MostSimple Prediction Task with mlr3

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Simple RoadMap

- 0. Motivation!!!!
- 1. Define Data with Y and X
- 2. Define Learner, Task, Evaluation
- 3. SubSampling
- 4. Learning
- 5. Prediction
- 6. Evaluation

SetUp

• ranger パッケージをインストール

```
R2 <- msr("regr.rsq") # Define Evaluation with R2
```

Modefied Learner

```
Bagging <- lrn("regr.ranger") # Define Bagging
Bagging$param_set$values$mtry <- ncol(Data) - 1

LargeForest <- lrn("regr.ranger") # Define Larger Forest
LargeForest$param_set$values$num.trees <- 2000</pre>
```

SubSampling

```
Group <- partition(Task, ratio = 0.8) # 0.8 for tainning, 0.2 for testing</pre>
```

Learning

```
OLS$train(Task, Group$train)
Tree$train(Task, Group$train)
RandomForest$train(Task,Group$train)
Bagging$train(Task,Group$train)
LargeForest$train(Task,Group$train)
```

Prediction

```
PredOLS <- OLS$predict(Task, Group$test)

PredTree <- Tree$predict(Task, Group$test)

PredRandomForest <- RandomForest$predict(Task, Group$test)

PredBagging <- Bagging$predict(Task, Group$test)</pre>
```

```
PredLargeForest <- LargeForest$predict(Task, Group$test)</pre>
```

Evaluation

```
redOLS$score(R2)

regr.rsq
0.5103169

PredTree$score(R2)

regr.rsq
0.4760191

PredRandomForest$score(R2)

regr.rsq
0.6048222

PredBagging$score(R2)

regr.rsq
0.5903706

PredLargeForest$score(R2)

regr.rsq
0.6044596
```