Mathematical Methods for Artificial Intelligence Lab 4 - Random Forest

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# 1 Random Forest

## 1.1 Required packages

library(data.table)  
library(SmartEDA)  
library(dplyr)  
library(ggplot2)  
library(caret)  
library(randomForest)  
library(janitor)  
library(tictoc)  
library(tidyr)  
library(tibble)  
library(ggrepel)  
  
# Function for 4 class accuracy from confusion matrix  
classAcc <- function(confusionMatrix) {  
 class1 <- round(confusionMatrix[1, 1] / sum(confusionMatrix[, 1]) \* 100, 1)  
 class2 <- round(confusionMatrix[2, 2] / sum(confusionMatrix[, 2]) \* 100, 1)  
 class3 <- round(confusionMatrix[3, 3] / sum(confusionMatrix[, 3]) \* 100, 1)  
 class4 <- round(confusionMatrix[4, 4] / sum(confusionMatrix[, 4]) \* 100, 1)  
 acc <- c(class1, class2, class3, class4 )  
 names(acc) <- colnames(confusionMatrix)  
 return(acc)  
}

## 1.2 Parallel processing

library(parallel)   
no\_cores <- detectCores() - 1  
library(doParallel)  
cl <- makePSOCKcluster(no\_cores)  
registerDoParallel(cl)

## 1.3 Reading Data

set.seed(123)  
  
data\_original <- fread("activity.csv")  
data\_names <- read.table("names.txt") %>%   
 rename(column\_names = V1)

## 1.4 Data Preparation

length(data\_names$column\_names)

## [1] 535

n\_distinct(data\_names$column\_names)

## [1] 417

There are 535 provided column names, but only 417 are distinct, it means we have some duplicated names, we need to make them unique. To do that, for duplicated names we’ll add a unique ID at the end:

data <- data\_original  
colnames(data) <- data\_names$column\_names  
  
data <- data %>%   
 clean\_names()  
  
n\_distinct(colnames(data))

## [1] 535

## 1.5 EDA, first look at the dataset

ExpData(data,type = 1)

## Descriptions Value  
## 1 Sample size (nrow) 4480  
## 2 No. of variables (ncol) 535  
## 3 No. of numeric/interger variables 534  
## 4 No. of factor variables 0  
## 5 No. of text variables 1  
## 6 No. of logical variables 0  
## 7 No. of identifier variables 0  
## 8 No. of date variables 0  
## 9 No. of zero variance variables (uniform) 4  
## 10 %. of variables having complete cases 100% (535)  
## 11 %. of variables having >0% and <50% missing cases 0% (0)  
## 12 %. of variables having >=50% and <90% missing cases 0% (0)  
## 13 %. of variables having >=90% missing cases 0% (0)

We have a dataset of 4480 observations with 535 variables, only 1 variable has text format. All variables have no missing values. We can see that there are 4 variables with zero variance, we’ll remove those later.

Let’s look at the response variable:

data %>%   
 group\_by(activity) %>%   
 summarise(n = n()) %>%   
 mutate(n\_prop = round(n / sum(n) \* 100, 2))

## # A tibble: 4 x 3  
## activity n n\_prop  
## <chr> <int> <dbl>  
## 1 emotional 1120 25  
## 2 mental 1120 25  
## 3 neural 1120 25  
## 4 physical 1120 25

We have perfectly balanced response variable with 4 classes.

We’ll change the response variable to factor type.

data <- data %>%   
 mutate\_if(is.character, as.factor)

data %>%   
 select(nearZeroVar(data)) %>%   
 summary()

## ecg\_p\_vfl\_kurtosis ecg\_p\_lf\_kurtosis it\_vlf\_kurtosis it\_lf\_kurtosis\_2  
## Min. :1.5 Min. :1 Min. :1.5 Min. :1   
## 1st Qu.:1.5 1st Qu.:1 1st Qu.:1.5 1st Qu.:1   
## Median :1.5 Median :1 Median :1.5 Median :1   
## Mean :1.5 Mean :1 Mean :1.5 Mean :1   
## 3rd Qu.:1.5 3rd Qu.:1 3rd Qu.:1.5 3rd Qu.:1   
## Max. :1.5 Max. :1 Max. :1.5 Max. :1

As mentioned previously, we have 4 variables with zero variance, we will remove those columns.

data <- data %>%   
 select(-nearZeroVar(data))

We should look at the correlation between variables

# Correlation  
  
corr\_simple <- function(df,sig=0.5){  
 corr <- cor(df)  
 #prepare to drop duplicates and correlations of 1   
 corr[lower.tri(corr,diag=TRUE)] <- NA   
 #drop perfect correlations  
 corr[corr == 1] <- NA   
 #turn into a 3-column table  
 corr <- as.data.frame(as.table(corr))  
 #remove the NA values from above   
 corr <- na.omit(corr)   
 #select significant values   
 corr <- subset(corr, abs(Freq) > sig)   
 #sort by highest correlation  
 corr <- corr[order(-abs(corr$Freq)),]   
 return(corr)  
}  
  
correlation\_matrix = cor(data %>% select(-activity, -subject\_index))  
  
length(findCorrelation(correlation\_matrix, cutoff = 0.99))

## [1] 309

length(findCorrelation(correlation\_matrix, cutoff = 0.95))

## [1] 369

length(findCorrelation(correlation\_matrix, cutoff = 0.9))

## [1] 389

We have 309 variables with correlation greater than 0.99, we will remove those variables.

data <- data %>%   
 select(-findCorrelation(correlation\_matrix, cutoff = 0.99))

We’ll convert subject index column to factor type:

data %>%   
 select(subject\_index) %>%   
 table()

## .  
## 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20   
## 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112   
## 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40   
## 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112 112

data <- data %>%   
 mutate(subject\_index = as.factor(subject\_index))

Let’s look how obersvations are distributed across subjects and activity types:

data %>%   
 group\_by(subject\_index, activity) %>%   
 summarise(n = n()) %>%   
 pivot\_wider(names\_from = activity, values\_from = n)

## # A tibble: 40 x 5  
## # Groups: subject\_index [40]  
## subject\_index emotional mental neural physical  
## <fct> <int> <int> <int> <int>  
## 1 1 28 28 28 28  
## 2 2 28 28 28 28  
## 3 3 28 28 28 28  
## 4 4 28 28 28 28  
## 5 5 28 28 28 28  
## 6 6 28 28 28 28  
## 7 7 28 28 28 28  
## 8 8 28 28 28 28  
## 9 9 28 28 28 28  
## 10 10 28 28 28 28  
## # ... with 30 more rows

Each person has 28 observations of each activity. We are not going to use Out-of-Bag score for tuning parameters as this would be misleading. Same person with the same activity could be splited into different sets and the result based on OOB could be misleading. We are not going to have this problem with Cross Validation, as we can specify folds to be grouped according to subjects.

## 1.6 Fitting Random Forest Model

### 1.6.1 Tune with OOB

Let’s look at the optimal mtry value based on OOB and number of trees = 500

tic()  
png(file = "Tune\_oob.png", width = 1200, height = 850)  
rf\_tune <- tuneRF(data %>%   
 select(-subject\_index, -activity),  
 data$activity,   
 mtryStart = 2,   
 ntreeTry = 500,  
 stepFactor = 3,  
 improve = 0.001,  
 trace = TRUE,  
 plot = TRUE)

## mtry = 2 OOB error = 1.27%   
## Searching left ...  
## mtry = 1 OOB error = 2.48%   
## -0.9473684 0.001   
## Searching right ...  
## mtry = 6 OOB error = 1.38%   
## -0.0877193 0.001

dev.off()

## png   
## 2

toc()

## 53.71 sec elapsed

Based on OOB the optimal mtry was found to be 2. We are not going to use this value as mentioned previously.

### 1.6.2 Random search

folds = groupKFold(data$subject\_index, k = 10)  
fitControl <- trainControl(## 10-fold CV  
 index = folds,  
 method = "cv",  
 number = 10,  
 classProbs = TRUE,  
 savePredictions='all',  
 verboseIter = TRUE,  
 allowParallel = TRUE,  
 search = "random")  
  
tic()  
rf\_random <- train(  
 activity ~ .,   
 data = data %>% select(-subject\_index),   
 method = "rf",   
 metric = "Accuracy",   
 tuneLength = 10,   
 trControl = fitControl)

## Aggregating results  
## Selecting tuning parameters  
## Fitting mtry = 2 on full training set

toc()

## 344.86 sec elapsed

print(rf\_random)

## Random Forest   
##   
## 4480 samples  
## 220 predictor  
## 4 classes: 'emotional', 'mental', 'neural', 'physical'   
##   
## No pre-processing  
## Resampling: Cross-Validated (10 fold)   
## Summary of sample sizes: 4256, 4256, 4032, 3920, 3584, 4368, ...   
## Resampling results across tuning parameters:  
##   
## mtry Accuracy Kappa   
## 2 0.7234375 0.6312500  
## 52 0.7196875 0.6262500  
## 61 0.7194866 0.6259821  
## 67 0.7191518 0.6255357  
## 75 0.7177009 0.6236012  
## 82 0.7203348 0.6271131  
## 101 0.7155357 0.6207143  
## 118 0.7163616 0.6218155  
## 164 0.7118304 0.6157738  
## 188 0.7123437 0.6164583  
##   
## Accuracy was used to select the optimal model using the largest value.  
## The final value used for the model was mtry = 2.

png(file = "Tune\_randomSearch.png", width = 1200, height = 850)  
plot(rf\_random)  
dev.off()

## png   
## 2

Based on random search, the optimal mtry was found to be 2. We are going to also use a grid search, to look if an optimal mtry could be smalle and closer to sqrt(m) value.

### 1.6.3 Grid Search

folds = groupKFold(data$subject\_index, k = 10)  
fitControl <- trainControl(## 10-fold CV  
 index = folds,  
 method = "cv",  
 number = 10,  
 classProbs = TRUE,  
 savePredictions='all',  
 verboseIter = TRUE,  
 allowParallel = TRUE,  
 search = "grid")  
  
rf\_grid = expand.grid(.mtry = c(seq(2,15,2), seq(rf\_random$bestTune$mtry - 4, rf\_random$bestTune$mtry + 4, 2)))  
  
tic()  
rf\_fit\_grid\_cv <- train(  
 activity ~ .,   
 data = data %>% select(-subject\_index),   
 method = "rf",   
 metric = "Accuracy",  
 tuneGrid = rf\_grid,  
 trControl = fitControl)

## Aggregating results  
## Selecting tuning parameters  
## Fitting mtry = 10 on full training set

toc()

## 188.34 sec elapsed

print(rf\_fit\_grid\_cv)

## Random Forest   
##   
## 4480 samples  
## 220 predictor  
## 4 classes: 'emotional', 'mental', 'neural', 'physical'   
##   
## No pre-processing  
## Resampling: Cross-Validated (10 fold)   
## Summary of sample sizes: 4144, 3584, 4032, 4144, 4032, 3584, ...   
## Resampling results across tuning parameters:  
##   
## mtry Accuracy Kappa   
## -2 0.7037285 0.6049713  
## 0 0.7038938 0.6051918  
## 2 0.7071181 0.6094907  
## 4 0.7101438 0.6135251  
## 6 0.7241237 0.6321649  
## 8 0.7255622 0.6340829  
## 10 0.7281415 0.6375220  
## 12 0.7229332 0.6305776  
## 14 0.7230985 0.6307981  
##   
## Accuracy was used to select the optimal model using the largest value.  
## The final value used for the model was mtry = 10.

png(file = "Tune\_gridSearch.png", width = 1200, height = 850)  
plot(rf\_fit\_grid\_cv)  
dev.off()

## png   
## 2

Using grid search we found an optimal value of mtry to be 10. We are going to use this value in our further analysis.

### 1.6.4 Tune number of trees

folds = groupKFold(data$subject\_index, k = 10)  
fitControl <- trainControl(## 10-fold CV  
 index = folds,  
 method = "cv",  
 number = 10,  
 classProbs = TRUE,  
 savePredictions='all',  
 verboseIter = TRUE,  
 allowParallel = TRUE,  
 search = "grid")  
  
rf\_grid = expand.grid(.mtry = rf\_fit\_grid\_cv$bestTune$mtry)  
  
modellist <- list()  
for (ntree in c(350, 500, 750, 1000, 1500)) {  
 fit <- train(  
 activity ~ .,   
 data = data %>% select(-subject\_index),   
 method = "rf",   
 metric = "Accuracy",  
 tuneGrid = rf\_grid,  
 trControl = fitControl,  
 ntree = ntree)  
 key <- toString(ntree)  
 modellist[[key]] <- fit  
}

## Aggregating results  
## Fitting final model on full training set  
## Aggregating results  
## Fitting final model on full training set  
## Aggregating results  
## Fitting final model on full training set  
## Aggregating results  
## Fitting final model on full training set  
## Aggregating results  
## Fitting final model on full training set

# compare results  
results <- resamples(modellist)  
summary(results)

##   
## Call:  
## summary.resamples(object = results)  
##   
## Models: 350, 500, 750, 1000, 1500   
## Number of resamples: 10   
##   
## Accuracy   
## Min. 1st Qu. Median Mean 3rd Qu. Max. NA's  
## 350 0.5848214 0.6928013 0.7444196 0.7280432 0.7814732 0.8616071 0  
## 500 0.6160714 0.6994978 0.7493304 0.7355134 0.7836310 0.8616071 0  
## 750 0.5848214 0.6964286 0.7491071 0.7307440 0.7853423 0.8616071 0  
## 1000 0.5982143 0.6947545 0.7419643 0.7286756 0.7779018 0.8392857 0  
## 1500 0.5892857 0.6944754 0.7431548 0.7275074 0.7681920 0.8571429 0  
##   
## Kappa   
## Min. 1st Qu. Median Mean 3rd Qu. Max. NA's  
## 350 0.4464286 0.5904018 0.6592262 0.6373909 0.7086310 0.8154762 0  
## 500 0.4880952 0.5993304 0.6657738 0.6473512 0.7115079 0.8154762 0  
## 750 0.4464286 0.5952381 0.6654762 0.6409921 0.7137897 0.8154762 0  
## 1000 0.4642857 0.5930060 0.6559524 0.6382341 0.7038690 0.7857143 0  
## 1500 0.4523810 0.5926339 0.6575397 0.6366766 0.6909226 0.8095238 0

png(file = "Tune\_ntree.png", width = 1200, height = 850)  
dotplot(results)  
dev.off()

## png   
## 2

mtry\_optimal <- rf\_fit\_grid\_cv$bestTune$mtry  
  
ntree\_optimal <- as.integer(names(which(summary(results)$statistics$Accuracy[,"Mean"] == max(summary(results)$statistics$Accuracy[,"Mean"]))))

Optimal number of trees were found to be 500.

### 1.6.5 Optimal Random Forest model

Fit a random forest model with best parameters (CV)

folds = groupKFold(data$subject\_index, k = 10)  
fitControl <- trainControl(## 10-fold CV  
 index = folds,  
 method = "cv",  
 number = 10,  
 classProbs = TRUE,  
 savePredictions='all',  
 verboseIter = TRUE,  
 allowParallel = TRUE)  
  
tic()  
rf\_fit\_cv <- train(  
 activity ~ .,   
 data = data %>% select(-subject\_index),   
 method = "rf",   
 tuneGrid = expand.grid(.mtry = mtry\_optimal),  
 ntree = ntree\_optimal,  
 trControl = fitControl,  
 importance = TRUE)

## Aggregating results  
## Fitting final model on full training set

toc()

## 115.7 sec elapsed

rf\_final <- rf\_fit\_cv$finalModel

print(rf\_final)

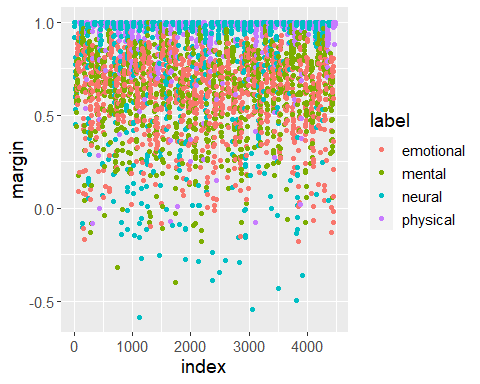
##   
## Call:  
## randomForest(x = x, y = y, ntree = ..1, mtry = min(param$mtry, ncol(x)), importance = TRUE)   
## Type of random forest: classification  
## Number of trees: 500  
## No. of variables tried at each split: 10  
##   
## OOB estimate of error rate: 1.65%  
## Confusion matrix:  
## emotional mental neural physical class.error  
## emotional 1108 12 0 0 0.010714286  
## mental 19 1101 0 0 0.016964286  
## neural 17 22 1081 0 0.034821429  
## physical 1 3 0 1116 0.003571429

confusion\_matrix <- rf\_final$confusion[,1:4]  
classAcc(confusion\_matrix)

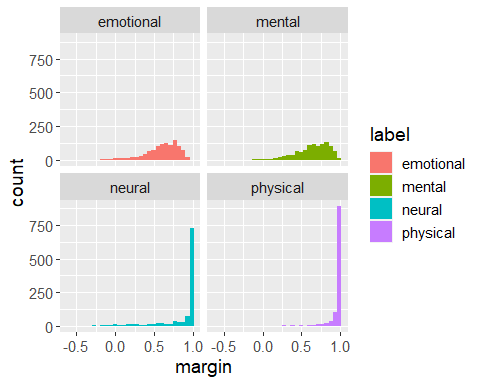
## emotional mental neural physical   
## 96.8 96.7 100.0 100.0

Final model has accuracy of 98.35%.

rf\_margin <- margin(rf\_final, data$activity)  
df = data.frame(margin = as.numeric(rf\_margin),   
 label = names(rf\_margin),   
 index = 1:length(rf\_margin))  
df %>%   
 ggplot(aes(x = index,y = margin,col = label)) +   
 geom\_point() +  
 theme(text = element\_text(size = 14))



ggsave(filename = "Margin\_ScatterPlot.png", width = 14, height = 7, units = "in", bg = "white")  
  
df %>%   
 ggplot(aes(x = margin, fill = label)) +   
 geom\_histogram() +   
 facet\_wrap(~label) +  
 theme(text = element\_text(size = 14))

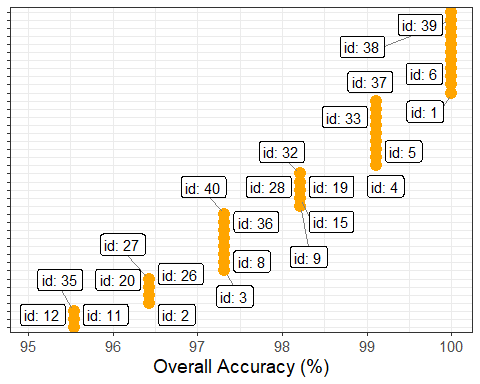


ggsave(filename = "Margin\_BarPlot.png", width = 14, height = 7, units = "in", bg = "white")

We clearly see, that only a small number of observations were misclassified (margin < 0). We also clearly see that majority of Neutral and Physical activity observations were classified correctly with almost perfect voting score for the correct class. One could also identify, that for classes Emotional and Mental, most of the correct guesses were made with ~0.5 - ~0.75 majority votes. To increase the model effectiveness, one should find more features to distinguish Emotional and Mental classes.

Let’s explore model performance for each subject:

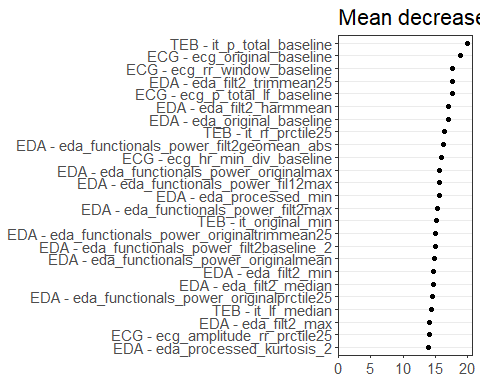
# get a table of actual and predicted values for each subject  
df <- data.frame(  
 subject\_id = data$subject\_index,  
 activity = rf\_final$y,  
 activity\_prediction = rf\_final$predicted  
)  
  
# list of tables by each subject  
df\_subject <- split(df, df$subject\_id)  
  
# list of confusion matrices by each subject  
df\_subject <- lapply(df\_subject, function(x){confusionMatrix(x$activity\_prediction, x$activity)$table})  
  
# list of class and overall accuracies by each subject  
df\_subject <-lapply(df\_subject, function(x){  
 AccClasses = classAcc(x)  
 AccOverall = round(sum(diag(x)) / sum(colSums(x)) \* 100, 2)  
 acc = c(AccClasses, AccOverall)  
 names(acc) = c(names(AccClasses), "OVERALL")  
 return(acc)  
})  
  
df\_colnames <- names(df\_subject[[1]])  
  
# a table of class and overall accuracies by each subject  
df\_subject <- do.call(rbind.data.frame, df\_subject) %>%   
 rownames\_to\_column("subject\_id") %>%   
 mutate(subject\_id = as.numeric(subject\_id))  
colnames(df\_subject) <- c("subject\_id", df\_colnames)  
  
# Plot of overall  
df\_subject %>%  
 arrange(OVERALL) %>%  
 mutate(subject\_id = factor(subject\_id, levels = subject\_id)) %>%   
 ggplot( aes(x = subject\_id, y = OVERALL)) +  
 geom\_point( size = 4, color = "orange") +  
 ylab("Overall Accuracy (%)") +  
 coord\_flip() +  
 theme\_bw() +  
 lims(y = c(min(df\_subject$OVERALL) - 0.5, 100)) +  
 geom\_label\_repel(aes(label = paste0("id: ", subject\_id)),  
 box.padding = 0.35,   
 point.padding = 0.5,  
 segment.color = 'grey50') +  
 theme(axis.text.y=element\_blank(),  
 axis.title.y=element\_blank(),  
 text = element\_text(size = 14))



ggsave(filename = "OverallAccBySubject.png", width = 14, height = 7, units = "in", bg = "white")  
  
df\_subject %>%   
 pivot\_longer(cols = c(-subject\_id), names\_to = "Type", values\_to = "Accuracy") %>%   
 group\_by(Type, Accuracy\_Rounded = round(Accuracy)) %>%   
 summarise(n = n()) %>%   
 pivot\_wider(names\_from = Type, values\_from = n, values\_fill = 0) %>%   
 arrange(desc(Accuracy\_Rounded))

## # A tibble: 9 x 6  
## Accuracy\_Rounded emotional mental neural OVERALL physical  
## <dbl> <int> <int> <int> <int> <int>  
## 1 100 31 28 19 11 36  
## 2 99 0 0 0 9 0  
## 3 98 0 0 0 5 0  
## 4 97 0 0 0 8 0  
## 5 96 7 7 11 7 4  
## 6 93 1 3 6 0 0  
## 7 89 1 2 1 0 0  
## 8 86 0 0 2 0 0  
## 9 82 0 0 1 0 0

df <- importance(rf\_final) %>%   
 as.data.frame() %>%   
 rownames\_to\_column("feature") %>%   
 mutate(  
 feature\_type = case\_when(  
 substr(feature, 0, 2) == "ec" ~ "ECG",  
 substr(feature, 0, 2) == "it" ~ "TEB",  
 substr(feature, 0, 2) == "ed" ~ "EDA",  
 TRUE ~ "ERROR"  
 )  
 ) %>%   
 mutate(feature = paste0(feature\_type, " - ", feature))  
  
df %>%   
 arrange(MeanDecreaseAccuracy) %>%  
 tail(25) %>%   
 mutate(feature = factor(feature, levels = feature)) %>%   
 ggplot(aes(MeanDecreaseAccuracy, feature)) +  
 geom\_point() +  
 scale\_x\_continuous(limits=c(0,NA), expand=expansion(c(0,0.04))) +  
 theme\_bw() +  
 theme(panel.grid.minor=element\_blank(),  
 panel.grid.major.x=element\_blank(),  
 panel.grid.major.y=element\_line(),  
 axis.title=element\_blank(),  
 text = element\_text(size = 14)) +  
 labs(title = "Mean decrease in accuracy")



ggsave(filename = "VariableImportance.png", width = 14, height = 7, units = "in", bg = "white")  
  
temp <- df %>%   
 arrange(MeanDecreaseAccuracy) %>%  
 group\_by(feature\_type) %>%   
 summarise(n\_all = n())  
  
df %>%   
 arrange(MeanDecreaseAccuracy) %>%  
 tail(25) %>%   
 group\_by(feature\_type) %>%   
 summarise(n = n()) %>%   
 left\_join(temp, by = "feature\_type") %>%   
 mutate(n\_prop = n / n\_all \* 100)

## # A tibble: 3 x 4  
## feature\_type n n\_all n\_prop  
## <chr> <int> <int> <dbl>  
## 1 ECG 5 91 5.49  
## 2 EDA 16 68 23.5   
## 3 TEB 4 61 6.56