# $R$ and Data Mining: Examples and Case Studies* 

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April 12, 2011

## Contents

1 Introduction ..... 4
1.1 Data Mining ..... 4
1.2 R ..... 4
1.2.1 R Packages and Functions for Data Mining ..... 4
1.3 Datasets ..... 6
1.3.1 Iris Dataset ..... 6
1.3.2 Bodyfat Dataset ..... 7
2 Data Import/Export ..... 8
2.1 Save/Load R Data ..... 8
2.2 Import from and Export to .CSV Files ..... 8
2.3 Import Data from SAS ..... 8
2.4 Import/Export via ODBC ..... 9
2.4.1 Read from Databases ..... 10
2.4.2 $\quad$ Output to and Input from EXCEL Files ..... 10
3 Data Exploration ..... 11
3.1 Have a Look at Data ..... 11
3.2 Explore Individual Variables ..... 12
3.3 Explore Multiple Variables ..... 14
3.4 More Exploration ..... 17
3.5 Save Charts as Files ..... 19
4 Decision Trees ..... 20
4.1 Building Decision Trees with Package party ..... 20
4.2 Building Decision Trees with Package rpart ..... 22
4.3 Random Forest ..... 25
5 Regression ..... 30
5.1 Linear Regression ..... 30
5.2 Logistic Regression ..... 34
5.3 Generalized Linear Regression ..... 34
5.4 Non-linear Regression ..... 36

[^0]6 Clustering ..... 37
6.1 K-means Clustering ..... 37
6.2 Hierarchical Clustering ..... 38
6.3 Density-based Clustering ..... 39
7 Outlier Detection ..... 43
8 Time Series Analysis ..... 44
8.1 Time Series Decomposition ..... 44
8.2 Time Series Forecast ..... 44
9 Association Rules ..... 46
10 Sequential Patterns ..... 47
11 Text Mining ..... 48
12 Free Online Resources ..... 49
Bibliography ..... 50

## List of Figures

1 Pie Chart ..... 12
2 Histogram ..... 13
3 Density ..... 13
4 Boxplot ..... 14
5 Scatter Plot ..... 15
6 Pairs Plot ..... 16
7 3D Scatter plot ..... 17
8 Level Plot ..... 17
9 Contour ..... 18
10 3D Surface ..... 19
11 Decision Tree ..... 21
12 Decision Tree (Simple Style) ..... 22
13 Decision Tree with rpart ..... 24
14 Prediction Result ..... 25
15 Error Rate of Random Forest ..... 27
16 Variable Importance ..... 28
17 Margin of Predictions ..... 29
18 Australian CPIs in Year 2008 to 2010 ..... 30
19 Prediction with Linear Regression Model - 1 . ..... 33
20 Prediction of CPIs in 2011 with Linear Regression Model ..... 34
21 Prediction with Generalized Linear Regression Model ..... 36
22 Results of K-means Clustering ..... 38
23 Cluster Dendrogram ..... 39
24 Density-based Clustering - I ..... 40
25 Density-based Clustering - II ..... 41
26 Density-based Clustering - III ..... 41
27 Prediction with Clustering Model ..... 42
28 Time Series Decomposition ..... 44
29 Time Series Forecast ..... 45
List of Tables

## 1 Introduction

This document presents examples and case studies on how to use $R$ for data mining applications.

### 1.1 Data Mining

Data mining is
The main techinques for data mining are listed below. More detailed introduction can be found in text books on data mining Han and Kamber, 2000, Hand et al., 2001, Witten and Frank, 2005.

- Clustering:
- Classification:
- Association Rules:
- Sequential Patterns:
- Time Series Analysis:
- Text Mining:


## $1.2 \quad \mathrm{R}$

$\mathrm{R}^{1}$ R Development Core Team, 2010a is a free software environment for statistical computing and graphics. It provides a wide variety of statistical and graphical techniques. R can be extended easily via packages. As on March 11, 2011, there are more than 2800 packages available in the CRAN package repository ${ }^{2}$. More details about R are availabe in An Introduction to $R \square^{3}$ Venables et al., 2010 and $R$ Language Definition $\mathbb{R}^{4}$ D Development Core Team, 2010c.

R is widely used in adacemia and research, as well as industrial applications.

### 1.2.1 R Packages and Functions for Data Mining

A collection of $R$ packages and functions available for data mining are listed below. Some of them are not specially for data mining, but they are included here because they are useful in data mining applications.

1. Clustering

- Packages:
- $f p c$
- cluster
- pvclust
- mclust
- Partitioning-based clustering: kmeans, pam, pamk, clara
- Hierarchical clustering: hclust, pvclust, agnes, diana
- Model-based clustering: mclust
- Density-based clustering: dbscan
- Plotting cluster solutions: plotcluster, plot.hclust
- Validating cluster solutions: cluster.stats

[^1]2. Classification

- Packages:
- rpart
- party
- randomForest
- rpartOrdinal
- tree
- marginTree
- maptree
- survival
- Decision trees: rpart, ctree
- Random forest: cforest, randomForest
- Regression, Logistic regression, Poisson regression: glm, predict, residuals
- Survival analysis: survfit, survdiff, coxph

3. Association Rules and Frequent Itemsets

- Packages:
- arules: supports to mine frequent itemsets, maximal frequent itemsets, closed frequent itemsets and association rules
- drm: regression and association models for repeated categorical data
- APRIORI algorithm, a level-wise, breadth-fi rst algorithm which counts transactions: apriori, drm
- ECLAT algorithm: employs equivalence classes, depth-first search and set intersection instead of counting: eclat

4. Sequential Patterns

- Package: arulesSequences
- SPADE algorithm: cSPADE

5. Time Series

- Package: timsac
- Time series construction: ts
- Decomposition: decomp, decompose, stl, tsr

6. Statistics

- Package: Base R, nlme
- Analysis of Variance: aov, anova
- Density analysis: density
- Statistical test: t.test, prop.test, anova, aov
- Linear mixed-effects model fit: lme
- Principal components and factor analysis: princomp

7. Graphics

- Bar chart: barplot
- Pie chart: pie
- Scattered plot: dotchart
- Histogram: hist
- Density: densityplot
- Candlestick chart, box plot: boxplot
- QQ (quantile-quantile) plot: qqnorm, qqplot, qqline
- Bi-variate plot: coplot
- Tree: rpart
- Parallel coordinates: parallel, paracoor, parcoord
- Heatmap, contour: contour, filled.contour
- Other plots: stripplot, sunflowerplot, interaction.plot, matplot, fourfoldplot, assocplot, mosaicplot
- Saving graphs: pdf, postscript, win.metafile, jpeg, bmp, png

8. Data Manipulation

- Missing values: na.omit
- Standardize variables: scale
- Transpose: t
- Sampling: sample
- Stack: stack, unstack
- Others: aggregate, merge, reshape

9. Interface to Weka

- RWeka: a R/Weka interface enabling to use all Weka functions in R .


### 1.3 Datasets

The datasets used in this report.

### 1.3.1 Iris Dataset

Iris dataset consists of 50 samples from each of three classes of iris flowers Frank and Asuncion, 2010. One class is linearly separable from the other two, while the latter are not linearly separable from each other. There are five attributes in the dataset:

- sepal length in cm,
- sepal width in cm ,
- petal length in cm,
- petal width in cm , and
- class: Iris Setosa, Iris Versicolour, and Iris Virginica.

```
> str(iris)
'data.frame': 150 obs. of 5 variables:
    $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
    $ Sepal.Width : num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
    $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
    $ Petal.Width : num 0.2 0.2 0.2 0.2 0.2 0.4 0.3 0.2 0.2 0.1 _..
    $ Species : Factor w/ 3 levels "setosa","versicolor",..: 1 1 1 1 1 1 1 1 1 1 ...
```


### 1.3.2 Bodyfat Dataset

Bodyfat is a dataset available in package mboost. It has 71 rows, which each row contains information of one person. It conatins the following 10 numeric columns.

- age: age in years.
- DEXfat: body fat measured by DXA, response variable.
- waistcirc: waist circumference.
- hipcirc: hip circumference.
- elbowbreadth: breadth of the elbow.
- kneebreadth: breadth of the knee.
- anthro3a: sum of logarithm of three anthropometric measurements.
- anthro3b: sum of logarithm of three anthropometric measurements.
- anthro3c: sum of logarithm of three anthropometric measurements.
- anthro4: sum of logarithm of three anthropometric measurements.

The value of DEXfat is to be predicted by the other variables.

```
> data("bodyfat", package = "mboost")
> str(bodyfat)
'data.frame': 71 obs. of }10\mathrm{ variables:
    $ age : num 57 65 59 58 60 61 56 60 58 62 %..
    $ DEXfat : num 41.7 43.3 35.4 22.8 36.4 ...
    $ waistcirc : num 100 99.5 96 72 89.5 83.5 81 89 80 79 \ldots..
    $ hipcirc : num 112 116.5 108.5 96.5 100.5 ...
    $ elbowbreadth: num 7.1 6.5 6.2 6.1 7.1 6.5 6.9 6.2 6.4 7 ...
    $ kneebreadth : num 9.4 8.9 8.9 9.2 10 8.8 8.9 8.5 8.8 8.8 ...
    $ anthro3a : num 4.42 4.63 4.12 4.03 4.24 3.55 4.14 4.04 3.91 3.66 \ldots..
    $ anthro3b : num 4.95 5.01 4.74 4.48 4.68 4.06 4.52 4.7 4.32 4.21 ...
    $ anthro3c : num 4.5 4.48 4.6 3.91 4.15 3.64 4.31 4.47 3.47 3.6 ...
    $ anthro4 : num 6.13 6.37 5.82 5.66 5.91 5.14 5.69 5.7 5.49 5.25 \ldots...
```


## 2 Data Import/Export

This section shows how to import data into R and how to export R data frames. For more details, please refer to $R$ Data Import/Export 5 R Development Core Team, 2010b.

### 2.1 Save/Load R Data

Data in R can be saved as .Rdata files with functions save. After that, they can then be loaded into R with load.

```
> a <- 1:10
> save(a, file = "E:/Rtmp/dumData.Rdata")
> rm(a)
> load("E:/Rtmp/dumData.Rdata")
> print(a)
```

[1] $\begin{array}{lllllllllll}1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10\end{array}$

### 2.2 Import from and Export to .CSV Files

The example below creates a dataframe a and save it as a . CSV file with write.csv. And then, the dataframe is loaded from file to variable $b$ with read.csv.

```
> var1 <- 1:5
> var2 <- (1:5) / 10
> var3 <- c("R", "and", "Data Mining", "Examples", "Case Studies")
> a <- data.frame(var1, var2, var3)
> names(a) <- c("VariableInt", "VariableReal", "VariableChar")
> write.csv(a, "E:/Rtmp/dummmyData.csv", row.names = FALSE)
> #rm(a)
> b <- read.csv("E:/Rtmp/dummmyData.csv")
> print(b)
    VariableInt VariableReal VariableChar
1 1 0.1 R
2 2 0.2 and
3 0.3 Data Mining
4 4 0.4 Examples
5 5 0.5 Case Studies
```


### 2.3 Import Data from SAS

Package foreign provides function read.ssd for importing SAS datasets (.sas7bdat files) into R. However, the following points are essential to make importing successful.

- SAS must be available on your computer, and read.ssd will call SAS to read SAS datasets and import them into R .
- The file name of a SAS dataset has to be no longer than eight characters. Otherwise, the importing would fail. There is no such a limit when importing from a .CSV file.
- During importing, variable names longer than eight characters are truncated to eight characters, which often makes it difficult to know the meanings of variables. One way to get around this issue is to import variable names separately from a . CSV file, which keeps full names of variables.

[^2]An empty .CSV file with variable names can be generated with the following method.

1. Create an empty SAS table dumVariables from dumData as follows.
```
data work.dumVariables;
    set work.dumData(obs=0);
run;
```

2. Export table dumVariables as a .CSV file.

The example below demonstrates importing data from a SAS dataset. Assume that there is a SAS data file dumData.sas7bdat and a .CSV file dumVariables.csv in folder "E:/Rtmp/".

```
> library(foreign) # for importing SAS data
> sashome <- "C:/Program Files/SAS/SAS 9.1"
> filepath <- "E:/Rtmp"
> # filename should be no more than 8 characters, without extension
> fileName <- "dumData"
> # read data from a SAS dataset
> a <- read.ssd(file.path(filepath), fileName, sascmd = file.path(sashome, "sas.exe"))
> print(a)
```

    VARIABLE VARIABL2 VARIABL3
    $\begin{array}{llll}1 & 1 & 0.1 & R\end{array}$
$\begin{array}{llll}2 & 2 & 0.2 & \text { and }\end{array}$
$3 \quad 3 \quad 0.3$ Data Mining
$4 \quad 4 \quad 0.4$ Examples
$5 \quad 5 \quad 0.5$ Case Studies

Note that the variable names above are truncated. The full names are imported from a .CSV file with the following code.

```
> variableFileName <- "dumVariables.csv"
> myNames <- read.csv(paste(filepath, variableFileName, sep="/"))
> names(a) <- names(myNames)
> print(a)
    VariableInt VariableReal VariableChar
1 1 0.1 R
2 2 0.2 and
3 0 0.3 Data Mining
4 4 0.4 Examples
5 5 0.5 Case Studies
```

Although one can export a SAS dataset to a . CSV file and then import data from it, there are problems when there are special formats in the data, such as a value of " $\$ 100,000$ " for a numeric variable. In this case, it would be better to import from a .sas7bdat file. However, variable names may need to be imported into $R$ separately.

Another way to import data from a SAS dataset is to use function read.xport to read a file in SAS Transport (XPORT) format.

### 2.4 Import/Export via ODBC

Package $R O D B C$ provides connection to ODBC databases.

### 2.4.1 Read from Databases

> library (RODBC)
> Conection <- odbcConnect(dsn="servername", uid="userid", pwd="******")
> Query <- "SELECT * FROM lib.table WHERE ..."
> \# or read query from file
> \# Query <- readChar("E:/Rtmp/myQuery.sql", nchars=99999)
> myData <- sqlQuery(Conection, Query, errors=TRUE)
> odbcCloseAll()
There are also sqlSave and sqlUpdate for writing or updating a table in an ODBC database.

### 2.4.2 Output to and Input from EXCEL Files

> library (RODBC)
> filename <- "E:/Rtmp/dummmyData.xls"
> xlsFile <- odbcConnectExcel (filename, readOnly = FALSE)
> sqlSave (xlsFile, a, rownames = FALSE)
> b <- sqlFetch (xlsFile, "a")
$>$ odbcCloseAll()
Note that there is a limit of the number of rows to write to an EXCEL file.

## 3 Data Exploration

This page shows basic exploration of iris data (see Section 1.3.1 for details of iris data).

### 3.1 Have a Look at Data

Check the dimensionality

```
> dim(iris)
```

[1] 1505
Variable names or column names

```
> names(iris)
```

[1] "Sepal.Length" "Sepal.Width" "Petal.Length" "Petal.Width" "Species"

Structure

```
> str(iris)
'data.frame': }150\mathrm{ obs. of 5 variables:
    $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
    $ Sepal.Width : num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
    $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
    $ Petal.Width : num 0.2 0.2 0.2 0.2 0.2 0.4 0.3 0.2 0.2 0.1 ...
    $ Species : Factor w/ 3 levels "setosa","versicolor",..: 1 1 1 1 1 1 1 1 1 1 ...
        Attributes
> attributes(iris)
$names
[1] "Sepal.Length" "Sepal.Width" "Petal.Length" "Petal.Width" "Species"
\begin{tabular}{crrrrrrrrrrrrrrrrrr} 
\$row.names \\
[1] & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 & 13 & 14 & 15 & 16 & 17 & 18 \\
{\([19]\)} & 19 & 20 & 21 & 22 & 23 & 24 & 25 & 26 & 27 & 28 & 29 & 30 & 31 & 32 & 33 & 34 & 35 & 36 \\
{\([37]\)} & 37 & 38 & 39 & 40 & 41 & 42 & 43 & 44 & 45 & 46 & 47 & 48 & 49 & 50 & 51 & 52 & 53 & 54 \\
{\([55]\)} & 55 & 56 & 57 & 58 & 59 & 60 & 61 & 62 & 63 & 64 & 65 & 66 & 67 & 68 & 69 & 70 & 71 & 72 \\
{\([73]\)} & 73 & 74 & 75 & 76 & 77 & 78 & 79 & 80 & 81 & 82 & 83 & 84 & 85 & 86 & 87 & 88 & 89 & 90 \\
{\([91]\)} & 91 & 92 & 93 & 94 & 95 & 96 & 97 & 98 & 99 & 100 & 101 & 102 & 103 & 104 & 105 & 106 & 107 & 108 \\
{\([109]\)} & 109 & 110 & 111 & 112 & 113 & 114 & 115 & 116 & 117 & 118 & 119 & 120 & 121 & 122 & 123 & 124 & 125 & 126 \\
{\([127]\)} & 127 & 128 & 129 & 130 & 131 & 132 & 133 & 134 & 135 & 136 & 137 & 138 & 139 & 140 & 141 & 142 & 143 & 144 \\
{\([145]\)} & 145 & 146 & 147 & 148 & 149 & 150 & & & & & & & & & & & & \\
\hline
\end{tabular}
```

\$class
[1] "data.frame"

Get the first 5 rows

```
> iris[1:5,]
```

    Sepal.Length Sepal.Width Petal.Length Petal.Width Species
    | 1 | 5.1 | 3.5 | 1.4 | 0.2 | setosa |
| :--- | :--- | :--- | :--- | :--- | :--- |


| 2 | 4.9 | 3.0 | 1.4 | 0.2 |
| :--- | :--- | :--- | :--- | :--- |


| 3 | 4.7 | 3.2 | 1.3 | 0.2 | setosa |
| :--- | :--- | :--- | :--- | :--- | :--- |


| 4 | 4.6 | 3.1 | 1.5 | 0.2 | setosa |
| :--- | :--- | :--- | :--- | :--- | :--- |


| 5 | 5.0 | 3.6 | 1.4 | 0.2 | setosa |
| :--- | :--- | :--- | :--- | :--- | :--- |

Get Sepal.Length of the first 10 rows
> iris[1:10, "Sepal.Length"]
[1] 5.14 .94 .74 .65 .05 .44 .65 .04 .44 .9
Same as above
> iris\$Sepal.Length[1:10]
[1] 5.14 .94 .74 .65 .05 .44 .65 .04 .44 .9

### 3.2 Explore Individual Variables

Distribution of every variable

```
> summary(iris)
\begin{tabular}{|c|c|c|c|}
\hline Sepal.Length & Sepal.Width & Petal.Length & Petal.Width \\
\hline Min. \(: 4.300\) & Min. 2.000 & Min. \(: 1.000\) & Min. 0.100 \\
\hline 1st Qu.:5.100 & 1st Qu.:2.800 & 1st Qu.:1.600 & 1st Qu.:0.300 \\
\hline Median :5.800 & Median :3.000 & Median :4.350 & Median :1.300 \\
\hline Mean :5.843 & Mean :3.057 & Mean :3.758 & Mean :1.199 \\
\hline 3rd Qu.:6.400 & 3rd Qu.:3.300 & 3rd Qu.:5.100 & 3rd Qu.:1.800 \\
\hline Max. \(\quad 7.900\) & Max. \(: 4.400\) & Max. \(: 6.900\) & Max. 22.500 \\
\hline \multicolumn{4}{|l|}{Species} \\
\hline setosa :50 & & & \\
\hline versicolor:50 & & & \\
\hline virginica :50 & & & \\
\hline
\end{tabular}
    Frequency
> table(iris$Species)
        setosa versicolor virginica
            50 50 50
    Pie chart
> pie(table(iris$Species))
```



Figure 1: Pie Chart

Variance of Sepal.Length
> var(iris\$Sepal.Length)
[1] 0.6856935
Histogram
> hist(iris\$Sepal.Length)

Histogram of iris\$Sepal.Length


Figure 2: Histogram

Density
> plot(density(iris\$Sepal.Length))


Figure 3: Density

### 3.3 Explore Multiple Variables

Covariance of two variables

```
> cov(iris$Sepal.Length, iris$Petal.Length)
```

[1] 1.274315
Correlation of two variables

```
> cor(iris$Sepal.Length, iris$Petal.Length)
[1] 0.8717538
```

Distribution in subsets


Box Plot
boxplot(Sepal.Length $\sim$ Species, data=iris)


Figure 4: Boxplot

Scatter plot
> plot(iris\$Sepal.Length, iris\$Sepal.Width)


Figure 5: Scatter Plot

## Pairs plot

> pairs(iris)


Figure 6: Pairs Plot

### 3.4 More Exploration

3D Scatter plot
> library(scatterplot3d)
> scatterplot3d(iris\$Petal.Width, iris\$Sepal.Length, iris\$Sepal.Width)


Figure 7: 3D Scatter plot
Level Plot
> library(lattice)
> print(levelplot(Petal.Width~Sepal.Length*Sepal.Width, iris, cuts=9, col.regions=grey.colors(10)


Figure 8: Level Plot

## Contour

```
> filled.contour(volcano, color = terrain.colors, asp = 1, plot.axes=contour(volcano, add=T) )
```



Figure 9: Contour

3D Surface
> persp(volcano, theta $=25$, phi $=30$, expand $=0.5$, col = "lightblue")


Figure 10: 3D Surface

```
Interactive 3D Scatter Plot
> library(rgl)
> plot3d(iris\$Petal.Width, iris\$Sepal.Length, iris\$Sepal.Width)
```


### 3.5 Save Charts as Files

Save as a .PDF file

```
> pdf("myPlot.pdf")
> x <- 1:50
> plot(x, log(x))
> graphics.off()
    Save as a postscript file
> postscript("myPlot.ps")
> x <- -20:20
> plot(x, x^2)
> graphics.off()
```


## 4 Decision Trees

There are a couple of R packages on decision trees, regression trees and random forest, such as rpart, rpartOrdinal, randomForest, party, tree, marginTree and maptree.

This section shows how to build prediction models with packages party, rpart and randomForest.

### 4.1 Building Decision Trees with Package party

This section shows how to build a decision tree for iris data (see Section 1.3.1 for details of the data) with ctree in package party. Sepal.Length, Sepal.Width, Petal.Length and Petal.Width are used to predict the Species of flowers. In the package, function ctree builds a decision tree, and predict makes prediction for unlabelled data.

The iris data is split below into two subsets: training (70\%) and testing (30\%).

```
> str(iris)
'data.frame': }150\mathrm{ obs. of 5 variables:
    $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
    $ Sepal.Width : num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
    $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
    $ Petal.Width : num 0.2 0.2 0.2 0.2 0.2 0.4 0.3 0.2 0.2 0.1 ...
    $ Species : Factor w/ 3 levels "setosa","versicolor",..: 1 1 1 1 1 1 1 1 1 1 ...
> set.seed(1234)
> ind <- sample(2, nrow(iris), replace=TRUE, prob=c(0.7, 0.3))
> trainData <- iris[ind==1,]
> testData <- iris[ind==2,]
```

Load package party, build a decision tree, and check the prediction.

```
> library(party)
> myFormula <- Species ~ Sepal.Length + Sepal.Width + Petal.Length + Petal.Width
> iris_ctree <- ctree(myFormula, data=trainData)
> # check the prediction
> table(predict(iris_ctree), trainData$Species)
\begin{tabular}{lrrr} 
& setosa & versicolor & virginica \\
setosa & 40 & 0 & 0 \\
versicolor & 0 & 37 & 3 \\
virginica & 0 & 1 & 31
\end{tabular}
```

Have a look at the built tree.

```
> print(iris_ctree)
```

Conditional inference tree with 4 terminal nodes

## Response: Species

Inputs: Sepal.Length, Sepal.Width, Petal.Length, Petal.Width Number of observations: 112

1) Petal.Length <= 1.9; criterion = 1, statistic $=104.643$
2)* weights $=40$
2) Petal.Length > 1.9
3) Petal.Width <= 1.7; criterion = 1, statistic $=48.939$
4) Petal.Length <= 4.4; criterion $=0.974$, statistic $=7.397$
5)* weights $=21$
5) Petal. Length $>4.4$
6)* weights $=19$
6) Petal.Width $>1.7$
7)* weights $=32$
> plot(iris_ctree)


Figure 11: Decision Tree

```
> plot(iris_ctree, type="simple")
```



Figure 12: Decision Tree (Simple Style)
Test the built tree with test data.

```
> testPred <- predict(iris_ctree, newdata = testData)
> table(testPred, testData$Species)
testPred setosa versicolor virginica
    setosa 10 0
    versicolor 0
    virginica 0 0 14
```

The current version of ctree (i.e. version 0.9-9995) does not handel missing values well. An instance with a missing value may sometimes go to the left sub-tree and sometimes to the right.

Another issue is that, when a variable exists in training data and is fed into ctree but does not appear in the built decision tree, the test data must also have that variable to make prediction. Otherwise, a call to predict would fail. Moreover, if the value levels of a categorical variable in test data are different from that in train data, it would also fail to make prediction on the test data. One way to get around the above issue is, after building a decision tree, to call ctree build a new decision tree with data containing only those variables existing in the first tree, and to explicitly set the levels of categorical variables in test data to the levels of the corresponding variables in train data.

### 4.2 Building Decision Trees with Package rpart

Package rpart Therneau et al., 2010 is used to build a decision tree on bodyfat data (see Section 1.3 .2 for details of the data). Function rpart is used to build a decision tree, and the tree with the minimum prediction error is select. After that, it is applied to makes prediction for unlabelled data with function predict.

```
> data("bodyfat", package = "mboost")
> dim(bodyfat)
```


## [1] 7110

> attributes (bodyfat)
\$names

| [1] | "age" | "DEXfat" | "waistcirc" | "hipcirc" |
| :--- | :--- | :--- | :--- | :--- | "elbowbreadth"

\$row.names

| [1] | "47" | "48" | "49" | "50" | "51" | "52" | "53" | "54" | "55" | "56" | "57" | "58" | "59" |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| [14] | "60" | "61" | "62" | "63" | "64" | "65" | "66" | "67" | "68" | "69" | "70" | "71" | "72" |
| [27] | "73" | "74" | "75" | "76" | "77" | "78" | "79" | "80" | "81" | "82" | "83" | "84" | "85" |
| [40] | "86" | "87" | "88" | "89" | "90" | "91" | "92" | "93" | "94" | "95" | "96" | "97" | "98" |
| [53] | "99" | "100" | "101" | "102" | "103" | "104" | "105" | "106" | "107" | "108" | "109" | "110" | "111" |
| [66] | "112" | "113" | "114" | "115" | "116" | "117" |  |  |  |  |  |  |  |

\$class
[1] "data.frame"
> bodyfat[1:5,] age DEXfat waistcirc hipcirc elbowbreadth kneebreadth anthro3a anthro3b anthro3c

| 47 | 57 | 41.68 | 100.0 | 112.0 | 7.1 | 9.4 | 4.42 | 4.95 |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 48 | 65 | 43.29 | 99.5 | 116.5 | 6.5 | 8.9 | 4.63 | 5.01 |
| 49 | 59 | 35.41 | 96.0 | 108.5 | 6.2 | 8.9 | 4.12 | 4.74 |
| 50 | 58 | 22.79 | 72.0 | 96.5 | 6.1 | 9.2 | 4.03 | 4.48 |
| 51 | 60 | 36.42 | 89.5 | 100.5 | 7.1 | 10.0 | 4.24 | 4.68 |
| anthro4 |  |  |  |  |  |  | 4.91 |  |
| 47 | 6.13 |  |  |  |  |  |  |  |
| 48 | 6.37 |  |  |  |  |  |  |  |
| 49 | 5.82 |  |  |  |  |  |  |  |
| 50 | 5.66 |  |  |  |  |  |  |  |
| 51 | 5.91 |  |  |  |  |  |  |  |

```
> library(rpart)
> myFormula <- DEXfat ~ age + waistcirc + hipcirc + elbowbreadth + kneebreadth
> bodyfat_rpart <- rpart(myFormula, data = bodyfat, control = rpart.control(minsplit = 10))
> attributes(bodyfat_rpart)
$names
    [1] "frame" "where" "call" "terms" "cptable" "splits"
    [7] "method" "parms" "control" "functions" "y" "ordered"
```

\$class
[1] "rpart"
> print(bodyfat_rpart\$cptable)
CP nsplit rel error xerror xstd
$10.66289544 \quad 0 \quad 1.000000001 .02197360 .16843699$
$20.09376252 \quad 10.337104560 .40358200 .09175474$
$30.07703606 \quad 20.243342040 .41805590 .08719801$
$40.04507506 \quad 30.16630598 \quad 0.33022740 .07686651$
$\begin{array}{llllll}5 & 0.01844561 & 4 & 0.12123092 & 0.2520385 & 0.05796306\end{array}$
$\begin{array}{llllll}6 & 0.01818982 & 5 & 0.10278532 & 0.2564169 & 0.05809595\end{array}$
$\begin{array}{lllll}7 & 0.01000000 & 6 & 0.08459549 & 0.2153285\end{array} 0.05701589$

```
> print(bodyfat_rpart)
n= 71
node), split, n, deviance, yval
    * denotes terminal node
    1) root 71 8535.98400 30.78282
    2) waistcirc< 88.4 40 1315.35800 22.92375
        4) hipcirc< 96.25 17 285.91370 18.20765
            8) age< 59.5 11 97.00440 15.96000 *
            9) age>=59.5 6 31.45788 22.32833 *
            5) hipcirc>=96.25 23 371.86530 26.40957
            10) waistcirc< 80.75 13 117.60710 24.13077 *
            11) waistcirc>=80.75 10 98.99016 29.37200 *
    3) waistcirc>=88.4 31 1562.16200 40.92355
            6) kneebreadth< 11.15 28 615.52590 39.26036
            12) hipcirc< 109.9 13 136.29600 35.27846 *
            13) hipcirc>=109.9 15 94.46997 42.71133*
            7) kneebreadth>=11.15 3 146.28030 56.44667 *
> plot(bodyfat_rpart)
> text(bodyfat_rpart, use.n=TRUE)
```



Figure 13: Decision Tree with rpart

```
> opt <- which.min(bodyfat_rpart$cptable[,"xerror"])
> cp <- bodyfat_rpart$cptable[opt, "CP"]
> bodyfat_prune <- prune(bodyfat_rpart, cp = cp)
> print(bodyfat_prune)
n= 71
node), split, n, deviance, yval
```

* denotes terminal node

1) root 718535.9840030 .78282
2) waistcirc< 88.4401315 .3580022 .92375
3) hipcirc< $96.25 \quad 17 \quad 285.9137018 .20765$
4) age< 59.51197 .0044015 .96000 *
5) age>=59.5 631.4578822 .32833 *
6) hipcirc>=96.25 $23 \quad 371.8653026 .40957$
7) waistcirc< 80.7513117 .6071024 .13077 *
8) waistcirc>=80.75 $10 \quad 98.99016 \quad 29.37200$ *
9) waistcirc>=88.4 311562.1620040 .92355
10) kneebreadth< $11.1528 \quad 615.5259039 .26036$
11) hipcirc< 109.913136 .2960035 .27846 *
12) hipcirc>=109.9 $1594.4699742 .71133 *$
13) kneebreadth $>=11.153146 .2803056 .44667 *$
```
> DEXfat_pred <- predict(bodyfat_prune, newdata = bodyfat)
```

```
> DEXfat_pred <- predict(bodyfat_prune, newdata = bodyfat)
```

```
> DEXfat_pred <- predict(bodyfat_prune, newdata = bodyfat)
```

```
> DEXfat_pred <- predict(bodyfat_prune, newdata = bodyfat)
```

```
> DEXfat_pred <- predict(bodyfat_prune, newdata = bodyfat)
```

The predicted values are compared with real labels.

```
> xlim <- range(bodyfat$DEXfat)
> plot(DEXfat_pred ~ DEXfat, data = bodyfat, xlab = "Observed", ylab = "Predicted", ylim = xlim,
> abline(a = 0, b = 1)
```



Figure 14: Prediction Result

### 4.3 Random Forest

Package randomForest is used to build a predictive model for iris data (see Section 1.3.1 for details of the data). An alternative way is to use function cforest from package randomForest.

The iris data is split below into two subsets: training (70\%) and testing (30\%).

```
> ind <- sample(2, nrow(iris), replace=TRUE, prob=c(0.7, 0.3))
> trainData <- iris[ind==1,]
> testData <- iris[ind==2,]
```

Load randomForest and then train a random forest.

```
> library(randomForest)
> rf <- randomForest(Species ~ ., data=trainData, ntree=100, proximity=TRUE)
> table(predict(rf), trainData$Species)
\begin{tabular}{lrrr} 
& setosa & versicolor & virginica \\
setosa & 38 & 0 & 0 \\
versicolor & 0 & 33 & 2 \\
virginica & 0 & 2 & 28 \\
& & & \\
> print \((r f)\) & &
\end{tabular}
```

Call:
randomForest(formula = Species ~ ., data = trainData, ntree = 100, proximity = TRUE)
Type of random forest: classification
Number of trees: 100
No. of variables tried at each split: 2
OOB estimate of error rate: 3.88\%
Confusion matrix:

|  | setosa | versicolor | virginica | class.error |
| :--- | ---: | ---: | ---: | ---: |
| setosa | 38 | 0 | 0 | 0.00000000 |
| versicolor | 0 | 33 | 2 | 0.05714286 |
| virginica | 0 | 2 | 28 | 0.06666667 |
|  |  |  |  |  |
| > attributes(rf) |  |  |  |  |

\$names

| [1] "call" | "type" | "predicted" | "err.rate" |
| :--- | :--- | :--- | :--- |
| [5] "confusion" | "votes" | "oob.times" | "classes" |
| [9] "importance" | "importanceSD" | "localImportance" "proximity" |  |
| [13] "ntree" | "mtry" | "forest" | "y" |
| [17] "test" | "inbag" | "terms" |  |

## \$class

[1] "randomForest.formula" "randomForest"

Error rates with various number of trees
> plot(rf)


Figure 15: Error Rate of Random Forest

## Variable importance.

```
> importance(rf)
```

|  | MeanDecreaseGini |
| :--- | ---: |
| Sepal.Length | 6.653214 |
| Sepal.Width | 1.319307 |
| Petal.Length | 29.236710 |
| Petal.Width | 30.427564 |
|  |  |
| > varImpPlot(rf) |  |



Figure 16: Variable Importance

Test the built random forest on test data
> irisPred <- predict(rf, newdata=testData)
> table(irisPred, testData\$Species)

| irisPred | setosa | versicolor | virginica |
| :---: | ---: | ---: | ---: |
| setosa | 12 | 0 | 0 |
| versicolor | 0 | 15 | 3 |
| virginica | 0 | 0 | 17 |

> plot(margin(rf,testData\$Species))


Figure 17: Margin of Predictions
The margin of a data point is as the proportion of votes for the correct class minus maximum proportion of votes for the other classes. Generally speaking, positive margin means correct classification.

## 5 Regression

Regression is to build a function of independent variables (also known as predictors) to predict a dependent variable (also called response). For example, banks assess the risk of home-loan customers based on their age, income, expenses, occupation, number of dependents, total credit limit, etc.

A collection of some helpful R functions for regression analysis is available as a reference card on $R$ Functions for Regression Analysis ${ }^{6}$

This section will show how to do linear regression with function lm, generalized linear regression with glm, and non-linear regression with nls.

### 5.1 Linear Regression

Linear regression is to predict response with a linear function of predictors as follows:

$$
y=c_{0}+c_{1} x_{1}+c_{2} x_{2}+\cdots+c_{k} x_{k}
$$

where $x_{1}, x_{2}, \cdots, x_{k}$ are preditors and $y$ is the response to predict.
Linear regression is demonstrated below with function lm on the Australian CPI (Consumer Price Index) data, which are CPIs in four quarters in every year from 2008 to $2010{ }^{7}$

```
> year <- rep(2008:2010, each=4)
> quarter <- rep(1:4, 3)
> cpi <- c(162.2, 164.6, 166.5, 166.0, 166.2, 167.0, 168.6, 169.5,
+ 171.0, 172.1, 173.3, 174.0)
> plot(cpi, xaxt="n", ylab="CPI", xlab="")
> # draw x-axis
> axis(1, labels=paste(year,quarter,sep="Q"), at=1:12, las=3)
```



Figure 18: Australian CPIs in Year 2008 to 2010
We check the correlation between CPI and the other variables, year and quarter.
$>\operatorname{cor}(y e a r, c p i)$

[^3][1] 0.9096316

```
> cor(quarter,cpi)
```

[1] 0.3738028
Then a linear regression model is built on the above data, using year and quarter as predictors and CPI as response.

```
> fit <- lm(cpi ~ year + quarter)
> fit
Call:
lm(formula = cpi ~ year + quarter)
Coefficients:
(Intercept) year quarter
    -7644.487 3.887 1.167
```

With the above linear model, CPI is calculated as

$$
\mathrm{cpi}=c_{0}+c_{1} * \text { year }+c_{2} * \text { quarter },
$$

where $c_{0}, c_{1}$ and $c_{2}$ are coefficients from model fit. Therefore, the CPIs in 2011 can be get as follows. A simpler way for this is using function predict, which will be demonstrated at the end of this subsection.

```
> cpi2011 <- fit$coefficients[[1]] + fit$coefficients[[2]]*2011 + fit$coefficients[[3]]*(1:4)
```

More details of the model:

```
> attributes(fit)
```

\$names

| [1] "coefficients" "residuals" | "effects" | "rank" |  |
| :--- | :--- | :--- | :--- |
| [5] "fitted.values" "assign" | "qr" | "df.residual" |  |
| [9] "xlevels" | "call" | "terms" | "model" |

\$class
[1] "lm"
> fit\$coefficients
(Intercept) year quarter
-7644.487500 $3.887500 \quad 1.166667$

The differences between observed values and fitted values are

```
> residuals(fit)
```

| 1 | 2 | 3 | 4 | 5 | 6 |
| ---: | ---: | ---: | ---: | ---: | ---: |
| -0.57916667 | 0.65416667 | 1.38750000 | -0.27916667 | -0.46666667 | -0.83333333 |
| 7 | 8 | 9 | 10 | 11 | 12 |
| -0.40000000 | -0.66666667 | 0.44583333 | 0.37916667 | 0.41250000 | -0.05416667 |
|  |  |  |  |  |  |
| > summary (fit) |  |  |  |  |  |

```
Call:
lm(formula = cpi ~ year + quarter)
Residuals:
    Min 1Q Median 3Q Max
-0.8333-0.4948 -0.1667 0.4208 1.3875
Coefficients:
    Estimate Std. Error t value Pr(>|t|)
(Intercept) -7644.4875 518.6543-14.739 1.31e-07 ***
year 3.8875 0.2582 15.058 1.09e-07 ***
quarter 1.1667 0.1885 6.188 0.000161 ***
Signif. codes: 0 Ś***Sั 0.001 Ś**\widetilde{S}0.01 \tilde{S}*\widetilde{S}0.05 Ś.\widetilde{S 0.1 Ś Š 1}
Residual standard error: 0.7302 on 9 degrees of freedom
Multiple R-squared: 0.9672, Adjusted R-squared: 0.9599
F-statistic: 132.5 on 2 and 9 DF, p-value: 2.108e-07
```

```
> plot(fit)
```



Figure 19: Prediction with Linear Regression Model - 1

With the model, the CPIs in year 2011 can be predicted as follows, and the predicted values are shown as red triangles in Figure 20.

```
> data2011 <- data.frame(year=2011, quarter=1:4)
> cpi2011 <- predict(fit, newdata=data2011)
> style <- c(rep(1,12), rep (2,4))
> plot(c(cpi, cpi2011), xaxt="n", ylab="CPI", xlab="", pch=style, col=style)
> axis(1, at=1:16, las=3,
+ labels=c(paste(year,quarter,sep="Q"), "2011Q1", "2011Q2", "2011Q3", "2011Q4"))
```



Figure 20: Prediction of CPIs in 2011 with Linear Regression Model

### 5.2 Logistic Regression

Logistic regression is used to predict the probability of occurrence of an event by fitting data to a logistic curve. A logistic regression model is built as the following equation:

$$
\operatorname{logit}(y)=c_{0}+c_{1} x_{1}+c_{2} x_{2}+\cdots+c_{k} x_{k}
$$

where $x_{1}, x_{2}, \cdots, x_{k}$ are preditors, $y$ is a response to predict, and $\operatorname{logit}(y)=\ln \left(\frac{y}{1-y}\right)$. The above equation can also be written as

$$
y=\frac{1}{1+e^{-\left(c_{0}+c_{1} x_{1}+c_{2} x_{2}+\cdots+c_{k} x_{k}\right)}} .
$$

Logistic regression can be built with funcation glm by setting family to binomial(link="logit").
Detailed introductions on logistic regression can be found at the following links.

- R Data Analysis Examples - Logit Regression http://www.ats.ucla.edu/stat/r/dae/logit.htm
- Logistic Regression (with R)
http://nlp.stanford.edu/~manning/courses/ling289/logistic.pdf


### 5.3 Generalized Linear Regression

The generalized linear model (GLM) generalizes linear regression by allowing the linear model to be related to the response variable via a link function and by allowing the magnitude of the variance of each measurement to be a function of its predicted value. It unifies various other statistical models, including linear regression, logistic regression and Poisson regression. Function
glm is used to fit generalized linear models, specified by giving a symbolic description of the linear predictor and a description of the error distribution.

A generalized linear model is built below with glm on bodyfat data (see Section 1.3 .2 for details of the data).

```
> data("bodyfat", package = "mboost")
> myFormula <- DEXfat ~ age + waistcirc + hipcirc + elbowbreadth + kneebreadth
> bodyfat.glm <- glm(myFormula, family = gaussian("log"), data = bodyfat)
> summary(bodyfat.glm)
Call:
glm(formula = myFormula, family = gaussian("log"), data = bodyfat)
Deviance Residuals:
\begin{tabular}{|c|c|c|c|c|}
\hline Min & 1Q & Median & 3Q & Max \\
\hline -11.5688 - & -3.0065 & 0.1266 & 2.8310 & 10.0966 \\
\hline \multicolumn{5}{|l|}{Coefficients:} \\
\hline & Estimate & Std. Error & t value & \(\operatorname{Pr}(>|t|)\) \\
\hline (Intercept) & 0.734293 & 0.308949 & 2.377 & 0.02042 * \\
\hline age & 0.002129 & 0.001446 & 1.473 & 0.14560 \\
\hline waistcirc & 0.010489 & 0.002479 & 4.231 & \(7.44 \mathrm{e}-05\) \\
\hline hipcirc & 0.009702 & 0.003231 & 3.003 & 0.00379 \\
\hline elbowbreadth & h 0.002355 & 0.045686 & 0.052 & 0.95905 \\
\hline kneebreadth & 0.063188 & 0.028193 & 2.241 & 0.02843 * \\
\hline
\end{tabular}
Signif. codes: 0 Ś***Sั 0.001 \tilde{S**\widetilde{S}}0.01 Ś*\widetilde{S}0.05 Ś.\widetilde{S 0.1 Ś Š 1}
(Dispersion parameter for gaussian family taken to be 20.31433)
    Null deviance: 8536.0 on 70 degrees of freedom
Residual deviance: 1320.4 on 65 degrees of freedom
AIC: 423.02
Number of Fisher Scoring iterations: 5
> pred <- predict(bodyfat.glm, type = "response")
```

In the code above, type indicates the type of prediction required. The default is on the scale of the linear predictors, and the alternative "response" is on the scale of the response variable.


Figure 21: Prediction with Generalized Linear Regression Model
In the above code, if family = gaussian("identity") is used, the resulted model would be similar to linear regression. One can also make it a logistic regression by setting family to binomial("logit").

### 5.4 Non-linear Regression

While linear regression is to find the line that comes closest to data, non-linear regression is to fit a curve through data. Function nls provides nonlinear regression. More details on non-linear regression can be found at

- A Complete Guide to Nonlinear Regression
http://www.curvefit.com/.


## 6 Clustering

### 6.1 K-means Clustering

This page demonstrates $k$-means clustering of iris data (see Section 1.3.1 for details of the data)..

```
> newiris <- iris
> newiris$Species <- NULL
```

Apply kmeans to newiris, and store the clustering result in kc. The cluster number is set to 3.
> (kc <- kmeans(newiris, 3))
K-means clustering with 3 clusters of sizes 38, 50, 62

## Cluster means:

Sepal.Length Sepal.Width Petal.Length Petal.Width

| 1 | 6.850000 | 3.073684 | 5.742105 | 2.071053 |
| :--- | :--- | :--- | :--- | :--- |
| 2 | 5.006000 | 3.428000 | 1.462000 | 0.246000 |
| 3 | 5.901613 | 2.748387 | 4.393548 | 1.433871 |

Clustering vector:

[38] 22222222242423331333333333333333333333

[112] $11 \begin{array}{lllllllllllllllllllllllllllllllllll} & 3 & 3 & 1 & 1 & 1 & 3 & 1 & 3 & 1 & 3 & 1 & 1 & 3 & 3 & 1 & 1 & 1 & 1 & 1 & 3 & 1 & 1 & 1 & 1 & 3 & 1 & 1 & 1 & 3 & 1 & 1 & 1 & 3 & 1\end{array}$
[149] 13

```
Within cluster sum of squares by cluster:
[1] 23.87947 15.15100 39.82097
    (between_SS / total_SS = 88.4 %)
Available components:
```

```
[1] "cluster" "centers" "totss" "withinss" "tot.withinss"
```

[1] "cluster" "centers" "totss" "withinss" "tot.withinss"
[6] "betweenss" "size"

```

Compare the Species label with the clustering result
```

> table(iris$Species, kc$cluster)
1 2 3
setosa 0 50 0
versicolor 2 0 48
virginica 36 0 14

```

The above result shows that cluster "setosa" can be easily seperated from the other clusters, and that clusters "versicolor" and "virginica" are to a small degree overlapped with each other.

Plot the clusters and their centres. Note that there are four dimensions in the data and that only the first two dimensions are used to draw the plot below. Some black points close to the green centre (asterisk) are actually closer to the black centre in the four dimensional space. Note that the results of k-means clustering may vary from run to run, due to random selection of initial cluster centres.
> plot(newiris[c("Sepal.Length", "Sepal.Width")], col = kc\$cluster)
> points (kc\$centers[,c("Sepal.Length", "Sepal.Width")], col = 1:3, pch = 8, cex=2)


Figure 22: Results of K-means Clustering

\subsection*{6.2 Hierarchical Clustering}

This page demonstrates a hierarchical clustering with hclust on iris data (see Section 1.3.1 for details of the data).

Draw a sample of 40 records from iris data, and remove variable Species
```

> idx <- sample(1:dim(iris)[1], 40)

```
> irisSample <- iris[idx,]
> irisSample\$Species <- NULL

Hierarchical clustering
```

> hc <- hclust(dist(irisSample), method="ave")

```
```

> plot(hc, hang = -1, labels=iris\$Species[idx])

```

Cluster Dendrogram

```

dist(irisSample)

```
hclust (*, "average")

Figure 23: Cluster Dendrogram
Similar to the above clustering of k-means, Figure 23 also shows that cluster "setosa" can be easily seperated from the other two clusters, and that clusters "versicolor" and "virginica" are to a small degree overlapped with each other.

\subsection*{6.3 Density-based Clustering}

DBSCAN from package \(f p c\) provides a density-based clustering for numeric data Ester et al., 1996. The idea of density-based clustering is to group objects into one cluster if they are connected to one another by densely populated area. There are two key parameters in DBSCAN:
- eps: Reachability Distance, which defines the size of neighborhood;
- MinPts: Reachability minimum no. of points.

If the number of points in the neighborhood of point \(\alpha\) is no less than MinPts, then \(\alpha\) is a dense point. All the points in its neighborhood are density-reachable from \(\alpha\) and are put into the same cluster as \(\alpha\).

The strengthes of density-based clustering are that it can discover clusters with various shapes and sizes and is insensitive to noise. As a comparison, k-means tends to find clusters with sphere shape and with similar sizes.
```

> library(fpc)
by using mclust, invoked on its own or through another package,
you accept the license agreement in the mclust LICENSE file
and at http://www.stat.washington.edu/mclust/license.txt
> newiris <- iris[-5] \# remove class tags
> ds <- dbscan(newiris, eps=0.42, MinPts=5)
> \# compare clusters with original class labels
> table(ds$cluster, iris$Species)

```
\begin{tabular}{rrrr} 
& setosa & versicolor & virginica \\
0 & 2 & 10 & 17 \\
1 & 48 & 0 & 0 \\
2 & 0 & 37 & 0 \\
3 & 0 & 3 & 33
\end{tabular}

In the above table, " 1 " to " 3 " in the first column are three discovered clusters, while " 0 " stands for noises, i.e., objects that are not assigned to any clusters. The noises are shown as black circles in figures below.
> plot(ds, newiris)


Figure 24: Density-based Clustering - I
> plot(ds, newiris[c(1,4)])


Figure 25: Density-based Clustering - II
Another way to show the clusters. Note that the data are projected to distinguish classes.
```

> plotcluster(newiris, ds\$cluster)

```


Figure 26: Density-based Clustering - III

\section*{Label new data}

The clustering model can then be used to label new data, based on the similarity between a new object and the clusters. The following example draws a sample of 10 objects from iris and adds small noise to them to make a new dataset for labelling.
```

> set.seed(435)
> idx <- sample(1:nrow(iris), 10)
> newData <- iris[idx,-5]
> newData <- newData + matrix(runif(10*4, min=0, max=0.2), nrow=10, ncol=4)
> \# label new data
> myPred <- predict(ds, newiris, newData)
> \# check the labels assigned to new data
> plot(newiris[c(1,4)], col=1+ds$cluster)
> points(newData[c(1,4)], pch="*", col=1+myPred, cex=3)
> # check cluster labels
> table(myPred, iris$Species[idx])
myPred setosa versicolor virginica

| 0 | 0 | 0 | 1 |
| :--- | :--- | :--- | :--- |
| 1 | 3 | 0 | 0 |
| 2 | 0 | 3 | 0 |
| 3 | 0 | 1 | 2 |

```


Figure 27: Prediction with Clustering Model

As we can see from the above result, in the 10 new unlabelled data, \(8(=3+3+2)\) are assigned with correct class labels. The new data are shown as asterisk("*") in the above figure and the colors stand for cluster labels.

\section*{7 Outlier Detection}

Package extremevalues []: Univariate outlier detection
Package mvoutlier []: Multivariate outlier detection based on robust methods Package outliers []: Tests for outliers
This section is not available yet in this version.

\section*{8 Time Series Analysis}

This section presents examples on time series decomposition and forecast.

\subsection*{8.1 Time Series Decomposition}

Decompose a time series into seasonal, trend and irregular components using moving averages.
Data AirPassengers: Monthly totals of Box Jenkins international airline passengers, 1949 to 1960. It has \(144\left(=12^{*} 12\right)\) values.
```

> apts <- ts(AirPassengers, frequency = 12)
> f <- decompose(apts)
> \# seasonal figures
> f\$figure

| [1] | -24.748737 | -36.188131 | -2.241162 | -8.036616 | -4.506313 | 35.402778 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: |
| [7] | 63.830808 | 62.823232 | 16.520202 | -20.642677 | -53.593434 | -28.619949 |

> plot(f)

```

\section*{Decomposition of additive time series}


Figure 28: Time Series Decomposition

The first chart is the original time series. The second is trend in the data, the third shows seasonal factors, and the last chart is the remaining components after removing trend and seasonal factors. Some other functions for time series decomposition are stl and decomp from package timsac.

\subsection*{8.2 Time Series Forecast}

Fit an ARIMA (autoregressive integrated moving average) model to a univariate time series, and use it for forecasting.
```

> fit <- arima(AirPassengers, order=c(1,0,0), list(order=c(2,1,0), period=12))
> fore <- predict(fit, n.ahead=24)
> \# error bounds at 95% confidence level
>U <- fore$pred + 2*fore$se
> L <- fore$pred - 2*fore$se
> ts.plot(AirPassengers, fore\$pred, U, L, col=c(1,2,4,4), lty = c(1,1,2,2))
> legend("topleft", c("Actual", "Forecast", "Error Bounds (95% Confidence)"),

+ col=c(1,2,4), lty=c(1,1,2))

```


Figure 29: Time Series Forecast

The red solid line shows the forecasted values, and the blue dotted lines are error bounds at a confidence level of \(95 \%\).

\section*{9 Association Rules}

Package arules []
Package arulesNBMiner []
This section is not available yet in this version.

\section*{10 Sequential Patterns}

Package arulesSequences []
This section is not available yet in this version.

\section*{11 Text Mining}

Package \(\operatorname{tm}\) []: A framework for text mining applications within R .
Package tm.plugin.mail []: Text Mining E-Mail Plug-In. A plug-in for the tm text mining framework providing mail handling functionality.

Package textcat [] provides N-Gram Based Text Categorization.
Introduction to the tm Package - Text Mining in \(R\) http://cran.r-project.org/web/packages/ tm/vignettes/tm.pdf

Text Mining Infrastructure in \(R\) http://www.jstatsoft.org/v25/i05
This section is not available yet in this version.

\section*{12 Free Online Resources}

There are many free online resources on using R for data mining, and some of them are listed below.
- R Reference Card for Data Mining http://www.rdatamining.com/docs
- Quick-R for SAS/SPSS/Stata Users http://www.statmethods.net/index.html
- Data Mining with R - Learning by Case Studies http://www.liaad.up.pt/~1torgo/DataMiningWithR/
- Data Mining Algorithms In R http://en.wikibooks.org/wiki/Data_Mining_Algorithms_In_R
- Time Series Analysis and Its Applications: With R Examples http://www.stat.pitt.edu/stoffer/tsa2/
- An Introduction to Recursive Partitioning Using the RPART Routines http://www.mayo.edu/hsr/techrpt/61.pdf
- Data Mining Desktop Survival Guide http://www.togaware.com/datamining/survivor/
- An R Time Series Tutorial http://www.stat.pitt.edu/stoffer/tsa2/R_time_series_quick_fix.htm
- Time Series Analysis with R http://www.statoek.wiso.uni-goettingen.de/veranstaltungen/zeitreihen/sommer03/ ts_r_intro.pdf
- R Functions for Time Series Analysis http://cran.r-project.org/doc/contrib/Ricci-refcard-ts.pdf
- Data Mining Algorithms In R http://en.wikibooks.org/wiki/Data_Mining_Algorithms_In_R
- The R Journal http://journal.r-project.org/current.html
- R Tutorial http://www.cyclismo.org/tutorial/R/index.html
- Text Mining Infrastructure in R http://www.jstatsoft.org/v25/i05

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[Venables et al., 2010] Venables, W. N., Smith, D. M., and R Development Core Team (2010). An Introduction to R. R Foundation for Statistical Computing, Vienna, Austria. ISBN 3-900051-12-7.
[Witten and Frank, 2005] Witten, I. and Frank, E. (2005). Data mining: Practical machine learning tools and techniques. Morgan Kaufmann, San Francisco, CA., USA, second edition.```


[^0]:    *The latest version is available at http://www.rdatamining.com See the website also for a Reference Card for Data Mining

[^1]:    ${ }^{1}$ http://www.r-project.org/
    2 http://cran.r-project.org/
    3 http://cran.r-project.org/doc/manuals/R-intro.pdf
    4 http://cran.r-project.org/doc/manuals/R-lang.pdf

[^2]:    ${ }^{5}$ http://cran.r-project.org/doc/manuals/R-data.pdf

[^3]:    ${ }^{6}$ http://cran.r-project.org/doc/contrib/Ricci-refcard-regression.pdf
    ${ }^{7}$ From Australian Bureau of Statistics $\langle$ http://www.abs.gov.au $\rangle$

