Evaluate testing data (regression) - Lasso $_{EVE\ W.}$ $_{2019-11-16}$

Contents

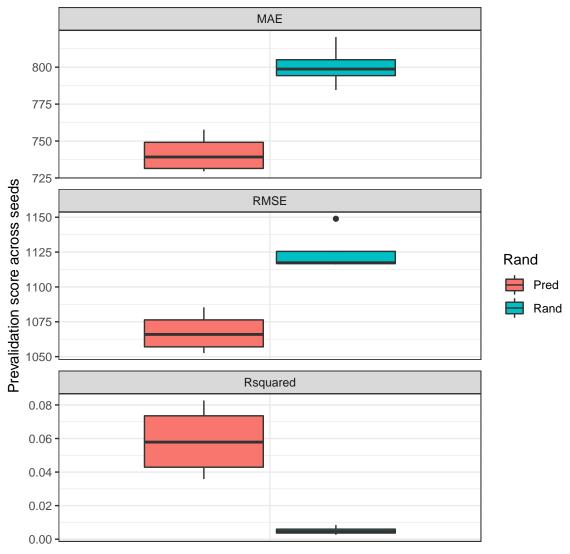
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## user input	
<pre>project_home <- "~/EVE/examples"</pre>	
project_name <- "lasso_regression2"	

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

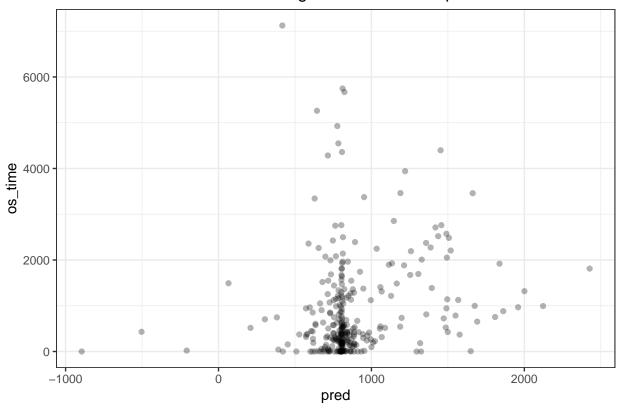
Prevalidation scores during RFE



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

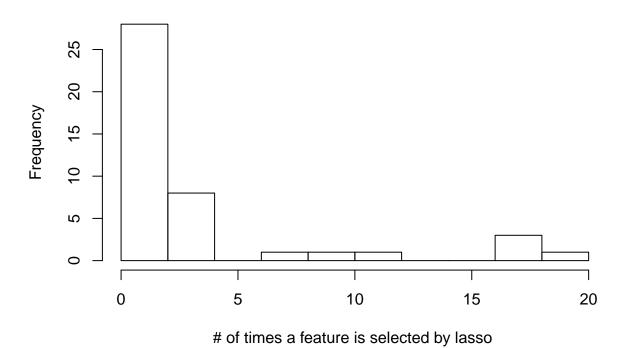
correlation

Correlation at seed = 1001 using 101 feature set input

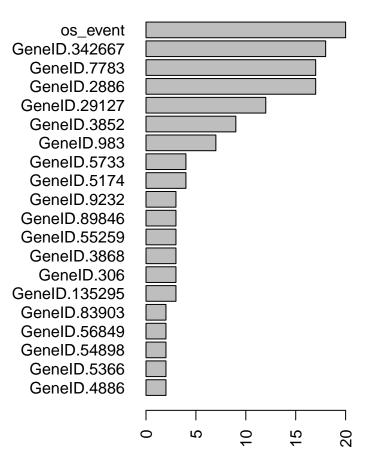


2. Important Features

distribution across 4 seed x 5 CV



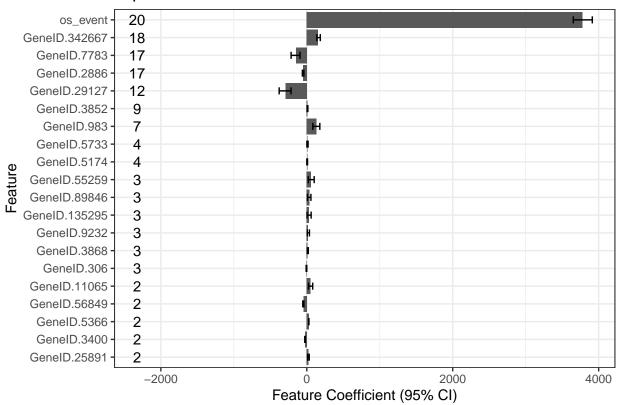
Number of times a feature is use



(currently only Lasso has this graph)[1] "there are 43 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.
## 2.0 5.0 7.0 8.2 9.0 23.0
```

Top Features



Heatmap of top 20 important features

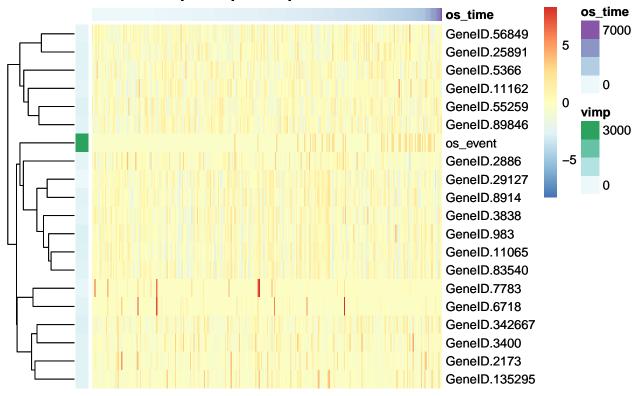


Table 1: parameter selection

seed	alpha	lambda	cv
1001	1.0	93.44830	1
1001	1.0	112.59688	2
1001	1.0	46.83710	3
1001	1.0	145.67965	4
1001	1.0	98.66623	5
1002	1.0	68.57789	1
1002	1.0	126.96355	2
1002	1.0	102.44912	3
1002	1.0	74.04304	4
1002	1.0	98.71226	5
1003	1.0	122.10369	1
1003	1.0	105.23697	2
1003	1.0	69.98744	3
1003	1.0	122.72948	4
1003	0.5	202.81368	5
1004	1.0	59.77844	1
1004	1.0	129.05504	2
1004	1.0	129.44260	3
1004	1.0	136.08532	4
1004	1.0	91.23534	5