

Evaluate testing data (regression) - Lasso

EVE W.

2019-07-29

Contents

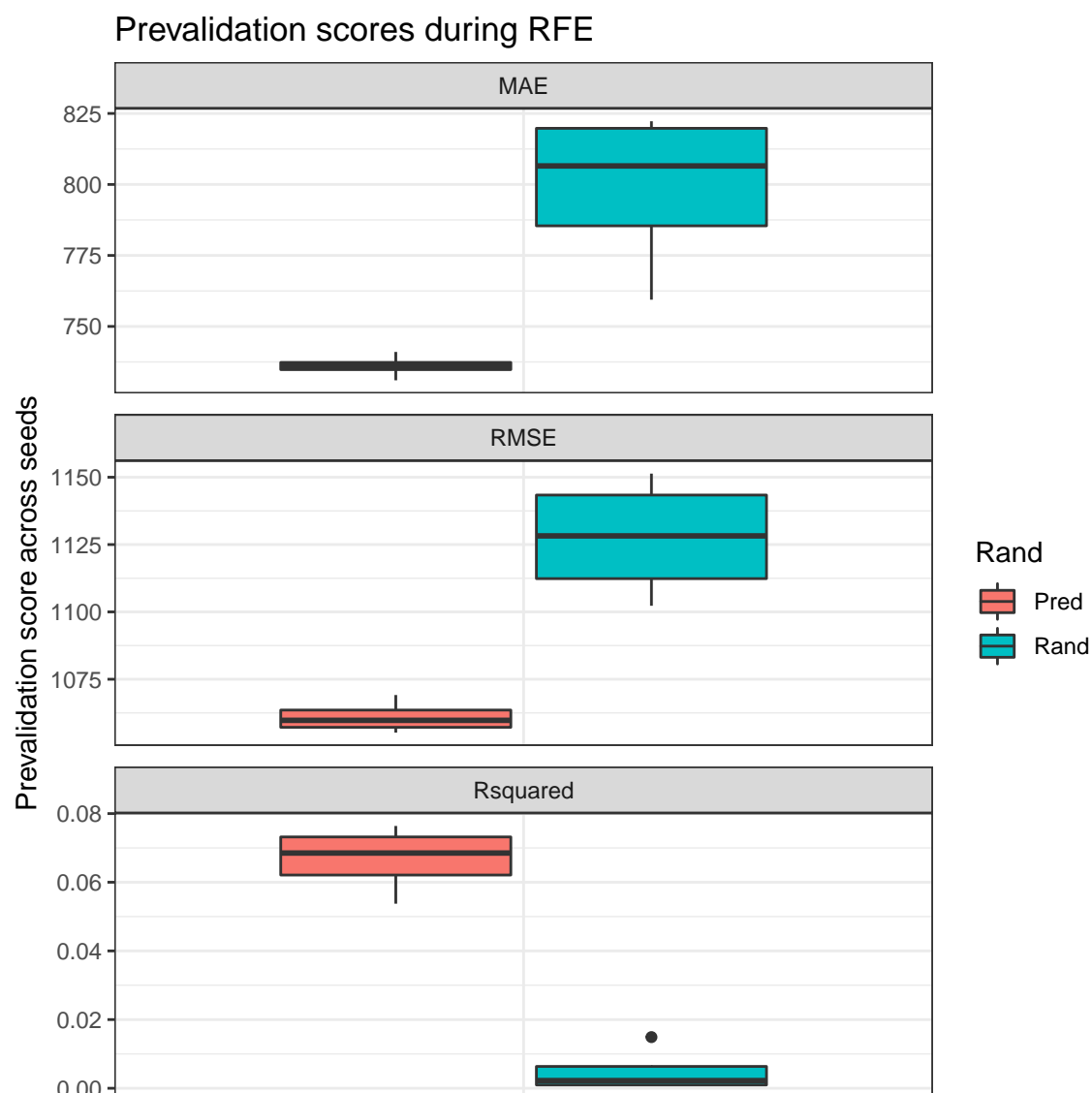
0. Load Data	1
1. Scores	2
correlation	2
2. Important Features	3

```
## user input
project_home <- "~/EVE/examples"
project_name <- "lasso_regression2"
```

0. Load Data

```
## 300 of samples were used
## 101 of full features
## 4 runs, each run contains 5 CVs.
## os_time :
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##       0.0   182.8   480.0   889.4  1221.2   7125.0
run with lasso.r.
```

1. Scores

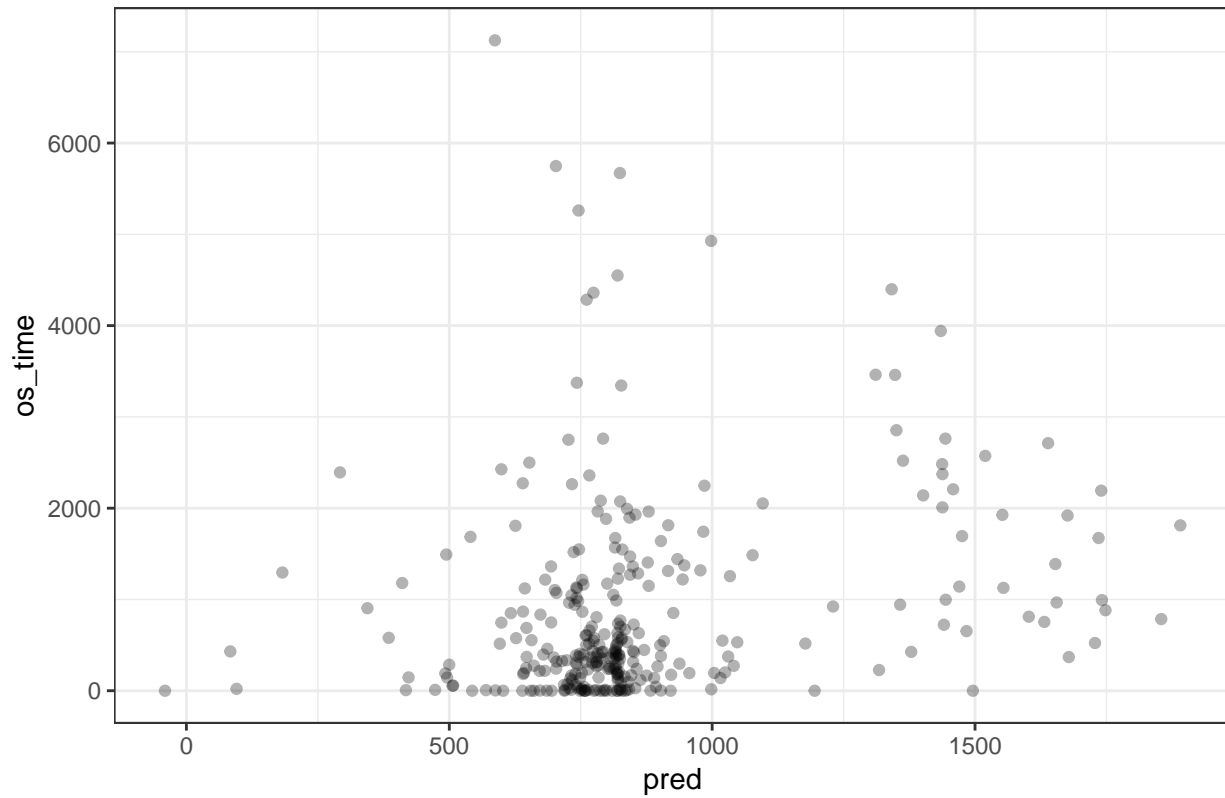


'Pred' compares the actual CV prediction with observed value. 'Rand' compares permuted CV prediction with observed to mimic random prediction.

correlation

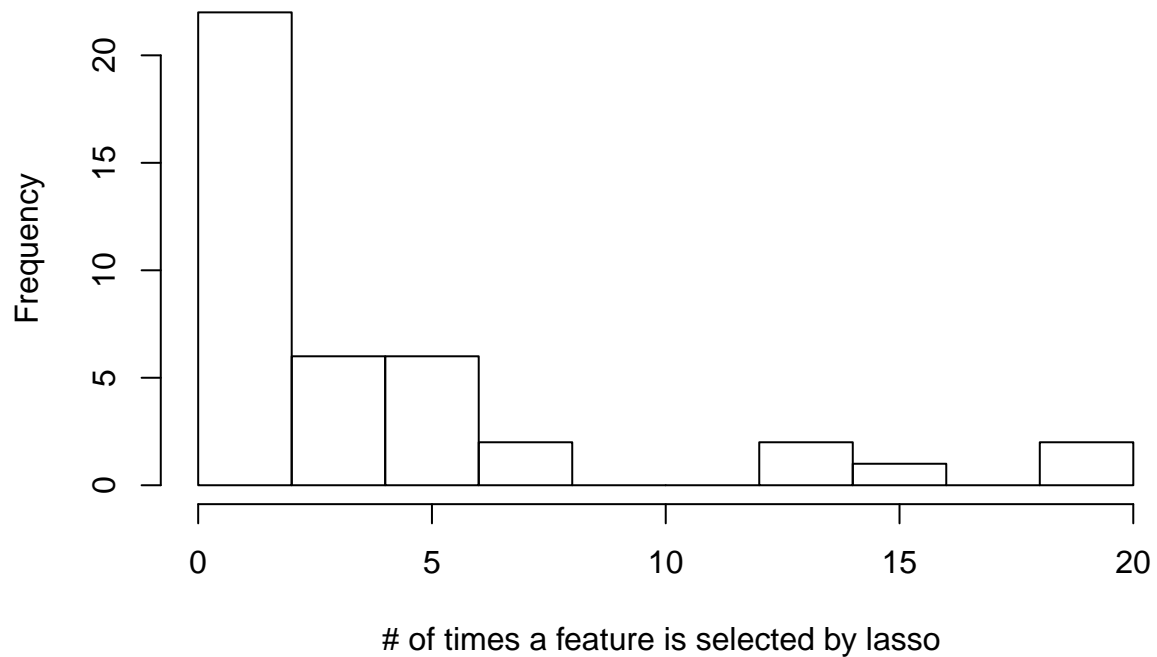
```
##
##
## Table: Averaged pearson correlation across seeds
##
##   cor.avg   cor.sdt
## -----
## 0.2578883 0.0195345
```

Correlation at seed = 1001 using 101 feature set input

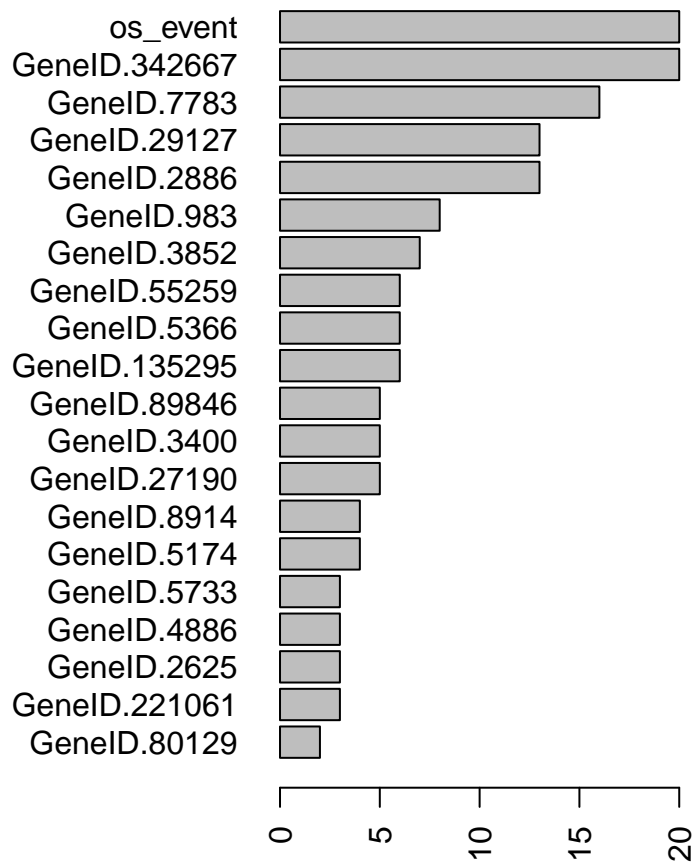


2. Important Features

distribution across 4 seed x 5 CV



Number of times a feature is used



(currently only Lasso has this graph)[1] "there are 41 unique features used from the 101 feature set"

[1] "summary of number of features used in each run under 4 seeds and 5 CVs"

##	Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
##	3.00	4.75	8.00	8.95	10.75	28.00

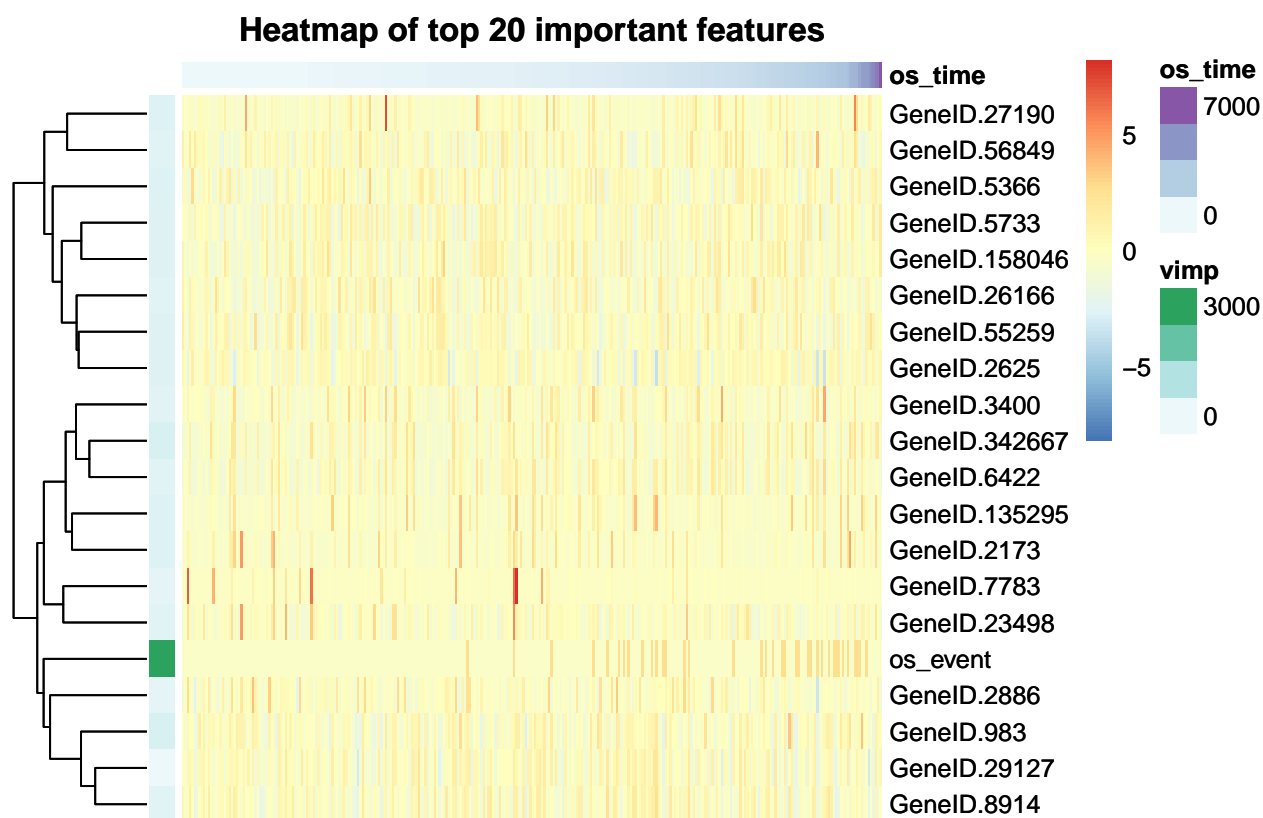
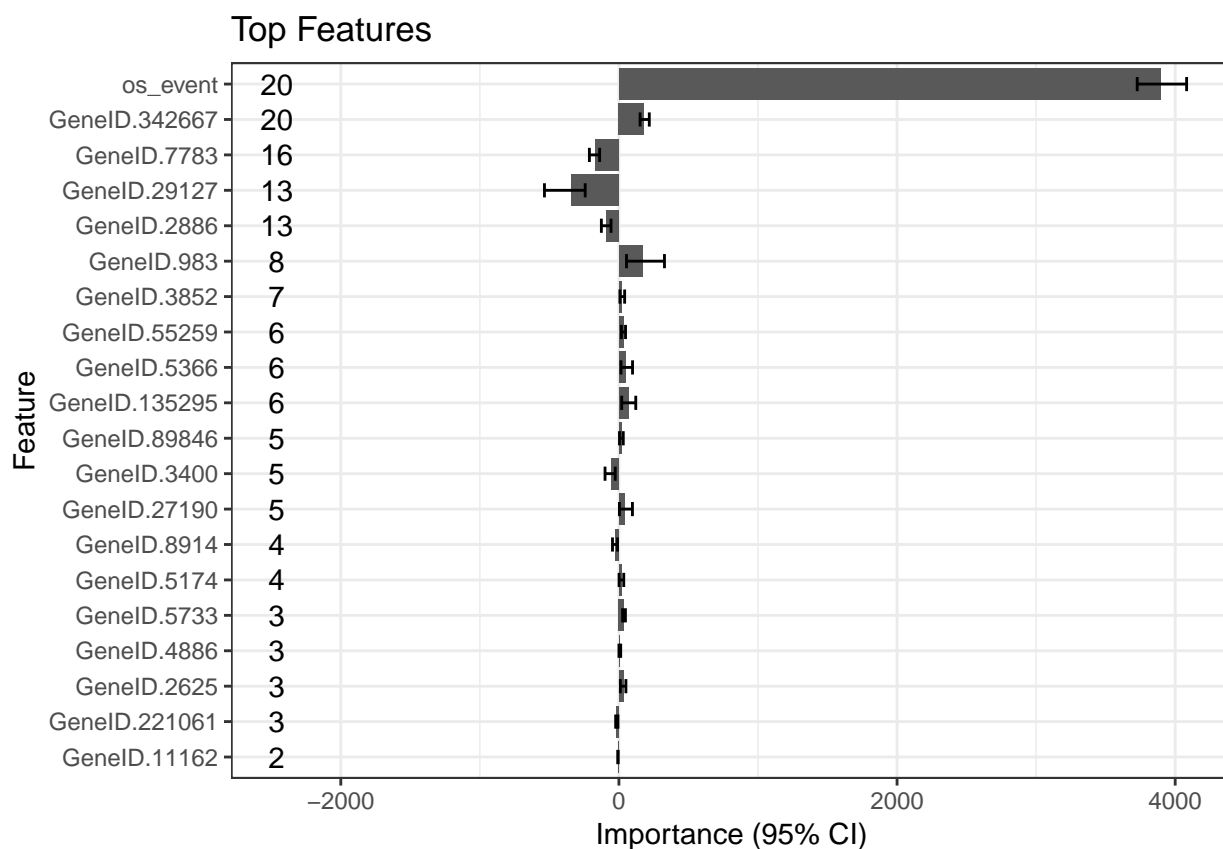


Table 1: parameter selection

seed	alpha	lambda	cv
1001	1.0	134.97480	1
1001	1.0	76.38207	2
1001	1.0	98.67150	3
1001	0.5	101.66514	4
1001	1.0	108.77792	5
1002	1.0	103.02430	1
1002	1.0	137.47989	2
1002	1.0	63.43829	3
1002	1.0	115.87089	4
1002	1.0	111.98319	5
1003	1.0	124.24167	1
1003	1.0	58.32844	2
1003	0.5	142.96597	3
1003	1.0	63.93014	4
1003	1.0	86.88993	5
1004	1.0	129.11759	1
1004	1.0	88.55919	2
1004	1.0	102.25761	3
1004	1.0	91.47572	4
1004	1.0	65.17750	5