

Evaluate testing data (binary-class) - Lasso

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Note: The two differences between Lasso and Tree-based methods are:

1. Lasso has its own inherent feature selection process.
2. Lasso's vimp will be based on how many times the feature exist in all runs. Regression coefficients may be presented for binary outcomes

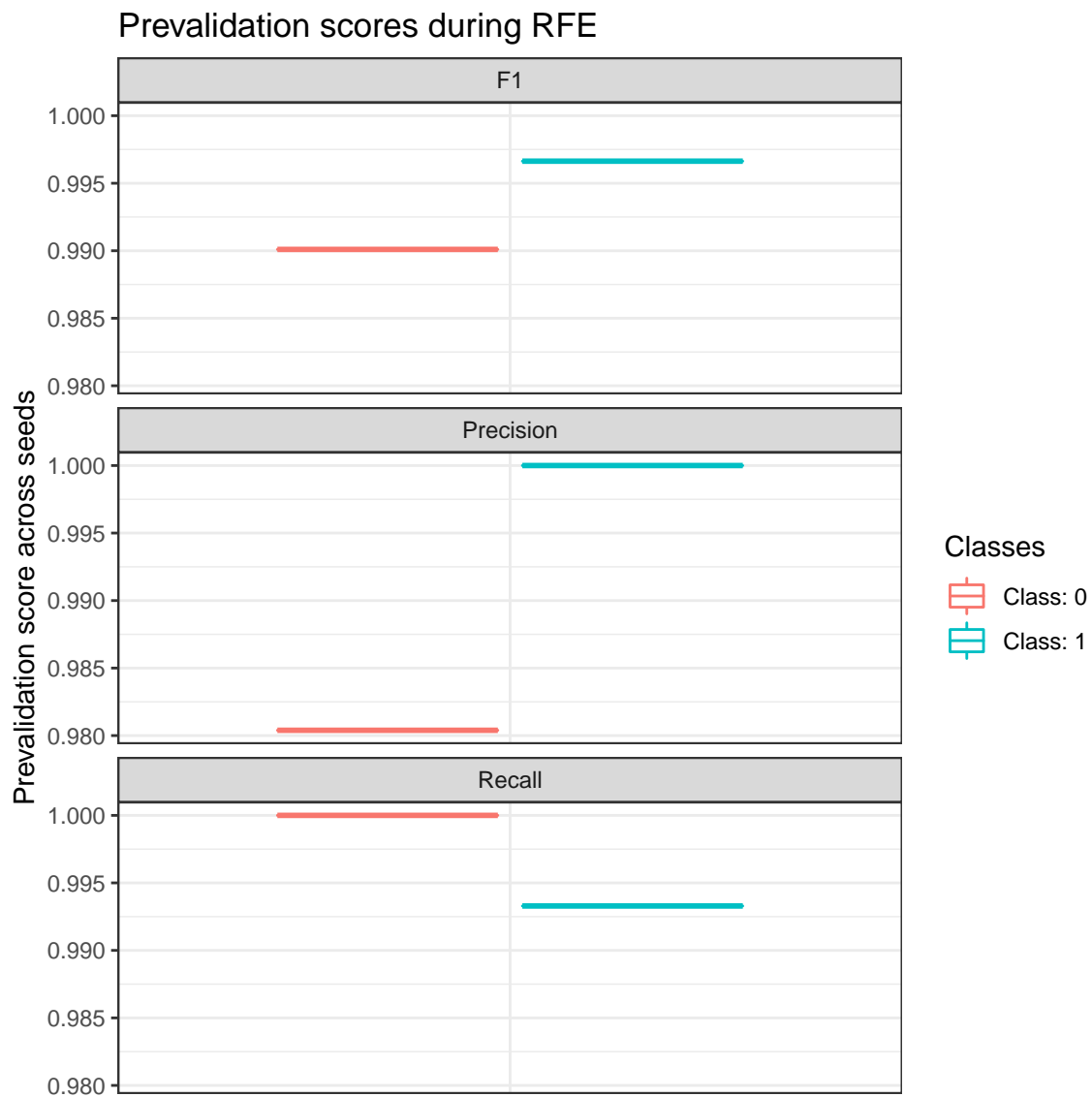
```
## user input
project_home <- "~/EVE/examples"
project_name <- "lasso_binary2"
```

0. Load Data

```
## 199 of samples were used
## 100 of full features
## 4 runs, each run contains 5 CVs.
## Labels:
##
##    0    1
## 50 149
run with lasso.r.
```

1. Scores

1.1 Scores per Class

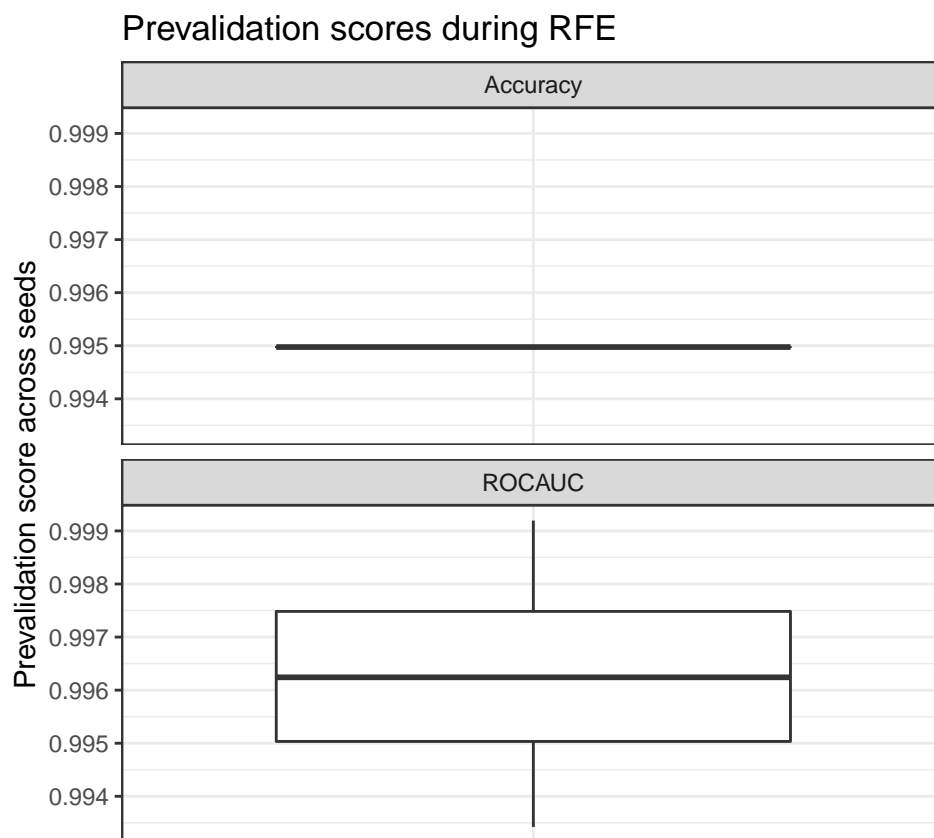


Confusion Matrix

```
## confusion matrix at feature size = 100
## sum across 4 seeds

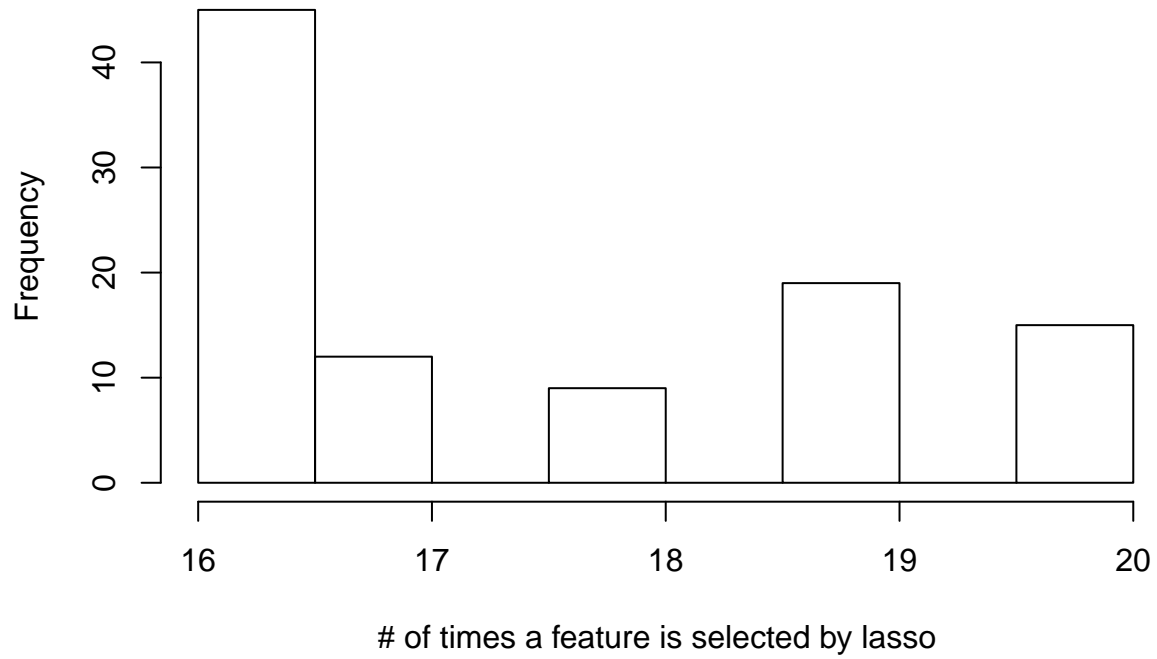
##           Reference
## Prediction  0    1
##           0 200   4
##           1   0 592
```

1.2 Average score

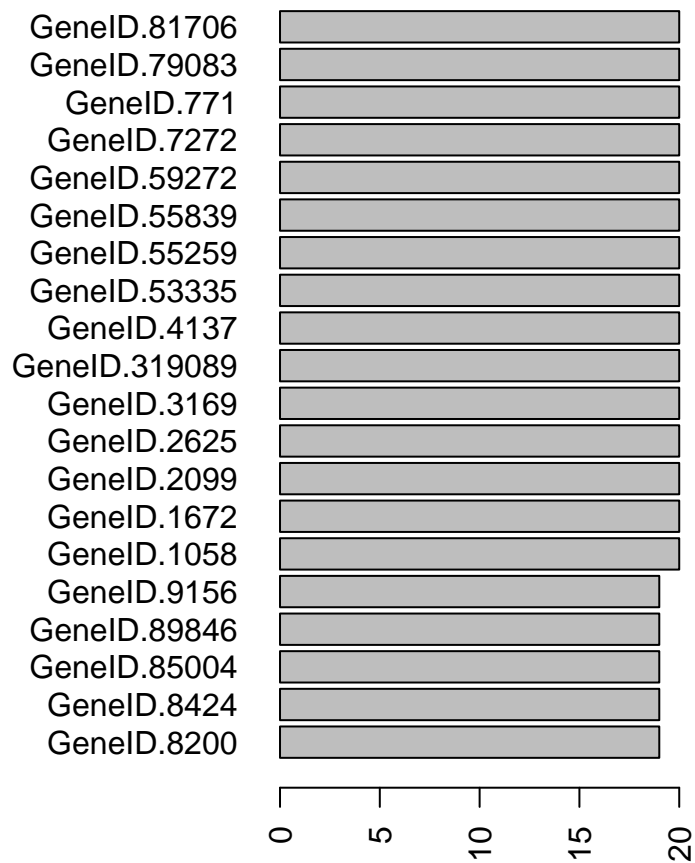


2. Important Features

distribution across 4 seed x 5 CV



Number of times a feature is used



```
## (currently only Lasso has this graph)[1] "there are 100 unique features used from the 100 feature set"
## [1] "summary of number of features used in 4 seeds and 5 CVs"
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      16.00  100.00   100.00   87.35  100.00   100.00
```

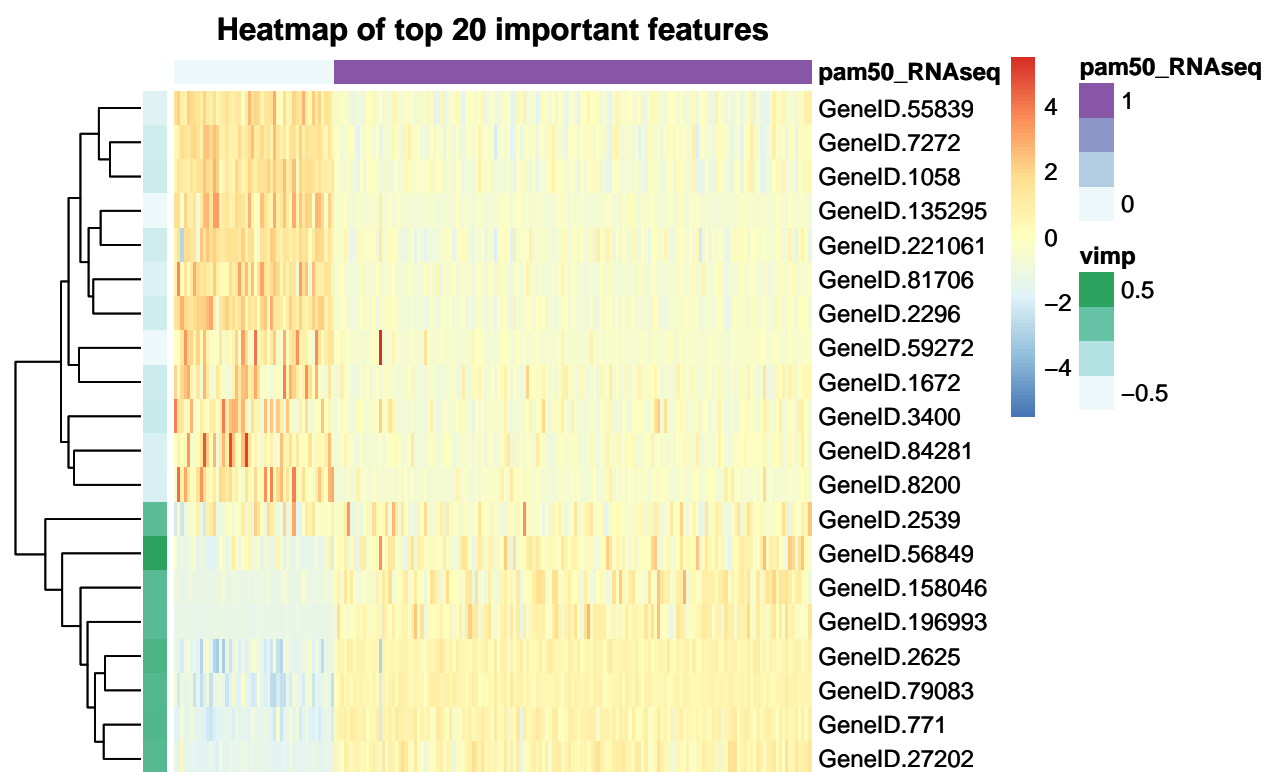
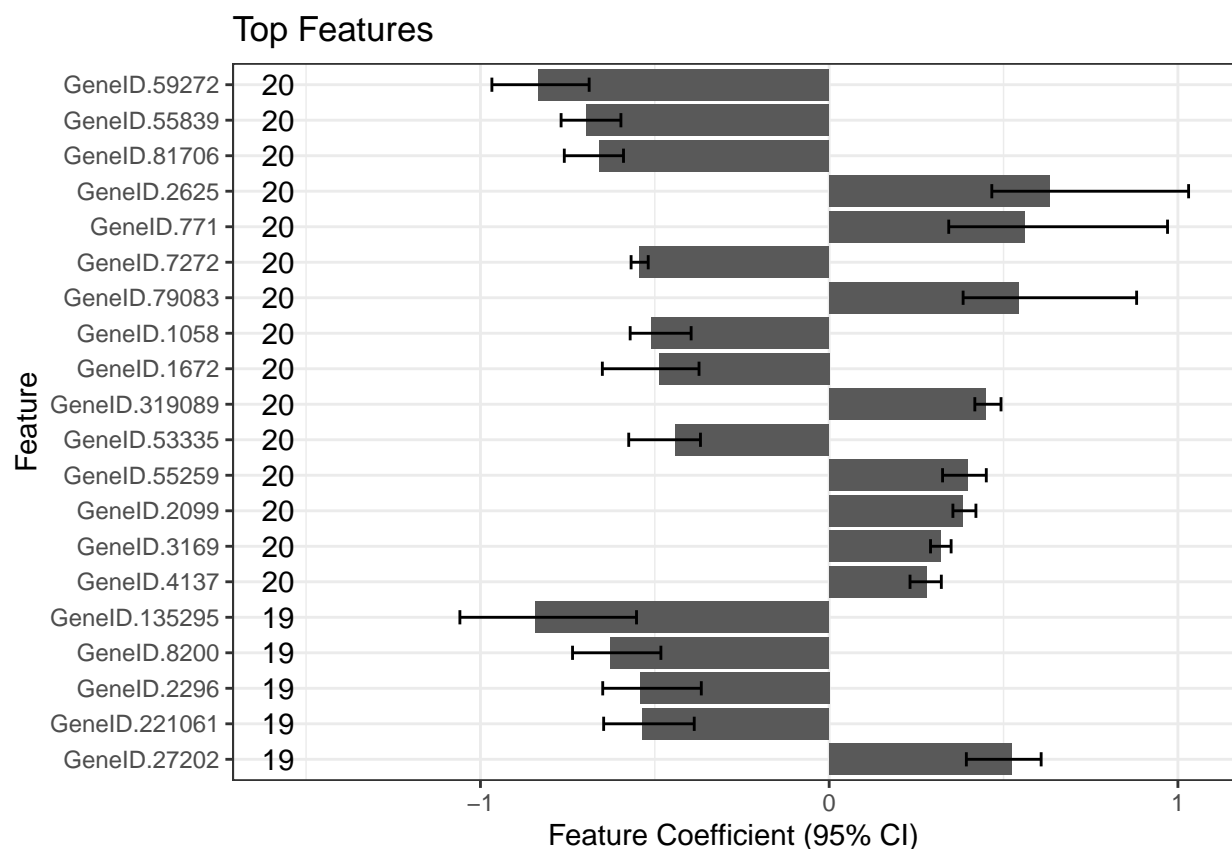


Table 1: parameter selection

seed	alpha	lambda	cv
1001	0.0	0.0390268	1
1001	0.0	0.0393106	2
1001	0.0	0.0387182	3
1001	0.5	0.0005100	4
1001	0.0	0.0388060	5
1002	0.0	0.0388340	1
1002	0.0	0.0387347	2
1002	0.5	0.0005194	3
1002	0.0	0.0388192	4
1002	0.0	0.0389460	5
1003	0.0	0.0392710	1
1003	0.5	0.0005150	2
1003	0.0	0.0387054	3
1003	0.0	0.0389664	4
1003	0.0	0.0389099	5
1004	0.0	0.0387564	1
1004	1.0	0.0003695	2
1004	0.0	0.0391371	3
1004	0.0	0.0389803	4
1004	0.0	0.0391363	5