

Package ‘alookr’

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Description

A collection of tools that support data splitting, predictive modeling, and model evaluation. A typical function is to split a dataset into a training dataset and a test dataset. Then compare the data distribution of the two datasets. Another feature is to support the development of predictive models and to compare the performance of several predictive models, helping to select the best model.

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Contents

cleanse.data.frame	2
cleanse.split_df	4
compare_diag	5
compare_performance	7
compare_plot	8
compare_target_category	10
compare_target_numeric	11
extract_set	12
matthews	13
performance_metric	14
plot_cutoff	16
plot_performance	18
run_models	19
run_performance	21
run_predict	23
sampling_target	25
split_by	28
summary.split_df	29
treatment_corr	30
Index	32

cleanse.data.frame	<i>Cleansing the dataset for classification modeling</i>
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Description

The `cleanse()` cleanses the dataset for classification modeling

Usage

```
## S3 method for class 'data.frame'
cleanse(
  .data,
  uniq = TRUE,
  uniq_thres = 0.1,
  char = TRUE,
  missing = FALSE,
  verbose = TRUE,
  ...
)

cleanse(.data, ...)
```

Arguments

<code>.data</code>	a data.frame or a <code>tbl_df</code> .
<code>uniq</code>	logical. Set whether to remove the variables whose unique value is one.
<code>uniq_thres</code>	numeric. Set a threshold to removing variables when the ratio of unique values(number of unique values / number of observation) is greater than the set value.
<code>char</code>	logical. Set the change the character to factor.
<code>missing</code>	logical. Set whether to removing variables including missing value
<code>verbose</code>	logical. Set whether to echo information to the console at runtime.
<code>...</code>	further arguments passed to or from other methods.

Details

This function is useful when fit the classification model. This function does the following.: Remove the variable with only one value. And remove variables that have a unique number of values relative to the number of observations for a character or categorical variable. In this case, it is a variable that corresponds to an identifier or an identifier. And converts the character to factor.

Value

An object of data.frame or train_df. and return value is an object of the same type as the .data argument.

Examples

```
# create sample dataset
set.seed(123L)
id <- sapply(1:1000, function(x)
  paste(c(sample(letters, 5), x), collapse = ""))

year <- "2018"

set.seed(123L)
count <- sample(1:10, size = 1000, replace = TRUE)

set.seed(123L)
alpha <- sample(letters, size = 1000, replace = TRUE)

set.seed(123L)
flag <- sample(c("Y", "N"), size = 1000, prob = c(0.1, 0.9), replace = TRUE)

dat <- data.frame(id, year, count, alpha, flag, stringsAsFactors = FALSE)
# structure of dataset
str(dat)

# cleansing dataset
newDat <- cleanse(dat)

# structure of cleansing dataset
```

```

str(newDat)

# cleansing dataset
newDat <- cleanse(dat, uniq = FALSE)

# structure of cleansing dataset
str(newDat)

# cleansing dataset
newDat <- cleanse(dat, uniq_thres = 0.3)

# structure of cleansing dataset
str(newDat)

# cleansing dataset
newDat <- cleanse(dat, char = FALSE)

# structure of cleansing dataset
str(newDat)

```

cleanse.split_df *Cleansing the dataset for classification modeling*

Description

Diagnosis of similarity between datasets splitted by train set and set included in the "split_df" class. and cleansing the "split_df" class

Usage

```

## S3 method for class 'split_df'
cleanse(.data, add_character = FALSE, uniq_thres = 0.9, missing = FALSE, ...)

```

Arguments

.data	an object of class "split_df", usually, a result of a call to split_df().
add_character	logical. Decide whether to include text variables in the compare of categorical data. The default value is FALSE, which also not includes character variables.
uniq_thres	numeric. Set a threshold to removing variables when the ratio of unique values(number of unique values / number of observation) is greater than the set value.
missing	logical. Set whether to removing variables including missing value
...	further arguments passed to or from other methods.

Details

Remove the detected variables from the diagnosis using the compare_diag() function.

Value

An object of class "split_df".

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

sb %>%
  cleanse
```

compare_diag

Diagnosis of train set and test set of split_df object

Description

Diagnosis of similarity between datasets splitted by train set and set included in the "split_df" class.

Usage

```
compare_diag(
  .data,
  add_character = FALSE,
  uniq_thres = 0.01,
  miss_msg = TRUE,
  verbose = TRUE
)
```

Arguments

.data	an object of class "split_df", usually, a result of a call to split_df().
add_character	logical. Decide whether to include text variables in the compare of categorical data. The default value is FALSE, which also not includes character variables.
uniq_thres	numeric. Set a threshold to removing variables when the ratio of unique values(number of unique values / number of observation) is greater than the set value.
miss_msg	logical. Set whether to output a message when diagnosing missing value.
verbose	logical. Set whether to echo information to the console at runtime.

Details

In the two split datasets, a variable with a single value, a variable with a level not found in any dataset, and a variable with a high ratio to the number of levels are diagnosed.

Value

list. Variables of tbl_df for first component named "single_value":

- variables : character. variable name
- train_uniq : character. the type of unique value in train set. it is divided into "single" and "multi".
- test_uniq : character. the type of unique value in test set. it is divided into "single" and "multi".

Variables of tbl_df for second component named "uniq_rate":

- variables : character. categorical variable name
- train_uniqcount : numeric. the number of unique value in train set
- train_uniqrate : numeric. the ratio of unique values(number of unique values / number of observation) in train set
- test_uniqcount : numeric. the number of unique value in test set
- test_uniqrate : numeric. the ratio of unique values(number of unique values / number of observation) in test set

Variables of tbl_df for third component named "missing_level":

- variables : character. variable name
- n_levels : integer. count of level of categorical variable
- train_missing_nlevel : integer. the number of non-existent levels in the train set
- test_missing_nlevel : integer. the number of non-existent levels in the test set

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

defaults <- ISLR::Default
defaults$id <- seq(NROW(defaults))

set.seed(1)
defaults[sample(seq(NROW(defaults)), 3), "student"] <- NA
set.seed(2)
defaults[sample(seq(NROW(defaults)), 10), "balance"] <- NA

sb <- defaults %>%
  split_by(default)

sb %>%
```

```
compare_diag()

sb %>%
  compare_diag(add_character = TRUE)

sb %>%
  compare_diag(uniq_thres = 0.0005)
```

compare_performance *Compare model performance*

Description

compare_performance() compares the performance of a model with several model performance metrics.

Usage

```
compare_performance(model)
```

Arguments

model A model_df. results of predicted model that created by run_predict().

Value

list. results of compared model performance. list has the following components:

- recommend_model : character. The name of the model that is recommended as the best among the various models.
- top_count : numeric. The number of best performing performance metrics by model.
- mean_rank : numeric. Average of ranking individual performance metrics by model.
- top_metric : list. The name of the performance metric with the best performance on individual performance metrics by model.

The performance metrics calculated are as follows.:

- ZeroOneLoss : Normalized Zero-One Loss(Classification Error Loss).
- Accuracy : Accuracy.
- Precision : Precision.
- Recall : Recall.
- Specificity : Specificity.
- F1_Score : F1 Score.
- LogLoss : Log loss / Cross-Entropy Loss.
- AUC : Area Under the Receiver Operating Characteristic Curve (ROC AUC).

- Gini : Gini Coefficient.
- PRAUC : Area Under the Precision-Recall Curve (PR AUC).
- LiftAUC : Area Under the Lift Chart.
- GainAUC : Area Under the Gain Chart.
- KS_Stat : Kolmogorov-Smirnov Statistic.

Examples

```

library(dplyr)

# Divide the train data set and the test data set.
sb <- rpart::kyphosis %>%
  split_by(Kyphosis)

# Extract the train data set from original data set.
train <- sb %>%
  extract_set(set = "train")

# Extract the test data set from original data set.
test <- sb %>%
  extract_set(set = "test")

# Sampling for unbalanced data set using SMOTE(synthetic minority over-sampling technique).
train <- sb %>%
  sampling_target(seed = 1234L, method = "ubSMOTE")

# Cleaning the set.
train <- train %>%
  cleanse

# -----
# Starting with the examples below, uncomment them and run them. -----
# -----

# Run the model fitting.
# result <- run_models(.data = train, target = "Kyphosis", positive = "present")

# Predict the model.
# pred <- run_predict(result, test)

# Compare the model performance
# This code works fine. When using the example code, uncomment it and run it.
# compare_performance(pred)

```

Description

Plot compare information of the train set and test set included in the "split_df" class.

Usage

```
compare_plot(.data, ...)
```

Arguments

<code>.data</code>	an object of class "split_df", usually, a result of a call to <code>split_df()</code> .
<code>...</code>	one or more unquoted expressions separated by commas. Select the variable you want to plotting. You can treat variable names like they are positions. Positive values select variables; negative values to drop variables. If the first expression is negative, <code>compare_target_category()</code> will automatically start with all variables. These arguments are automatically quoted and evaluated in a context where column names represent column positions. They support unquoting and splicing.

Details

The numerical variables are density plots and the categorical variables are mosaic plots to compare the distribution of train sets and test sets.

Value

There is no return value. Draw only the plot.

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

sb %>%
  compare_plot("income")

sb %>%
  compare_plot()
```

`compare_target_category`*Comparison of categorical variables of train set and test set*

Description

Compare the statistics of the categorical variables of the train set and test set included in the "split_df" class.

Usage

```
compare_target_category(.data, ..., add_character = FALSE, margin = FALSE)
```

Arguments

<code>.data</code>	an object of class "split_df", usually, a result of a call to <code>split_df()</code> .
<code>...</code>	one or more unquoted expressions separated by commas. Select the categorical variable you want to compare. You can treat variable names like they are positions. Positive values select variables; negative values to drop variables. If the first expression is negative, <code>compare_target_category()</code> will automatically start with all variables. These arguments are automatically quoted and evaluated in a context where column names represent column positions. They support unquoting and splicing.
<code>add_character</code>	logical. Decide whether to include text variables in the compare of categorical data. The default value is <code>FALSE</code> , which also not includes character variables.
<code>margin</code>	logical. Choose to calculate the marginal frequency information.

Details

Compare the statistics of the numerical variables of the train set and the test set to determine whether the raw data is well separated into two data sets.

Value

`tbl_df`. Variables of `tbl_df` for comparison:

- `variable` : character. categorical variable name
- `level` : factor. level of categorical variables
- `train` : numeric. the relative frequency of the level in the train set
- `test` : numeric. the relative frequency of the level in the test set
- `abs_diff` : numeric. the absolute value of the difference between two relative frequencies

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

sb %>%
  compare_target_category()

sb %>%
  compare_target_category(add_character = TRUE)

sb %>%
  compare_target_category(margin = TRUE)

sb %>%
  compare_target_category(student)

sb %>%
  compare_target_category(student, margin = TRUE)
```

compare_target_numeric

Comparison of numerical variables of train set and test set

Description

Compare the statistics of the numerical variables of the train set and test set included in the "split_df" class.

Usage

```
compare_target_numeric(.data, ...)
```

Arguments

`.data` an object of class "split_df", usually, a result of a call to `split_df()`.

`...` one or more unquoted expressions separated by commas. Select the numeric variable you want to compare. You can treat variable names like they are positions. Positive values select variables; negative values to drop variables. If the first expression is negative, `compare_target_numeric()` will automatically start with all variables. These arguments are automatically quoted and evaluated in a context where column names represent column positions. They support unquoting and splicing.

Details

Compare the statistics of the numerical variables of the train set and the test set to determine whether the raw data is well separated into two data sets.

Value

tbl_df. Variables for comparison:

- variable : character. numeric variable name
- train_mean : numeric. arithmetic mean of train set
- test_mean : numeric. arithmetic mean of test set
- train_sd : numeric. standard deviation of train set
- test_sd : numeric. standard deviation of test set
- train_z : numeric. the arithmetic mean of the train set divided by the standard deviation
- test_z : numeric. the arithmetic mean of the test set divided by the standard deviation

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

sb %>%
  compare_target_numeric()

sb %>%
  compare_target_numeric(balance)
```

extract_set

Extract train/test dataset

Description

Extract train set or test set from split_df class object

Usage

```
extract_set(x, set = c("train", "test"))
```

Arguments

`x` an object of class "split_df", usually, a result of a call to `split_df()`.

`set` character. Specifies whether the extracted data is a train set or a test set. You can use "train" or "test".

Details

Extract the train or test sets based on the parameters you defined when creating `split_df` with `split_by()`.

Value

an object of class "tbl_df".

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

train <- sb %>%
  extract_set(set = "train")

test <- sb %>%
  extract_set(set = "test")
```

matthews

Compute Matthews Correlation Coefficient

Description

compute the Matthews correlation coefficient with actual and predict values.

Usage

```
matthews(predicted, y, positive)
```

Arguments

`predicted` numeric. the predicted value of binary classification

`y` factor or character. the actual value of binary classification

`positive` level of positive class of binary classification

Details

The Matthews Correlation Coefficient has a value between -1 and 1, and the closer to 1, the better the performance of the binary classification.

Value

numeric. The Matthews Correlation Coefficient.

Examples

```
# simulate actual data
set.seed(123L)
actual <- sample(c("Y", "N"), size = 100, prob = c(0.3, 0.7), replace = TRUE)
actual

# simulate predict data
set.seed(123L)
pred <- sample(c("Y", "N"), size = 100, prob = c(0.2, 0.8), replace = TRUE)
pred

# simulate confusion matrix
table(pred, actual)

matthews(pred, actual, "Y")
```

performance_metric *Calculate metrics for model evaluation*

Description

Calculate some representative metrics for binary classification model evaluation.

Usage

```
performance_metric(
  pred,
  actual,
  positive,
  metric = c("ZeroOneLoss", "Accuracy", "Precision", "Recall", "Sensitivity",
    "Specificity", "F1_Score", "Fbeta_Score", "LogLoss", "AUC", "Gini", "PRAUC",
    "LiftAUC", "GainAUC", "KS_Stat", "ConfusionMatrix"),
  cutoff = 0.5,
  beta = 1
)
```

Arguments

pred	numeric. Probability values that predicts the positive class of the target variable.
actual	factor. The value of the actual target variable.
positive	character. Level of positive class of binary classification.
metric	character. The performance metrics you want to calculate. See details.
cutoff	numeric. Threshold for classifying predicted probability values into positive and negative classes.
beta	numeric. Weight of precision in harmonic mean for F-Beta Score.

Details

The cutoff argument applies only if the metric argument is "ZeroOneLoss", "Accuracy", "Precision", "Recall", "Sensitivity", "Specificity", "F1_Score", "Fbeta_Score", "ConfusionMatrix".

Value

numeric or table object. Confusion Matrix return by table object. and otherwise is numeric.: The performance metrics calculated are as follows.:

- ZeroOneLoss : Normalized Zero-One Loss(Classification Error Loss).
- Accuracy : Accuracy.
- Precision : Precision.
- Recall : Recall.
- Sensitivity : Sensitivity.
- Specificity : Specificity.
- F1_Score : F1 Score.
- Fbeta_Score : F-Beta Score.
- LogLoss : Log loss / Cross-Entropy Loss.
- AUC : Area Under the Receiver Operating Characteristic Curve (ROC AUC).
- Gini : Gini Coefficient.
- PRAUC : Area Under the Precision-Recall Curve (PR AUC).
- LiftAUC : Area Under the Lift Chart.
- GainAUC : Area Under the Gain Chart.
- KS_Stat : Kolmogorov-Smirnov Statistic.
- ConfusionMatrix : Confusion Matrix.

Examples

```
library(dplyr)

# Divide the train data set and the test data set.
sb <- rpart::kyphosis %>%
  split_by(Kyphosis)
```

```

# Extract the train data set from original data set.
train <- sb %>%
  extract_set(set = "train")

# Extract the test data set from original data set.
test <- sb %>%
  extract_set(set = "test")

# Sampling for unbalanced data set using SMOTE(synthetic minority over-sampling technique).
train <- sb %>%
  sampling_target(seed = 1234L, method = "ubSMOTE")

# Cleaning the set.
train <- train %>%
  cleanse

# -----
# Starting with the examples below, uncomment them and run them. -----
# -----

## Run the model fitting.
# result <- run_models(.data = train, target = "Kyphosis", positive = "present")
# result

## Predict the model.
# pred <- run_predict(result, test)
# pred

## Calculate Accuracy.
# performance_metric(attr(pred$predicted[[1]], "pred_prob"), test$Kyphosis,
#   "present", "Accuracy")
## Calculate Confusion Matrix.
# performance_metric(attr(pred$predicted[[1]], "pred_prob"), test$Kyphosis,
#   "present", "ConfusionMatrix")
## Calculate Confusion Matrix by cutoff = 0.55.
# performance_metric(attr(pred$predicted[[1]], "pred_prob"), test$Kyphosis,
#   "present", "ConfusionMatrix", cutoff = 0.55)

```

plot_cutoff

Visualization for cut-off selection

Description

plot_cutoff() visualizes a plot to select a cut-off that separates positive and negative from the probabilities that are predictions of a binary classification, and suggests a cut-off.

Usage

```
plot_cutoff(
  predicted,
  y,
  positive,
  type = c("mcc", "density", "prob"),
  measure = c("mcc", "cross", "half")
)
```

Arguments

predicted	numeric. the predicted value of binary classification
y	factor or character. the actual value of binary classification
positive	level of positive class of binary classification
type	character. Visualization type. "mcc" draw the Matthews Correlation Coefficient scatter plot, "density" draw the density plot of negative and positive, and "prob" draws line or points plots of the predicted probability.
measure	character. The kind of measure that calculates the cutoff. "mcc" is the Matthews Correlation Coefficient, "cross" is the point where the positive and negative densities cross, and "half" is the median of the probability, 0.5

Details

If the type argument is "prob", visualize the points plot if the number of observations is less than 100. If the observation is greater than 100, draw a line plot. In this case, the speed of visualization can be slow.

Value

numeric. cut-off value

Examples

```
library(ggplot2)
library(rpart)
data(kyphosis)

fit <- glm(Kyphosis ~., family = binomial, kyphosis)
pred <- predict(fit, type = "response")

cutoff <- plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "mcc")
cutoff
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "mcc", measure = "cross")
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "mcc", measure = "half")

plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "density", measure = "mcc")
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "density", measure = "cross")
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "density", measure = "half")
```

```
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "prob", measure = "mcc")
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "prob", measure = "cross")
plot_cutoff(pred, kyphosis$Kyphosis, "present", type = "prob", measure = "half")
```

plot_performance	<i>Visualization for ROC curve</i>
------------------	------------------------------------

Description

plot_performance() visualizes a plot to ROC curve that separates model algorithm.

Usage

```
plot_performance(model)
```

Arguments

model A model_df. results of predicted model that created by run_predict().

Details

The ROC curve is output for each model included in the model_df class object specified as a model argument.

Value

There is no return value. Only the plot is drawn.

Examples

```
library(dplyr)

# Divide the train data set and the test data set.
sb <- rpart::kyphosis %>%
  split_by(Kyphosis)

# Extract the train data set from original data set.
train <- sb %>%
  extract_set(set = "train")

# Extract the test data set from original data set.
test <- sb %>%
  extract_set(set = "test")

# Sampling for unbalanced data set using SMOTE(synthetic minority over-sampling technique).
train <- sb %>%
  sampling_target(seed = 1234L, method = "ubSMOTE")
```

```

# Cleaning the set.
train <- train %>%
  cleanse

# -----
# Starting with the examples below, uncomment them and run them. -----
# -----

## Run the model fitting.
# result <- run_models(.data = train, target = "Kyphosis", positive = "present")

## Predict the model.
# pred <- run_predict(result, test)

## Plot ROC curve
# plot_performance(pred)

```

run_models

Fit binary classification model

Description

Fit some representative binary classification models.

Usage

```

run_models(
  .data,
  target,
  positive,
  models = c("logistic", "rpart", "ctree", "randomForest", "ranger", "xgboost", "lasso")
)

```

Arguments

.data	A train_df. Train data to fit the model. It also supports tbl_df, tbl, and data.frame objects.
target	character. Name of target variable.
positive	character. Level of positive class of binary classification.
models	character. Algorithm types of model to fit. See details. default value is c("logistic", "rpart", "ctree", "randomForest", "ranger", "lasso").

Details

Supported models are functions supported by the representative model package used in R environment. The following binary classifications are supported:

- "logistic" : logistic regression by `glm()` in `stats` package.
- "rpart" : recursive partitioning tree model by `rpart()` in `rpart` package.
- "ctree" : conditional inference tree model by `ctree()` in `party` package.
- "randomForest" : random forest model by `randomForest()` in `randomForest` package.
- "ranger" : random forest model by `ranger()` in `ranger` package.
- "xgboost" : XGBoosting model by `xgboost()` in `xgboost` package.
- "lasso" : lasso model by `glmnet()` in `glmnet` package.

`run_models()` executes the process in parallel when fitting the model. However, it is not supported in MS-Windows operating system and RStudio environment.

Value

`model_df`. results of fitted model. `model_df` is composed of `tbl_df` and contains the following variables.:

- `step` : character. The current stage in the model fit process. The result of calling `run_models()` is returned as "1.Fitted".
- `model_id` : character. Type of fit model.
- `target` : character. Name of target variable.
- `is_factor` : logical. Indicates whether the target variable is a factor.
- `positive` : character. Level of positive class of binary classification.
- `negative` : character. Level of negative class of binary classification.
- `fitted_model` : list. Fitted model object.

Examples

```
library(dplyr)

# Divide the train data set and the test data set.
sb <- rpart::kyphosis %>%
  split_by(Kyphosis)

# Extract the train data set from original data set.
train <- sb %>%
  extract_set(set = "train")

# Extract the test data set from original data set.
test <- sb %>%
  extract_set(set = "test")

# Sampling for unbalanced data set using SMOTE(synthetic minority over-sampling technique).
train <- sb %>%
```

```

sampling_target(seed = 1234L, method = "ubSMOTE")

# Cleaning the set.
train <- train %>%
  cleanse

# -----
# Starting with the examples below, uncomment them and run them. -----
# -----

## Run the model fitting.
# result <- run_models(.data = train, target = "Kyphosis", positive = "present")
# result

## Run the several kinds model fitting by dplyr
# train %>%
#   run_models(target = "Kyphosis", positive = "present")

```

run_performance	<i>Apply calculate performance metrics for model evaluation</i>
-----------------	---

Description

Apply calculate performance metrics for binary classification model evaluation.

Usage

```
run_performance(model, actual = NULL)
```

Arguments

model	A model_df. results of predicted model that created by run_predict().
actual	factor. A data of target variable to evaluate the model. It supports factor that has binary class.

Details

run_performance() is performed in parallel when calculating the performance evaluation index. However, it is not supported in MS-Windows operating system and RStudio environment.

Value

model_df. results of predicted model. model_df is composed of tbl_df and contains the following variables.:

- step : character. The current stage in the model fit process. The result of calling run_performance() is returned as "3.Performance".
- model_id : character. Type of fit model.

- target : character. Name of target variable.
- positive : character. Level of positive class of binary classification.
- fitted_model : list. Fitted model object.
- predicted : list. Predicted value by individual model. Each value has a predict_class class object.
- performance : list. Calculate metrics by individual model. Each value has a numeric vector.

The performance metrics calculated are as follows.:

- ZeroOneLoss : Normalized Zero-One Loss(Classification Error Loss).
- Accuracy : Accuracy.
- Precision : Precision.
- Recall : Recall.
- Sensitivity : Sensitivity.
- Specificity : Specificity.
- F1_Score : F1 Score.
- Fbeta_Score : F-Beta Score.
- LogLoss : Log loss / Cross-Entropy Loss.
- AUC : Area Under the Receiver Operating Characteristic Curve (ROC AUC).
- Gini : Gini Coefficient.
- PRAUC : Area Under the Precision-Recall Curve (PR AUC).
- LiftAUC : Area Under the Lift Chart.
- GainAUC : Area Under the Gain Chart.
- KS_Stat : Kolmogorov-Smirnov Statistic.

Examples

```
library(dplyr)

# Divide the train data set and the test data set.
sb <- rpart::kyphosis %>%
  split_by(Kyphosis)

# Extract the train data set from original data set.
train <- sb %>%
  extract_set(set = "train")

# Extract the test data set from original data set.
test <- sb %>%
  extract_set(set = "test")

# Sampling for unbalanced data set using SMOTE(synthetic minority over-sampling technique).
train <- sb %>%
  sampling_target(seed = 1234L, method = "ubSMOTE")
```

```

# Cleaning the set.
train <- train %>%
  cleanse

# -----
# Starting with the examples below, uncomment them and run them. -----
# -----

## Run the model fitting.
# result <- run_models(.data = train, target = "Kyphosis", positive = "present")
# result

## Predict the model. (Case 1)
# pred <- run_predict(result, test)
# pred

## Calculate performace metrics. (Case 1)
# perf <- run_performance(pred)
# perf
# perf$performance

## Predict the model. (Case 2)
# pred <- run_predict(result, test[, -1])
# pred

## Calculate performace metrics. (Case 2)
# perf <- run_performance(pred, pull(test[, 1]))
# perf
# perf$performance

## Convert to matrix for compare performace.
# sapply(perf$performance, "c")

```

run_predict

Predict binary classification model

Description

Predict some representative binary classification models.

Usage

```
run_predict(model, .data, cutoff = 0.5)
```

Arguments

model A model_df. results of fitted model that created by run_models().

.data	A tbl_df. The data set to predict the model. It also supports tbl, and data.frame objects.
cutoff	numeric. Cut-off that determines the positive from the probability of predicting the positive.

Details

Supported models are functions supported by the representative model package used in R environment. The following binary classifications are supported:

- "logistic" : logistic regression by predict.glm() in stats package.
- "rpart" : recursive partitioning tree model by predict.rpart() in rpart package.
- "ctree" : conditional inference tree model by predict() in stats package.
- "randomForest" : random forest model by predict.randomForest() in randomForest package.
- "ranger" : random forest model by predict.ranger() in ranger package.
- "xgboost" : random forest model by predict.xgb.Booster() in xgboost package.
- "lasso" : random forest model by predict.glmnet() in glmnet package.

run_predict() is executed in parallel when predicting by model. However, it is not supported in MS-Windows operating system and RStudio environment.

Value

model_df. results of predicted model. model_df is composed of tbl_df and contains the following variables.:

- step : character. The current stage in the model fit process. The result of calling run_predict() is returned as "2.Predicted".
- model_id : character. Type of fit model.
- target : character. Name of target variable.
- is_factor : logical. Indicates whether the target variable is a factor.
- positive : character. Level of positive class of binary classification.
- negative : character. Level of negative class of binary classification.
- fitted_model : list. Fitted model object.
- predicted : list. Predicted value by individual model. Each value has a predict_class class object.

Examples

```
library(dplyr)

# Divide the train data set and the test data set.
sb <- rpart::kyphosis %>%
  split_by(Kyphosis)

# Extract the train data set from original data set.
train <- sb %>%
```

```

    extract_set(set = "train")

# Extract the test data set from original data set.
test <- sb %>%
  extract_set(set = "test")

# Sampling for unbalanced data set using SMOTE(synthetic minority over-sampling technique).
train <- sb %>%
  sampling_target(seed = 1234L, method = "ubSMOTE")

# Cleaning the set.
train <- train %>%
  cleanse

# -----
# Starting with the examples below, uncomment them and run them. -----
# -----

## Run the model fitting.
# result <- run_models(.data = train, target = "Kyphosis", positive = "present")
# result

## Run the several kinds model predict by dplyr
# result %>%
#   run_predict(test)

```

sampling_target

Extract the data to fit the model

Description

To solve the imbalanced class, perform sampling in the train set of `split_df`.

Usage

```

sampling_target(
  .data,
  method = c("ubUnder", "ubOver", "ubSMOTE"),
  seed = NULL,
  perc = 50,
  k = ifelse(method == "ubSMOTE", 5, 0),
  perc.over = 200,
  perc.under = 200
)

```

Arguments

`.data` an object of class "split_df", usually, a result of a call to `split_df()`.

method	character. sampling methods. "ubUnder" is under-sampling, and "ubOver" is over-sampling, "ubSMOTE" is SMOTE(Synthetic Minority Over-sampling TEchnique).
seed	integer. random seed used for sampling
perc	integer. The percentage of positive class in the final dataset. It is used only in under-sampling. The default is 50. perc can not exceed 50.
k	integer. It is used only in over-sampling and SMOTE. If over-sampling and K=0: sample with replacement from the minority class until we have the same number of instances in each class. under-sampling and if K>0: sample with replacement from the minority class until we have k-times the original number of minority instances. If SMOTE, the number of neighbours to consider as the pool from where the new examples are generated
perc.over	integer. It is used only in SMOTE. perc.over/100 is the number of new instances generated for each rare instance. If perc.over < 100 a single instance is generated.
perc.under	integer. It is used only in SMOTE. perc.under/100 is the number of "normal" (majority class) instances that are randomly selected for each smoted observation.

Details

In order to solve the problem of imbalanced class, sampling is performed by under sampling, over sampling, SMOTE method.

Value

An object of train_df.

attributes of train_df class

The attributes of the train_df class are as follows.:

- sample_seed : integer. random seed used for sampling
- method : character. sampling methods.
- perc : integer. perc argument value
- k : integer. k argument value
- perc.over : integer. perc.over argument value
- perc.under : integer. perc.under argument value
- binary : logical. whether the target variable is a binary class
- target : character. target variable name
- minority : character. the level of the minority class
- majority : character. the level of the majority class

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

# under-sampling with random seed
under <- sb %>%
  sampling_target(seed = 1234L)

under %>%
  count(default)

# under-sampling with random seed, and minority class frequency is 40%
under40 <- sb %>%
  sampling_target(seed = 1234L, perc = 40)

under40 %>%
  count(default)

# over-sampling with random seed
over <- sb %>%
  sampling_target(method = "ubOver", seed = 1234L)

over %>%
  count(default)

# over-sampling with random seed, and k = 10
over10 <- sb %>%
  sampling_target(method = "ubOver", seed = 1234L, k = 10)

over10 %>%
  count(default)

# SMOTE with random seed
smote <- sb %>%
  sampling_target(method = "ubSMOTE", seed = 1234L)

smote %>%
  count(default)

# SMOTE with random seed, and perc.under = 250
smote250 <- sb %>%
  sampling_target(method = "ubSMOTE", seed = 1234L, perc.under = 250)

smote250 %>%
  count(default)
```

 split_by

Split Data into Train and Test Set

Description

The `split_by()` splits the `data.frame` or `tbl_df` into a train set and a test set.

Usage

```
split_by(.data, ...)
```

```
## S3 method for class 'data.frame'
split_by(.data, target, ratio = 0.7, seed = NULL, ...)
```

Arguments

<code>.data</code>	a <code>data.frame</code> or a <code>tbl_df</code> .
<code>...</code>	further arguments passed to or from other methods.
<code>target</code>	unquoted expression or variable name. the name of the target variable
<code>ratio</code>	numeric. the ratio of the train dataset. default is 0.7
<code>seed</code>	random seed used for splitting

Details

The `split_df` class is created, which contains the split information and criteria to separate the training and the test set.

Value

An object of `split_by`.

attributes of split_by

The attributes of the `split_df` class are as follows.:

- `split_seed` : integer. random seed used for splitting
- `target` : character. the name of the target variable
- `binary` : logical. whether the target variable is binary class
- `minority` : character. the name of the minority class
- `majority` : character. the name of the majority class
- `minority_rate` : numeric. the rate of the minority class
- `majority_rate` : numeric. the rate of the majority class

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

sb
```

summary.split_df	<i>Summarizing split_df information</i>
------------------	---

Description

summary method for "split_df" class.

Usage

```
## S3 method for class 'split_df'
summary(object, ...)
```

Arguments

object an object of class "split_df", usually, a result of a call to split_df().
... further arguments passed to or from other methods.

Details

summary.split_df provides information on the number of two split data sets, minority class and majority class.

Value

NULL is returned. However, the split train set and test set information are displayed. The output information is as follows.:

- Random seed
- Number of train sets and test sets
- Name of target variable
- Target variable minority class and majority class information (label and ratio)

Examples

```
library(dplyr)

# Credit Card Default Data
head(ISLR::Default)

# Generate data for the example
sb <- ISLR::Default %>%
  split_by(default)

sb
summary(sb)
```

treatment_corr	<i>Diagnosis and removal of highly correlated variables</i>
----------------	---

Description

The `treatment_corr()` diagnose pairs of highly correlated variables or remove one of them.

Usage

```
treatment_corr(.data, corr_thres = 0.8, treat = TRUE, verbose = TRUE)
```

Arguments

<code>.data</code>	a data.frame or a <code>tbl_df</code> .
<code>corr_thres</code>	numeric. Set a threshold to detecting variables when correlation greater than threshold.
<code>treat</code>	logical. Set whether to removing variables
<code>verbose</code>	logical. Set whether to echo information to the console at runtime.

Details

The correlation coefficient of pearson is obtained for continuous variables and the correlation coefficient of spearman for categorical variables.

Value

An object of data.frame or train_df. and return value is an object of the same type as the `.data` argument. However, several variables can be excluded by correlation between variables.

Examples

```
# numerical variable
x1 <- 1:100
set.seed(12L)
x2 <- sample(1:3, size = 100, replace = TRUE) * x1 + rnorm(1)
set.seed(1234L)
x3 <- sample(1:2, size = 100, replace = TRUE) * x1 + rnorm(1)

# categorical variable
x4 <- factor(rep(letters[1:20], time = 5))
set.seed(100L)
x5 <- factor(rep(letters[1:20 + sample(1:6, size = 20, replace = TRUE)], time = 5))
set.seed(200L)
x6 <- factor(rep(letters[1:20 + sample(1:3, size = 20, replace = TRUE)], time = 5))
set.seed(300L)
x7 <- factor(sample(letters[1:5], size = 100, replace = TRUE))

exam <- data.frame(x1, x2, x3, x4, x5, x6, x7)
str(exam)
head(exam)

# default case
treatment_corr(exam)

# not removing variables
treatment_corr(exam, treat = FALSE)

# Set a threshold to detecting variables when correlation greater than 0.9
treatment_corr(exam, corr_thres = 0.9, treat = FALSE)

# not verbose mode
treatment_corr(exam, verbose = FALSE)
```

Index

`cleanse (cleanse.data.frame)`, 2
`cleanse.data.frame`, 2
`cleanse.split_df`, 4
`compare_diag`, 5
`compare_performance`, 7
`compare_plot`, 8
`compare_target_category`, 10
`compare_target_numeric`, 11

`extract_set`, 12

`matthews`, 13

`performance_metric`, 14
`plot_cutoff`, 16
`plot_performance`, 18

`run_models`, 19
`run_performance`, 21
`run_predict`, 23

`sampling_target`, 25
`split_by`, 28
`summary.split_df`, 29

`tbl_df`, 3, 28, 30
`treatment_corr`, 30