# Evaluate testing data (binary-class) - Lasso

#### EVE W.

#### 2020-04-11

#### Contents

U. Load Data	
1. Scores	2
1.1 Scores per Class	2
1.2 Average score	3
2. Important Features	4
Note: The two differences between Lasso and Tree-based methods are:	
<ol> <li>Lasso has its own inherent feature selection process.</li> <li>Lasso's vimp will be based on how many times the feature exist in all runs. Regression coefficients be presented for binary outcomes</li> </ol>	may
<pre>## user input project_home &lt;- "~/EVE/examples"</pre>	
<pre>project_name &lt;- "lasso_binary_outCV_test"</pre>	

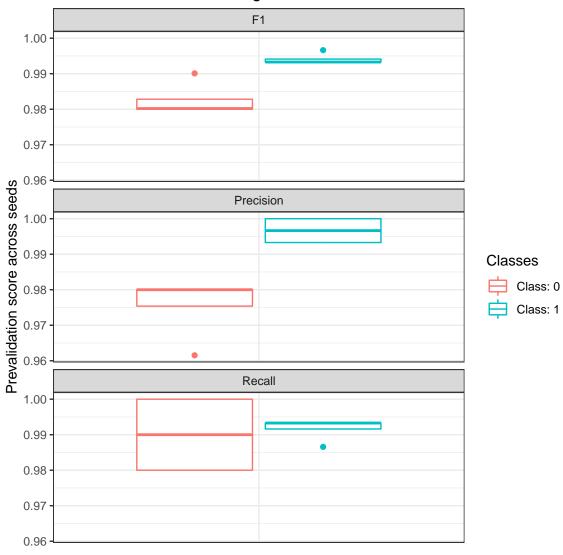
#### 0. Load Data

```
## Error : $ operator is invalid for atomic vectors
## 199 of samples were used
## 100 of full features
## 4 runs, each run contains 3 CVs.
## Labels:
##
## 0 1
## 50 149
run with lasso.r.
```

#### 1. Scores

#### 1.1 Scores per Class

## Prevalidation scores during RFE



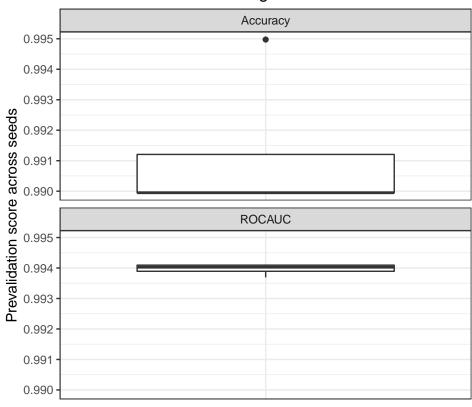
#### Confusion Matrix

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

## Reference
## Prediction 0 1
## 0 198 5
## 1 2 591

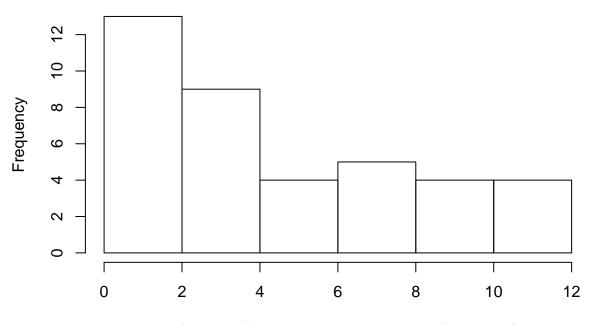
## 1.2 Average score

# Prevalidation scores during RFE



## 2. Important Features

# distribution across 4 seed x 3 CV

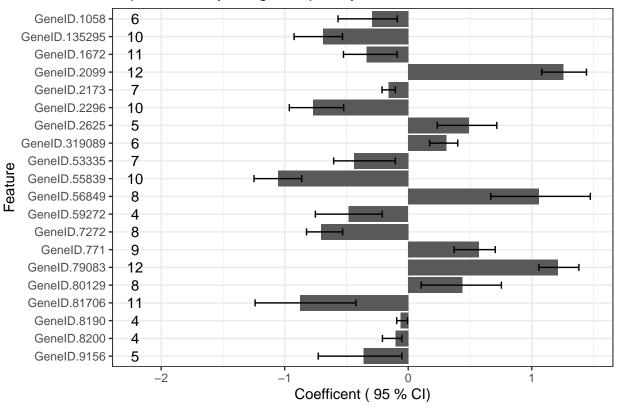


# of times a feature is selected by lasso (alpha= 1)

```
## [1] "there are 39 unique features used from the 100 feature set" ## summary of numer of features used in 4 seeds and 3 CVs \,
```

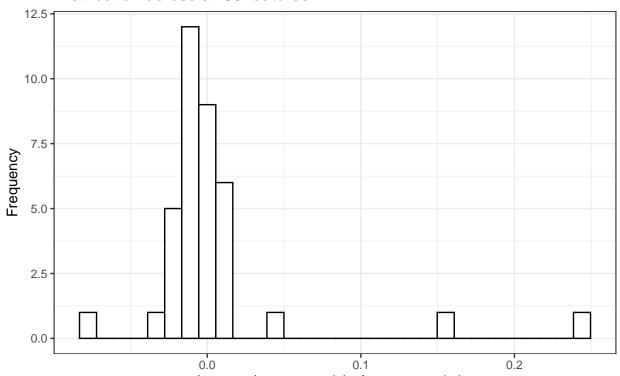
<sup>##</sup> Min. 1st Qu. Median Mean 3rd Qu. Max. ## 13.00 14.75 16.00 16.25 18.00 19.00

## Top feature, by usage frequency



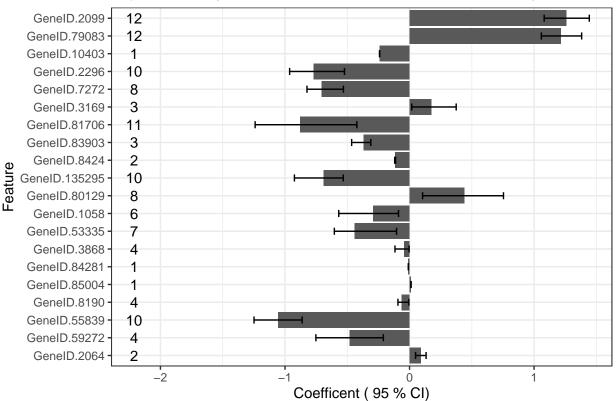
- ## `stat\_bin()` using `bins = 30`. Pick better value with `binwidth`.
- ## Warning: Removed 2 rows containing non-finite values (stat\_bin).

#### Distribution across all 39 features



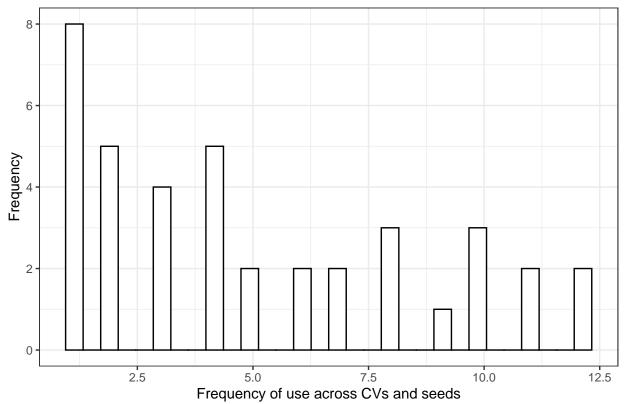
Average (across seeds) of worsen statistics from NextDoor analysis (summed across all CVs per seed)

Top feature, by the worsen statistic from NextDoor analysis

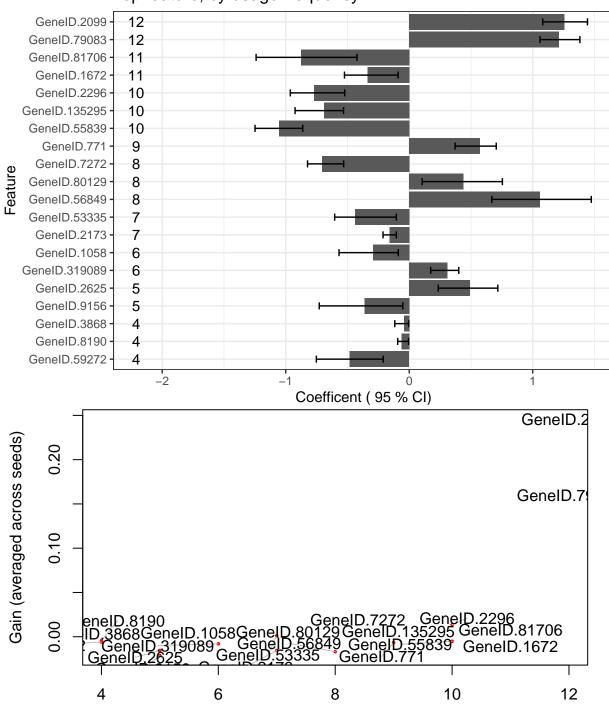


## `stat\_bin()` using `bins = 30`. Pick better value with `binwidth`.

# Distribution across all 39 features



### Top feature, by usage frequency



Frequency (summed across CVs/seeds)

# **Heatmap of top 20 important features**

