, **61:1**, 79-90, (2007). https://amstat.tandfonline.com/doi/abs/10.1198/000313007X172556

Appendix (R Code)

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```
#misc
library(class)
library(caret)
## Loading required package: lattice
## Loading required package: ggplot2
library(MASS)
library(tidyverse)
## Warning: package 'tidyverse' was built under R version 3.6.3
## -- Attaching packages ------
----- tidyverse 1.3.0 --
## v tibble 2.1.3 v dplyr 0.8.3
## v tidyr 1.0.0 v stringr 1.4.0
## v readr 1.3.1 v forcats 0.4.0
## v purrr 0.3.3
## -- Conflicts ---------------
---- tidyverse conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
## x purrr::lift() masks caret::lift()
## x dplyr::select() masks MASS::select()
library(nnet)
#model selection
library(leaps)
#ROC / AUC
library(ROCR)
## Loading required package: gplots
##
## Attaching package: 'gplots'
## The following object is masked from 'package:stats':
##
##
       lowess
#trees
library(tree)
```

```
## Registered S3 method overwritten by 'tree':
##
     method
                from
##
     print.tree cli
library(DAAG)
##
## Attaching package: 'DAAG'
## The following object is masked from 'package:MASS':
##
##
       hills
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':
##
##
       margin
library(gbm)
## Loaded gbm 2.1.5
```

Data cleaning

```
# import data
cyber = read.csv("data_postmerge.csv", header=TRUE, fileEncoding="UTF-8-BOM")
# convert target variable to categorical
cyber = cyber %>%
  mutate(score = case when(
                                ~ "0",
    score < 0.5
    score >= 0.5 & score < 1.5 ~ "1",
    score >= 1.5 & score < 2.5 ~ "2"
    score >= 2.5 \& score < 3.5 ~ "3",
    score >= 3.5 \& score < 4.5 \sim "4",
    score >= 4.5 \& score < 5.5 \sim "5"
    score >= 5.5 & score < 6.5 ~ "6",
    score >= 6.5 & score < 7.5 ~ "7"
    score >= 7.5 \& score < 8.5 \sim "8",
    score >= 8.5 & score < 9.5 ~ "9",
   score >= 9.5
```

```
))
# remove cve_id, pubdate, upd_date, auth (only has one level)
drop = c("cve_id","pubdate","upd_date", "auth")
cyber = cyber[,!(names(cyber) %in% drop)]
head(cyber)
##
     score gained access access complexity confidentiality integrity
## 1
                   Admin Remote
                                      High
                                                  Complete Complete
## 2
         5
                    User Remote
                                      High
                                                   Partial
                                                             Partial
## 3
         5
                    None Remote
                                                   Partial
                                                                None
                                       Low
                                                  Complete Complete
## 4
         8
                   Admin Remote
                                      High
## 5
         7
                   Admin Local
                                                  Complete Complete
                                       Low
                   Admin Remote
## 6
         8
                                      High
                                                  Complete Complete
     availability
##
## 1
         Complete
## 2
          Partial
## 3
             None
## 4
         Complete
## 5
         Complete
## 6
         Complete
# fix data types, reorder factors
# gained access: none, user, admin
# access = remote, local, localnet
# complexity: low, med, high
# confidentiality: none, partial, complete
# integrity: none, partial, complete
# availability: none, partial, complete
cyber$score = as.factor(cyber$score)
cyber$gained_access = factor(cyber$gained_access, levels(cyber$gained_access)
[c(2,3,1)]
cyber$access = factor(cyber$access, levels(cyber$access)[c(3,1,2)])
cyber$complexity = factor(cyber$complexity, levels(cyber$complexity)[c(2,3,1)]
1)
cyber$confidentiality = factor(cyber$confidentiality, levels(cyber$confidenti
ality)[c(2,3,1)]
cyber$integrity = factor(cyber$integrity, levels(cyber$integrity)[c(2,3,1)])
cyber$availability = factor(cyber$availability, levels(cyber$availability)[c(
2,3,1)])
# remove rows with missing categorical vars
cyber = cyber[complete.cases(cyber), ]
head(cyber)
     score gained_access access complexity confidentiality integrity
##
## 1
         8
                   Admin Remote
                                      High
                                                  Complete Complete
         5
                                                             Partial
## 2
                    User Remote
                                      High
                                                   Partial
## 3
         5
                    None Remote
                                       Low
                                                   Partial
                                                                None
```

```
## 4
                   Admin Remote
                                      High
                                                  Complete Complete
         7
## 5
                   Admin Local
                                       Low
                                                  Complete Complete
                   Admin Remote
## 6
         8
                                      High
                                                  Complete Complete
##
     availability
         Complete
## 1
          Partial
## 2
## 3
            None
## 4
         Complete
## 5
         Complete
## 6
         Complete
Split test and train
set.seed(4893)
n = length(cyber[,1])
index = sample(seq(1:n), 0.7*n)
train = cyber[index,]
test = cyber[-index,]
Logistic regression
mult.glm = multinom(score ~ gained_access + access + complexity + confidentia
lity + integrity + availability, data=train, family="binomial")
## # weights: 140 (117 variable)
## initial value 10872.806809
## iter 10 value 3248.674952
## iter 20 value 2630.013262
## iter 30 value 1524.199335
## iter 40 value 995.753887
## iter 50 value 815.464879
## iter 60 value 682.808187
## iter 70 value 588.611714
## iter 80 value 527.149406
## iter 90 value 459.701423
## iter 100 value 418.469115
## final value 418.469115
## stopped after 100 iterations
summary(mult.glm)
## Warning in sqrt(diag(vc)): NaNs produced
## Call:
## multinom(formula = score ~ gained_access + access + complexity +
       confidentiality + integrity + availability, data = train,
##
##
       family = "binomial")
##
## Coefficients:
      (Intercept) gained_accessUser gained_accessAdmin accessLocal
## 10
        -40.38833
                          -31.46761
                                              67.96707 -244.0814830
```

2

107.69860

-85.19440

87.69532

0.2226187

```
## 3
                           -66.40251
                                                 27.37301
                                                           -12.9671398
         63.04913
## 4
        102.65703
                            27.08158
                                                23.59290
                                                           -12.8423698
## 5
         97.35077
                            29.23569
                                                -65.94085
                                                           -26.7233638
## 6
                            22.42036
                                                19.35131
                                                           -44.6231889
         84.30426
## 7
         57.95515
                            20.73722
                                                31.26741
                                                          -72.6494168
       -149.57236
                                                29.33548 -296.3383336
## 8
                            24.35372
## 9
       -125.09575
                             3.95082
                                                67.15445 -350.4657421
##
      accessLocal Network complexityMedium complexityHigh
## 10
                -167.86528
                                  -131.52357
                                                 -387.422096
## 2
                  70.00194
                                    23.40077
                                                   -5.332377
## 3
                 110.99235
                                    21.43250
                                                   38.662556
## 4
                  60.81988
                                    24.14984
                                                  -10.605658
## 5
                  51.77469
                                    16.14063
                                                  -24.408123
## 6
                  40.73572
                                    15.92838
                                                  -55.435065
## 7
                  19.21141
                                    15.74840
                                                 -106.733793
## 8
                  13.15296
                                   -44.01745
                                                 -166.056838
## 9
                -245.40047
                                   -71.29662
                                                 -279.549604
      confidentialityPartial confidentialityComplete integrityPartial
##
## 10
                     26.48499
                                             97.546088
                                                                5.299824
## 2
                     18.63391
                                            -70.974977
                                                             -103.231085
## 3
                     23.48621
                                            -52.775953
                                                              -98.723666
## 4
                     29.20328
                                            -41.259347
                                                              -92.429058
## 5
                                            -13.658466
                                                              -85.305382
                     36.62271
## 6
                     44.24640
                                              1.336491
                                                              -76.233552
## 7
                     55.36745
                                             30.049768
                                                              -69.449797
## 8
                     69.69643
                                            245.080675
                                                              -38.977811
## 9
                     71.37994
                                             48.535469
                                                               15.925781
      integrityComplete availabilityPartial availabilityComplete
##
## 10
               162.39725
                                   64.3551789
                                                          101.49752
## 2
               -77.30960
                                   -0.4889323
                                                          -45.14913
## 3
               -50.79093
                                    5.3712164
                                                          -21.09623
## 4
               -74.70170
                                    9.3414572
                                                          -10.61642
## 5
               -28.65418
                                   18.5986272
                                                           18.59447
## 6
                                                           45.05417
                -1.04338
                                   25.2858023
## 7
                32.03011
                                   37.9108522
                                                           73.94109
## 8
             -119.49850
                                  201.7544828
                                                          283.46975
## 9
               299.81500
                                  106.9595676
                                                           96.18774
##
## Std. Errors:
      (Intercept) gained_accessUser gained_accessAdmin accessLocal
##
                                            4.430858e+01 1.756685e+02
## 10
        24.592604
                                  NaN
## 2
         6.743738
                                  NaN
                                                      NaN 2.761451e+00
                                            3.023791e-03 2.393204e+01
## 3
         4.780940
                        5.388545e-09
         6.312208
                        2.668575e+00
                                                      NaN 3.967353e+00
## 4
                                                      NaN 4.657587e+00
## 5
         6.322285
                        2.104070e+00
                                            1.154276e+02 5.362405e+00
## 6
         6.420639
                        1.523677e+00
## 7
        15.749201
                        1.511615e+00
                                            1.696972e+01 1.728226e+01
## 8
        19.781339
                        1.599706e+00
                                            1.700628e+01 2.776795e+01
## 9
        22.622486
                        1.065630e-07
                                            4.430859e+01 4.049343e-42
      accessLocal Network complexityMedium complexityHigh
```

```
## 10
             3.291512e-08
                                         NaN
                                                        NaN
## 2
             5.812967e+00
                                   3.066919
                                                   3.249953
## 3
             4.920538e+00
                                   3.245607
                                                   3.026234
## 4
             5.667832e+00
                                   2.800674
                                                   4.032731
## 5
             5.554646e+00
                                   2.798606
                                                   4.899164
## 6
             5.548579e+00
                                   2.881433
                                                  17.916223
## 7
             1.269983e+01
                                   3.001760
                                                 129.636309
## 8
             1.296507e+01
                                  45.994268
                                                  83.644036
## 9
             2.656915e-78
                                  37.752694
                                                 260.919765
##
      confidentialityPartial confidentialityComplete integrityPartial
## 10
                1.589082e-05
                                              36.29068
                                                               13.168562
                                              20.51878
## 2
                6.003605e+00
                                                                6.714083
## 3
                5.392443e+00
                                              24.09012
                                                                6.311950
## 4
                5.205299e+00
                                              12.97918
                                                                6.170581
                5.181372e+00
## 5
                                              12.92748
                                                                6.200252
## 6
                5.211551e+00
                                              13.06024
                                                                6.237020
## 7
                1.010842e+01
                                              17.68715
                                                                6.860304
## 8
                7.415812e+00
                                              28.37150
                                                                7.414576
## 9
                2.868058e+01
                                              53.34531
                                                               28.680576
##
      integrityComplete availabilityPartial availabilityComplete
## 10
           36.290682296
                                                           36.29068
                                   13.168562
           12.436760560
## 2
                                   14.097838
                                                         232.68211
## 3
            9.789913386
                                                           74.60844
                                   14.468492
## 4
            0.002588842
                                   14.346666
                                                           70.69552
## 5
            9.275972983
                                   14.411817
                                                           70.71065
## 6
            9.015250243
                                   14.487309
                                                           70.74907
## 7
           15.146800361
                                   18.428524
                                                           72.53205
## 8
           42.634037970
                                    7.414576
                                                           58.22768
## 9
           18.372478916
                                   28.680576
                                                           52.44715
##
## Residual Deviance: 836.9382
## AIC: 1070.938
# best subset
#(bss.req.sum = summary(reqsubsets(score ~ gained access + access + complexit
y + confidentiality + integrity + availability, data=train)))
#which.max(bss.reg.sum$adjr2)
# best includes all covariates
# deviance test
1-pchisq(mult.glm$deviance, mult.glm$edf, lower.tail = FALSE)
## [1] 1
```

$$H_0$$
: $l_{\text{saturated}} = l_{\text{fitted}}$
 H_a : $l_{\text{saturated}} \neq l_{\text{fitted}}$

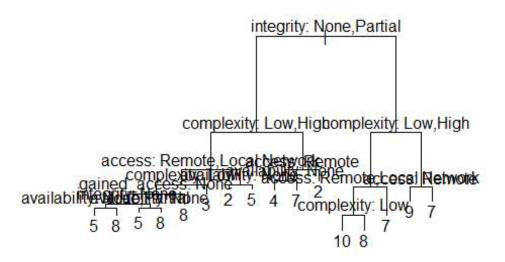
Fail to reject H_0 , so then the fitted model is as good as the saturated model.

```
pred.glm = predict(mult.glm, test, type="class")
glm.ER = sum(pred.glm != test$score) / length(test$score)
glm.ER
## [1] 0.0256917
table.glm = table(test$score, pred.glm)
table.glm
##
      pred.glm
##
        1 10
                2
                   3
                       4
                           5
                              6
                                  7
                                      8
                                         9
##
    1
         0
            0
                0
                   0
                       0
                           0
                              0
                                         0
                                      0
##
    10
         0 75
                0
                   0
                       0
                           0
                              0
                                      0
##
    2
         0
           0 108
                  1
                       0
                           0
                              0
                                         0
##
    3
         0
                  42
                       0
                          0
                                         0
##
           0
                   0 232 14
                                 0
                                      0
    4
         0
                              0
                                        0
                0
                       0 289
    5
         0 0
                             1
                                      0
                                        0
##
                0
                   2
##
    6
        0 0
                0
                       0
                          1 37 7
                                      0
                   0
                              0 264 17
##
    7
        0 0
                0
                   0
                       0
                           0
##
    8
        0 0
                0
                   0
                       0
                           0
                              0
                                  0 347
                                         1
                0
##
    9
         0 8
                   0 0 0
                              0
                                  0
                                      0 578
```

Decision trees

Unpruned tree

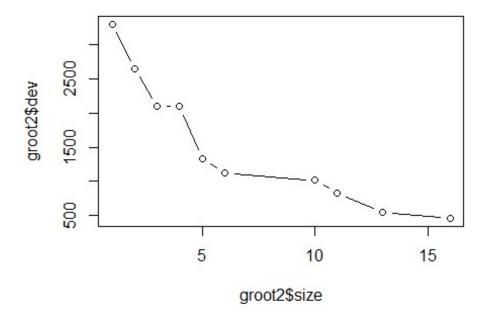
```
# decision tree, unpruned
groot1 = tree(score ~ gained_access + access + complexity + confidentiality +
integrity + availability, data=train)
summary(groot1)
##
## Classification tree:
## tree(formula = score ~ gained access + access + complexity +
##
       confidentiality + integrity + availability, data = train)
## Variables actually used in tree construction:
## [1] "integrity"
                       "complexity"
                                                       "gained_access"
                                     "access"
## [5] "availability"
## Number of terminal nodes: 16
## Residual mean deviance: 0.565 = 2659 / 4706
## Misclassification error rate: 0.09297 = 439 / 4722
plot(groot1)
text(groot1, pretty = 0)
```



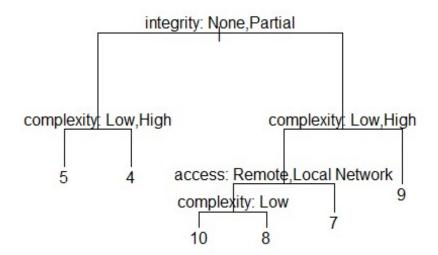
```
# test error rate for unpruned tree
pred.tree = predict(groot1, newdata = test, type = "class")
table(test$score, pred.tree)
##
     pred.tree
##
        1 10
                        5
                                     9
              2
                     4
                           6
                                  8
##
    1
        0
          0
                     0
                        0
                           0
                                     0
              0
                 0
##
    10
        0 75
              0
                 0
                     0
                       0
                           0 0
                                    0
       0 0 92 1 0 16
                                  0 0
##
    2
                           0 0
##
    3
       0 0
             0 41
                     0
                       1
                           0
                             0
                                  0 0
##
    4 0 0 11 10 184 18
                           0 23
                                  0 0
       0 0 20 23
##
    5
                    0 247
##
   6 0 0 0 0 13 11
                           0 14
                                 7
   7 0 0 0
##
                 0
                    2
                       0
                           0 262 17
    8 0 3
##
              0
                 0
                     0
                        4
                           0
                              0 341
                                     0
##
    9
        0 8
                 0
                     0 0
              0
                           0
                              0
                                  0 578
tree.ER1 = sum(pred.tree != test$score) / length(test$score)
tree.ER1
## [1] 0.1007905
```

Prune tree

```
set.seed(4893)
groot2 <- cv.tree(groot1, FUN = prune.misclass)
plot(groot2$size, groot2$dev, type = "b")</pre>
```



```
groot3 = prune.misclass(groot1, best = 6)
plot(groot3)
text(groot3, pretty = 0)
```



```
# test error rate for pruned tree
pred.tree2 = predict(groot3, newdata = test, type = "class")
table(test$score, pred.tree2)
##
      pred.tree2
##
        1
           10
                          5
                                     8
                2
                   3
                       4
                              6
                                  7
##
    1
         0
           0
                0
                   0
                       0
                          0
                              0
                                         0
          75
##
    10
        0
                       0
                          0
                              0
                                         0
##
    2
                   0 25 84
        0
                0
                              0
                                 0
                                     0
                                        0
##
    3
        0 0
                0
                   0
                       0
                          42
                              0 0
                                     0 0
##
    4
        0 0
                0
                   0 213
                          33
                                0
                                     0 0
                              0
##
    5
        0 0
                0
                   0
                     6 284
                              0
                                  0
                                     2 0
##
    6
       0 0
                0
                   0 26
                                1
                                       0
                          18
                              0
                                     0
##
    7
        0 0
                0
                   0 61
                          16
                              0 165
                                     1 38
            3
##
    8
        0
                0
                   0
                       0 161
                              0
                                  0 184
                                         0
    9
            8
                                  0
##
                   0
                       0
                          0
                              0
                                     0 578
tree.ER2 = sum(pred.tree2 != test$score) / length(test$score)
tree.ER2
## [1] 0.2593874
```

Then use RF algorithm. Bagging will not be that useful since it will lead to correlated trees. Good RF default for classification tree is $m = \sqrt{p}$.

```
set.seed(4893)
#random forest
rf = randomForest(score ~ gained_access + access + complexity + confidentiali
ty + integrity + availability, data = train, mtry = 3, importance = TRUE)
pred.rf = predict(rf, newdata = test, type = "class")
table(test$score, pred.rf)
##
      pred.rf
##
         1 10
                 2
                     3
                         4
                             5
                                 6
                                     7
                                        8
                                            9
##
                                 0
                                            0
    1
         0
            0
                 0
         0 75
##
    10
                 0
                     0
                         0
                             0
                                 0
                                        0
                                            0
         0
             0 108
                   1
                         0
                           0
                                 0
                                        0
                                            0
##
    2
    3
         0 0
                 0 42
                         0
                                    0
##
                             0
                                 0
                                        0
##
    4
                     0 231
                            15
                                 0
                                        0
                                            0
         0 0
                 0
                         0 290
##
    5
        0 0
                 0
                   2
                                0
                                    0
                                        0
                                           0
##
    6
         0 0
                 0
                     0
                         0
                             2
                                36
                                        0
    7 0 0
##
                 0
                     0
                         0
                             0
                                0 264 17
                                            0
##
    8
         0
             0
                 0
                     0
                         0
                             1
                                 0
                                     0 347
                                            0
##
    9
             8
                                 0
                                        0 578
rf.ER = sum(pred.rf != test$score) / length(test$score)
rf.ER
## [1] 0.02618577
importance(rf)
```

```
5
##
                            10
                                       2
                                                3
## gained access
                                16.30574 15.01260
                                                   12.97624
                   0 5.733397
                                                             11.99814
## access
                   0 51.854853 123.79322 41.67151
                                                   77.01343 106.33018
## complexity
                   0 68.007002 18.92748 77.36292 186.80744 199.48269
## confidentiality 0 20.563223
                                58.94821 25.01669
                                                   53.69949
                                                             46.73367
## integrity
                   0 29.929166
                                63.24770 43.91000
                                                   65.52387
                                                             78.08661
## availability
                   0 17.504721
                                66.16032 41.05658
                                                   87.87584
                                                             82.09573
##
                          6
                                                   -2.28595
## gained_access
                   12.46650
                             -2.890692
                                         9.484457
## access
                   43.80140 135.445601
                                        84.235769
                                                   58.74445
## complexity
                   34.06054
                             51.817505 160.750655 146.80181
## confidentiality 30.01398
                             23.367412
                                        21.036135
                                                   17.08437
## integrity
                   33.61535
                             38.391059
                                        35.991842
                                                   37.65700
## availability
                   34.91518 25.644446 25.313160 16.82640
##
                   MeanDecreaseAccuracy MeanDecreaseGini
## gained_access
                               22.54789
                                                92.94951
## access
                              165.40346
                                               703.44604
## complexity
                              231.80518
                                              1171.56132
## confidentiality
                               46.43269
                                               384.09777
## integrity
                               67.40184
                                               635.57915
## availability
                               74.47835
                                               430.59264
varImpPlot(rf)
```

rf

