

Evaluate testing data (regression) - Lasso

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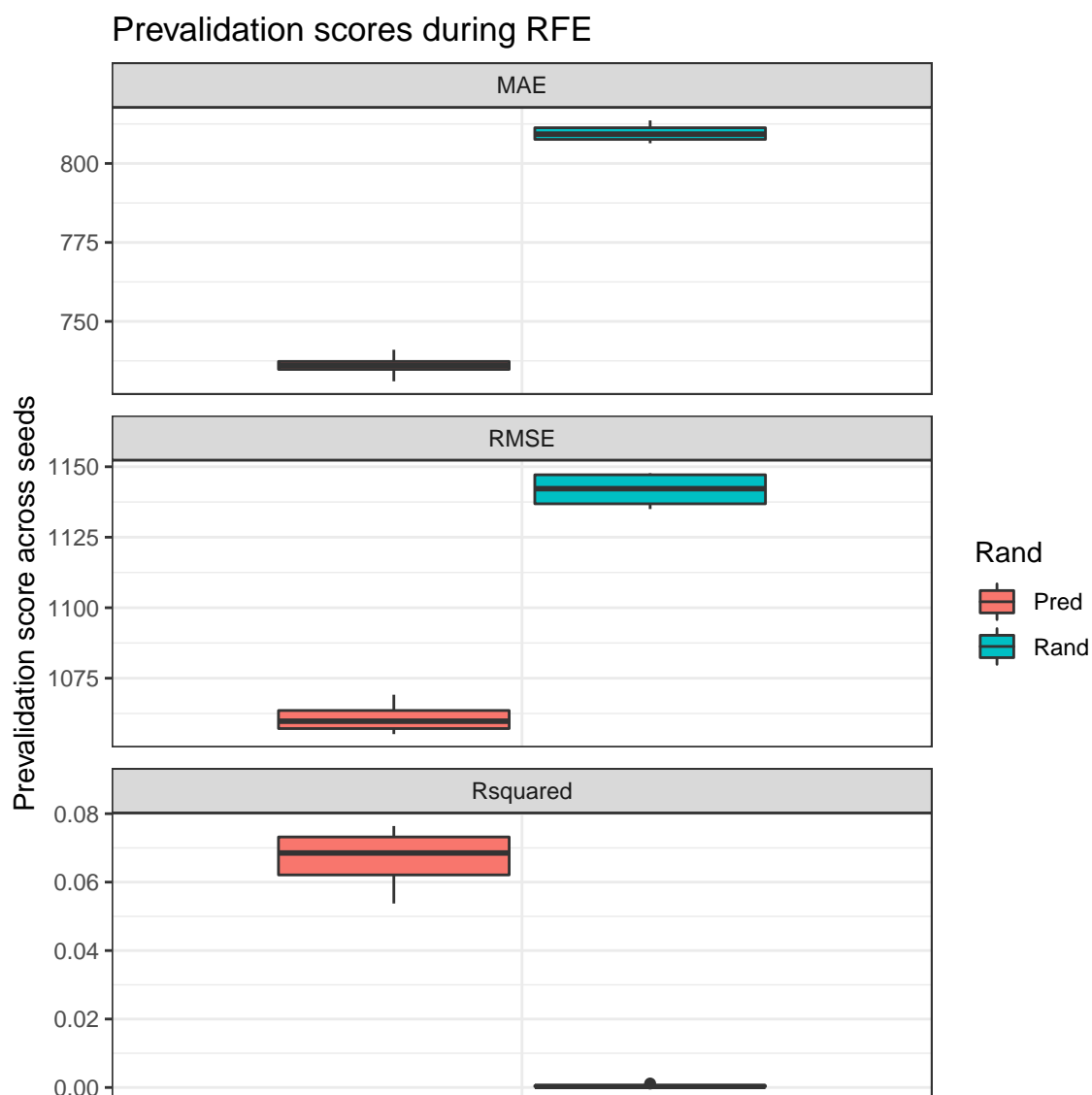
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```
## user input
project_home <- "~/EVE/examples"
project_name <- "lasso_regression2"
```

0. Load Data

```
## Error : $ operator is invalid for atomic vectors
## 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 with alpha = 0, 0.5, 1.
```

1. Scores

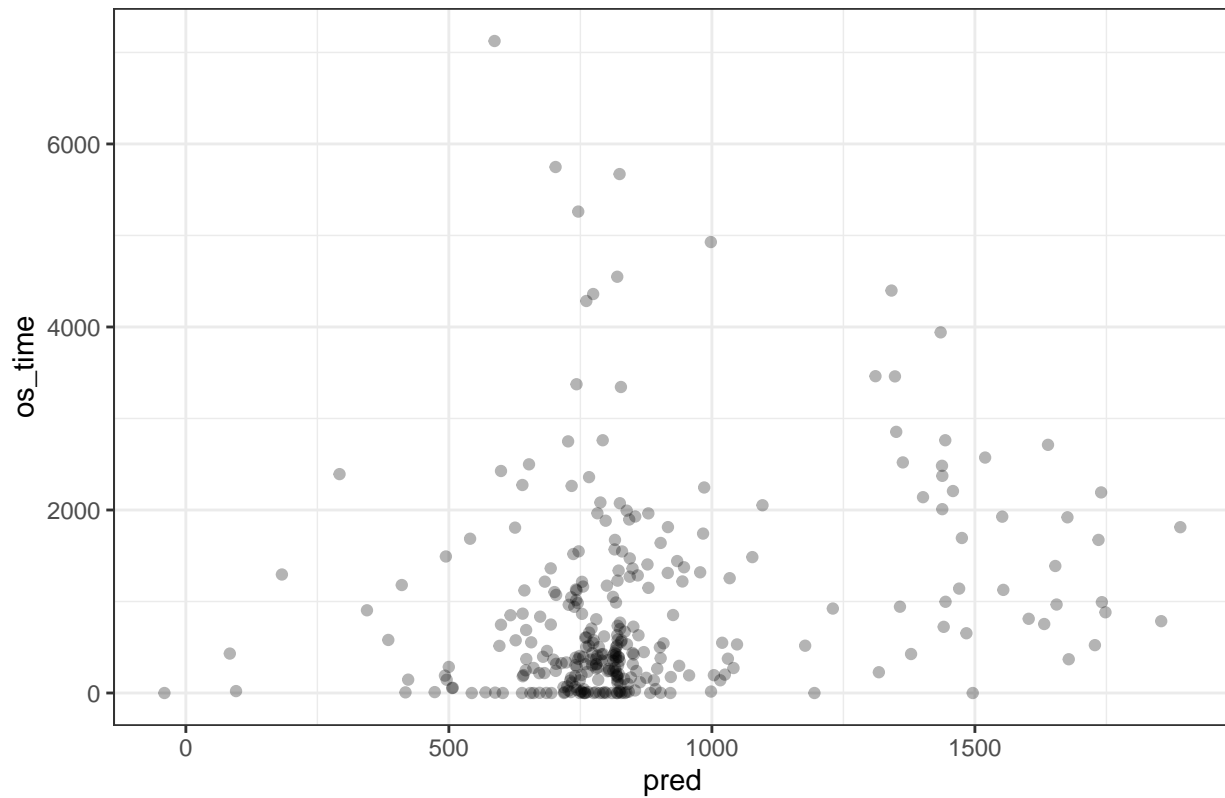


'Pred' compares the actual CV prediction with observed value. 'Rand' compares permuted CV prediction with observed to mimic random prediction.

correlation

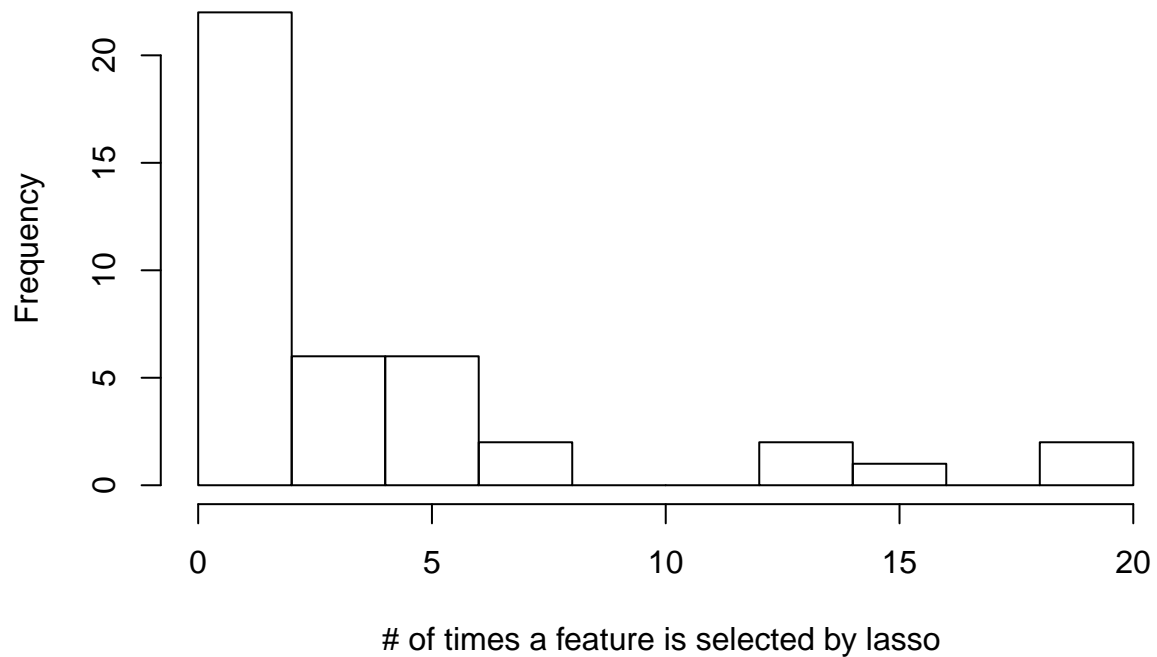
```
##
##
## Table: Averaged pearson correlation across seeds
##
##   cor.avg   cor.sdt
## -----
## 0.2578883 0.0195345
```

Correlation at seed = 1001 using 101 feature set input



2. Important Features

distribution across 4 seed x 5 CV

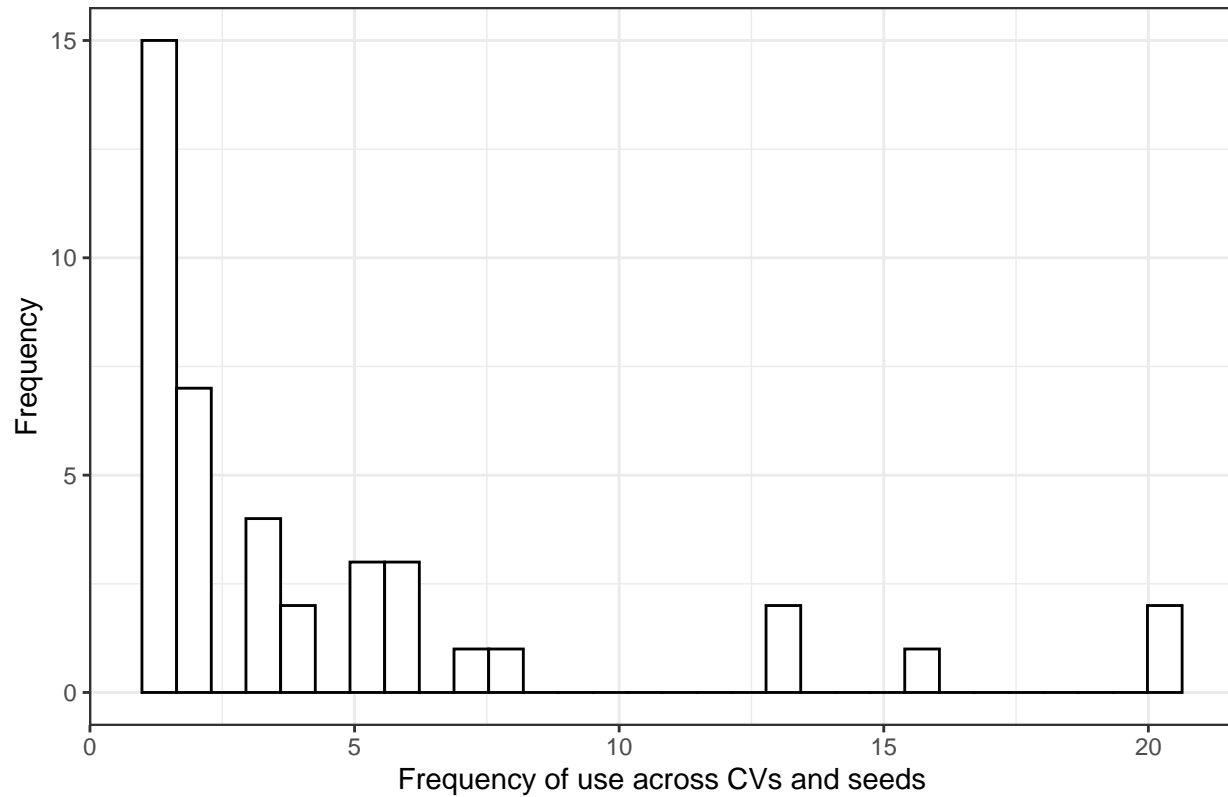


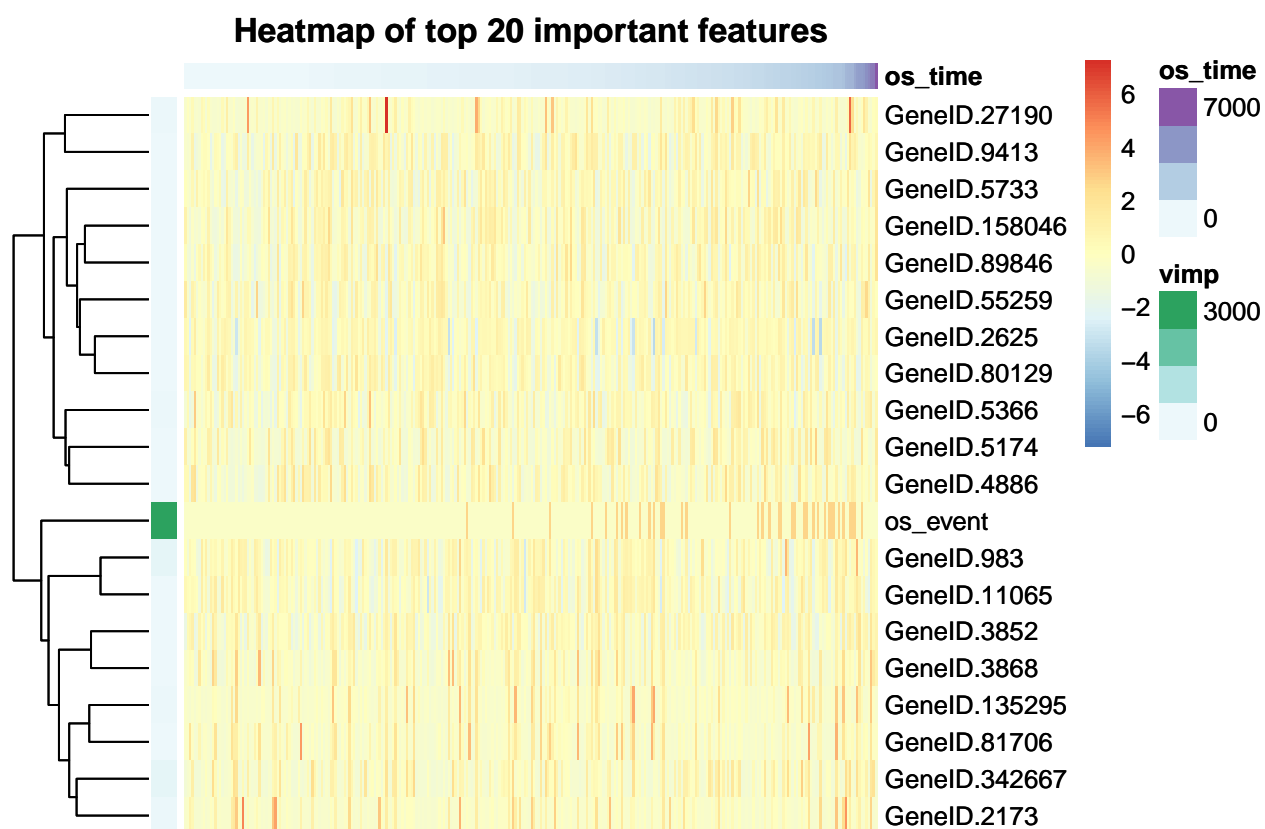
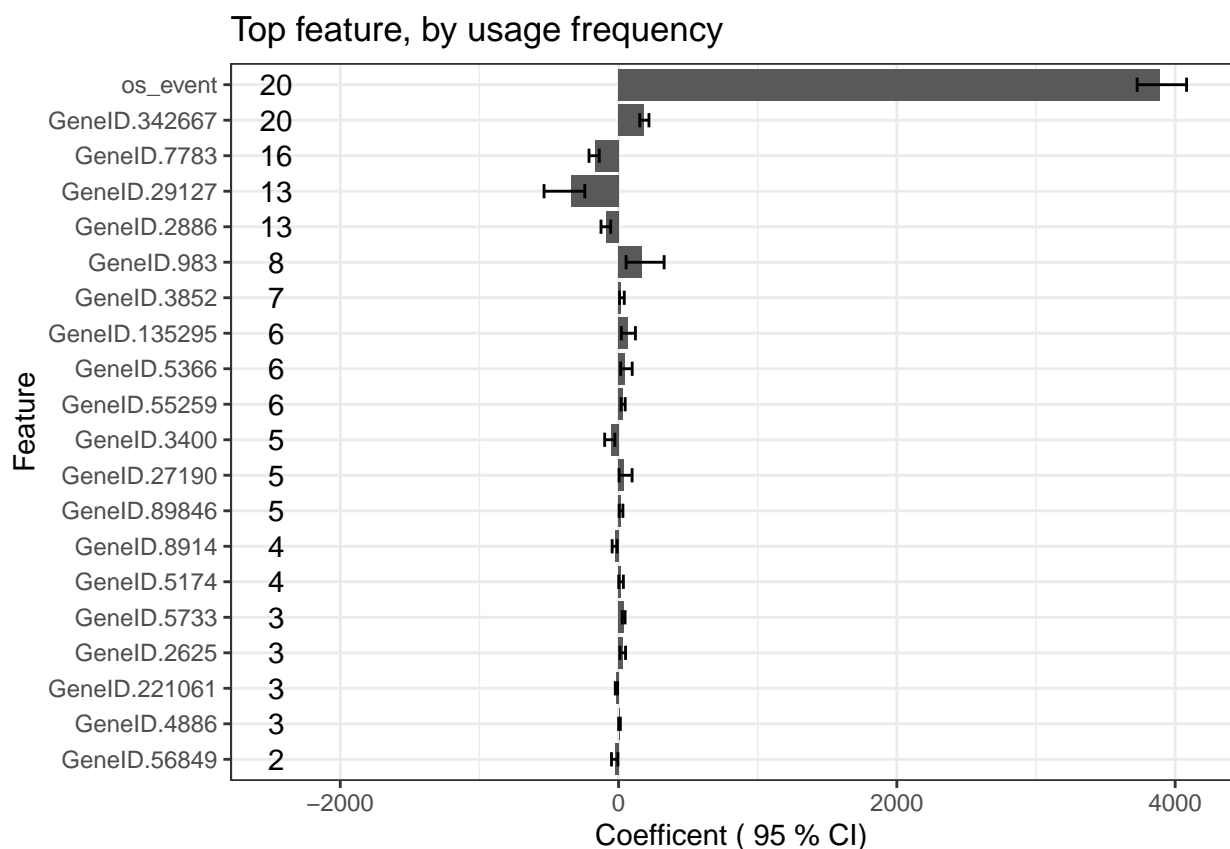
```
## [1] "there are 41 unique features used from the 101 feature set"
## [1] "summary of number of features used in each run under 4 seeds and 5 CVs"

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

## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```

Distribution across all 41 features





lasso coefficients are labeled as 'vimp' above.

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 |