

Package ‘caret’

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Title Classification and Regression Training

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Description Misc functions for training and plotting classification and regression models.

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```
as.matrix.confusionMatrix
```

Confusion matrix as a table

Description

Conversion functions for class `confusionMatrix`

Usage

```
## S3 method for class 'confusionMatrix'  
as.matrix(x, what = "xtabs", ...)
```

Arguments

| | |
|-------------------|---|
| <code>x</code> | an object of class <code>confusionMatrix</code> |
| <code>what</code> | data to convert to matrix. Either "xtabs", "overall" or "classes" |
| <code>...</code> | not currently used |

Details

For `as.table`, the cross-tabulations are saved. For `as.matrix`, the three object types are saved in matrix format.

Value

A matrix or table

Author(s)

Max Kuhn

Examples

```
#####  
## 2 class example  
  
lvs <- c("normal", "abnormal")  
truth <- factor(rep(lvs, times = c(86, 258)),  
               levels = rev(lvs))  
pred <- factor(  
  c(  
    rep(lvs, times = c(54, 32)),  
    rep(lvs, times = c(27, 231))),  
  levels = rev(lvs))  
  
xtab <- table(pred, truth)
```

```

results <- confusionMatrix(xtab)
as.table(results)
as.matrix(results)
as.matrix(results, what = "overall")
as.matrix(results, what = "classes")

#####
## 3 class example

xtab <- confusionMatrix(iris$Species, sample(iris$Species))
as.matrix(xtab)

```

avNNet

Neural Networks Using Model Averaging

Description

Aggregate several neural network models

Usage

```

avNNet(x, ...)

## S3 method for class 'formula'
avNNet(formula, data, weights, ..., repeats = 5,
       bag = FALSE, allowParallel = TRUE, seeds = sample.int(1e+05, repeats),
       subset, na.action, contrasts = NULL)

## Default S3 method:
avNNet(x, y, repeats = 5, bag = FALSE,
       allowParallel = TRUE, seeds = sample.int(1e+05, repeats), ...)

## S3 method for class 'avNNet'
print(x, ...)

## S3 method for class 'avNNet'
predict(object, newdata, type = c("raw", "class", "prob"),
       ...)

```

Arguments

| | |
|---------|--|
| x | matrix or data frame of x values for examples. |
| formula | A formula of the form <code>class ~ x1 + x2 + ...</code> |
| data | Data frame from which variables specified in formula are preferentially to be taken. |
| weights | (case) weights for each example – if missing defaults to 1. |

| | |
|---------------|---|
| repeats | the number of neural networks with different random number seeds |
| bag | a logical for bagging for each repeat |
| allowParallel | if a parallel backend is loaded and available, should the function use it? |
| seeds | random number seeds that can be set prior to bagging (if done) and network creation. This helps maintain reproducibility when models are run in parallel. |
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |
| na.action | A function to specify the action to be taken if NAs are found. The default action is for the procedure to fail. An alternative is <code>na.omit</code> , which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| contrasts | a list of contrasts to be used for some or all of the factors appearing as variables in the model formula. |
| y | matrix or data frame of target values for examples. |
| object | an object of class <code>avNNet</code> as returned by <code>avNNet</code> . |
| newdata | matrix or data frame of test examples. A vector is considered to be a row vector comprising a single case. |
| type | Type of output, either: <code>raw</code> for the raw outputs, <code>code</code> for the predicted class or <code>prob</code> for the class probabilities. |
| ... | arguments passed to <code>nnet</code> |

Details

Following Ripley (1996), the same neural network model is fit using different random number seeds. All the resulting models are used for prediction. For regression, the output from each network are averaged. For classification, the model scores are first averaged, then translated to predicted classes. Bagging can also be used to create the models.

If a parallel backend is registered, the **foreach** package is used to train the networks in parallel.

Value

For `avNNet`, an object of `"avNNet"` or `"avNNet.formula"`. Items of interest in `#'` the output are:

| | |
|---------|--|
| model | a list of the models generated from <code>nnet</code> |
| repeats | an echo of the model input |
| names | if any predictors had only one distinct value, this is a character string of the <code>#'</code> remaining columns. Otherwise a value of <code>NULL</code> |

Author(s)

These are heavily based on the `nnet` code from Brian Ripley.

References

Ripley, B. D. (1996) *Pattern Recognition and Neural Networks*. Cambridge.

See Also[nnet](#), [preProcess](#)**Examples**

```
data(BloodBrain)
## Not run:
modelFit <- avNNet(bbbDescr, logBBB, size = 5, linout = TRUE, trace = FALSE)
modelFit

predict(modelFit, bbbDescr)

## End(Not run)
```

bag*A General Framework For Bagging*

Description

bag provides a framework for bagging classification or regression models. The user can provide their own functions for model building, prediction and aggregation of predictions (see Details below).

Usage

```
bag(x, ...)

bagControl(fit = NULL, predict = NULL, aggregate = NULL,
  downSample = FALSE, oob = TRUE, allowParallel = TRUE)

## Default S3 method:
bag(x, y, B = 10, vars = ncol(x), bagControl = NULL,
  ...)

## S3 method for class 'bag'
predict(object, newdata = NULL, ...)

## S3 method for class 'bag'
print(x, ...)

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

## S3 method for class 'summary.bag'
print(x, digits = max(3, getOption("digits") - 3), ...)

ldaBag
```

plsBag

nbBag

ctreeBag

svmBag

nnetBag

Arguments

| | |
|---------------|---|
| x | a matrix or data frame of predictors |
| fit | a function that has arguments x, y and ... and produces a model object #' that can later be used for prediction. Example functions are found in ldaBag, plsBag, #' nbBag, svmBag and nnetBag. |
| predict | a function that generates predictions for each sub-model. The function should have #' arguments object and x. The output of the function can be any type of object (see the #' example below where posterior probabilities are generated. Example functions are found in ldaBag#', plsBag, nbBag, svmBag and nnetBag.) |
| aggregate | a function with arguments x and type. The function that takes the output #' of the predict function and reduces the bagged predictions to a single prediction per sample. #' the type argument can be used to switch between predicting classes or class probabilities for #' classification models. Example functions are found in ldaBag, plsBag, nbBag, #' svmBag and nnetBag. |
| downSample | logical: for classification, should the data set be randomly sampled so that each #' class has the same number of samples as the smallest class? |
| oob | logical: should out-of-bag statistics be computed and the predictions retained? |
| allowParallel | a parallel backend is loaded and available, should the function use it? |
| y | a vector of outcomes |
| B | the number of bootstrap samples to train over. |
| vars | an integer. If this argument is not NULL, a random sample of size vars is taken of the predictors in each bagging iteration. If NULL, all predictors are used. |
| bagControl | a list of options. |
| object | an object of class bag. |
| newdata | a matrix or data frame of samples for prediction. Note that this argument must have a non-null value |
| digits | minimal number of <i>significant digits</i> . |
| ... | arguments to pass to the model function |

Format

An object of class list of length 3.

Details

The function is basically a framework where users can plug in any model in to assess the effect of bagging. Examples functions can be found in `ldaBag`, `plsBag`, `nbBag`, `svmBag` and `nnetBag`. Each has elements `fit`, `pred` and `aggregate`.

One note: when `vars` is not `NULL`, the sub-setting occurs prior to the `fit` and `#'` `predict` functions are called. In this way, the user probably does not need to account for the `#'` change in predictors in their functions.

When using `bag` with `train`, classification models should use `type = "prob" #'` inside of the `predict` function so that `predict.train(object, newdata, type = "prob")` will `#'` work.

If a parallel backend is registered, the **foreach** package is used to train the models in parallel.

Value

`bag` produces an object of class `bag` with elements

| | |
|----------------------|--|
| <code>fits</code> | a list with two sub-objects: the <code>fit</code> object has the actual model fit for that <code>#'</code> bagged samples and the <code>vars</code> object is either <code>NULL</code> or a vector of integers corresponding to which predictors were sampled for that model |
| <code>control</code> | a mirror of the arguments passed into <code>bagControl</code> |
| <code>call</code> | the call |
| <code>B</code> | the number of bagging iterations |
| <code>dims</code> | the dimensions of the training set |

Author(s)

Max Kuhn

Examples

```
## A simple example of bagging conditional inference regression trees:
data(BloodBrain)

## treebag <- bag(bbbDescr, logBBB, B = 10,
##              bagControl = bagControl(fit = ctreeBag$fit,
##                                     predict = ctreeBag$pred,
##                                     aggregate = ctreeBag$aggregate))

## An example of pooling posterior probabilities to generate class predictions
data(mdr)

## remove some zero variance predictors and linear dependencies
mdrrDescr <- mdrDescr[, -nearZeroVar(mdrDescr)]
mdrrDescr <- mdrDescr[, -findCorrelation(cor(mdrDescr), .95)]

## basicLDA <- train(mdrDescr, mdrClass, "lda")
```

```
## bagLDA2 <- train(mdrDescr, mdrClass,
##               "bag",
##               B = 10,
##               bagControl = bagControl(fit = ldaBag$fit,
##                                     predict = ldaBag$pred,
##                                     aggregate = ldaBag$aggregate),
##               tuneGrid = data.frame(vars = c((1:10)*10 , ncol(mdrDescr))))
```

bagEarth

Bagged Earth

Description

A bagging wrapper for multivariate adaptive regression splines (MARS) via the earth function

Usage

```
bagEarth(x, ...)

## Default S3 method:
bagEarth(x, y, weights = NULL, B = 50, summary = mean,
         keepX = TRUE, ...)

## S3 method for class 'formula'
bagEarth(formula, data = NULL, B = 50, summary = mean,
         keepX = TRUE, ..., subset, weights = NULL, na.action = na.omit)

## S3 method for class 'bagEarth'
print(x, ...)
```

Arguments

| | |
|---------|--|
| x | matrix or data frame of 'x' values for examples. |
| y | matrix or data frame of numeric values outcomes. |
| weights | (case) weights for each example - if missing defaults to 1. |
| B | the number of bootstrap samples |
| summary | a function with a single argument specifying how the bagged predictions should be summarized |
| keepX | a logical: should the original training data be kept? |
| formula | A formula of the form $y \sim x_1 + x_2 + \dots$ |
| data | Data frame from which variables specified in 'formula' are preferentially to be taken. |
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |

| | |
|-----------|---|
| na.action | A function to specify the action to be taken if 'NA's are found. The default action is for the procedure to fail. An alternative is na.omit, which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| ... | arguments passed to the earth function |

Details

The function computes a Earth model for each bootstrap sample.

Value

A list with elements

| | |
|------|--|
| fit | a list of B Earth fits |
| B | the number of bootstrap samples |
| call | the function call |
| x | either NULL or the value of x, depending on the value of keepX |
| oob | a matrix of performance estimates for each bootstrap sample |

Author(s)

Max Kuhn (bagEarth.formula is based on Ripley's nnet.formula)

References

J. Friedman, "Multivariate Adaptive Regression Splines" (with discussion) (1991). *Annals of Statistics*, 19/1, 1-141.

See Also

[earth](#), [predict.bagEarth](#)

Examples

```
## Not run:
library(mda)
library(earth)
data(trees)
fit1 <- earth(trees[,-3], trees[,3])
fit2 <- bagEarth(trees[,-3], trees[,3], B = 10)

## End(Not run)
```

 bagFDA

Bagged FDA

Description

A bagging wrapper for flexible discriminant analysis (FDA) using multivariate adaptive regression splines (MARS) basis functions

Usage

```
bagFDA(x, ...)

## Default S3 method:
bagFDA(x, y, weights = NULL, B = 50, keepX = TRUE, ...)

## S3 method for class 'formula'
bagFDA(formula, data = NULL, B = 50, keepX = TRUE, ...,
        subset, weights = NULL, na.action = na.omit)

## S3 method for class 'bagFDA'
print(x, ...)
```

Arguments

| | |
|-----------|---|
| x | matrix or data frame of 'x' values for examples. |
| y | matrix or data frame of numeric values outcomes. |
| weights | (case) weights for each example - if missing defaults to 1. |
| B | the number of bootstrap samples |
| keepX | a logical: should the original training data be kept? |
| formula | A formula of the form $y \sim x_1 + x_2 + \dots$ |
| data | Data frame from which variables specified in 'formula' are preferentially to be taken. |
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |
| na.action | A function to specify the action to be taken if 'NA's are found. The default action is for the procedure to fail. An alternative is na.omit, which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| ... | arguments passed to the mar.s function |

Details

The function computes a FDA model for each bootstrap sample.

Value

A list with elements

| | |
|-------------------|---|
| <code>fit</code> | a list of B FDA fits |
| <code>B</code> | the number of bootstrap samples |
| <code>call</code> | the function call |
| <code>x</code> | either NULL or the value of <code>x</code> , depending on the value of <code>keepX</code> |
| <code>oob</code> | a matrix of performance estimates for each bootstrap sample |

Author(s)

Max Kuhn (`bagFDA.formula` is based on Ripley's `nnet.formula`)

References

J. Friedman, "Multivariate Adaptive Regression Splines" (with discussion) (1991). *Annals of Statistics*, 19/1, 1-141.

See Also

[fda](#), [predict.bagFDA](#)

Examples

```
library(mlbench)
library(earth)
data(Glass)

set.seed(36)
inTrain <- sample(1:dim(Glass)[1], 150)

trainData <- Glass[ inTrain, ]
testData  <- Glass[-inTrain, ]

baggedFit <- bagFDA(Type ~ ., trainData)
confusionMatrix(predict(baggedFit, testData[, -10]),
                 testData[, 10])
```

 BloodBrain

Blood Brain Barrier Data

Description

Mente and Lombardo (2005) develop models to predict the log of the ratio of the concentration of a compound in the brain and the concentration in blood. For each compound, they computed three sets of molecular descriptors: MOE 2D, rule-of-five and Charge Polar Surface Area (CPSA). In all, 134 descriptors were calculated. Included in this package are 208 non-proprietary literature compounds. The vector logBBB contains the concentration ratio and the data frame bbbDescr contains the descriptor values.

Value

| | |
|----------|------------------------------------|
| bbbDescr | data frame of chemical descriptors |
| logBBB | vector of assay results |

Source

Mente, S.R. and Lombardo, F. (2005). A recursive-partitioning model for blood-brain barrier permeation, *Journal of Computer-Aided Molecular Design*, Vol. 19, pg. 465-481.

 BoxCoxTrans

Box-Cox and Exponential Transformations

Description

These classes can be used to estimate transformations and apply them to existing and future data

Usage

```
BoxCoxTrans(y, ...)
```

Default S3 method:

```
BoxCoxTrans(y, x = rep(1, length(y)), fudge = 0.2,
  numUnique = 3, na.rm = FALSE, ...)
```

S3 method for class 'BoxCoxTrans'

```
print(x, newdata, digits = 3, ...)
```

S3 method for class 'BoxCoxTrans'

```
predict(object, newdata, ...)
```

Arguments

| | |
|------------------------|--|
| <code>y</code> | a numeric vector of data to be transformed. For <code>BoxCoxTrans</code> , the data must be strictly positive. |
| <code>x</code> | an optional dependent variable to be used in a linear model. |
| <code>fudge</code> | a tolerance value: lambda values within +/-fudge will be coerced to 0 and within 1+/-fudge will be coerced to 1. |
| <code>numUnique</code> | how many unique values should <code>y</code> have to estimate the transformation? |
| <code>na.rm</code> | a logical value indicating whether NA values should be stripped from <code>y</code> and <code>x</code> before the computation proceeds. |
| <code>newdata</code> | a numeric vector of values to transform. |
| <code>digits</code> | minimal number of <i>significant digits</i> . |
| <code>object</code> | an object of class <code>BoxCoxTrans</code> or <code>expoTrans</code> . |
| <code>...</code> | for <code>BoxCoxTrans</code> : options to pass to <code>boxcox</code> . <code>plotit</code> should not be passed through. For <code>predict.BoxCoxTrans</code> , additional arguments are ignored. |

Details

`BoxCoxTrans` function is basically a wrapper for the `boxcox` function in the MASS library. It can be used to estimate the transformation and apply it to new data.

`expoTrans` estimates the exponential transformation of Manly (1976) but assumes a common mean for the data. The transformation parameter is estimated by directly maximizing the likelihood.

If `any(y <= 0)` or if `length(unique(y)) < numUnique`, lambda is not estimated and no transformation is applied.

Value

Both functions returns a list of class of either `BoxCoxTrans` or `expoTrans` with elements

| | |
|-----------------------|---|
| <code>lambda</code> | estimated transformation value |
| <code>fudge</code> | value of fudge |
| <code>n</code> | number of data points used to estimate lambda |
| <code>summary</code> | the results of <code>summary(y)</code> |
| <code>ratio</code> | <code>max(y)/min(y)</code> |
| <code>skewness</code> | sample skewness statistic |

`BoxCoxTrans` also returns:

| | |
|--------------------|----------------|
| <code>fudge</code> | value of fudge |
|--------------------|----------------|

The `predict` functions returns numeric vectors of transformed values

Author(s)

Max Author

References

Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations (with discussion). *Journal of the Royal Statistical Society B*, 26, 211-252. Manly, B. L. (1976) Exponential data transformations. *The Statistician*, 25, 37 - 42.

See Also

[boxcox](#), [preProcess](#), [optim](#)

Examples

```
data(BloodBrain)

ratio <- exp(logBBB)
bc <- BoxCoxTrans(ratio)
bc

predict(bc, ratio[1:5])

ratio[5] <- NA
bc2 <- BoxCoxTrans(ratio, bbbDescr$tpsa, na.rm = TRUE)
bc2

manly <- expoTrans(ratio)
manly
```

calibration

Probability Calibration Plot

Description

For classification models, this function creates a 'calibration plot' that describes how consistent model probabilities are with observed event rates.

Usage

```
calibration(x, ...)
```

Default S3 method:

```
calibration(x, ...)
```

S3 method for class 'formula'

```
calibration(x, data = NULL, class = NULL, cuts = 11,
  subset = TRUE, lattice.options = NULL, ...)
```

S3 method for class 'calibration'

```
print(x, ...)
```

```
## S3 method for class 'calibration'
xyplot(x, data = NULL, ...)

## S3 method for class 'calibration'
ggplot(data, ..., bwidth = 2, dwidth = 3)
```

Arguments

| | |
|------------------------------|---|
| <code>x</code> | a lattice formula (see xyplot for syntax) where the left -hand side of the formula is a factor class variable of the observed outcome and the right-hand side specifies one or model columns corresponding to a numeric ranking variable for a model (e.g. class probabilities). The classification variable should have two levels. |
| <code>data</code> | For <code>calibration.formula</code> , a data frame (or more precisely, anything that is a valid <code>envir</code> argument in <code>eval</code> , e.g., a list or an environment) containing values for any variables in the formula, as well as groups and subset if applicable. If not found in <code>data</code> , or if <code>data</code> is unspecified, the variables are looked for in the environment of the formula. This argument is not used for <code>xyplot.calibration</code> . For <code>ggplot.calibration</code> , <code>data</code> should be an object of class "calibration". |
| <code>class</code> | a character string for the class of interest |
| <code>cuts</code> | If a single number this indicates the number of splits of the data are used to create the plot. By default, it uses as many cuts as there are rows in <code>data</code> . If a vector, these are the actual cuts that will be used. |
| <code>subset</code> | An expression that evaluates to a logical or integer indexing vector. It is evaluated in <code>data</code> . Only the resulting rows of <code>data</code> are used for the plot. |
| <code>lattice.options</code> | A list that could be supplied to lattice.options |
| <code>bwidth, dwidth</code> | a numeric value for the confidence interval bar width and dodge width, respectively. In the latter case, a dodge is only used when multiple models are specified in the formula. |
| <code>...</code> | options to pass through to xyplot or the panel function (not used in <code>calibration.formula</code>). |

Details

`calibration.formula` is used to process the data and `xyplot.calibration` is used to create the plot.

To construct the calibration plot, the following steps are used for each model:

1. The data are split into `cuts - 1` roughly equal groups by their class probabilities
2. the number of samples with true results equal to `class` are determined
3. the event rate is determined for each bin

`xyplot.calibration` produces a plot of the observed event rate by the mid-point of the bins.

This implementation uses the **lattice** function `xyplot`, so plot elements can be changed via panel functions, `trellis.par.set` or other means. `calibration` uses the panel function `panel.calibration` by default, but it can be changed by passing that argument into `xyplot.calibration`.

The following elements are set by default in the plot but can be changed by passing new values into `xyplot.calibration`: `xlab = "Bin Midpoint"`, `ylab = "Observed Event Percentage"`, `type = "o"`, `ylim = extendrange(c(0, 100))`, `xlim = extendrange(c(0, 100))` and `panel = panel.calibration`

For the `ggplot` method, confidence intervals on the estimated proportions (from `binom.test`) are also shown.

Value

`calibration.formula` returns a list with elements:

| | |
|------------------------|--------------------------------------|
| <code>data</code> | the data used for plotting |
| <code>cuts</code> | the number of cuts |
| <code>class</code> | the event class |
| <code>probNames</code> | the names of the model probabilities |

`xyplot.calibration` returns a **lattice** object

Author(s)

Max Kuhn, some **lattice** code and documentation by Deepayan Sarkar

See Also

[xyplot](#), [trellis.par.set](#)

Examples

```
## Not run:
data(mdr)
mdrrDescr <- mdrDescr[, -nearZeroVar(mdrDescr)]
mdrrDescr <- mdrDescr[, -findCorrelation(cor(mdrDescr), .5)]

inTrain <- createDataPartition(mdrClass)
trainX <- mdrDescr[inTrain[[1]], ]
trainY <- mdrClass[inTrain[[1]]]
testX <- mdrDescr[-inTrain[[1]], ]
testY <- mdrClass[-inTrain[[1]]]

library(MASS)

ldaFit <- lda(trainX, trainY)
qdaFit <- qda(trainX, trainY)

testProbs <- data.frame(obs = testY,
                        lda = predict(ldaFit, testX)$posterior[,1],
```

```

qda = predict(qdaFit, testX)$posterior[,1])

calibration(obs ~ lda + qda, data = testProbs)

calPlotData <- calibration(obs ~ lda + qda, data = testProbs)
calPlotData

xyplot(calPlotData, auto.key = list(columns = 2))

## End(Not run)

```

caretSBF

Selection By Filtering (SBF) Helper Functions

Description

Ancillary functions for univariate feature selection

Usage

```

caretSBF

anovaScores(x, y)

gamScores(x, y)

```

Arguments

| | |
|---|--|
| x | a matrix or data frame of numeric predictors |
| y | a numeric or factor vector of outcomes |

Format

An object of class `list` of length 5.

Details

More details on these functions can be found at <http://topepo.github.io/caret/featureselection.html#filter>.

This page documents the functions that are used in selection by filtering (SBF). The functions described here are passed to the algorithm via the functions argument of `sbfControl`.

See `sbfControl` for details on how these functions should be defined.

`anovaScores` and `gamScores` are two examples of univariate filtering functions. `anovaScores` fits a simple linear model between a single feature and the outcome, then the p-value for the whole model F-test is returned. `gamScores` fits a generalized additive model between a single predictor and the outcome using a smoothing spline basis function. A p-value is generated using the whole model test from `summary.gam` and is returned.

If a particular model fails for `lm` or `gam`, a p-value of 1 is returned.

Author(s)

Max Kuhn

See Also[sbfControl](#), [sbf](#), [summary.gam](#)

cars*Kelly Blue Book resale data for 2005 model year GM cars*

Description

Kuiper (2008) collected data on Kelly Blue Book resale data for 804 GM cars (2005 model year).

Value

cars data frame of the suggested retail price (column Price) and various characteristics of each car (columns Mileage, Cylinder, Doors, Cruise, Sound, Leather, Buick, Cadillac, Chevy, Pontiac, Saab, Saturn, convertible, coupe, hatchback, sedan and wagon)

Source

Kuiper, S. (2008). Introduction to Multiple Regression: How Much Is Your Car Worth?, *Journal of Statistics Education*, Vol. 16 www.amstat.org/publications/jse/v16n3/datasets.kuiper.html.

classDist*Compute and predict the distances to class centroids*

Description

This function computes the class centroids and covariance matrix for a training set for determining Mahalanobis distances of samples to each class centroid.

Usage

```
classDist(x, ...)

## Default S3 method:
classDist(x, y, groups = 5, pca = FALSE, keep = NULL,
  ...)

## S3 method for class 'classDist'
predict(object, newdata, trans = log, ...)
```

Arguments

| | |
|---------|---|
| x | a matrix or data frame of predictor variables |
| y | a numeric or factor vector of class labels |
| groups | an integer for the number of bins for splitting a numeric outcome |
| pca | a logical: should principal components analysis be applied to the dataset prior to splitting the data by class? |
| keep | an integer for the number of PCA components that should be used to predict new samples (NULL uses all within a tolerance of <code>sqrt(.Machine\$double.eps)</code>) |
| object | an object of class <code>classDist</code> |
| newdata | a matrix or data frame. If <code>vars</code> was previously specified, these columns should be in <code>newdata</code> |
| trans | an optional function that can be applied to each class distance. <code>trans = NULL</code> will not apply a function |
| ... | optional arguments to pass (not currently used) |

Details

For factor outcomes, the data are split into groups for each class and the mean and covariance matrix are calculated. These are then used to compute Mahalanobis distances to the class centers (using `predict.classDist`). The function will check for non-singular matrices.

For numeric outcomes, the data are split into roughly equal sized bins based on groups. Percentiles are used to split the data.

Value

for `classDist`, an object of class `classDist` with elements:

| | |
|---------|--|
| values | a list with elements for each class. Each element contains a mean vector for the class centroid and the inverse of the class covariance matrix |
| classes | a character vector of class labels |
| pca | the results of <code>prcomp</code> when <code>pca = TRUE</code> |
| call | the function call |
| p | the number of variables |
| n | a vector of samples sizes per class |

For `predict.classDist`, a matrix with columns for each class. The columns names are the names of the class with the prefix `dist.`. In the case of numeric `y`, the class labels are the percentiles. For example, of `groups = 9`, the variable names would be `dist.11.11`, `dist.22.22`, etc.

Author(s)

Max Kuhn

References

Forina et al. CAIMAN brothers: A family of powerful classification and class modeling techniques. Chemometrics and Intelligent Laboratory Systems (2009) vol. 96 (2) pp. 239-245

See Also

[mahalanobis](#)

Examples

```
trainSet <- sample(1:150, 100)

distData <- classDist(iris[trainSet, 1:4],
                     iris$Species[trainSet])

newDist <- predict(distData,
                  iris[-trainSet, 1:4])

splom(newDist, groups = iris$Species[-trainSet])
```

confusionMatrix

Create a confusion matrix

Description

Calculates a cross-tabulation of observed and predicted classes with associated statistics.

Usage

```
confusionMatrix(data, ...)

## Default S3 method:
confusionMatrix(data, reference, positive = NULL,
                dnn = c("Prediction", "Reference"), prevalence = NULL,
                mode = "sens_spec", ...)

## S3 method for class 'table'
confusionMatrix(data, positive = NULL, prevalence = NULL,
                mode = "sens_spec", ...)
```

Arguments

data a factor of predicted classes (for the default method) or an object of class [table](#).
reference a factor of classes to be used as the true results

| | |
|------------|---|
| positive | an optional character string for the factor level that corresponds to a "positive" result (if that makes sense for your data). If there are only two factor levels, the first level will be used as the "positive" result. When mode = "prec_recall", positive is the same value used for relevant for functions <code>precision</code> , <code>recall</code> , and <code>F_meas.table</code> . |
| dnn | a character vector of dimnames for the table |
| prevalence | a numeric value or matrix for the rate of the "positive" class of the data. When data has two levels, prevalence should be a single numeric value. Otherwise, it should be a vector of numeric values with elements for each class. The vector should have names corresponding to the classes. |
| mode | a single character string either "sens_spec", "prec_recall", or "everything" |
| ... | options to be passed to <code>table</code> . NOTE: do not include dnn here |

Details

The functions requires that the factors have exactly the same levels.

For two class problems, the sensitivity, specificity, positive predictive value and negative predictive value is calculated using the `positive` argument. Also, the prevalence of the "event" is computed from the data (unless passed in as an argument), the detection rate (the rate of true events also predicted to be events) and the detection prevalence (the prevalence of predicted events).

Suppose a 2x2 table with notation

| | Reference | |
|-----------|-----------|----------|
| Predicted | Event | No Event |
| Event | A | B |
| No Event | C | D |

The formulas used here are:

$$Sensitivity = A/(A + C)$$

$$Specificity = D/(B + D)$$

$$Prevalence = (A + C)/(A + B + C + D)$$

$$PPV = (sensitivity * prevalence) / ((sensitivity * prevalence) + ((1 - specificity) * (1 - prevalence)))$$

$$NPV = (specificity * (1 - prevalence)) / (((1 - sensitivity) * prevalence) + (specificity * (1 - prevalence)))$$

$$DetectionRate = A/(A + B + C + D)$$

$$DetectionPrevalence = (A + B)/(A + B + C + D)$$

$$BalancedAccuracy = (sensitivity + specificity)/2$$

$$Precision = A/(A + B)$$

$$Recall = A/(A + C)$$

$$F1 = (1 + beta^2) * precision * recall / ((beta^2 * precision) + recall)$$

where $\beta = 1$ for this function.

See the references for discussions of the first five formulas.

For more than two classes, these results are calculated comparing each factor level to the remaining levels (i.e. a "one versus all" approach).

The overall accuracy and unweighted Kappa statistic are calculated. A p-value from McNemar's test is also computed using `mcnemar.test` (which can produce NA values with sparse tables).

The overall accuracy rate is computed along with a 95 percent confidence interval for this rate (using `binom.test`) and a one-sided test to see if the accuracy is better than the "no information rate," which is taken to be the largest class percentage in the data.

Value

a list with elements

| | |
|-----------------------|---|
| <code>table</code> | the results of <code>table</code> on data and reference |
| <code>positive</code> | the positive result level |
| <code>overall</code> | a numeric vector with overall accuracy and Kappa statistic values |
| <code>byClass</code> | the sensitivity, specificity, positive predictive value, negative predictive value, precision, recall, F1, prevalence, detection rate, detection prevalence and balanced accuracy for each class. For two class systems, this is calculated once using the <code>positive</code> argument |

Note

If the reference and data factors have the same levels, but in the incorrect order, the function will reorder them to the order of the data and issue a warning.

Author(s)

Max Kuhn

References

Kuhn, M. (2008), "Building predictive models in R using the caret package," *Journal of Statistical Software*, (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>).

Altman, D.G., Bland, J.M. (1994) "Diagnostic tests 1: sensitivity and specificity," *British Medical Journal*, vol 308, 1552.

Altman, D.G., Bland, J.M. (1994) "Diagnostic tests 2: predictive values," *British Medical Journal*, vol 309, 102.

Velez, D.R., et. al. (2008) "A balanced accuracy function for epistasis modeling in imbalanced datasets using multifactor dimensionality reduction.," *Genetic Epidemiology*, vol 4, 306.

See Also

`as.table.confusionMatrix`, `as.matrix.confusionMatrix`, `sensitivity`, `specificity`, `posPredValue`, `negPredValue`, `print.confusionMatrix`, `binom.test`

Examples

```
#####
## 2 class example

lvs <- c("normal", "abnormal")
truth <- factor(rep(lvs, times = c(86, 258)),
               levels = rev(lvs))
pred <- factor(
  c(
    rep(lvs, times = c(54, 32)),
    rep(lvs, times = c(27, 231))),
  levels = rev(lvs))

xtab <- table(pred, truth)

confusionMatrix(xtab)
confusionMatrix(pred, truth)
confusionMatrix(xtab, prevalence = 0.25)

#####
## 3 class example

confusionMatrix(iris$Species, sample(iris$Species))

newPrior <- c(.05, .8, .15)
names(newPrior) <- levels(iris$Species)

confusionMatrix(iris$Species, sample(iris$Species))
```

confusionMatrix.train *Estimate a Resampled Confusion Matrix*

Description

Using a [train](#), [rfe](#), [sbf](#) object, determine a confusion matrix based on the resampling procedure

Usage

```
## S3 method for class 'train'
confusionMatrix(data, norm = "overall",
               dnn = c("Prediction", "Reference"), ...)
```

Arguments

data An object of class [train](#), [rfe](#), [sbf](#) that did not use out-of-bag resampling or leave-one-out cross-validation.

| | |
|------|--|
| norm | A character string indicating how the table entries should be normalized. Valid values are "none", "overall" or "average". |
| dnn | A character vector of dimnames for the table |
| ... | not used here |

Details

When `train` is used for tuning a model, it tracks the confusion matrix cell entries for the hold-out samples. These can be aggregated and used for diagnostic purposes. For `train`, the matrix is estimated for the final model tuning parameters determined by `train`. For `rfe`, the matrix is associated with the optimal number of variables.

There are several ways to show the table entries. Using `norm = "none"` will show the aggregated counts of samples on each of the cells (across all resamples). For `norm = "average"`, the average number of cell counts across resamples is computed (this can help evaluate how many holdout samples there were on average). The default is `norm = "overall"`, which is equivalent to "average" but in percentages.

Value

a list of class `confusionMatrix.train`, `confusionMatrix.rfe` or `confusionMatrix.sbf` with elements

| | |
|-------|---|
| table | the normalized matrix |
| norm | an echo fo the call |
| text | a character string with details about the resampling procedure (e.g. "Bootstrapped (25 reps) Confusion Matrix") |

Author(s)

Max Kuhn

See Also

[confusionMatrix](#), [train](#), [rfe](#), [sbf](#), [trainControl](#)

Examples

```
data(iris)
TrainData <- iris[,1:4]
TrainClasses <- iris[,5]

knnFit <- train(TrainData, TrainClasses,
               method = "knn",
               preProcess = c("center", "scale"),
               tuneLength = 10,
               trControl = trainControl(method = "cv"))
confusionMatrix(knnFit)
```

```
confusionMatrix(knnFit, "average")
confusionMatrix(knnFit, "none")
```

 cox2

COX-2 Activity Data

Description

From Sutherland, O'Brien, and Weaver (2003): "A set of 467 cyclooxygenase-2 (COX-2) inhibitors has been assembled from the published work of a single research group, with in vitro activities against human recombinant enzyme expressed as IC50 values ranging from 1 nM to >100 uM (53 compounds have indeterminate IC50 values)."

Details

The data are in the Supplemental Data file for the article.

A set of 255 descriptors (MOE2D and QikProp) were generated. To classify the data, we used a cutoff of \$2^{2.5}\$ to determine activity

Value

| | |
|-----------|--|
| cox2Descr | the descriptors |
| cox2IC50 | the IC50 data used to determine activity |
| cox2Class | the categorical outcome ("Active" or "Inactive") based on the \$2^{2.5}\$ cutoff |

Source

Sutherland, J. J., O'Brien, L. A. and Weaver, D. F. (2003). Spline-Fitting with a Genetic Algorithm: A Method for Developing Classification Structure-Activity Relationships, *Journal of Chemical Information and Computer Sciences*, Vol. 43, pg. 1906–1915.

 createDataPartition *Data Splitting functions*

Description

A series of test/training partitions are created using createDataPartition while createResample creates one or more bootstrap samples. createFolds splits the data into k groups while createTimeSlices creates cross-validation sample information to be used with time series data.

Usage

```
createDataPartition(y, times = 1, p = 0.5, list = TRUE, groups = min(5,
  length(y)))
```

```
createFolds(y, k = 10, list = TRUE, returnTrain = FALSE)
```

```
createTimeSlices(y, initialWindow, horizon = 1, fixedWindow = TRUE,
  skip = 0)
```

Arguments

| | |
|---------------|---|
| y | a vector of outcomes. For createTimeSlices, these should be in chronological order. |
| times | the number of partitions to create |
| p | the percentage of data that goes to training |
| list | logical - should the results be in a list (TRUE) or a matrix with the number of rows equal to floor(p * length(y)) and times columns. |
| groups | for numeric y, the number of breaks in the quantiles (see below) |
| k | an integer for the number of folds. |
| returnTrain | a logical. When true, the values returned are the sample positions corresponding to the data used during training. This argument only works in conjunction with list = TRUE |
| initialWindow | The initial number of consecutive values in each training set sample |
| horizon | The number of consecutive values in test set sample |
| fixedWindow | A logical: if FALSE, the training set always start at the first sample. |
| skip | An integer specifying how many (if any) resamples to skip to thin the total amount. |

Details

For bootstrap samples, simple random sampling is used.

For other data splitting, the random sampling is done within the levels of y when y is a factor in an attempt to balance the class distributions within the splits.

For numeric y, the sample is split into groups sections based on percentiles and sampling is done within these subgroups. For createDataPartition, the number of percentiles is set via the groups argument. For createFolds and createMultiFolds, the number of groups is set dynamically based on the sample size and k. For smaller samples sizes, these two functions may not do stratified splitting and, at most, will split the data into quartiles.

Also, for createDataPartition, very small class sizes (≤ 3) the classes may not show up in both the training and test data

For multiple k-fold cross-validation, completely independent folds are created. The names of the list objects will denote the fold membership using the pattern "Foldi.Repj" meaning the ith section (of k) of the jth cross-validation set (of times). Note that this function calls createFolds with list = TRUE and returnTrain = TRUE.

Hyndman and Athanasopoulos (2013)) discuss rolling forecasting origin techniques that move the training and test sets in time. createTimeSlices can create the indices for this type of splitting.

Value

A list or matrix of row position integers corresponding to the training data

Author(s)

Max Kuhn, createTimeSlices by Tony Cooper

References

<http://topepo.github.io/caret/splitting.html>

Hyndman and Athanasopoulos (2013), Forecasting: principles and practice. <https://www.otexts.org/fpp>

Examples

```
data(oil)
createDataPartition(oilType, 2)

x <- rgamma(50, 3, .5)
inA <- createDataPartition(x, list = FALSE)

plot(density(x[inA]))
rug(x[inA])

points(density(x[-inA]), type = "l", col = 4)
rug(x[-inA], col = 4)

createResample(oilType, 2)

createFolds(oilType, 10)
createFolds(oilType, 5, FALSE)

createFolds(rnorm(21))

createTimeSlices(1:9, 5, 1, fixedWindow = FALSE)
createTimeSlices(1:9, 5, 1, fixedWindow = TRUE)
createTimeSlices(1:9, 5, 3, fixedWindow = TRUE)
createTimeSlices(1:9, 5, 3, fixedWindow = FALSE)

createTimeSlices(1:15, 5, 3)
createTimeSlices(1:15, 5, 3, skip = 2)
createTimeSlices(1:15, 5, 3, skip = 3)
```

| | |
|-----------------|---|
| densityplot.rfe | <i>Lattice functions for plotting resampling results of recursive feature selection</i> |
|-----------------|---|

Description

A set of lattice functions are provided to plot the resampled performance estimates (e.g. classification accuracy, RMSE) over different subset sizes.

Usage

```
## S3 method for class 'rfe'  
densityplot(x, data = NULL, metric = x$metric, ...)
```

Arguments

| | |
|--------|---|
| x | An object produced by rfe |
| data | This argument is not used |
| metric | A character string specifying the single performance metric that will be plotted |
| ... | arguments to pass to either histogram , densityplot , xyplot or stripplot |

Details

By default, only the resampling results for the optimal model are saved in the rfe object. The function [rfeControl](#) can be used to save all the results using the returnResamp argument.

If leave-one-out or out-of-bag resampling was specified, plots cannot be produced (see the method argument of [rfeControl](#))

Value

A lattice plot object

Author(s)

Max Kuhn

See Also

[rfe](#), [rfeControl](#), [histogram](#), [densityplot](#), [xyplot](#), [stripplot](#)

Examples

```
## Not run:
library(mlbench)
n <- 100
p <- 40
sigma <- 1
set.seed(1)
sim <- mlbench.friedman1(n, sd = sigma)
x <- cbind(sim$x, matrix(rnorm(n * p), nrow = n))
y <- sim$y
colnames(x) <- paste("var", 1:ncol(x), sep = "")

normalization <- preProcess(x)
x <- predict(normalization, x)
x <- as.data.frame(x)
subsets <- c(10, 15, 20, 25)

ctrl <- rfeControl(
  functions = lmFuncs,
  method = "cv",
  verbose = FALSE,
  returnResamp = "all")

lmProfile <- rfe(x, y,
  sizes = subsets,
  rfeControl = ctrl)
xyplot(lmProfile)
stripplot(lmProfile)

histogram(lmProfile)
densityplot(lmProfile)

## End(Not run)
```

dhfr

Dihydrofolate Reductase Inhibitors Data

Description

Sutherland and Weaver (2004) discuss QSAR models for dihydrofolate reductase (DHFR) inhibition. This data set contains values for 325 compounds. For each compound, 228 molecular descriptors have been calculated. Additionally, each samples is designated as "active" or "inactive".

Details

The data frame dhfr contains a column called Y with the outcome classification. The remainder of the columns are molecular descriptor values.

Value

dhfr data frame of chemical descriptors and the activity values

Source

Sutherland, J.J. and Weaver, D.F. (2004). Three-dimensional quantitative structure-activity and structure-selectivity relationships of dihydrofolate reductase inhibitors, *Journal of Computer-Aided Molecular Design*, Vol. 18, pg. 309–331.

diff.resamples *Inferential Assessments About Model Performance*

Description

Methods for making inferences about differences between models

Usage

```
## S3 method for class 'resamples'
diff(x, models = x$models, metric = x$metrics,
     test = t.test, confLevel = 0.95, adjustment = "bonferroni", ...)

## S3 method for class 'diff.resamples'
summary(object, digits = max(3, getOption("digits")) -
        3), ...)

compare_models(a, b, metric = a$metric[1])
```

Arguments

| | |
|------------|---|
| x | an object generated by resamples |
| models | a character string for which models to compare |
| metric | a character string for which metrics to compare |
| test | a function to compute differences. The output of this function should have scalar outputs called estimate and p.value |
| confLevel | confidence level to use for <code>dotplot.diff.resamples</code> . See Details below. |
| adjustment | any p-value adjustment method to pass to <code>p.adjust</code> . |
| object | a object generated by <code>diff.resamples</code> |
| digits | the number of significant differences to display when printing |
| a, b | two objects of class <code>train</code> , <code>sbf</code> or <code>rfe</code> with a common set of resampling indices in the control object. |
| ... | further arguments to pass to test |

Details

The ideas and methods here are based on Hothorn et al. (2005) and Eugster et al. (2008).

For each metric, all pair-wise differences are computed and tested to assess if the difference is equal to zero.

When a Bonferroni correction is used, the confidence level is changed from `confLevel` to $1 - ((1 - \text{confLevel}) / p)$ here p is the number of pair-wise comparisons are being made. For other correction methods, no such change is used.

`compare_models` is a shorthand function to compare two models using a single metric. It returns the results of `t.test` on the differences.

Value

An object of class "diff.resamples" with elements:

| | |
|-------------------------|--|
| <code>call</code> | the call |
| <code>difs</code> | a list for each metric being compared. Each list contains a matrix with differences in columns and resamples in rows |
| <code>statistics</code> | a list of results generated by <code>test</code> |
| <code>adjustment</code> | the p-value adjustment used |
| <code>models</code> | a character string for which models were compared. |
| <code>metrics</code> | a character string of performance metrics that were used |

or...

An object of class "summary.diff.resamples" with elements:

| | |
|--------------------|---|
| <code>call</code> | the call |
| <code>table</code> | a list of tables that show the differences and p-values |

...or (for `compare_models`) an object of class `htest` resulting from `t.test`.

Author(s)

Max Kuhn

References

Hothorn et al. The design and analysis of benchmark experiments. *Journal of Computational and Graphical Statistics* (2005) vol. 14 (3) pp. 675-699

Eugster et al. Exploratory and inferential analysis of benchmark experiments. *Ludwigs-Maximilians-Universitat Munchen, Department of Statistics, Tech. Rep* (2008) vol. 30

See Also

[resamples](#), [dotplot.diff.resamples](#), [densityplot.diff.resamples](#), [bwplot.diff.resamples](#), [levelplot.diff.resamples](#)

Examples

```
## Not run:
#load(url("http://topepo.github.io/caret/exampleModels.RData"))

resamps <- resamples(list(CART = rpartFit,
                          CondInfTree = ctreeFit,
                          MARS = earthFit))

difs <- diff(resamps)

difs

summary(difs)

compare_models(rpartFit, ctreeFit)

## End(Not run)
```

dotPlot

Create a dotplot of variable importance values

Description

A lattice [dotplot](#) is created from an object of class `varImp.train`.

Usage

```
dotPlot(x, top = min(20, dim(x$importance)[1]), ...)
```

Arguments

| | |
|------------------|--|
| <code>x</code> | an object of class <code>varImp.train</code> |
| <code>top</code> | the number of predictors to plot |
| <code>...</code> | options passed to dotplot |

Value

an object of class `trellis`.

Author(s)

Max Kuhn

See Also

[varImp](#), [dotplot](#)

Examples

```
data(iris)
TrainData <- iris[,1:4]
TrainClasses <- iris[,5]

knnFit <- train(TrainData, TrainClasses, "knn")

knnImp <- varImp(knnFit)

dotPlot(knnImp)
```

dotplot.diff.resamples

Lattice Functions for Visualizing Resampling Differences

Description

Lattice functions for visualizing resampling result differences between models

Usage

```
## S3 method for class 'diff.resamples'
dotplot(x, data = NULL, metric = x$metric[1], ...)
```

Arguments

| | |
|--------|--|
| x | an object generated by diff.resamples |
| data | Not used |
| metric | a character string for which metrics to plot. Note: <code>dotplot</code> and <code>levelplot</code> require exactly two models whereas the other methods can plot more than two. |
| ... | further arguments to pass to either densityplot , dotplot or levelplot |

Details

`densityplot` and `bwplot` display univariate visualizations of the resampling distributions. `levelplot` displays the matrix of pair-wise comparisons. `dotplot` shows the differences along with their associated confidence intervals.

Value

a lattice object

Author(s)

Max Kuhn

See Also[resamples](#), [diff.resamples](#), [bwplot](#), [densityplot](#), [xyplot](#), [splom](#)**Examples**

```
## Not run:
#load(url("http://topepo.github.io/caret/exampleModels.RData"))

resamps <- resamples(list(CART = rpartFit,
                        CondInfTree = ctreeFit,
                        MARS = earthFit))

difs <- diff(resamps)

dotplot(difs)

densityplot(difs,
            metric = "RMSE",
            auto.key = TRUE,
            pch = "|")

bwplot(difs,
       metric = "RMSE")

levelplot(difs, what = "differences")

## End(Not run)
```

`downSample`*Down- and Up-Sampling Imbalanced Data*

Description

`downSample` will randomly sample a data set so that all classes have the same frequency as the minority class. `upSample` samples with replacement to make the class distributions equal

Usage

```
downSample(x, y, list = FALSE, yname = "Class")
```

Arguments

| | |
|-------|---|
| x | a matrix or data frame of predictor variables |
| y | a factor variable with the class memberships |
| list | should the function return <code>list(x, y)</code> or bind x and y together? If TRUE, the output will be coerced to a data frame. |
| yname | if <code>list = FALSE</code> , a label for the class column |

Details

Simple random sampling is used to down-sample for the majority class(es). Note that the minority class data are left intact and that the samples will be re-ordered in the down-sampled version.

For up-sampling, all the original data are left intact and additional samples are added to the minority classes with replacement.

Value

Either a data frame or a list with elements x and y.

Author(s)

Max Kuhn

Examples

```
## A ridiculous example...
data(oil)
table(oilType)
downSample(fattyAcids, oilType)

upSample(fattyAcids, oilType)
```

Description

dummyVars creates a full set of dummy variables (i.e. less than full rank parameterization)

Usage

```

dummyVars(formula, ...)

## Default S3 method:
dummyVars(formula, data, sep = ".", levelsOnly = FALSE,
  fullRank = FALSE, ...)

## S3 method for class 'dummyVars'
print(x, ...)

## S3 method for class 'dummyVars'
predict(object, newdata, na.action = na.pass, ...)

contr.ltftr(n, contrasts = TRUE, sparse = FALSE)

```

Arguments

| | |
|------------|---|
| formula | An appropriate R model formula, see References |
| ... | additional arguments to be passed to other methods |
| data | A data frame with the predictors of interest |
| sep | An optional separator between factor variable names and their levels. Use sep = NULL for no separator (i.e. normal behavior of <code>model.matrix</code> as shown in the Details section) |
| levelsOnly | A logical; TRUE means to completely remove the variable names from the column names |
| fullRank | A logical; should a full rank or less than full rank parameterization be used? If TRUE, factors are encoded to be consistent with <code>model.matrix</code> and the resulting there are no linear dependencies induced between the columns. |
| x | A factor vector. |
| object | An object of class <code>dummyVars</code> |
| newdata | A data frame with the required columns |
| na.action | A function determining what should be done with missing values in newdata. The default is to predict NA. |
| n | A vector of levels for a factor, or the number of levels. |
| contrasts | A logical indicating whether contrasts should be computed. |
| sparse | A logical indicating if the result should be sparse. |

Details

Most of the `contrasts` functions in R produce full rank parameterizations of the predictor data. For example, `contr.treatment` creates a reference cell in the data and defines dummy variables for all factor levels except those in the reference cell. For example, if a factor with 5 levels is used in a model formula alone, `contr.treatment` creates columns for the intercept and all the factor levels except the first level of the factor. For the data in the Example section below, this would produce:

```
(Intercept) dayTue dayWed dayThu dayFri daySat daySun 1 1 1 0
0 0 0 0 2 1 1 0 0 0 0 0 3 1 1 0 0 0 0 0 4 1 0 0 1 0 0 0 5 1 0 0 1 0 0 0 6 1
0 0 0 0 0 0 7 1 0 1 0 0 0 0 8 1 0 1 0 0 0 0 9 1 0 0 0 0 0 0
```

In some situations, there may be a need for dummy variables for all the levels of the factor. For the same example:

```
dayMon dayTue
dayWed dayThu dayFri daySat daySun 1 0 1 0 0 0 0 0 2 0 1 0 0 0 0 0 3 0 1 0 0
0 0 0 4 0 0 0 1 0 0 0 5 0 0 0 1 0 0 0 6 1 0 0 0 0 0 0 7 0 0 1 0 0 0 0 8 0 0
1 0 0 0 0 9 1 0 0 0 0 0 0
```

Given a formula and initial data set, the class `dummyVars` gathers all the information needed to produce a full set of dummy variables for any data set. It uses `contr.ltftr` as the base function to do this.

`class2ind` is most useful for converting a factor outcome vector to a matrix of dummy variables.

Value

The output of `dummyVars` is a list of class 'dummyVars' with elements

| | |
|-------------------------|--|
| <code>call</code> | the function call |
| <code>form</code> | the model formula |
| <code>vars</code> | names of all the variables in the model |
| <code>facVars</code> | names of all the factor variables in the model |
| <code>lvls</code> | levels of any factor variables |
| <code>sep</code> | NULL or a character separator |
| <code>terms</code> | the <code>terms.formula</code> object |
| <code>levelsOnly</code> | a logical |

The `predict` function produces a data frame.

`contr.ltftr` generates a design matrix.

Author(s)

`contr.ltftr` is a small modification of `contr.treatment` by Max Kuhn

References

<https://cran.r-project.org/doc/manuals/R-intro.html#Formulae-for-statistical-models>

See Also

`model.matrix`, `contrasts`, `formula`

Examples

```

when <- data.frame(time = c("afternoon", "night", "afternoon",
                           "morning", "morning", "morning",
                           "morning", "afternoon", "afternoon"),
                  day = c("Mon", "Mon", "Mon",
                          "Wed", "Wed", "Fri",
                          "Sat", "Sat", "Fri"))

levels(when$time) <- list(morning="morning",
                          afternoon="afternoon",
                          night="night")
levels(when$day) <- list(Mon="Mon", Tue="Tue", Wed="Wed", Thu="Thu",
                         Fri="Fri", Sat="Sat", Sun="Sun")

## Default behavior:
model.matrix(~day, when)

mainEffects <- dummyVars(~ day + time, data = when)
mainEffects
predict(mainEffects, when[1:3,])

when2 <- when
when2[1, 1] <- NA
predict(mainEffects, when2[1:3,])
predict(mainEffects, when2[1:3,], na.action = na.omit)

interactionModel <- dummyVars(~ day + time + day:time,
                              data = when,
                              sep = ".")
predict(interactionModel, when[1:3,])

noNames <- dummyVars(~ day + time + day:time,
                    data = when,
                    levelsOnly = TRUE)
predict(noNames, when)

```

extractPrediction *Extract predictions and class probabilities from train objects*

Description

These functions can be used for a single `train` object or to loop through a number of `train` objects to calculate the training and test data predictions and class probabilities.

Usage

```

extractPrediction(models, testX = NULL, testY = NULL, unkX = NULL,
  unkOnly = !is.null(unkX) & is.null(testX), verbose = FALSE)

extractProb(models, testX = NULL, testY = NULL, unkX = NULL,
  unkOnly = !is.null(unkX) & is.null(testX), verbose = FALSE)

## S3 method for class 'train'
predict(object, newdata = NULL, type = "raw",
  na.action = na.omit, ...)

```

Arguments

| | |
|-----------|--|
| models | a list of objects of the class <code>train</code> . The objects must have been generated with <code>fitBest = FALSE</code> and <code>returnData = TRUE</code> . |
| testX | an optional set of data to predict |
| testY | an optional outcome corresponding to the data given in <code>testX</code> |
| unkX | another optional set of data to predict without known outcomes |
| unkOnly | a logical to bypass training and test set predictions. This is useful if speed is needed for unknown samples. |
| verbose | a logical for printing messages |
| object | For <code>predict.train</code> , an object of class <code>train</code> . For <code>predict.list</code> , a list of objects of class <code>train</code> . |
| newdata | an optional set of data to predict on. If <code>NULL</code> , then the original training data are used |
| type | either "raw" or "prob", for the number/class predictions or class probabilities, respectively. Class probabilities are not available for all classification models |
| na.action | the method for handling missing data |
| ... | only used for <code>sort</code> and <code>modelCor</code> and captures arguments to pass to <code>sort</code> or <code>FUN</code> . |

Details

These functions are wrappers for the specific prediction functions in each modeling package. In each case, the optimal tuning values given in the `tuneValue` slot of the `finalModel` object are used to predict.

To get simple predictions for a new data set, the `predict` function can be used. Limits can be imposed on the range of predictions. See `trainControl` for more information.

To get predictions for a series of models at once, a list of `train` objects can be passes to the `predict` function and a list of model predictions will be returned.

The two extraction functions can be used to get the predictions and observed outcomes at once for the training, test and/or unknown samples at once in a single data frame (instead of a list of just the predictions). These objects can then be passes to `plotObsVsPred` or `plotClassProbs`.

Value

For `predict.train`, a vector of predictions if `type = "raw"` or a data frame of class probabilities for `type = "prob"`. In the latter case, there are columns for each class.

For `predict.list`, a list results. Each element is produced by `predict.train`.

For `extractPrediction`, a data frame with columns:

| | |
|-----------------------|--|
| <code>obs</code> | the observed training and test data |
| <code>pred</code> | predicted values |
| <code>model</code> | the type of model used to predict |
| <code>object</code> | the names of the objects within models. If <code>models</code> is an un-named list, the values of <code>object</code> will be "Object1", "Object2" and so on |
| <code>dataType</code> | "Training", "Test" or "Unknown" depending on what was specified |

For `extractProb`, a data frame. There is a column for each class containing the probabilities. The remaining columns are the same as above (although the `pred` column is the predicted class)

Author(s)

Max Kuhn

References

Kuhn (2008), "Building Predictive Models in R Using the caret" (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>)

See Also

[plotObsVsPred](#), [plotClassProbs](#), [trainControl](#)

Examples

```
## Not run:

knnFit <- train(Species ~ ., data = iris, method = "knn",
               trControl = trainControl(method = "cv"))

rdaFit <- train(Species ~ ., data = iris, method = "rda",
               trControl = trainControl(method = "cv"))

predict(knnFit)
predict(knnFit, type = "prob")

bothModels <- list(knn = knnFit,
                  tree = rdaFit)

predict(bothModels)

extractPrediction(bothModels, testX = iris[1:10, -5])
```

```
extractProb(bothModels, testX = iris[1:10, -5])  
  
## End(Not run)
```

featurePlot

Wrapper for Lattice Plotting of Predictor Variables

Description

A shortcut to produce lattice graphs

Usage

```
featurePlot(x, y, plot = if (is.factor(y)) "strip" else "scatter",  
  labels = c("Feature", ""), ...)
```

Arguments

| | |
|--------|--|
| x | a matrix or data frame of continuous feature/probe/spectra data. |
| y | a factor indicating class membership. |
| plot | the type of plot. For classification: box, strip, density, pairs or ellipse. For regression, pairs or scatter |
| labels | a bad attempt at pre-defined axis labels |
| ... | options passed to lattice calls. |

Details

This function “stacks” data to get it into a form compatible with lattice and creates the plots

Value

An object of class “trellis”. The ‘update’ method can be used to update components of the object and the ‘print’ method (usually called by default) will plot it on an appropriate plotting device.

Author(s)

Max Kuhn

Examples

```
x <- matrix(rnorm(50*5), ncol=5)  
y <- factor(rep(c("A", "B"), 25))  
  
trellis.par.set(theme = col.whitebg(), warn = FALSE)  
featurePlot(x, y, "ellipse")  
featurePlot(x, y, "strip", jitter = TRUE)
```

```
featurePlot(x, y, "box")
featurePlot(x, y, "pairs")
```

 filterVarImp

Calculation of filter-based variable importance

Description

Specific engines for variable importance on a model by model basis.

Usage

```
filterVarImp(x, y, nonpara = FALSE, ...)
```

Arguments

| | |
|---------|---|
| x | A matrix or data frame of predictor data |
| y | A vector (numeric or factor) of outcomes) |
| nonpara | should nonparametric methods be used to assess the relationship between the features and response |
| ... | options to pass to either lm or loess |

Details

The importance of each predictor is evaluated individually using a “filter” approach.

For classification, ROC curve analysis is conducted on each predictor. For two class problems, a series of cutoffs is applied to the predictor data to predict the class. The sensitivity and specificity are computed for each cutoff and the ROC curve is computed. The trapezoidal rule is used to compute the area under the ROC curve. This area is used as the measure of variable importance. For multi-class outcomes, the problem is decomposed into all pair-wise problems and the area under the curve is calculated for each class pair (i.e class 1 vs. class 2, class 2 vs. class 3 etc.). For a specific class, the maximum area under the curve across the relevant pair-wise AUC’s is used as the variable importance measure.

For regression, the relationship between each predictor and the outcome is evaluated. An argument, nonpara, is used to pick the model fitting technique. When nonpara = FALSE, a linear model is fit and the absolute value of the t -value for the slope of the predictor is used. Otherwise, a loess smoother is fit between the outcome and the predictor. The R^2 statistic is calculated for this model against the intercept only null model.

Value

A data frame with variable importances. Column names depend on the problem type. For regression, the data frame contains one column: "Overall" for the importance values.

Author(s)

Max Kuhn

Examples

```
data(mdr)
filterVarImp(mdrDescr[, 1:5], mdrClass)

data(BloodBrain)

filterVarImp(bbbDescr[, 1:5], logBBB, nonpara = FALSE)
apply(bbbDescr[, 1:5],
      2,
      function(x, y) summary(lm(y~x))$coefficients[2,3],
      y = logBBB)

filterVarImp(bbbDescr[, 1:5], logBBB, nonpara = TRUE)
```

findCorrelation*Determine highly correlated variables*

Description

This function searches through a correlation matrix and returns a vector of integers corresponding to columns to remove to reduce pair-wise correlations.

Usage

```
findCorrelation(x, cutoff = 0.9, verbose = FALSE, names = FALSE,
               exact = ncol(x) < 100)
```

Arguments

| | |
|---------|---|
| x | A correlation matrix |
| cutoff | A numeric value for the pair-wise absolute correlation cutoff |
| verbose | A boolean for printing the details |
| names | a logical; should the column names be returned (TRUE) or the column index (FALSE)? |
| exact | a logical; should the average correlations be recomputed at each step? See Details below. |

Details

The absolute values of pair-wise correlations are considered. If two variables have a high correlation, the function looks at the mean absolute correlation of each variable and removes the variable with the largest mean absolute correlation.

Using `exact = TRUE` will cause the function to re-evaluate the average correlations at each step while `exact = FALSE` uses all the correlations regardless of whether they have been eliminated or not. The exact calculations will remove a smaller number of predictors but can be much slower when the problem dimensions are "big".

There are several function in the **subselect** package ([leaps](#), [genetic](#), [anneal](#)) that can also be used to accomplish the same goal but tend to retain more predictors.

Value

A vector of indices denoting the columns to remove (when `names = TRUE`) otherwise a vector of column names. If no correlations meet the criteria, `integer(0)` is returned.

Author(s)

Original R code by Dong Li, modified by Max Kuhn

See Also

[leaps](#), [genetic](#), [anneal](#), [findLinearCombos](#)

Examples

```
R1 <- structure(c(1, 0.86, 0.56, 0.32, 0.85, 0.86, 1, 0.01, 0.74, 0.32,
                 0.56, 0.01, 1, 0.65, 0.91, 0.32, 0.74, 0.65, 1, 0.36,
                 0.85, 0.32, 0.91, 0.36, 1),
               .Dim = c(5L, 5L))
colnames(R1) <- rownames(R1) <- paste0("x", 1:ncol(R1))
R1
```

```
findCorrelation(R1, cutoff = .6, exact = FALSE)
findCorrelation(R1, cutoff = .6, exact = TRUE)
findCorrelation(R1, cutoff = .6, exact = TRUE, names = FALSE)
```

```
R2 <- diag(rep(1, 5))
R2[2, 3] <- R2[3, 2] <- .7
R2[5, 3] <- R2[3, 5] <- -.7
R2[4, 1] <- R2[1, 4] <- -.67
```

```
corrDF <- expand.grid(row = 1:5, col = 1:5)
corrDF$correlation <- as.vector(R2)
levelplot(correlation ~ row + col, corrDF)
```

```
findCorrelation(R2, cutoff = .65, verbose = TRUE)
```

```
findCorrelation(R2, cutoff = .99, verbose = TRUE)
```

| | |
|------------------|--|
| findLinearCombos | <i>Determine linear combinations in a matrix</i> |
|------------------|--|

Description

Enumerate and resolve the linear combinations in a numeric matrix

Usage

```
findLinearCombos(x)
```

Arguments

x a numeric matrix

Details

The QR decomposition is used to determine if the matrix is full rank and then identify the sets of columns that are involved in the dependencies.

To "resolve" them, columns are iteratively removed and the matrix rank is rechecked.

The `trim.matrix` function in the **subselect** package can also be used to accomplish the same goal.

Value

a list with elements:

linearCombos If there are linear combinations, this will be a list with elements for each dependency that contains vectors of column numbers.

remove a list of column numbers that can be removed to counter the linear combinations

Author(s)

Kirk Mettler and Jed Wing (enumLC) and Max Kuhn (findLinearCombos)

See Also

[trim.matrix](#)

Examples

```

testData1 <- matrix(0, nrow=20, ncol=8)
testData1[,1] <- 1
testData1[,2] <- round(rnorm(20), 1)
testData1[,3] <- round(rnorm(20), 1)
testData1[,4] <- round(rnorm(20), 1)
testData1[,5] <- 0.5 * testData1[,2] - 0.25 * testData1[,3] - 0.25 * testData1[,4]
testData1[1:4,6] <- 1
testData1[5:10,7] <- 1
testData1[11:20,8] <- 1

findLinearCombos(testData1)

testData2 <- matrix(0, nrow=6, ncol=6)
testData2[,1] <- c(1, 1, 1, 1, 1, 1)
testData2[,2] <- c(1, 1, 1, 0, 0, 0)
testData2[,3] <- c(0, 0, 0, 1, 1, 1)
testData2[,4] <- c(1, 0, 0, 1, 0, 0)
testData2[,5] <- c(0, 1, 0, 0, 1, 0)
testData2[,6] <- c(0, 0, 1, 0, 0, 1)

findLinearCombos(testData2)

```

format.bagEarth *Format 'bagEarth' objects*

Description

Return a string representing the 'bagEarth' expression.

Usage

```

## S3 method for class 'bagEarth'
format(x, file = "", cat = TRUE, ...)

```

Arguments

| | |
|------|--|
| x | An bagEarth object. This is the only required argument. |
| file | A connection, or a character string naming the file to print to. If "" (the default), the output prints to the standard output connection. See cat . |
| cat | a logical; should the equation be printed? |
| ... | Arguments to format.earth . |

Value

A character representation of the bagged earth object.

See Also[earth](#)**Examples**

```

a <- bagEarth(Volume ~ ., data = trees, B= 3)
format(a)

# yields:
# (
# 31.61075
# + 6.587273 * pmax(0, Girth - 14.2)
# - 3.229363 * pmax(0, 14.2 - Girth)
# - 0.3167140 * pmax(0, 79 - Height)
# +
# 22.80225
# + 5.309866 * pmax(0, Girth - 12)
# - 2.378658 * pmax(0, 12 - Girth)
# + 0.793045 * pmax(0, Height - 80)
# - 0.3411915 * pmax(0, 80 - Height)
# +
# 31.39772
# + 6.18193 * pmax(0, Girth - 14.2)
# - 3.660456 * pmax(0, 14.2 - Girth)
# + 0.6489774 * pmax(0, Height - 80)
# )/3

```

gafs.default

*Genetic algorithm feature selection***Description**

Supervised feature selection using genetic algorithms

Usage

```

## Default S3 method:
gafs(x, y, iters = 10, popSize = 50, pcrossover = 0.8,
     pmutation = 0.1, elite = 0, suggestions = NULL, differences = TRUE,
     gafsControl = gafsControl(), ...)

```

Arguments

x an object where samples are in rows and features are in columns. This could be a simple matrix, data frame or other type (e.g. sparse matrix). See Details below

y a numeric or factor vector containing the outcome for each sample

| | |
|--------------------------|---|
| <code>iters</code> | number of search iterations |
| <code>popSize</code> | number of subsets evaluated at each iteration |
| <code>pcrossover</code> | the crossover probability |
| <code>pmutation</code> | the mutation probability |
| <code>elite</code> | the number of best subsets to survive at each generation |
| <code>suggestions</code> | a binary matrix of subsets strings to be included in the initial population. If provided the number of columns must match the number of columns in <code>x</code> |
| <code>differences</code> | a logical: should the difference in fitness values with and without each predictor be calculated? |
| <code>gafsControl</code> | a list of values that define how this function acts. See <code>gafsControl</code> and URL. |
| <code>...</code> | additional arguments to be passed to other methods |

Details

`gafs` conducts a supervised binary search of the predictor space using a genetic algorithm. See Mitchell (1996) and Scrucca (2013) for more details on genetic algorithms.

This function conducts the search of the feature space repeatedly within resampling iterations. First, the training data are split by whatever resampling method was specified in the control function. For example, if 10-fold cross-validation is selected, the entire genetic algorithm is conducted 10 separate times. For the first fold, nine tenths of the data are used in the search while the remaining tenth is used to estimate the external performance since these data points were not used in the search.

During the genetic algorithm, a measure of fitness is needed to guide the search. This is the internal measure of performance. During the search, the data that are available are the instances selected by the top-level resampling (e.g. the nine tenths mentioned above). A common approach is to conduct another resampling procedure. Another option is to use a holdout set of samples to determine the internal estimate of performance (see the holdout argument of the control function). While this is faster, it is more likely to cause overfitting of the features and should only be used when a large amount of training data are available. Yet another idea is to use a penalized metric (such as the AIC statistic) but this may not exist for some metrics (e.g. the area under the ROC curve).

The internal estimates of performance will eventually overfit the subsets to the data. However, since the external estimate is not used by the search, it is able to make better assessments of overfitting. After resampling, this function determines the optimal number of generations for the GA.

Finally, the entire data set is used in the last execution of the genetic algorithm search and the final model is built on the predictor subset that is associated with the optimal number of generations determined by resampling (although the update function can be used to manually set the number of generations).

This is an example of the output produced when `gafsControl(verbose = TRUE)` is used:

```
Fold2 1 0.715 (13) Fold2 2 0.715->0.737 (13->17, 30.4%) *
Fold2 3 0.737->0.732 (17->14, 24.0%) Fold2 4 0.737->0.769 (17->23, 25.0%) *
```

For the second resample (e.g. fold 2), the best subset across all individuals tested in the first generation contained 13 predictors and was associated with a fitness value of 0.715. The second generation produced a better subset containing 17 samples with an associated fitness values of 0.737 (and improvement is symbolized by the `*`). The percentage listed is the Jaccard similarity between the

previous best individual (with 13 predictors) and the new best. The third generation did not produce a better fitness value but the fourth generation did.

The search algorithm can be parallelized in several places:

1. each externally resampled GA can be run independently (controlled by the `allowParallel` option of `gafsControl`)
2. within a GA, the fitness calculations at a particular generation can be run in parallel over the current set of individuals (see the `genParallel` option in `gafsControl`)
3. if inner resampling is used, these can be run in parallel (controls depend on the function used. See, for example, `trainControl`)
4. any parallelization of the individual model fits. This is also specific to the modeling function.

It is probably best to pick one of these areas for parallelization and the first is likely to produce the largest decrease in run-time since it is the least likely to incur multiple re-starting of the worker processes. Keep in mind that if multiple levels of parallelization occur, this can effect the number of workers and the amount of memory required exponentially.

Value

an object of class `gafs`

Author(s)

Max Kuhn, Luca Scrucca (for GA internals)

References

Kuhn M and Johnson K (2013), Applied Predictive Modeling, Springer, Chapter 19 <http://appliedpredictivemodeling.com>

Scrucca L (2013). GA: A Package for Genetic Algorithms in R. Journal of Statistical Software, 53(4), 1-37. www.jstatsoft.org/v53/i04

Mitchell M (1996), An Introduction to Genetic Algorithms, MIT Press.

http://en.wikipedia.org/wiki/Jaccard_index

See Also

[gafsControl](#), [predict.gafs](#), [caretGA](#), [rfGA](#) [treebagGA](#)

Examples

```
## Not run:
set.seed(1)
train_data <- twoClassSim(100, noiseVars = 10)
test_data <- twoClassSim(10, noiseVars = 10)
```

```
## A short example
ctrl <- gafsControl(functions = rfGA,
                    method = "cv",
```

```

        number = 3)

rf_search <- gafs(x = train_data[, -ncol(train_data)],
                 y = train_data$Class,
                 iters = 3,
                 gafsControl = ctrl)

rf_search

## End(Not run)

```

gafsControl

Control parameters for GA and SA feature selection

Description

Control the computational nuances of the [gafs](#) and [safs](#) functions

Many of these options are the same as those described for [trainControl](#). More extensive documentation and examples can be found on the **caret** website at <http://topepo.github.io/caret/GA.html#syntax> and <http://topepo.github.io/caret/SA.html#syntax>.

The functions component contains the information about how the model should be fit and summarized. It also contains the elements needed for the GA and SA modules (e.g. cross-over, etc).

The elements of functions that are the same for GAs and SAs are:

- `fit`, with arguments `x`, `y`, `lev`, `last`, and `...`, is used to fit the classification or regression model
- `pred`, with arguments `object` and `x`, predicts new samples
- `fitness_intern`, with arguments `object`, `x`, `y`, `maximize`, and `p`, summarizes performance for the internal estimates of fitness
- `fitness_extern`, with arguments `data`, `lev`, and `model`, summarizes performance using the externally held-out samples
- `selectIter`, with arguments `x`, `metric`, and `maximize`, determines the best search iteration for feature selection.

The elements of functions specific to genetic algorithms are:

- `initial`, with arguments `vars`, `popSize` and `...`, creates an initial population.
- `selection`, with arguments `population`, `fitness`, `r`, `q`, and `...`, conducts selection of individuals.
- `crossover`, with arguments `population`, `fitness`, `parents` and `...`, control genetic reproduction.
- `mutation`, with arguments `population`, `parent` and `...`, adds mutations.

The elements of functions specific to simulated annealing are:

- `initial`, with arguments `vars`, `prob`, and `...`, creates the initial subset.
- `perturb`, with arguments `x`, `vars`, and `number`, makes incremental changes to the subsets.
- `prob`, with arguments `old`, `new`, and `iteration`, computes the acceptance probabilities

The pages <http://topepo.github.io/caret/GA.html> and <http://topepo.github.io/caret/SA.html> have more details about each of these functions.

`holdout` can be used to hold out samples for computing the internal fitness value. Note that this is independent of the external resampling step. Suppose 10-fold CV is being used. Within a resampling iteration, `holdout` can be used to sample an additional proportion of the 90% resampled data to use for estimating fitness. This may not be a good idea unless you have a very large training set and want to avoid an internal resampling procedure to estimate fitness.

The search algorithms can be parallelized in several places:

1. each externally resampled GA or SA can be run independently (controlled by the `allowParallel` options)
2. within a GA, the fitness calculations at a particular generation can be run in parallel over the current set of individuals (see the `genParallel`)
3. if inner resampling is used, these can be run in parallel (controls depend on the function used. See, for example, `trainControl`)
4. any parallelization of the individual model fits. This is also specific to the modeling function.

It is probably best to pick one of these areas for parallelization and the first is likely to produce the largest decrease in run-time since it is the least likely to incur multiple re-starting of the worker processes. Keep in mind that if multiple levels of parallelization occur, this can effect the number of workers and the amount of memory required exponentially.

Usage

```
gafsControl(functions = NULL, method = "repeatedcv", metric = NULL,
  maximize = NULL, number = ifelse(grepl("cv", method), 10, 25),
  repeats = ifelse(grepl("cv", method), 1, 5), verbose = FALSE,
  returnResamp = "final", p = 0.75, index = NULL, indexOut = NULL,
  seeds = NULL, holdout = 0, genParallel = FALSE, allowParallel = TRUE)
```

```
safsControl(functions = NULL, method = "repeatedcv", metric = NULL,
  maximize = NULL, number = ifelse(grepl("cv", method), 10, 25),
  repeats = ifelse(grepl("cv", method), 1, 5), verbose = FALSE,
  returnResamp = "final", p = 0.75, index = NULL, indexOut = NULL,
  seeds = NULL, holdout = 0, improve = Inf, allowParallel = TRUE)
```

Arguments

| | |
|------------------------|---|
| <code>functions</code> | a list of functions for model fitting, prediction etc (see Details below) |
| <code>method</code> | The resampling method: <code>boot</code> , <code>boot632</code> , <code>cv</code> , <code>repeatedcv</code> , <code>LOOCV</code> , <code>LGOCV</code> (for repeated training/test splits) |

| | |
|---------------|---|
| metric | a two-element string that specifies what summary metric will be used to select the optimal number of iterations from the external fitness value and which metric should guide subset selection. If specified, this vector should have names "internal" and "external". See gafs and/or safs for explanations of the difference. |
| maximize | a two-element logical: should the metrics be maximized or minimized? Like the metric argument, this this vector should have names "internal" and "external". |
| number | Either the number of folds or number of resampling iterations |
| repeats | For repeated k-fold cross-validation only: the number of complete sets of folds to compute |
| verbose | a logical for printing results |
| returnResamp | A character string indicating how much of the resampled summary metrics should be saved. Values can be "all" or "none" |
| p | For leave-group out cross-validation: the training percentage |
| index | a list with elements for each resampling iteration. Each list element is the sample rows used for training at that iteration. |
| indexOut | a list (the same length as index) that dictates which sample are held-out for each resample. If NULL, then the unique set of samples not contained in index is used. |
| seeds | a vector or integers that can be used to set the seed during each search. The number of seeds must be equal to the number of resamples plus one. |
| holdout | the proportion of data in [0, 1) to be held-back from x and y to calculate the internal fitness values |
| genParallel | if a parallel backend is loaded and available, should gafs use it tp parallelize the fitness calculations within a generation within a resample? |
| allowParallel | if a parallel backend is loaded and available, should the function use it? |
| improve | the number of iterations without improvement before safs reverts back to the previous optimal subset |

Value

An echo of the parameters specified

Author(s)

Max Kuhn

References

<http://topepo.github.io/caret/GA.html>, <http://topepo.github.io/caret/SA.html>

See Also

[safs](#), [safs](#), , [caretGA](#), [rfGA](#), [treebagGA](#), [caretSA](#), [rfSA](#), [treebagSA](#)

Description

Built-in functions related to genetic algorithms

These functions are used with the `functions` argument of the `gafsControl` function. More information on the details of these functions are at <http://topepo.github.io/caret/GA.html>.

Most of the `gafs_*` functions are based on those from the GA package by Luca Scrucca. These functions here are small re-writes to work outside of the GA package.

The objects `caretGA`, `rfGA` and `treebagGA` are example lists that can be used with the `functions` argument of `gafsControl`.

In the case of `caretGA`, the `...` structure of `gafs` passes through to the model fitting routine. As a consequence, the `train` function can easily be accessed by passing important arguments belonging to `train` to `gafs`. See the examples below. By default, using `caretGA` will use the resampled performance estimates produced by `train` as the internal estimate of fitness.

For `rfGA` and `treebagGA`, the `randomForest` and `bagging` functions are used directly (i.e. `train` is not used). Arguments to either of these functions can also be passed to them through the `gafs` call (see examples below). For these two functions, the internal fitness is estimated using the out-of-bag estimates naturally produced by those functions. While faster, this limits the user to accuracy or Kappa (for classification) and RMSE and R-squared (for regression).

Usage

```
gafs_initial(vars, popSize, ...)
```

```
gafs_lrSelection(population, fitness, r = NULL, q = NULL, ...)
```

```
gafs_spCrossover(population, fitness, parents, ...)
```

```
gafs_raMutation(population, parent, ...)
```

```
gafs_nlrSelection(population, fitness, q = 0.25, ...)
```

```
gafs_rwSelection(population, fitness, ...)
```

```
gafs_tourSelection(population, fitness, k = 3, ...)
```

```
gafs_uCrossover(population, parents, ...)
```

Arguments

| | |
|----------------------|---|
| <code>vars</code> | number of possible predictors |
| <code>popSize</code> | the population size passed into <code>gafs</code> |

| | |
|-----------------|---|
| population | a binary matrix of the current subsets with predictors in columns and individuals in rows |
| fitness | a vector of fitness values |
| r, q, k | tuning parameters for the specific selection operator |
| parent, parents | integer(s) for which chromosomes are altered |
| ... | not currently used |

Value

The return value depends on the function.

Author(s)

Luca Scrucca, gafs_initial, caretGA, rfGA and treebagGA by Max Kuhn

References

Scrucca L (2013). GA: A Package for Genetic Algorithms in R. Journal of Statistical Software, 53(4), 1-37.

cran.r-project.org/web/packages/GA/
<http://topepo.github.io/caret/GA.html>

See Also

[gafs](#), [gafsControl](#)

Examples

```
pop <- gafs_initial(vars = 10, popSize = 10)
pop

gafs_lrSelection(population = pop, fitness = 1:10)

gafs_spCrossover(population = pop, fitness = 1:10, parents = 1:2)

## Not run:
## Hypothetical examples
lda_ga <- gafs(x = predictors,
              y = classes,
              gafsControl = gafsControl(functions = caretGA),
              ## now pass arguments to `train`
              method = "lda",
              metric = "Accuracy"
              trControl = trainControl(method = "cv", classProbs = TRUE))

rf_ga <- gafs(x = predictors,
              y = classes,
```

```

gafsControl = gafsControl(functions = rfGA),
## these are arguments to `randomForest`
ntree = 1000,
importance = TRUE)

## End(Not run)

```

GermanCredit

German Credit Data

Description

Data from Dr. Hans Hofmann of the University of Hamburg.

Details

These data have two classes for the credit worthiness: good or bad. There are predictors related to attributes, such as: checking account status, duration, credit history, purpose of the loan, amount of the loan, savings accounts or bonds, employment duration, Installment rate in percentage of disposable income, personal information, other debtors/guarantors, residence duration, property, age, other installment plans, housing, number of existing credits, job information, Number of people being liable to provide maintenance for, telephone, and foreign worker status.

Many of these predictors are discrete and have been expanded into several 0/1 indicator variables

Source

UCI Machine Learning Repository

getSamplingInfo

Get sampling info from a train model

Description

Placeholder.

Usage

```
getSamplingInfo(method = NULL, regex = TRUE, ...)
```

Arguments

| | |
|--------|--|
| method | Modeling method. |
| regex | Whether to use regex matching. |
| ... | additional arguments to passed to grepl. |

Details

Placeholder.

Value

A list

 ggplot.rfe

Plot RFE Performance Profiles

Description

These functions plot the resampling results for the candidate subset sizes evaluated during the recursive feature elimination (RFE) process

Usage

```
## S3 method for class 'rfe'
ggplot(data = NULL, mapping = NULL, metric = data$metric[1],
       output = "layered", ..., environment = NULL)

## S3 method for class 'rfe'
plot(x, metric = x$metric, ...)
```

Arguments

| | |
|----------------------|--|
| data | an object of class rfe . |
| mapping, environment | unused arguments to make consistent with ggplot2 generic method |
| metric | What measure of performance to plot. Examples of possible values are "RMSE", "Rsquared", "Accuracy" or "Kappa". Other values can be used depending on what metrics have been calculated. |
| output | either "data", "ggplot" or "layered". The first returns a data frame while the second returns a simple ggplot object with no layers. The third value returns a plot with a set of layers. |
| x | an object of class rfe . |
| ... | plot only: specifications to be passed to xyplot . The function automatically sets some arguments (e.g. axis labels) but passing in values here will over-ride the defaults. |

Details

These plots show the average performance versus the subset sizes.

Value

a lattice or ggplot object

Author(s)

Max Kuhn

References

Kuhn (2008), “Building Predictive Models in R Using the caret” (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>)

See Also

[rfe](#), [xyplot](#), [ggplot](#)

Examples

```
## Not run:
data(BloodBrain)

x <- scale(bbbDescr[, -nearZeroVar(bbbDescr)])
x <- x[, -findCorrelation(cor(x), .8)]
x <- as.data.frame(x)

set.seed(1)
lmProfile <- rfe(x, logBBB,
                 sizes = c(2:25, 30, 35, 40, 45, 50, 55, 60, 65),
                 rfeControl = rfeControl(functions = lmFuncs,
                                         number = 200))

plot(lmProfile)
plot(lmProfile, metric = "Rsquared")
ggplot(lmProfile)

## End(Not run)
```

ggplot.train

Plot Method for the train Class

Description

This function takes the output of a [train](#) object and creates a line or level plot using the **lattice** or **ggplot2** libraries.

Usage

```
## S3 method for class 'train'
ggplot(data = NULL, mapping = NULL,
        metric = data$metric[1], plotType = "scatter", output = "layered",
        nameInStrip = FALSE, highlight = FALSE, ..., environment = NULL)

## S3 method for class 'train'
plot(x, plotType = "scatter", metric = x$metric[1],
      digits = getOption("digits") - 3, xTrans = NULL, nameInStrip = FALSE,
      ...)
```

Arguments

| | |
|----------------------|---|
| data | an object of class train . |
| mapping, environment | unused arguments to make consistent with ggplot2 generic method |
| metric | What measure of performance to plot. Examples of possible values are "RMSE", "Rsquared", "Accuracy" or "Kappa". Other values can be used depending on what metrics have been calculated. |
| plotType | a string describing the type of plot ("scatter", "level" or "line" (plot only)) |
| output | either "data", "ggplot" or "layered". The first returns a data frame while the second returns a simple ggplot object with no layers. The third value returns a plot with a set of layers. |
| nameInStrip | a logical: if there are more than 2 tuning parameters, should the name and value be included in the panel title? |
| highlight | a logical: if TRUE, a diamond is placed around the optimal parameter setting for models using grid search. |
| x | an object of class train . |
| digits | an integer specifying the number of significant digits used to label the parameter value. |
| xTrans | a function that will be used to scale the x-axis in scatter plots. |
| ... | plot only: specifications to be passed to levelplot , xyplot , stripplot (for line plots). The function automatically sets some arguments (e.g. axis labels) but passing in values here will over-ride the defaults |

Details

If there are no tuning parameters, or none were varied, an error is produced.

If the model has one tuning parameter with multiple candidate values, a plot is produced showing the profile of the results over the parameter. Also, a plot can be produced if there are multiple tuning parameters but only one is varied.

If there are two tuning parameters with different values, a plot can be produced where a different line is shown for each value of the other parameter. For three parameters, the same line plot is created within conditioning panels/facets of the other parameter.

Also, with two tuning parameters (with different values), a [levelplot](#) (i.e. un-clustered heatmap) can be created. For more than two parameters, this plot is created inside conditioning panels/facets.

Author(s)

Max Kuhn

References

Kuhn (2008), “Building Predictive Models in R Using the caret” (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>)

See Also

[train](#), [levelplot](#), [xyplot](#), [stripplot](#), [ggplot](#)

Examples

```
## Not run:
library(klar)
rdaFit <- train(Species ~ .,
               data = iris,
               method = "rda",
               control = trainControl(method = "cv"))

plot(rdaFit)
plot(rdaFit, plotType = "level")

ggplot(rdaFit) + theme_bw()

## End(Not run)
```

histogram.train

Lattice functions for plotting resampling results

Description

A set of lattice functions are provided to plot the resampled performance estimates (e.g. classification accuracy, RMSE) over tuning parameters (if any).

Usage

```
## S3 method for class 'train'
histogram(x, data = NULL, metric = x$metric, ...)
```

Arguments

| | |
|--------|---|
| x | An object produced by train |
| data | This argument is not used |
| metric | A character string specifying the single performance metric that will be plotted |
| ... | arguments to pass to either histogram , densityplot , xyplot or stripplot |

Details

By default, only the resampling results for the optimal model are saved in the `train` object. The function [trainControl](#) can be used to save all the results (see the example below).

If leave-one-out or out-of-bag resampling was specified, plots cannot be produced (see the method argument of [trainControl](#))

For `xyplot` and `stripplot`, the tuning parameter with the most unique values will be plotted on the x-axis. The remaining parameters (if any) will be used as conditioning variables. For `densityplot` and `histogram`, all tuning parameters are used for conditioning.

Using `horizontal = FALSE` in `stripplot` works.

Value

A lattice plot object

Author(s)

Max Kuhn

See Also

[train](#), [trainControl](#), [histogram](#), [densityplot](#), [xyplot](#), [stripplot](#)

Examples

```
## Not run:

library(mlbench)
data(BostonHousing)

library(rpart)
rpartFit <- train(medv ~ .,
                 data = BostonHousing,
                 "rpart",
                 tuneLength = 9,
                 trControl = trainControl(
                   method = "boot",
                   returnResamp = "all"))

densityplot(rpartFit,
            adjust = 1.25)
```

```

xyplot(rpartFit,
       metric = "Rsquared",
       type = c("p", "a"))

stripplot(rpartFit,
          horizontal = FALSE,
          jitter = TRUE)

## End(Not run)

```

icr.formula *Independent Component Regression*

Description

Fit a linear regression model using independent components

Usage

```

## S3 method for class 'formula'
icr(formula, data, weights, ..., subset, na.action,
     contrasts = NULL)

## Default S3 method:
icr(x, y, ...)

## S3 method for class 'icr'
predict(object, newdata, ...)

```

Arguments

| | |
|-----------|---|
| formula | A formula of the form <code>class ~ x1 + x2 + ...{}</code> |
| data | Data frame from which variables specified in <code>formula</code> are preferentially to be taken. |
| weights | (case) weights for each example – if missing defaults to 1. |
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |
| na.action | A function to specify the action to be taken if NAs are found. The default action is for the procedure to fail. An alternative is <code>na.omit</code> , which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| contrasts | a list of contrasts to be used for some or all of the factors appearing as variables in the model formula. |
| x | matrix or data frame of x values for examples. |
| y | matrix or data frame of target values for examples. |

| | |
|---------|---|
| object | an object of class <code>icr</code> as returned by <code>icr</code> . |
| newdata | matrix or data frame of test examples. |
| ... | arguments passed to <code>fastICA</code> |

Details

This produces a model analogous to Principal Components Regression (PCR) but uses Independent Component Analysis (ICA) to produce the scores. The user must specify a value of `n.comp` to pass to `fastICA`.

The function `preProcess` to produce the ICA scores for the original data and for `newdata`.

Value

For `icr`, a list with elements

| | |
|--------|---|
| model | the results of <code>lm</code> after the ICA transformation |
| ica | pre-processing information |
| n.comp | number of ICA components |
| names | column names of the original data |

Author(s)

Max Kuhn

See Also

[fastICA](#), [preProcess](#), [lm](#)

Examples

```
data(BloodBrain)
icrFit <- icr(bbbDescr, logBBB, n.comp = 5)
icrFit
predict(icrFit, bbbDescr[1:5,])
```

| | |
|-----------|---|
| index2vec | <i>Convert indices to a binary vector</i> |
|-----------|---|

Description

The function performs the opposite of which converting a set of integers to a binary vector

Usage

```
index2vec(x, vars, sign = FALSE)
```

Arguments

| | |
|------|---|
| x | a vector of integers |
| vars | the number of possible locations |
| sign | a logical; when true the data are encoded as -1/+1, and 0/1 otherwise |

Value

a numeric vector

Author(s)

Max Kuhn

Examples

```
index2vec(x = 1:2, vars = 5)
index2vec(x = 1:2, vars = 5, sign = TRUE)
```

| | |
|------|---|
| knn3 | <i>k-Nearest Neighbour Classification</i> |
|------|---|

Description

k -nearest neighbour classification that can return class votes for all classes.

Usage

```

knn3(x, ...)

## S3 method for class 'formula'
knn3(formula, data, subset, na.action, k = 5, ...)

## S3 method for class 'data.frame'
knn3(x, y, k = 5, ...)

## S3 method for class 'matrix'
knn3(x, y, k = 5, ...)

## S3 method for class 'knn3'
print(x, ...)

knn3Train(train, test, cl, k = 1, l = 0, prob = TRUE, use.all = TRUE)

```

Arguments

| | |
|-----------|---|
| x | a matrix of training set predictors |
| ... | additional parameters to pass to <code>knn3Train</code> . However, passing <code>prob = FALSE</code> will be over-ridden. |
| formula | a formula of the form <code>lhs ~ rhs</code> where <code>lhs</code> is the response variable and <code>rhs</code> a set of predictors. |
| data | optional data frame containing the variables in the model formula. |
| subset | optional vector specifying a subset of observations to be used. |
| na.action | function which indicates what should happen when the data contain NAs. |
| k | number of neighbours considered. |
| y | a factor vector of training set classes |
| train | matrix or data frame of training set cases. |
| test | matrix or data frame of test set cases. A vector will be interpreted as a row vector for a single case. |
| cl | factor of true classifications of training set |
| l | minimum vote for definite decision, otherwise doubt. (More precisely, less than <code>k-1</code> dissenting votes are allowed, even if <code>k</code> is increased by ties.) |
| prob | If this is true, the proportion of the votes for each class are returned as attribute <code>prob</code> . |
| use.all | controls handling of ties. If true, all distances equal to the <code>k</code> th largest are included. If false, a random selection of distances equal to the <code>k</code> th is chosen to use exactly <code>k</code> neighbours. |

Details

`knn3` is essentially the same code as `ipredknn` and `knn3Train` is a copy of `knn`. The underlying C code from the `class` package has been modified to return the vote percentages for each class (previously the percentage for the winning class was returned).

Value

An object of class knn3. See [predict.knn3](#).

Author(s)

[knn](#) by W. N. Venables and B. D. Ripley and [ipredknn](#) by Torsten.Hothorn <Torsten.Hothorn@rzmail.uni-erlangen.de>, modifications by Max Kuhn and Andre Williams

Examples

```
irisFit1 <- knn3(Species ~ ., iris)

irisFit2 <- knn3(as.matrix(iris[, -5]), iris[,5])

data(iris3)
train <- rbind(iris3[1:25,,1], iris3[1:25,,2], iris3[1:25,,3])
test <- rbind(iris3[26:50,,1], iris3[26:50,,2], iris3[26:50,,3])
cl <- factor(c(rep("s",25), rep("c",25), rep("v",25)))
knn3Train(train, test, cl, k = 5, prob = TRUE)
```

knnreg

k-Nearest Neighbour Regression

Description

k -nearest neighbour regression that can return the average value for the neighbours.

Usage

```
knnreg(x, ...)

## Default S3 method:
knnreg(x, ...)

## S3 method for class 'formula'
knnreg(formula, data, subset, na.action, k = 5, ...)

## S3 method for class 'matrix'
knnreg(x, y, k = 5, ...)

## S3 method for class 'data.frame'
knnreg(x, y, k = 5, ...)

## S3 method for class 'knnreg'
print(x, ...)

knnregTrain(train, test, y, k = 5, use.all = TRUE)
```

Arguments

| | |
|------------------------|--|
| <code>x</code> | a matrix or data frame of training set predictors. |
| <code>...</code> | additional parameters to pass to <code>knnregTrain</code> . |
| <code>formula</code> | a formula of the form <code>lhs ~ rhs</code> where <code>lhs</code> is the response variable and <code>rhs</code> a set of predictors. |
| <code>data</code> | optional data frame containing the variables in the model formula. |
| <code>subset</code> | optional vector specifying a subset of observations to be used. |
| <code>na.action</code> | function which indicates what should happen when the data contain NAs. |
| <code>k</code> | number of neighbours considered. |
| <code>y</code> | a numeric vector of outcomes. |
| <code>train</code> | matrix or data frame of training set cases. |
| <code>test</code> | matrix or data frame of test set cases. A vector will be interpreted as a row vector for a single case. |
| <code>use.all</code> | controls handling of ties. If true, all distances equal to the kth largest are included. If false, a random selection of distances equal to the kth is chosen to use exactly k neighbours. |

Details

`knnreg` is similar to [ipredknn](#) and `knnregTrain` is a modification of [knn](#). The underlying C code from the `class` package has been modified to return average outcome.

Value

An object of class `knnreg`. See [predict.knnreg](#).

Author(s)

[knn](#) by W. N. Venables and B. D. Ripley and [ipredknn](#) by Torsten.Hothorn <Torsten.Hothorn@rzmail.uni-erlangen.de>, modifications by Max Kuhn and Chris Keefer

Examples

```
data(BloodBrain)

inTrain <- createDataPartition(logBBB, p = .8)[[1]]

trainX <- bbbDescr[inTrain,]
trainY <- logBBB[inTrain]

testX <- bbbDescr[-inTrain,]
testY <- logBBB[-inTrain]

fit <- knnreg(trainX, trainY, k = 3)

plot(testY, predict(fit, testX))
```

learning_curve_dat *Create Data to Plot a Learning Curve*

Description

For a given model, this function fits several versions on different sizes of the total training set and returns the results

Usage

```
learning_curve_dat(dat, outcome = NULL, proportion = (1:10)/10,
  test_prop = 0, verbose = TRUE, ...)
```

Arguments

| | |
|------------|--|
| dat | the training data |
| outcome | a character string identifying the outcome column name |
| proportion | the incremental proportions of the training set that are used to fit the model |
| test_prop | an optional proportion of the data to be used to measure performance. |
| verbose | a logical to print logs to the screen as models are fit |
| ... | options to pass to <code>train</code> to specify the model. These should not include x, y, formula, or data. |

Details

This function creates a data set that can be used to plot how well the model performs over different sized versions of the training set. For each data set size, the performance metrics are determined and saved. If `test_prop == 0`, the apparent measure of performance (i.e. re-predicting the training set) and the resampled estimate of performance are available. Otherwise, the test set results are also added.

If the model being fit has tuning parameters, the results are based on the optimal settings determined by `train`.

Value

a data frame with columns for each performance metric calculated by `train` as well as columns:

| | |
|---------------|--|
| Training_Size | the number of data points used in the current model fit |
| Data | which data were used to calculate performance. Values are "Resampling", "Training", and (optionally) "Testing" |

In the results, each data set size will have one row for the apparent error rate, one row for the test set results (if used) and as many rows as resamples (e.g. 10 rows if 10-fold CV is used).

Author(s)

Max Kuhn

See Also[train](#)**Examples**

```
## Not run:
set.seed(1412)
class_dat <- twoClassSim(1000)

set.seed(29510)
lda_data <- learing_curve_dat(dat = class_dat,
                             outcome = "Class",
                             test_prop = 1/4,
                             ## `train` arguments:
                             method = "lda",
                             metric = "ROC",
                             trControl = trainControl(classProbs = TRUE,
                                                       summaryFunction = twoClassSummary))

ggplot(lda_data, aes(x = Training_Size, y = ROC, color = Data)) +
  geom_smooth(method = loess, span = .8) +
  theme_bw()

## End(Not run)
```

lift*Lift Plot*

Description

For classification models, this function creates a 'lift plot' that describes how well a model ranks samples for one class

Usage

```
lift(x, ...)
```

Default S3 method:

```
lift(x, ...)
```

S3 method for class 'formula'

```
lift(x, data = NULL, class = NULL, subset = TRUE,
     lattice.options = NULL, cuts = NULL, labels = NULL, ...)
```

S3 method for class 'lift'

```
print(x, ...)

## S3 method for class 'lift'
xyplot(x, data = NULL, plot = "gain", values = NULL, ...)
```

Arguments

| | |
|------------------------------|---|
| x | a lattice formula (see xyplot for syntax) where the left-hand side of the formula is a factor class variable of the observed outcome and the right-hand side specifies one or model columns corresponding to a numeric ranking variable for a model (e.g. class probabilities). The classification variable should have two levels. |
| data | For <code>lift.formula</code> , a data frame (or more precisely, anything that is a valid <code>envir</code> argument in <code>eval</code> , e.g., a list or an environment) containing values for any variables in the formula, as well as groups and subset if applicable. If not found in data, or if data is unspecified, the variables are looked for in the environment of the formula. This argument is not used for <code>xyplot.lift</code> . |
| class | a character string for the class of interest |
| subset | An expression that evaluates to a logical or integer indexing vector. It is evaluated in data. Only the resulting rows of data are used for the plot. |
| <code>lattice.options</code> | A list that could be supplied to lattice.options |
| cuts | If a single value is given, a sequence of values between 0 and 1 are created with length cuts. If a vector, these values are used as the cuts. If NULL, each unique value of the model prediction is used. This is helpful when the data set is large. |
| labels | A named list of labels for keys. The list should have an element for each term on the right-hand side of the formula and the names should match the names of the models. |
| plot | Either "gain" (the default) or "lift". The former plots the number of samples called events versus the event rate while the latter shows the event cut-off versus the lift statistic. |
| values | A vector of numbers between 0 and 100 specifying reference values for the percentage of samples found (i.e. the y-axis). Corresponding points on the x-axis are found via interpolation and line segments are shown to indicate how many samples must be tested before these percentages are found. The lines use either the <code>plot.line</code> or <code>superpose.line</code> component of the current lattice theme to draw the lines (depending on whether groups were used. These values are only used when <code>type = "gain"</code>). |
| ... | options to pass through to xyplot or the panel function (not used in <code>lift.formula</code>). |

Details

`lift.formula` is used to process the data and `xyplot.lift` is used to create the plot.

To construct data for the the lift and gain plots, the following steps are used for each model:

1. The data are ordered by the numeric model prediction used on the right-hand side of the model formula

2. Each unique value of the score is treated as a cut point
3. The number of samples with true results equal to class are determined
4. The lift is calculated as the ratio of the percentage of samples in each split corresponding to class over the same percentage in the entire data set

`lift` with `plot = "gain"` produces a plot of the cumulative lift values by the percentage of samples evaluated while `plot = "lift"` shows the cut point value versus the lift statistic.

This implementation uses the **lattice** function `xyplot`, so plot elements can be changed via panel functions, `trellis.par.set` or other means. `lift` uses the panel function `panel.lift2` by default, but it can be changes using `update.trellis` (see the examples in `panel.lift2`).

The following elements are set by default in the plot but can be changed by passing new values into `xyplot.lift`: `xlab = "% Samples Tested"`, `ylab = "% Samples Found"`, `type = "S"`, `ylim = extendrange(c(0, 100))` and `xlim = extendrange(c(0, 100))`.

Value

`lift.formula` returns a list with elements:

| | |
|------------------------|--------------------------------------|
| <code>data</code> | the data used for plotting |
| <code>cuts</code> | the number of cuts |
| <code>class</code> | the event class |
| <code>probNames</code> | the names of the model probabilities |
| <code>pct</code> | the baseline event rate |

`xyplot.lift` returns a **lattice** object

Author(s)

Max Kuhn, some **lattice** code and documentation by Deepayan Sarkar

See Also

[xyplot](#), [trellis.par.set](#)

Examples

```
set.seed(1)
simulated <- data.frame(obs = factor(rep(letters[1:2], each = 100)),
                        perfect = sort(runif(200), decreasing = TRUE),
                        random = runif(200))

lift1 <- lift(obs ~ random, data = simulated)
lift1
xyplot(lift1)

lift2 <- lift(obs ~ random + perfect, data = simulated)
lift2
xyplot(lift2, auto.key = list(columns = 2))
```

```
xyplot(lift2, auto.key = list(columns = 2), value = c(10, 30))
xyplot(lift2, plot = "lift", auto.key = list(columns = 2))
```

maxDissim

Maximum Dissimilarity Sampling

Description

Functions to create a sub-sample by maximizing the dissimilarity between new samples and the existing subset.

Usage

```
maxDissim(a, b, n = 2, obj = minDiss, useNames = FALSE, randomFrac = 1,
  verbose = FALSE, ...)
```

```
minDiss(u)
```

```
sumDiss(u)
```

Arguments

| | |
|------------|---|
| a | a matrix or data frame of samples to start |
| b | a matrix or data frame of samples to sample from |
| n | the size of the sub-sample |
| obj | an objective function to measure overall dissimilarity |
| useNames | a logical: should the function return the row names (as opposed to the row index) |
| randomFrac | a number in (0, 1] that can be used to sub-sample from the remaining candidate values |
| verbose | a logical; should each step be printed? |
| u | a vector of dissimilarities |
| ... | optional arguments to pass to dist |

Details

Given an initial set of m samples and a larger pool of n samples, this function iteratively adds points to the smaller set by finding with of the n samples is most dissimilar to the initial set. The argument `obj` measures the overall dissimilarity between the initial set and a candidate point. For example, maximizing the minimum or the sum of the m dissimilarities are two common approaches.

This algorithm tends to select points on the edge of the data mainstream and will reliably select outliers. To select more samples towards the interior of the data set, set `randomFrac` to be small (see the examples below).

Value

a vector of integers or row names (depending on useNames) corresponding to the rows of b that comprise the sub-sample.

Author(s)

Max Kuhn <max.kuhn@pfizer.com>

References

Willett, P. (1999), "Dissimilarity-Based Algorithms for Selecting Structurally Diverse Sets of Compounds," *Journal of Computational Biology*, 6, 447-457.

See Also

[dist](#)

Examples

```
example <- function(pct = 1, obj = minDiss, ...)
{
  tmp <- matrix(rnorm(200 * 2), nrow = 200)

  ## start with 15 data points
  start <- sample(1:dim(tmp)[1], 15)
  base <- tmp[start,]
  pool <- tmp[-start,]

  ## select 9 for addition
  newSamp <- maxDissim(
    base, pool,
    n = 9,
    randomFrac = pct, obj = obj, ...)

  allSamp <- c(start, newSamp)

  plot(
    tmp[-newSamp,],
    xlim = extendrange(tmp[,1]), ylim = extendrange(tmp[,2]),
    col = "darkgrey",
    xlab = "variable 1", ylab = "variable 2")
  points(base, pch = 16, cex = .7)

  for(i in seq(along = newSamp))
    points(
      pool[newSamp[i],1],
      pool[newSamp[i],2],
      pch = paste(i), col = "darkred")
}
```

```
par(mfrow=c(2,2))

set.seed(414)
example(1, minDiss)
title("No Random Sampling, Min Score")

set.seed(414)
example(.1, minDiss)
title("10 Pct Random Sampling, Min Score")

set.seed(414)
example(1, sumDiss)
title("No Random Sampling, Sum Score")

set.seed(414)
example(.1, sumDiss)
title("10 Pct Random Sampling, Sum Score")
```

mdrr

Multidrug Resistance Reversal (MDRR) Agent Data

Description

Svetnik et al. (2003) describe these data: "Bakken and Jurs studied a set of compounds originally discussed by Klopman et al., who were interested in multidrug resistance reversal (MDRR) agents. The original response variable is a ratio measuring the ability of a compound to reverse a leukemia cell's resistance to adriamycin. However, the problem was treated as a classification problem, and compounds with the ratio >4.2 were considered active, and those with the ratio ≤ 2.0 were considered inactive. Compounds with the ratio between these two cutoffs were called moderate and removed from the data for twoclass classification, leaving a set of 528 compounds (298 actives and 230 inactives). (Various other arrangements of these data were examined by Bakken and Jurs, but we will focus on this particular one.) We did not have access to the original descriptors, but we generated a set of 342 descriptors of three different types that should be similar to the original descriptors, using the DRAGON software."

Details

The data and R code are in the Supplemental Data file for the article.

Value

| | |
|-----------|--|
| mdrrDescr | the descriptors |
| mdrrClass | the categorical outcome ("Active" or "Inactive") |

Source

Svetnik, V., Liaw, A., Tong, C., Culberson, J. C., Sheridan, R. P. Feuston, B. P (2003). Random Forest: A Classification and Regression Tool for Compound Classification and QSAR Modeling, *Journal of Chemical Information and Computer Sciences*, Vol. 43, pg. 1947-1958.

modelLookup

Tools for Models Available in train

Description

These function show information about models and packages that are accessible via [train](#)

Usage

```
modelLookup(model = NULL)
```

```
checkInstall(pkg)
```

```
getModelInfo(model = NULL, regex = TRUE, ...)
```

Arguments

| | |
|-------|--|
| model | a character string associated with the method argument of train . If no value is passed, all models are returned. For <code>getModelInfo</code> , regular expressions can be used. |
| pkg | a character string of package names. |
| regex | a logical: should a regular expressions be used? If FALSE, a simple match is conducted against the whole name of the model. |
| ... | options to pass to grepl |

Details

`modelLookup` is good for getting information related to the tuning parameters for a model. `getModelInfo` will return all the functions and metadata associated with a model. Both of these functions will only search within the models bundled in this package.

`checkInstall` will check to see if packages are installed. If they are not and the session is interactive, an option is given to install the packages using [install.packages](#) using that functions default arguments (the missing packages are listed if you would like to install them with other options). If the session is not interactive, an error is thrown.

Value

modelLookup produces a data frame with columns

| | |
|-----------|--|
| model | a character string for the model code |
| parameter | the tuning parameter name |
| label | a tuning parameter label (used in plots) |
| forReg | a logical; can the model be used for regression? |
| forClass | a logical; can the model be used for classification? |
| probModel | a logical; does the model produce class probabilities? |

getModelInfo returns a list containing one or more lists of the standard model information.

checkInstall returns not value.

Note

The column seq is no longer included in the output of modelLookup.

Author(s)

Max Kuhn

See Also

[train](#), [install.packages](#), [grepl](#)

Examples

```
modelLookup()
modelLookup("gbm")

getModelInfo("pls")
getModelInfo("^pls")
getModelInfo("pls", regex = FALSE)

## Not run:
checkInstall(getModelInfo("pls")$library)

## End(Not run)
```

nearZeroVar

Identification of near zero variance predictors

Description

nearZeroVar diagnoses predictors that have one unique value (i.e. are zero variance predictors) or predictors that have both of the following characteristics: they have very few unique values relative to the number of samples and the ratio of the frequency of the most common value to the frequency of the second most common value is large. checkConditionalX looks at the distribution of the columns of x conditioned on the levels of y and identifies columns of x that are sparse within groups of y.

Usage

```
nearZeroVar(x, freqCut = 95/5, uniqueCut = 10, saveMetrics = FALSE,
            names = FALSE, foreach = FALSE, allowParallel = TRUE)
```

```
checkConditionalX(x, y)
```

```
checkResamples(index, x, y)
```

Arguments

| | |
|---------------|---|
| x | a numeric vector or matrix, or a data frame with all numeric data |
| freqCut | the cutoff for the ratio of the most common value to the second most common value |
| uniqueCut | the cutoff for the percentage of distinct values out of the number of total samples |
| saveMetrics | a logical. If false, the positions of the zero- or near-zero predictors is returned. If true, a data frame with predictor information is returned. |
| names | a logical. If false, column indexes are returned. If true, column names are returned. |
| foreach | should the foreach package be used for the computations? If TRUE, less memory should be used. |
| allowParallel | should the parallel processing via the foreach package be used for the computations? If TRUE, more memory will be used but execution time should be shorter. |
| y | a factor vector with at least two levels |
| index | a list. Each element corresponds to the training set samples in x for a given resample |

Details

For example, an example of near zero variance predictor is one that, for 1000 samples, has two distinct values and 999 of them are a single value.

To be flagged, first the frequency of the most prevalent value over the second most frequent value (called the “frequency ratio”) must be above freqCut. Secondly, the “percent of unique values,” the

number of unique values divided by the total number of samples (times 100), must also be below `uniqueCut`.

In the above example, the frequency ratio is 999 and the unique value percentage is 0.0001.

Checking the conditional distribution of `x` may be needed for some models, such as naive Bayes where the conditional distributions should have at least one data point within a class.

`nzv` is the original version of the function.

Value

For `nearZeroVar`: if `saveMetrics = FALSE`, a vector of integers corresponding to the column positions of the problematic predictors. If `saveMetrics = TRUE`, a data frame with columns:

| | |
|----------------------------|--|
| <code>freqRatio</code> | the ratio of frequencies for the most common value over the second most common value |
| <code>percentUnique</code> | the percentage of unique data points out of the total number of data points |
| <code>zeroVar</code> | a vector of logicals for whether the predictor has only one distinct value |
| <code>nzv</code> | a vector of logicals for whether the predictor is a near zero variance predictor |

For `checkResamples` or `checkConditionalX`, a vector of column indicators for predictors with empty conditional distributions in at least one class of `y`.

Author(s)

Max Kuhn, with speed improvements to `nearZeroVar` by Allan Engelhardt

Examples

```
nearZeroVar(iris[, -5], saveMetrics = TRUE)

data(BloodBrain)
nearZeroVar(bbbDescr)
nearZeroVar(bbbDescr, names = TRUE)

set.seed(1)
classes <- factor(rep(letters[1:3], each = 30))
x <- data.frame(x1 = rep(c(0, 1), 45),
               x2 = c(rep(0, 10), rep(1, 80)))

lapply(x, table, y = classes)
checkConditionalX(x, classes)

folds <- createFolds(classes, k = 3, returnTrain = TRUE)
x$x3 <- x$x1
x$x3[folds[[1]]] <- 0

checkResamples(folds, x, classes)
```

 negPredValue

Calculate sensitivity, specificity and predictive values

Description

These functions calculate the sensitivity, specificity or predictive values of a measurement system compared to a reference results (the truth or a gold standard). The measurement and "truth" data must have the same two possible outcomes and one of the outcomes must be thought of as a "positive" results.

Usage

```
negPredValue(data, ...)

## Default S3 method:
negPredValue(data, reference,
  negative = levels(reference)[2], prevalence = NULL, ...)

## S3 method for class 'table'
negPredValue(data, negative = rownames(data)[-1],
  prevalence = NULL, ...)

## S3 method for class 'matrix'
negPredValue(data, negative = rownames(data)[-1],
  prevalence = NULL, ...)

posPredValue(data, ...)

## Default S3 method:
posPredValue(data, reference,
  positive = levels(reference)[1], prevalence = NULL, ...)

## S3 method for class 'table'
posPredValue(data, positive = rownames(data)[1],
  prevalence = NULL, ...)

## S3 method for class 'matrix'
posPredValue(data, positive = rownames(data)[1],
  prevalence = NULL, ...)

sensitivity(data, ...)

## Default S3 method:
sensitivity(data, reference,
  positive = levels(reference)[1], na.rm = TRUE, ...)

## S3 method for class 'table'
```

```
sensitivity(data, positive = rownames(data)[1], ...)

## S3 method for class 'matrix'
sensitivity(data, positive = rownames(data)[1], ...)
```

Arguments

| | |
|------------|--|
| data | for the default functions, a factor containing the discrete measurements. For the table or matrix functions, a table or matrix object, respectively. |
| ... | not currently used |
| reference | a factor containing the reference values |
| negative | a character string that defines the factor level corresponding to the "negative" results |
| prevalence | a numeric value for the rate of the "positive" class of the data |
| positive | a character string that defines the factor level corresponding to the "positive" results |
| na.rm | a logical value indicating whether NA values should be stripped before the computation proceeds |

Details

The sensitivity is defined as the proportion of positive results out of the number of samples which were actually positive. When there are no positive results, sensitivity is not defined and a value of NA is returned. Similarly, when there are no negative results, specificity is not defined and a value of NA is returned. Similar statements are true for predictive values.

The positive predictive value is defined as the percent of predicted positives that are actually positive while the negative predictive value is defined as the percent of negative positives that are actually negative.

Suppose a 2x2 table with notation

| | Reference | |
|-----------|-----------|----------|
| Predicted | Event | No Event |
| Event | A | B |
| No Event | C | D |

The formulas used here are:

$$Sensitivity = A / (A + C)$$

$$Specificity = D / (B + D)$$

$$Prevalence = (A + C) / (A + B + C + D)$$

$$PPV = (sensitivity * Prevalence) / ((sensitivity * Prevalence) + ((1 - specificity) * (1 - Prevalence)))$$

$$NPV = (specificity * (1 - Prevalence)) / (((1 - sensitivity) * Prevalence) + (specificity * (1 - Prevalence)))$$

See the references for discussions of the statistics.

Value

A number between 0 and 1 (or NA).

Author(s)

Max Kuhn

References

Kuhn, M. (2008), "Building predictive models in R using the caret package," *Journal of Statistical Software*, (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>).

Altman, D.G., Bland, J.M. (1994) "Diagnostic tests 1: sensitivity and specificity," *British Medical Journal*, vol 308, 1552.

Altman, D.G., Bland, J.M. (1994) "Diagnostic tests 2: predictive values," *British Medical Journal*, vol 309, 102.

See Also

[confusionMatrix](#)

Examples

```
## Not run:
#####
## 2 class example

lvs <- c("normal", "abnormal")
truth <- factor(rep(lvs, times = c(86, 258)),
               levels = rev(lvs))
pred <- factor(
  c(
    rep(lvs, times = c(54, 32)),
    rep(lvs, times = c(27, 231))),
  levels = rev(lvs))

xtab <- table(pred, truth)

sensitivity(pred, truth)
sensitivity(xtab)
posPredValue(pred, truth)
posPredValue(pred, truth, prevalence = 0.25)

specificity(pred, truth)
negPredValue(pred, truth)
negPredValue(xtab)
negPredValue(pred, truth, prevalence = 0.25)

prev <- seq(0.001, .99, length = 20)
npvVals <- ppvVals <- prev * NA
```

```

for(i in seq(along = prev))
{
  ppvVals[i] <- posPredValue(pred, truth, prevalence = prev[i])
  npvVals[i] <- negPredValue(pred, truth, prevalence = prev[i])
}

plot(prev, ppvVals,
      ylim = c(0, 1),
      type = "l",
      ylab = "",
      xlab = "Prevalence (i.e. prior)")
points(prev, npvVals, type = "l", col = "red")
abline(h=sensitivity(pred, truth), lty = 2)
abline(h=specificity(pred, truth), lty = 2, col = "red")
legend(.5, .5,
       c("ppv", "npv", "sens", "spec"),
       col = c("black", "red", "black", "red"),
       lty = c(1, 1, 2, 2))

#####
## 3 class example

library(MASS)

fit <- lda(Species ~ ., data = iris)
model <- predict(fit)$class

irisTabs <- table(model, iris$Species)

## When passing factors, an error occurs with more
## than two levels
sensitivity(model, iris$Species)

## When passing a table, more than two levels can
## be used
sensitivity(irisTabs, "versicolor")
specificity(irisTabs, c("setosa", "virginica"))

## End(Not run)

```

nullModel

Fit a simple, non-informative model

Description

Fit a single mean or largest class model

Usage

```

nullModel(x, ...)

## Default S3 method:
nullModel(x = NULL, y, ...)

## S3 method for class 'nullModel'
predict(object, newdata = NULL, type = NULL, ...)

```

Arguments

| | |
|---------|---|
| x | An optional matrix or data frame of predictors. These values are not used in the model fit |
| y | A numeric vector (for regression) or factor (for classification) of outcomes |
| object | An object of class nullModel |
| newdata | A matrix or data frame of predictors (only used to determine the number of predictions to return) |
| type | Either "raw" (for regression), "class" or "prob" (for classification) |
| ... | Optional arguments (not yet used) |

Details

nullModel emulates other model building functions, but returns the simplest model possible given a training set: a single mean for numeric outcomes and the most prevalent class for factor outcomes. When class probabilities are requested, the percentage of the training set samples with the most prevalent class is returned.

Value

The output of nullModel is a list of class nullModel with elements

| | |
|--------|--|
| call | the function call |
| value | the mean of y or the most prevalent class |
| levels | when y is a factor, a vector of levels. NULL otherwise |
| pct | when y is a factor, a data frame with a column for each class (NULL otherwise). The column for the most prevalent class has the proportion of the training samples with that class (the other columns are zero). |
| n | the number of elements in y |

predict.nullModel returns a either a factor or numeric vector depending on the class of y. All predictions are always the same.

Examples

```
outcome <- factor(sample(letters[1:2],
                        size = 100,
                        prob = c(.1, .9),
                        replace = TRUE))
useless <- nullModel(y = outcome)
useless
predict(useless, matrix(NA, nrow = 10))
```

| | |
|-----|--|
| oil | <i>Fatty acid composition of commercial oils</i> |
|-----|--|

Description

Fatty acid concentrations of commercial oils were measured using gas chromatography. The data is used to predict the type of oil. Note that only the known oils are in the data set. Also, the authors state that there are 95 samples of known oils. However, we count 96 in Table 1 (pgs. 33-35).

Value

| | |
|------------|--|
| fattyAcids | data frame of fatty acid compositions: Palmitic, Stearic, Oleic, Linoleic, Linolenic, Eicosanoic and Eicosenoic. When values fell below the lower limit of the assay (denoted as <X in the paper), the limit was used. |
| oilType | factor of oil types: pumpkin (A), sunflower (B), peanut (C), olive (D), soybean (E), rapeseed (F) and corn (G). |

Source

Brodnjak-Voncina et al. (2005). Multivariate data analysis in classification of vegetable oils characterized by the content of fatty acids, *Chemometrics and Intelligent Laboratory Systems*, Vol. 75:31-45.

| | |
|-------|------------------------------------|
| oneSE | <i>Selecting tuning Parameters</i> |
|-------|------------------------------------|

Description

Various functions for setting tuning parameters

Usage

```
oneSE(x, metric, num, maximize)
```

```
tolerance(x, metric, tol = 1.5, maximize)
```

Arguments

| | |
|----------|---|
| x | a data frame of tuning parameters and model results, sorted from least complex models to the most complex |
| metric | a string that specifies what summary metric will be used to select the optimal model. By default, possible values are "RMSE" and "Rsquared" for regression and "Accuracy" and "Kappa" for classification. If custom performance metrics are used (via the summaryFunction argument in <code>trainControl</code> , the value of metric should match one of the arguments. If it does not, a warning is issued and the first metric given by the summaryFunction is used. |
| num | the number of resamples (for oneSE only) |
| maximize | a logical: should the metric be maximized or minimized? |
| tol | the acceptable percent tolerance (for tolerance only) |

Details

These functions can be used by `train` to select the "optimal" model from a series of models. Each requires the user to select a metric that will be used to judge performance. For regression models, values of "RMSE" and "Rsquared" are applicable. Classification models use either "Accuracy" or "Kappa" (for unbalanced class distributions).

More details on these functions can be found at <http://topepo.github.io/caret/training.html#custom>.

By default, `train` uses `best`.

`best` simply chooses the tuning parameter associated with the largest (or lowest for "RMSE") performance.

`oneSE` is a rule in the spirit of the "one standard error" rule of Breiman et al. (1984), who suggest that the tuning parameter associated with the best performance may over fit. They suggest that the simplest model within one standard error of the empirically optimal model is the better choice. This assumes that the models can be easily ordered from simplest to most complex (see the Details section below).

`tolerance` takes the simplest model that is within a percent tolerance of the empirically optimal model. For example, if the largest Kappa value is 0.5 and a simpler model within 3 percent is acceptable, we score the other models using $(x - 0.5)/0.5 * 100$. The simplest model whose score is not less than 3 is chosen (in this case, a model with a Kappa value of 0.35 is acceptable).

User-defined functions can also be used. The argument `selectionFunction` in `trainControl` can be used to pass the function directly or to pass the function by name.

Value

a row index

Note

In many cases, it is not very clear how to order the models on simplicity. For simple trees and other models (such as PLS), this is straightforward. However, for others it is not.


```
# around 18 terms should yield the smallest CV RMSE
## End(Not run)
```

panel.lift2

Lattice Panel Functions for Lift Plots

Description

Two panel functions that be used in conjunction with [lift](#).

Usage

```
panel.lift2(x, y, pct = 0, values = NULL, ...)
```

Arguments

| | |
|--------|---|
| x | the percentage of searched to be plotted in the scatterplot |
| y | the percentage of events found to be plotted in the scatterplot |
| pct | the baseline percentage of true events in the data |
| values | A vector of numbers between 0 and 100 specifying reference values for the percentage of samples found (i.e. the y-axis). Corresponding points on the x-axis are found via interpolation and line segments are shown to indicate how many samples must be tested before these percentages are found. The lines use either the <code>plot.line</code> or <code>superpose.line</code> component of the current lattice theme to draw the lines (depending on whether groups were used) |
| ... | options to pass to panel.xyplot |

Details

`panel.lift` plots the data with a simple (black) 45 degree reference line.

`panel.lift2` is the default for [lift](#) and plots the data points with a shaded region encompassing the space between to the random model and perfect model trajectories. The color of the region is determined by the lattice `reference.line` information (see example below).

Author(s)

Max Kuhn

See Also

[lift](#), [panel.xyplot](#), [xyplot](#), [trellis.par.set](#)

Examples

```

set.seed(1)
simulated <- data.frame(obs = factor(rep(letters[1:2], each = 100)),
                        perfect = sort(runif(200), decreasing = TRUE),
                        random = runif(200))

regionInfo <- trellis.par.get("reference.line")
regionInfo$col <- "lightblue"
trellis.par.set("reference.line", regionInfo)

lift2 <- lift(obs ~ random + perfect, data = simulated)
lift2
xyplot(lift2, auto.key = list(columns = 2))

## use a different panel function
xyplot(lift2, panel = panel.lift)

```

panel.needle

Needle Plot Lattice Panel

Description

A variation of `panel.dotplot` that plots horizontal lines from zero to the data point.

Usage

```

panel.needle(x, y, horizontal = TRUE, pch = if (is.null(groups))
  dot.symbol$pch else sup.symbol$pch, col = if (is.null(groups))
  dot.symbol$col else sup.symbol$col, lty = dot.line$lty,
  lwd = dot.line$lwd, col.line = dot.line$col, levels.fos = NULL,
  groups = NULL, ...)

```

Arguments

| | |
|---|--|
| <code>x, y</code> | variables to be plotted in the panel. Typically <code>y</code> is the 'factor' |
| <code>horizontal</code> | logical. If <code>FALSE</code> , the plot is 'transposed' in the sense that the behaviours of <code>x</code> and <code>y</code> are switched. <code>x</code> is now the 'factor'. Interpretation of other arguments change accordingly. See documentation of <code>bwplot</code> for a fuller explanation. |
| <code>pch, col, lty, lwd, col.line</code> | graphical parameters |
| <code>levels.fos</code> | locations where reference lines will be drawn |
| <code>groups</code> | grouping variable (affects graphical parameters) |
| <code>...</code> | extra parameters, passed to <code>panel.xyplot</code> which is responsible for drawing the foreground points (<code>panel.dotplot</code> only draws the background reference lines). |

Details

Creates (possibly grouped) needleplot of x against y or vice versa

Author(s)

Max Kuhn, based on [panel.dotplot](#) by Deepayan Sarkar

See Also

[dotplot](#)

pcaNNet

Neural Networks with a Principal Component Step

Description

Run PCA on a dataset, then use it in a neural network model

Usage

```
pcaNNet(x, ...)

## S3 method for class 'formula'
pcaNNet(formula, data, weights, ..., thresh = 0.99, subset,
         na.action, contrasts = NULL)

## Default S3 method:
pcaNNet(x, y, thresh = 0.99, ...)

## S3 method for class 'pcaNNet'
print(x, ...)

## S3 method for class 'pcaNNet'
predict(object, newdata, type = c("raw", "class", "prob"),
        ...)
```

Arguments

| | |
|---------|--|
| x | matrix or data frame of x values for examples. |
| formula | A formula of the form <code>class ~ x1 + x2 + ...{}</code> |
| data | Data frame from which variables specified in <code>formula</code> are preferentially to be taken. |
| weights | (case) weights for each example – if missing defaults to 1. |
| thresh | a threshold for the cumulative proportion of variance to capture from the PCA analysis. For example, to retain enough PCA components to capture 95 percent of variation, set <code>thresh = .95</code> |

| | |
|-----------|---|
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |
| na.action | A function to specify the action to be taken if NAs are found. The default action is for the procedure to fail. An alternative is na.omit, which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| contrasts | a list of contrasts to be used for some or all of the factors appearing as variables in the model formula. |
| y | matrix or data frame of target values for examples. |
| object | an object of class pcaNNet as returned by pcaNNet. |
| newdata | matrix or data frame of test examples. A vector is considered to be a row vector comprising a single case. |
| type | Type of output |
| ... | arguments passed to <code>nnet</code> , such as <code>size</code> , <code>decay</code> , etc. |

Details

The function first will run principal component analysis on the data. The cumulative percentage of variance is computed for each principal component. The function uses the `thresh` argument to determine how many components must be retained to capture this amount of variance in the predictors.

The principal components are then used in a neural network model.

When predicting samples, the new data are similarly transformed using the information from the PCA analysis on the training data and then predicted.

Because the variance of each predictor is used in the PCA analysis, the code does a quick check to make sure that each predictor has at least two distinct values. If a predictor has one unique value, it is removed prior to the analysis.

Value

For `pcaNNet`, an object of `"pcaNNet"` or `"pcaNNet.formula"`. Items of interest in the output are:

| | |
|--------------------|--|
| <code>pc</code> | the output from <code>preProcess</code> |
| <code>model</code> | the model generated from <code>nnet</code> |
| <code>names</code> | if any predictors had only one distinct value, this is a character string of the remaining columns. Otherwise a value of <code>NULL</code> |

Author(s)

These are heavily based on the `nnet` code from Brian Ripley.

References

Ripley, B. D. (1996) *Pattern Recognition and Neural Networks*. Cambridge.

See Also

[nnet](#), [preProcess](#)

Examples

```
data(BloodBrain)
modelFit <- pcaNNet(bbbDescr[, 1:10], logBBB, size = 5, linout = TRUE, trace = FALSE)
modelFit

predict(modelFit, bbbDescr[, 1:10])
```

pickSizeBest

Backwards Feature Selection Helper Functions

Description

Ancillary functions for backwards selection

Usage

pickSizeBest(x, metric, maximize)

pickSizeTolerance(x, metric, tol = 1.5, maximize)

pickVars(y, size)

caretFuncs

ldaFuncs

trebagFuncs

gamFuncs

rfFuncs

lmFuncs

nbFuncs

lrFuncs

Arguments

| | |
|----------|--|
| x | a matrix or data frame with the performance metric of interest |
| metric | a character string with the name of the performance metric that should be used to choose the appropriate number of variables |
| maximize | a logical; should the metric be maximized? |
| tol | a scalar to denote the acceptable difference in optimal performance (see Details below) |
| y | a list of data frames with variables Overall and var |
| size | an integer for the number of variables to retain |

Format

An object of class list of length 6.

Details

This page describes the functions that are used in backwards selection (aka recursive feature elimination). The functions described here are passed to the algorithm via the functions argument of [rfeControl](#).

See [rfeControl](#) for details on how these functions should be defined.

The 'pick' functions are used to find the appropriate subset size for different situations. pickBest will find the position associated with the numerically best value (see the maximize argument to help define this).

pickSizeTolerance picks the lowest position (i.e. the smallest subset size) that has no more of an X percent loss in performances. When maximizing, it calculates $(O-X)/O*100$, where X is the set of performance values and O is $\max(X)$. This is the percent loss. When X is to be minimized, it uses $(X-O)/O*100$ (so that values greater than X have a positive "loss"). The function finds the smallest subset size that has a percent loss less than tol.

Both of the 'pick' functions assume that the data are sorted from smallest subset size to largest.

Author(s)

Max Kuhn

See Also

[rfeControl](#), [rfe](#)

Examples

```
## For picking subset sizes:
## Minimize the RMSE
example <- data.frame(RMSE = c(1.2, 1.1, 1.05, 1.01, 1.01, 1.03, 1.00),
                     Variables = 1:7)
## Percent Loss in performance (positive)
example$PctLoss <- (example$RMSE - min(example$RMSE))/min(example$RMSE)*100
```

```

xyplot(RMSE ~ Variables, data= example)
xyplot(PctLoss ~ Variables, data= example)

absoluteBest <- pickSizeBest(example, metric = "RMSE", maximize = FALSE)
within5Pct <- pickSizeTolerance(example, metric = "RMSE", maximize = FALSE)

cat("numerically optimal:",
    example$RMSE[absoluteBest],
    "RMSE in position",
    absoluteBest, "\n")
cat("Accepting a 1.5 pct loss:",
    example$RMSE[within5Pct],
    "RMSE in position",
    within5Pct, "\n")

## Example where we would like to maximize
example2 <- data.frame(Rsquared = c(0.4, 0.6, 0.94, 0.95, 0.95, 0.95),
                      Variables = 1:7)
## Percent Loss in performance (positive)
example2$PctLoss <- (max(example2$Rsquared) - example2$Rsquared)/max(example2$Rsquared)*100

xyplot(Rsquared ~ Variables, data= example2)
xyplot(PctLoss ~ Variables, data= example2)

absoluteBest2 <- pickSizeBest(example2, metric = "Rsquared", maximize = TRUE)
within5Pct2 <- pickSizeTolerance(example2, metric = "Rsquared", maximize = TRUE)

cat("numerically optimal:",
    example2$Rsquared[absoluteBest2],
    "R^2 in position",
    absoluteBest2, "\n")
cat("Accepting a 1.5 pct loss:",
    example2$Rsquared[within5Pct2],
    "R^2 in position",
    within5Pct2, "\n")

```

plot.gafs

Plot Method for the gafs and safs Classes

Description

Plot the performance values versus search iteration

Usage

```

## S3 method for class 'gafs'
plot(x, metric = x$control$metric["external"],
     estimate = c("internal", "external"), output = "ggplot", ...)

```

Arguments

| | |
|----------|---|
| x | an object of class gafs or safs |
| metric | the measure of performance to plot (e.g. RMSE, accuracy, etc) |
| estimate | the type of estimate: either "internal" or "external" |
| output | either "data", "ggplot" or "lattice" |
| ... | options passed to xyplot |

Details

The mean (averaged over the resamples) is plotted against the search iteration using a scatter plot.

When `output = "data"`, the unaveraged data are returned with columns for all the performance metrics and the resample indicator.

Value

Either a data frame, ggplot object or lattice object

Author(s)

Max Kuhn

See Also

[gafs](#), [safs](#), [ggplot](#), [xyplot](#)

Examples

```
## Not run:
set.seed(1)
train_data <- twoClassSim(100, noiseVars = 10)
test_data <- twoClassSim(10, noiseVars = 10)

## A short example
ctrl <- safsControl(functions = rfSA,
                   method = "cv",
                   number = 3)

rf_search <- safs(x = train_data[, -ncol(train_data)],
                 y = train_data$Class,
                 iters = 50,
                 safsControl = ctrl)

plot(rf_search)
plot(rf_search,
     output = "lattice",
     auto.key = list(columns = 2))

plot_data <- plot(rf_search, output = "data")
```

```
summary(plot_data)

## End(Not run)
```

plot.varImp.train *Plotting variable importance measures*

Description

This function produces lattice and ggplot plots of objects with class "varImp.train". More info will be forthcoming.

Usage

```
## S3 method for class 'varImp.train'
plot(x, top = dim(x$importance)[1], ...)

## S3 method for class 'varImp.train'
ggplot(data, mapping = NULL,
        top = dim(data$importance)[1], ..., environment = NULL)
```

Arguments

| | |
|----------------------|---|
| x, data | an object with class varImp. |
| top | a scalar numeric that specifies the number of variables to be displayed (in order of importance) |
| mapping, environment | unused arguments to make consistent with ggplot2 generic method |
| ... | arguments to pass to the lattice plot function (dotplot and panel.needle) |

Details

For models where there is only one importance value, such as regression models, a "Pareto-type" plot is produced where the variables are ranked by their importance and a needle-plot is used to show the top variables. Horizontal bar charts are used for ggplot.

When there is more than one importance value per predictor, the same plot is produced within conditioning panels for each class. The top predictors are sorted by their average importance.

Value

a lattice plot object

Author(s)

Max Kuhn

plotClassProbs *Plot Predicted Probabilities in Classification Models*

Description

This function takes an object (preferably from the function [extractProb](#)) and creates a lattice plot.

Usage

```
plotClassProbs(object, plotType = "histogram", useObjects = FALSE, ...)
```

Arguments

| | |
|------------|---|
| object | an object (preferably from the function extractProb . There should be columns for each level of the class factor and columns named obs, pred, model (e.g. "rpart", "nnet" etc), dataType (e.g. "Training", "Test" etc) and optionally objects (for giving names to objects with the same model type). |
| plotType | either "histogram" or "densityplot" |
| useObjects | a logical; should the object name (if any) be used as a conditioning variable? |
| ... | parameters to pass to histogram or densityplot |

Details

If the call to [extractProb](#) included test data, these data are shown, but if unknowns were also included, these are not plotted

Value

A lattice object. Note that the plot has to be printed to be displayed (especially in a loop).

Author(s)

Max Kuhn

Examples

```
## Not run:
data(mdr)
set.seed(90)
inTrain <- createDataPartition(mdrClass, p = .5)[[1]]

trainData <- mdrDescr[inTrain,1:20]
testData <- mdrDescr[-inTrain,1:20]

trainY <- mdrClass[inTrain]
testY <- mdrClass[-inTrain]
```

```

ctrl <- trainControl(method = "cv")

nbFit1 <- train(trainData, trainY, "nb",
               trControl = ctrl,
               tuneGrid = data.frame(usekernel = TRUE, fL = 0))

nbFit2 <- train(trainData, trainY, "nb",
               trControl = ctrl,
               tuneGrid = data.frame(usekernel = FALSE, fL = 0))

models <- list(para = nbFit2, nonpara = nbFit1)

predProbs <- extractProb(models, testX = testData, testY = testY)

plotClassProbs(predProbs, useObjects = TRUE)
plotClassProbs(predProbs,
               subset = object == "para" & dataType == "Test")
plotClassProbs(predProbs,
               useObjects = TRUE,
               plotType = "densityplot",
               auto.key = list(columns = 2))

## End(Not run)

```

plotObsVsPred

Plot Observed versus Predicted Results in Regression and Classification Models

Description

This function takes an object (preferably from the function [extractPrediction](#)) and creates a lattice plot. For numeric outcomes, the observed and predicted data are plotted with a 45 degree reference line and a smoothed fit. For factor outcomes, a dotplot plot is produced with the accuracies for the different models.

Usage

```
plotObsVsPred(object, equalRanges = TRUE, ...)
```

Arguments

| | |
|-------------|---|
| object | an object (preferably from the function extractPrediction . There should be columns named obs, pred, model (e.g. "rpart", "nnet" etc.) and dataType (e.g. "Training", "Test" etc) |
| equalRanges | a logical; should the x- and y-axis ranges be the same? |
| ... | parameters to pass to xyplot or dotplot , such as auto.key |

Details

If the call to `extractPrediction` included test data, these data are shown, but if unknowns were also included, they are not plotted

Value

A lattice object. Note that the plot has to be printed to be displayed (especially in a loop).

Author(s)

Max Kuhn

Examples

```
## Not run:
# regression example
data(BostonHousing)
rpartFit <- train(BostonHousing[1:100, -c(4, 14)],
                 BostonHousing$medv[1:100],
                 "rpart", tuneLength = 9)
plsFit <- train(BostonHousing[1:100, -c(4, 14)],
               BostonHousing$medv[1:100],
               "pls")

predVals <- extractPrediction(list(rpartFit, plsFit),
                              testX = BostonHousing[101:200, -c(4, 14)],
                              testY = BostonHousing$medv[101:200],
                              unkX = BostonHousing[201:300, -c(4, 14)])

plotObsVsPred(predVals)

#classification example
data(Satellite)
numSamples <- dim(Satellite)[1]
set.seed(716)

varIndex <- 1:numSamples

trainSamples <- sample(varIndex, 150)

varIndex <- (1:numSamples)[-trainSamples]
testSamples <- sample(varIndex, 100)

varIndex <- (1:numSamples)[-c(testSamples, trainSamples)]
unkSamples <- sample(varIndex, 50)

trainX <- Satellite[trainSamples, -37]
trainY <- Satellite[trainSamples, 37]

testX <- Satellite[testSamples, -37]
```

```

testY <- Satellite[testSamples, 37]

unkX <- Satellite[unkSamples, -37]

knnFit <- train(trainX, trainY, "knn")
rpartFit <- train(trainX, trainY, "rpart")

predTargets <- extractPrediction(list(knnFit, rpartFit),
                                testX = testX,
                                testY = testY,
                                unkX = unkX)

plotObsVsPred(predTargets)

## End(Not run)

```

| | |
|-------|---|
| plsda | <i>Partial Least Squares and Sparse Partial Least Squares Discriminant Analysis</i> |
|-------|---|

Description

plsda is used to fit standard PLS models for classification while splsda performs sparse PLS that embeds feature selection and regularization for the same purpose.

Usage

```

plsda(x, ...)

## S3 method for class 'plsda'
predict(object, newdata = NULL, ncomp = NULL,
        type = "class", ...)

## Default S3 method:
plsda(x, y, ncomp = 2, probMethod = "softmax",
      prior = NULL, ...)

```

Arguments

| | |
|---------|--|
| x | a matrix or data frame of predictors |
| object | an object produced by plsda |
| newdata | a matrix or data frame of predictors |
| ncomp | the number of components to include in the model. Predictions can be made for models with values less than ncomp. |
| type | either "class", "prob" or "raw" to produce the predicted class, class probabilities or the raw model scores, respectively. |

| | |
|-------------------------|---|
| <code>y</code> | a factor or indicator matrix for the discrete outcome. If a matrix, the entries must be either 0 or 1 and rows must sum to one |
| <code>probMethod</code> | either "softmax" or "Bayes" (see Details) |
| <code>prior</code> | a vector or prior probabilities for the classes (only used for <code>probMethod = "Bayes"</code>) |
| <code>...</code> | arguments to pass to <code>plsr</code> or <code>spls</code> . For <code>splsda</code> , this is the method for passing tuning parameters specifications (e.g. <code>K</code> , <code>eta</code> or <code>kappa</code>) |

Details

If a factor is supplied, the appropriate indicator matrix is created.

A multivariate PLS model is fit to the indicator matrix using the `plsr` or `spls` function.

Two prediction methods can be used.

The **softmax function** transforms the model predictions to "probability-like" values (e.g. on [0, 1] and sum to 1). The class with the largest class probability is the predicted class.

Also, **Bayes rule** can be applied to the model predictions to form posterior probabilities. Here, the model predictions for the training set are used along with the training set outcomes to create conditional distributions for each class. When new samples are predicted, the raw model predictions are run through these conditional distributions to produce a posterior probability for each class (along with the prior). This process is repeated `ncomp` times for every possible PLS model. The `NaiveBayes` function is used with `usekernel = TRUE` for the posterior probability calculations.

Value

For `plsda`, an object of class "plsda" and "mvr". For `splsda`, an object of class `splsda`.

The predict methods produce either a vector, matrix or three-dimensional array, depending on the values of `type` of `ncomp`. For example, specifying more than one value of `ncomp` with `type = "class"` will produce a three dimensional array but the default specification would produce a factor vector.

See Also

`plsr`, `spls`

Examples

```
## Not run:
data(mdr)
set.seed(1)
inTrain <- sample(seq(along = mdrClass), 450)

nzv <- nearZeroVar(mdrDescr)
filteredDescr <- mdrDescr[, -nzv]

training <- filteredDescr[inTrain,]
test <- filteredDescr[-inTrain,]
trainMDRR <- mdrClass[inTrain]
testMDRR <- mdrClass[-inTrain]
```

```

preProcValues <- preprocess(training)

trainDescr <- predict(preProcValues, training)
testDescr <- predict(preProcValues, test)

useBayes <- plsda(trainDescr, trainMDRR, ncomp = 5,
                  probMethod = "Bayes")
useSoftmax <- plsda(trainDescr, trainMDRR, ncomp = 5)

confusionMatrix(predict(useBayes, testDescr),
                 testMDRR)

confusionMatrix(predict(useSoftmax, testDescr),
                 testMDRR)

histogram(~predict(useBayes, testDescr, type = "prob")[,"Active",]
          | testMDRR, xlab = "Active Prob", xlim = c(-.1,1.1))
histogram(~predict(useSoftmax, testDescr, type = "prob")[,"Active",]
          | testMDRR, xlab = "Active Prob", xlim = c(-.1,1.1))

## different sized objects are returned
length(predict(useBayes, testDescr))
dim(predict(useBayes, testDescr, ncomp = 1:3))
dim(predict(useBayes, testDescr, type = "prob"))
dim(predict(useBayes, testDescr, type = "prob", ncomp = 1:3))

## Using spls:
## (As of 11/09, the spls package now has a similar function with
## the same name. To avoid conflicts, use caret::splsda to
## get this version)

splsFit <- caret::splsda(trainDescr, trainMDRR,
                        K = 5, eta = .9,
                        probMethod = "Bayes")

confusionMatrix(caret::predict.splsda(splsFit, testDescr),
                 testMDRR)

## End(Not run)

```

postResample

Calculates performance across resamples

Description

Given two numeric vectors of data, the mean squared error and R-squared are calculated. For two factors, the overall agreement rate and Kappa are determined.

Usage

```

postResample(pred, obs)

twoClassSummary(data, lev = NULL, model = NULL)

mnLogLoss(data, lev = NULL, model = NULL)

multiClassSummary(data, lev = NULL, model = NULL)

prSummary(data, lev = NULL, model = NULL)

```

Arguments

| | |
|-------|--|
| pred | A vector of numeric data (could be a factor) |
| obs | A vector of numeric data (could be a factor) |
| data | a data frame or matrix with columns obs and pred for the observed and predicted outcomes. For twoClassSummary, columns should also include predicted probabilities for each class. See the classProbs argument to trainControl |
| lev | a character vector of factors levels for the response. In regression cases, this would be NULL. |
| model | a character string for the model name (as taken from the method argument of train). |

Details

postResample is meant to be used with apply across a matrix. For numeric data the code checks to see if the standard deviation of either vector is zero. If so, the correlation between those samples is assigned a value of zero. NA values are ignored everywhere.

Note that many models have more predictors (or parameters) than data points, so the typical mean squared error denominator (n - p) does not apply. Root mean squared error is calculated using `sqrt(mean((pred - obs)^2))`. Also, R^2 is calculated wither using as the square of the correlation between the observed and predicted outcomes when form = "corr". when form = "traditional",

$$R^2 = 1 - \frac{\sum (y_i - \hat{y}_i)^2}{\sum (y_i - \bar{y}_i)^2}$$

For defaultSummary is the default function to compute performance metrics in [train](#). It is a wrapper around postResample.

twoClassSummary computes sensitivity, specificity and the area under the ROC curve. mnLogLoss computes the minus log-likelihood of the multinomial distribution (without the constant term):

$$-\log Loss = -\frac{1}{n} \sum_{i=1}^n \sum_{j=1}^C y_{ij} \log(p_{ij})$$

where the y values are binary indicators for the classes and p are the predicted class probabilities.

prSummary (for precision and recall) computes values for the default 0.50 probability cutoff as well as the area under the precision-recall curve across all cutoffs and is labelled as "AUC" in the output.

If assumes that the first level of the factor variables corresponds to a relevant result but the `lev` argument can be used to change this.

`multiClassSummary` computes some overall measures of for performance (e.g. overall accuracy and the Kappa statistic) and several averages of statistics calculated from "one-versus-all" configurations. For example, if there are three classes, three sets of sensitivity values are determined and the average is reported with the name ("Mean_Sensitivity"). The same is true for a number of statistics generated by `confusionMatrix`. With two classes, the basic sensitivity is reported with the name "Sensitivity"

To use `twoClassSummary` and/or `mnLogLoss`, the `classProbs` argument of `trainControl` should be TRUE. `multiClassSummary` can be used without class probabilities but some statistics (e.g. overall log loss and the average of per-class area under the ROC curves) will not be in the result set.

Other functions can be used via the `summaryFunction` argument of `trainControl`. Custom functions must have the same arguments as `defaultSummary`.

The function `getTrainPerf` returns a one row data frame with the resampling results for the chosen model. The statistics will have the prefix "Train" (i.e. "TrainROC"). There is also a column called "method" that echoes the argument of the call to `trainControl` of the same name.

Value

A vector of performance estimates.

Author(s)

Max Kuhn, Zachary Mayer

References

Kvalseth. Cautionary note about R^2 . American Statistician (1985) vol. 39 (4) pp. 279-285

See Also

[trainControl](#)

Examples

```
predicted <- matrix(rnorm(50), ncol = 5)
observed <- rnorm(10)
apply(predicted, 2, postResample, obs = observed)

classes <- c("class1", "class2")
set.seed(1)
dat <- data.frame(obs = factor(sample(classes, 50, replace = TRUE)),
                 pred = factor(sample(classes, 50, replace = TRUE)),
                 class1 = runif(50), class2 = runif(50))

defaultSummary(dat, lev = classes)
twoClassSummary(dat, lev = classes)
prSummary(dat, lev = classes)
mnLogLoss(dat, lev = classes)
```

| | |
|---------|--|
| pottery | <i>Pottery from Pre-Classical Sites in Italy</i> |
|---------|--|

Description

Measurements of 58 pottery samples.

Value

| | |
|--------------|--|
| pottery | 11 elemental composition measurements |
| potteryClass | factor of pottery type: black carbon containing bulks (A) and clayey (B) |

Source

R. G. Brereton (2003). *Chemometrics: Data Analysis for the Laboratory and Chemical Plant*, pg. 261.

| | |
|------------------|--|
| prcomp.resamples | <i>Principal Components Analysis of Resampling Results</i> |
|------------------|--|

Description

Performs a principal components analysis on an object of class `resamples` and returns the results as an object with classes `prcomp.resamples` and `prcomp`.

Usage

```
## S3 method for class 'resamples'
prcomp(x, metric = x$metrics[1], ...)

## S3 method for class 'prcomp.resamples'
plot(x, what = "scree", dims = max(2,
  ncol(x$rotation)), ...)
```

Arguments

| | |
|---------------------|---|
| <code>x</code> | For <code>prcomp</code> , an object of class <code>resamples</code> and for <code>plot.prcomp.resamples</code> , an object of class <code>plot.prcomp.resamples</code> |
| <code>metric</code> | a performance metric that was estimated for every resample |
| <code>what</code> | the type of plot: "scree" produces a bar chart of standard deviations, "cumulative" produces a bar chart of the cumulative percent of variance, "loadings" produces a scatterplot matrix of the loading values and "components" produces a scatterplot matrix of the PCA components |

`dims` The number of dimensions to plot when `what = "loadings"` or `what = "components"`
`...` For `prcomp.resamples`, options to pass to `prcomp`, for `plot.prcomp.resamples`,
options to pass to Lattice objects (see Details below) and, for `cluster.resamples`,
options to pass to `hclust`.

Details

The principal components analysis treats the models as variables and the resamples are realizations of the variables. In this way, we can use PCA to "cluster" the assays and look for similarities. Most of the methods for `prcomp` can be used, although custom `print` and `plot` methods are used.

The plot method uses lattice graphics. When `what = "scree"` or `what = "cumulative"`, `barchart` is used. When `what = "loadings"` or `what = "components"`, either `xyplot` or `splom` are used (the latter when `dims > 2`). Options can be passed to these methods using `...`

When `what = "loadings"` or `what = "components"`, the plots are put on a common scale so that later components are less likely to be over-interpreted. See Geladi et al. (2003) for examples of why this can be important.

For clustering, `hclust` is used to determine clusters of models based on the resampled performance values.

Value

For `prcomp.resamples`, an object with classes `prcomp.resamples` and `prcomp`. This object is the same as the object produced by `prcomp`, but with additional elements:

`metric` the value for the `metric` argument
`call` the call

For `plot.prcomp.resamples`, a Lattice object (see Details above)

Author(s)

Max Kuhn

References

Geladi, P.; Manley, M.; and Lestander, T. (2003), "Scatter plotting in multivariate data analysis," *J. Chemometrics*, 17: 503-511

See Also

[resamples](#), [barchart](#), [xyplot](#), [splom](#), [hclust](#)

Examples

```
## Not run:
#load(url("http://topepo.github.io/caret/exampleModels.RData"))

resamps <- resamples(list(CART = rpartFit,
```

```

                                CondInfTree = ctreeFit,
                                MARS = earthFit))
resampPCA <- prcomp(resamps)

resampPCA

plot(resampPCA, what = "scree")

plot(resampPCA, what = "components")

plot(resampPCA, what = "components", dims = 2, auto.key = list(columns = 3))

clustered <- cluster(resamps)
plot(clustered)

## End(Not run)

```

predict.bagEarth *Predicted values based on bagged Earth and FDA models*

Description

Predicted values based on bagged Earth and FDA models

Usage

```

## S3 method for class 'bagEarth'
predict(object, newdata = NULL, type = "response", ...)

## S3 method for class 'bagFDA'
predict(object, newdata = NULL, type = "class", ...)

```

Arguments

| | |
|---------|--|
| object | Object of class inheriting from bagEarth |
| newdata | An optional data frame or matrix in which to look for variables with which to predict. If omitted, the fitted values are used (see note below). |
| type | The type of prediction. For bagged earth regression model, type = "response" will produce a numeric vector of the usual model predictions. earth also allows the user to fit generalized linear models. In this case, type = "response" produces the inverse link results as a vector. In the case of a binomial generalized linear model, type = "response" produces a vector of probabilities, type = "class" generates a factor vector and type = "prob" produces a two-column matrix with probabilities for both classes (averaged across the individual models). Similarly, for bagged fda models, type = "class" generates a factor vector and type = "probs" outputs a matrix of class probabilities. |
| ... | not used |

Value

a vector of predictions

Note

If the predictions for the original training set are needed, there are two ways to calculate them. First, the original data set can be predicted by each bagged earth model. Secondly, the predictions from each bootstrap sample could be used (but are more likely to overfit). If the original call to `bagEarth` or `bagFDA` had `keepX = TRUE`, the first method is used, otherwise the values are calculated via the second method.

Author(s)

Max Kuhn

See Also

[bagEarth](#)

Examples

```
## Not run:
data(trees)
## out of bag predictions vs just re-predicting the training set
fit1 <- bagEarth(Volume ~ ., data = trees, keepX = TRUE)
fit2 <- bagEarth(Volume ~ ., data = trees, keepX = FALSE)
hist(predict(fit1) - predict(fit2))

## End(Not run)
```

predict.gafs

Predict new samples

Description

Predict new samples using [safs](#) and [gafs](#) objects.

Usage

```
## S3 method for class 'gafs'
predict(object, newdata, ...)
```

Arguments

| | |
|---------|---|
| object | an object of class safs or gafs |
| newdata | a data frame or matrix of predictors. |
| ... | not currently used |

Details

Only the predictors listed in `object$optVariables` are required.

Value

The type of result depends on what was specified in `object$control$functions$predict`.

Author(s)

Max Kuhn

See Also

[safs](#), [gafs](#)

Examples

```
## Not run:

set.seed(1)
train_data <- twoClassSim(100, noiseVars = 10)
test_data <- twoClassSim(10, noiseVars = 10)

## A short example
ctrl <- safsControl(functions = rfSA,
                    method = "cv",
                    number = 3)

rf_search <- safs(x = train_data[, -ncol(train_data)],
                 y = train_data$Class,
                 iters = 3,
                 safsControl = ctrl)

rf_search

predict(rf_search, train_data)

## End(Not run)
```

predict.knn3

Predictions from k-Nearest Neighbors

Description

Predict the class of a new observation based on k-NN.

Usage

```
## S3 method for class 'knn3'
predict(object, newdata, type = c("prob", "class"), ...)
```

Arguments

| | |
|---------|---|
| object | object of class knn3. |
| newdata | a data frame of new observations. |
| type | return either the predicted class or the proportion of the votes for the winning class. |
| ... | additional arguments. |

Details

This function is a method for the generic function [predict](#) for class knn3. For the details see [knn3](#). This is essentially a copy of [predict.ipredknn](#).

Value

Either the predicted class or the proportion of the votes for each class.

Author(s)

[predict.ipredknn](#) by Torsten.Hothorn <Torsten.Hothorn@rzmail.uni-erlangen.de>

predict.knnreg

Predictions from k-Nearest Neighbors Regression Model

Description

Predict the outcome of a new observation based on k-NN.

Usage

```
## S3 method for class 'knnreg'
predict(object, newdata, ...)
```

Arguments

| | |
|---------|---|
| object | object of class knnreg. |
| newdata | a data frame or matrix of new observations. |
| ... | additional arguments. |

Details

This function is a method for the generic function [predict](#) for class knnreg. For the details see [knnreg](#). This is essentially a copy of [predict.ipredknn](#).

Value

a numeric vector

Author(s)

Max Kuhn, Chris Keefer, adapted from [knn](#) and [predict.ipredknn](#)

predictors

List predictors used in the model

Description

This class uses a model fit to determine which predictors were used in the final model.

Usage

```
predictors(x, ...)
```

Arguments

| | |
|-----|-------------------------------|
| x | a model object, list or terms |
| ... | not currently used |

Details

For [randomForest](#), [cforest](#), [ctree](#), [rpart](#), [ipredbagg](#), [bagging](#), [earth](#), [fda](#), [pamr.train](#), [superpc.train](#), [bagEarth](#) and [bagFDA](#), an attempt was made to report the predictors that were actually used in the final model.

The `predictors` function can be called on the model object (as opposed to the `train`) object) and the package will try to find the appropriate `coed` (if it exists).

In cases where the predictors cannot be determined, NA is returned. For example, [nnet](#) may return missing values from predictors.

Value

a character string of predictors or NA.

preProcess

*Pre-Processing of Predictors***Description**

Pre-processing transformation (centering, scaling etc.) can be estimated from the training data and applied to any data set with the same variables.

Usage

```
preProcess(x, ...)

## Default S3 method:
preProcess(x, method = c("center", "scale"),
  thresh = 0.95, pcaComp = NULL, na.remove = TRUE, k = 5,
  knnSummary = mean, outcome = NULL, fudge = 0.2, numUnique = 3,
  verbose = FALSE, freqCut = 95/5, uniqueCut = 10, cutoff = 0.9, ...)

## S3 method for class 'preProcess'
predict(object, newdata, ...)
```

Arguments

| | |
|------------|---|
| x | a matrix or data frame. Non-numeric predictors are allowed but will be ignored. |
| method | a character vector specifying the type of processing. Possible values are "Box-Cox", "YeoJohnson", "expoTrans", "center", "scale", "range", "knnImpute", "bag-Impute", "medianImpute", "pca", "ica", "spatialSign", "corr", "zv", "nzv", and "conditionalX" (see Details below) |
| thresh | a cutoff for the cumulative percent of variance to be retained by PCA |
| pcaComp | the specific number of PCA components to keep. If specified, this over-rides thresh |
| na.remove | a logical; should missing values be removed from the calculations? |
| k | the number of nearest neighbors from the training set to use for imputation |
| knnSummary | function to average the neighbor values per column during imputation |
| outcome | a numeric or factor vector for the training set outcomes. This can be used to help estimate the Box-Cox transformation of the predictor variables (see Details below) |
| fudge | a tolerance value: Box-Cox transformation lambda values within +/-fudge will be coerced to 0 and within 1+/-fudge will be coerced to 1. |
| numUnique | how many unique values should y have to estimate the Box-Cox transformation? |
| verbose | a logical: prints a log as the computations proceed |
| freqCut | the cutoff for the ratio of the most common value to the second most common value. See nearZeroVar . |

| | |
|-----------|--|
| uniqueCut | the cutoff for the percentage of distinct values out of the number of total samples. See nearZeroVar . |
| cutoff | a numeric value for the pair-wise absolute correlation cutoff. See findCorrelation . |
| object | an object of class preProcess |
| newdata | a matrix or data frame of new data to be pre-processed |
| ... | additional arguments to pass to fastICA , such as <code>n.comp</code> |

Details

In all cases, transformations and operations are estimated using the data in `x` and these operations are applied to new data using these values; nothing is recomputed when using the `predict` function.

The Box-Cox (`method = "BoxCox"`), Yeo-Johnson (`method = "YeoJohnson"`), and exponential transformations (`method = "expoTrans"`) have been "repurposed" here: they are being used to transform the predictor variables. The Box-Cox transformation was developed for transforming the response variable while another method, the Box-Tidwell transformation, was created to estimate transformations of predictor data. However, the Box-Cox method is simpler, more computationally efficient and is equally effective for estimating power transformations. The Yeo-Johnson transformation is similar to the Box-Cox model but can accommodate predictors with zero and/or negative values (while the predictors values for the Box-Cox transformation must be strictly positive.) The exponential transformation of Manly (1976) can also be used for positive or negative data.

`method = "center"` subtracts the mean of the predictor's data (again from the data in `x`) from the predictor values while `method = "scale"` divides by the standard deviation.

The "range" transformation scales the data to be within $[0, 1]$. If new samples have values larger or smaller than those in the training set, values will be outside of this range.

Predictors that are not numeric are ignored in the calculations.

`method = "zv"` identifies numeric predictor columns with a single value (i.e. having zero variance) and excludes them from further calculations. Similarly, `method = "nzv"` does the same by applying [nearZeroVar](#) exclude "near zero-variance" predictors. The options `freqCut` and `uniqueCut` can be used to modify the filter.

`method = "corr"` seeks to filter out highly correlated predictors. See [findCorrelation](#).

For classification, `method = "conditionalX"` examines the distribution of each predictor conditional on the outcome. If there is only one unique value within any class, the predictor is excluded from further calculations (see [checkConditionalX](#) for an example). When outcome is not a factor, this calculation is not executed. This operation can be time consuming when used within resampling via `train`.

The operations are applied in this order: zero-variance filter, near-zero variance filter, correlation filter, Box-Cox/Yeo-Johnson/exponential transformation, centering, scaling, range, imputation, PCA, ICA then spatial sign. This is a departure from versions of `caret` prior to version 4.76 (where imputation was done first) and is not backwards compatible if bagging was used for imputation.

If PCA is requested but centering and scaling are not, the values will still be centered and scaled. Similarly, when ICA is requested, the data are automatically centered and scaled.

k-nearest neighbor imputation is carried out by finding the k closest samples (Euclidian distance) in the training set. Imputation via bagging fits a bagged tree model for each predictor (as a function of all the others). This method is simple, accurate and accepts missing values, but it has much higher

computational cost. Imputation via medians takes the median of each predictor in the training set, and uses them to fill missing values. This method is simple, fast, and accepts missing values, but treats each predictor independently, and may be inaccurate.

A warning is thrown if both PCA and ICA are requested. ICA, as implemented by the `fastICA` package automatically does a PCA decomposition prior to finding the ICA scores.

The function will throw an error if any numeric variables in `x` has less than two unique values unless either `method = "zv"` or `method = "nzv"` are invoked.

Non-numeric data will not be pre-processed and their values will be in the data frame produced by the `predict` function. Note that when PCA or ICA is used, the non-numeric columns may be in different positions when predicted.

Value

`preProcess` results in a list with elements

| | |
|-----------------------|--|
| <code>call</code> | the function call |
| <code>method</code> | a named list of operations and the variables used for each |
| <code>dim</code> | the dimensions of <code>x</code> |
| <code>bc</code> | Box-Cox transformation values, see <code>BoxCoxTrans</code> |
| <code>mean</code> | a vector of means (if centering was requested) |
| <code>std</code> | a vector of standard deviations (if scaling or PCA was requested) |
| <code>rotation</code> | a matrix of eigenvectors if PCA was requested |
| <code>method</code> | the value of <code>method</code> |
| <code>thresh</code> | the value of <code>thresh</code> |
| <code>ranges</code> | a matrix of min and max values for each predictor when <code>method</code> includes "range" (and NULL otherwise) |
| <code>numComp</code> | the number of principal components required to capture the specified amount of variance |
| <code>ica</code> | contains values for the W and K matrix of the decomposition |
| <code>median</code> | a vector of medians (if median imputation was requested) |

`predict.preProcess` will produce a data frame.

Author(s)

Max Kuhn, median imputation by Zachary Mayer

References

<http://topepo.github.io/caret/preprocess.html>

Kuhn and Johnson (2013), Applied Predictive Modeling, Springer, New York (chapter 4)

Kuhn (2008), Building predictive models in R using the caret (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>)

Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations (with discussion). Journal of the Royal Statistical Society B, 26, 211-252.

Box, G. E. P. and Tidwell, P. W. (1962) Transformation of the independent variables. *Technometrics* 4, 531-550.

Manly, B. L. (1976) Exponential data transformations. *The Statistician*, 25, 37 - 42.

Yeo, I-K. and Johnson, R. (2000). A new family of power transformations to improve normality or symmetry. *Biometrika*, 87, 954-959.

See Also

[BoxCoxTrans](#), [expoTrans](#) [boxcox](#), [prcomp](#), [fastICA](#), [spatialSign](#)

Examples

```
data(BloodBrain)
# one variable has one unique value
## Not run:
preProc <- preProcess(bbbDescr)

preProc <- preProcess(bbbDescr[1:100,-3])
training <- predict(preProc, bbbDescr[1:100,-3])
test <- predict(preProc, bbbDescr[101:208,-3])

## End(Not run)
```

print.confusionMatrix *Print method for confusionMatrix*

Description

a print method for confusionMatrix

Usage

```
## S3 method for class 'confusionMatrix'
print(x, mode = x$mode, digits = max(3,
  getOption("digits") - 3), printStats = TRUE, ...)
```

Arguments

| | |
|------------|--|
| x | an object of class confusionMatrix |
| mode | a single character string either "sens_spec", "prec_recall", or "everything" |
| digits | number of significant digits when printed |
| printStats | a logical: if TRUE then table statistics are also printed |
| ... | optional arguments to pass to print.table |

Value

x is invisibly returned

Author(s)

Max Kuhn

See Also

[confusionMatrix](#)

| | |
|-------------|---|
| print.train | <i>Print Method for the train Class</i> |
|-------------|---|

Description

Print the results of a [train](#) object.

Usage

```
## S3 method for class 'train'
print(x, printCall = FALSE, details = FALSE,
      selectCol = FALSE, showSD = FALSE, ...)
```

Arguments

| | |
|-----------|--|
| x | an object of class train . |
| printCall | a logical to print the call at the top of the output |
| details | a logical to show print or summary methods for the final model. In some cases (such as gbm , knn , lvq , naive Bayes and bagged tree models), no information will be printed even if <code>details = TRUE</code> |
| selectCol | a logical whether to add a column with a star next to the selected parameters |
| showSD | a logical whether to show the standard deviation of the resampling results within parentheses (e.g. "4.24 (0.493)") |
| ... | options passed to format |

Details

The table of complexity parameters used, their resampled performance and a flag for which rows are optimal.

Value

A matrix with the complexity parameters and performance (invisibly).

Author(s)

Max Kuhn

See Also[train](#)**Examples**

```
## Not run:
data(iris)
TrainData <- iris[,1:4]
TrainClasses <- iris[,5]

options(digits = 3)

library(klaR)
rdaFit <- train(TrainData, TrainClasses, method = "rda",
               control = trainControl(method = "cv"))
rdaFit
print(rdaFit, showSD = TRUE)

## End(Not run)
```

recall*Calculate recall, precision and F values*

Description

These functions calculate the recall, precision or F values of a measurement system for finding/retrieving relevant documents compared to reference results (the truth regarding relevance). The measurement and "truth" data must have the same two possible outcomes and one of the outcomes must be thought of as a "relevant" results.

Usage

```
recall(data, ...)
```

S3 method for class 'table'

```
recall(data, relevant = rownames(data)[1], ...)
```

Default S3 method:

```
recall(data, reference, relevant = levels(reference)[1],
       na.rm = TRUE, ...)
```

```
precision(data, ...)
```

```
## Default S3 method:
precision(data, reference, relevant = levels(reference)[1],
  na.rm = TRUE, ...)

## S3 method for class 'table'
precision(data, relevant = rownames(data)[1], ...)

F_meas(data, ...)

## Default S3 method:
F_meas(data, reference, relevant = levels(reference)[1],
  beta = 1, na.rm = TRUE, ...)

## S3 method for class 'table'
F_meas(data, relevant = rownames(data)[1], beta = 1, ...)
```

Arguments

| | |
|------------------------|---|
| <code>data</code> | for the default functions, a factor containing the discrete measurements. For the table function, a table. |
| <code>...</code> | not currently used |
| <code>relevant</code> | a character string that defines the factor level corresponding to the "relevant" results |
| <code>reference</code> | a factor containing the reference values (i.e. truth) |
| <code>na.rm</code> | a logical value indicating whether NA values should be stripped before the computation proceeds |
| <code>beta</code> | a numeric value used to weight precision and recall. A value of 1 is traditionally used and corresponds to the harmonic mean of the two values but other values weight recall beta times more important than precision. |

Details

The recall (aka specificity) is defined as the proportion of relevant results out of the number of samples which were actually relevant. When there are no relevant results, recall is not defined and a value of NA is returned.

The precision is percentage of predicted truly relevant results of the total number of predicted relevant results and characterizes the "purity in retrieval performance" (Buckland and Gey, 1994)

The measure "F" is a combination of precision and recall (see below).

Suppose a 2x2 table with notation

| | Reference | |
|------------|-----------|------------|
| Predicted | relevant | Irrelevant |
| relevant | A | B |
| Irrelevant | C | D |

The formulas used here are:

$$recall = A/(A + C)$$

$$precision = A/(A + B)$$

$$F_i = (1 + i^2) * prec * recall / ((i^2 * precision) + recall)$$

See the references for discussions of the statistics.

Value

A number between 0 and 1 (or NA).

Author(s)

Max Kuhn

References

Kuhn, M. (2008), "Building predictive models in R using the caret package," *Journal of Statistical Software*, (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>).

Buckland, M., & Gey, F. (1994). The relationship between Recall and Precision. *Journal of the American Society for Information Science*, 45(1), 12-19.

Powers, D. (2007). Evaluation: From Precision, Recall and F Factor to ROC, Informedness, Markedness and Correlation. Technical Report SIE-07-001, Flinders University

See Also

[confusionMatrix](#)

Examples

```
#####
## Data in Table 2 of Powers (2007)

lvs <- c("Relevant", "Irrelevant")
tbl_2_1_pred <- factor(rep(lvs, times = c(42, 58)), levels = lvs)
tbl_2_1_truth <- factor(c(rep(lvs, times = c(30, 12)),
                        rep(lvs, times = c(30, 28))),
                      levels = lvs)
tbl_2_1 <- table(tbl_2_1_pred, tbl_2_1_truth)

precision(tbl_2_1)
precision(data = tbl_2_1_pred, reference = tbl_2_1_truth, relevant = "Relevant")
recall(tbl_2_1)
recall(data = tbl_2_1_pred, reference = tbl_2_1_truth, relevant = "Relevant")

tbl_2_2_pred <- factor(rep(lvs, times = c(76, 24)), levels = lvs)
tbl_2_2_truth <- factor(c(rep(lvs, times = c(56, 20)),
                        rep(lvs, times = c(12, 12))),
```

```

      levels = lvs)
tbl_2_2 <- table(tbl_2_2_pred, tbl_2_2_truth)

precision(tbl_2_2)
precision(data = tbl_2_2_pred, reference = tbl_2_2_truth, relevant = "Relevant")
recall(tbl_2_2)
recall(data = tbl_2_2_pred, reference = tbl_2_2_truth, relevant = "Relevant")

```

resampleHist

Plot the resampling distribution of the model statistics

Description

Create a lattice histogram or densityplot from the resampled outcomes from a `train` object.

Usage

```
resampleHist(object, type = "density", ...)
```

Arguments

| | |
|---------------------|---|
| <code>object</code> | an object resulting from a call to <code>train</code> |
| <code>type</code> | a character string. Either "hist" or "density" |
| <code>...</code> | options to pass to histogram or densityplot |

Details

All the metrics from the object are plotted, but only for the final model. For more comprehensive plots functions, see `histogram.train`, `densityplot.train`, `xyplot.train`, `stripplot.train`.

For the plot to be made, the `returnResamp` argument in `trainControl` should be either "final" or "all".

Value

a object of class `trellis`

Author(s)

Max Kuhn

See Also

`train`, `histogram`, `densityplot`, `histogram.train`, `densityplot.train`, `xyplot.train`, `stripplot.train`

Examples

```
## Not run:
data(iris)
TrainData <- iris[,1:4]
TrainClasses <- iris[,5]

knnFit <- train(TrainData, TrainClasses, "knn")

resampleHist(knnFit)

## End(Not run)
```

resamples

Collation and Visualization of Resampling Results

Description

These functions provide methods for collection, analyzing and visualizing a set of resampling results from a common data set.

Usage

```
resamples(x, ...)
```

Default S3 method:

```
resamples(x, modelNames = names(x), ...)
```

S3 method for class 'resamples'

```
sort(x, decreasing = FALSE, metric = x$metric[1],
     FUN = mean, ...)
```

S3 method for class 'resamples'

```
summary(object, metric = object$metrics, ...)
```

S3 method for class 'resamples'

```
as.matrix(x, metric = x$metric[1], ...)
```

S3 method for class 'resamples'

```
as.data.frame(x, row.names = NULL, optional = FALSE,
              metric = x$metric[1], ...)
```

S3 method for class 'resamples'

```
modelCor(x, metric = x$metric[1], ...)
```

S3 method for class 'resamples'

```
print(x, ...)
```

Arguments

| | |
|---------------------|---|
| x | a list of two or more objects of class <code>train</code> , <code>sbf</code> or <code>rfe</code> with a common set of resampling indices in the control object. For <code>sort.resamples</code> , it is an object generated by <code>resamples</code> . |
| modelName | an optional set of names to give to the resampling results |
| decreasing | logical. Should the sort be increasing or decreasing? |
| metric | a character string for the performance measure used to sort or computing the between-model correlations |
| FUN | a function whose first argument is a vector and returns a scalar, to be applied to each model's performance measure. |
| object | an object generated by <code>resamples</code> |
| row.names, optional | not currently used but included for consistency with <code>as.data.frame</code> |
| ... | only used for <code>sort</code> and <code>modelCor</code> and captures arguments to pass to <code>sort</code> or <code>FUN</code> . |

Details

The ideas and methods here are based on Hothorn et al. (2005) and Eugster et al. (2008).

The results from `train` can have more than one performance metric per resample. Each metric in the input object is saved.

`resamples` checks that the resampling results match; that is, the indices in the object `trainObject$control$index` are the same. Also, the argument `trainControl` `returnResamp` should have a value of "final" for each model.

The summary function computes summary statistics across each model/metric combination.

Value

For `resamples`: an object with class "resamples" with elements

| | |
|---------|--|
| call | the call |
| values | a data frame of results where rows correspond to resampled data sets and columns indicate the model and metric |
| models | a character string of model labels |
| metrics | a character string of performance metrics |
| methods | a character string of the <code>train</code> method argument values for each model |

For `sort.resamples` a character string in the sorted order is generated. `modelCor` returns a correlation matrix.

Author(s)

Max Kuhn

References

Hothorn et al. The design and analysis of benchmark experiments. *Journal of Computational and Graphical Statistics* (2005) vol. 14 (3) pp. 675-699

Eugster et al. Exploratory and inferential analysis of benchmark experiments. *Ludwigs-Maximilians-Universitat Munchen, Department of Statistics, Tech. Rep* (2008) vol. 30

See Also

[train](#), [trainControl](#), [diff.resamples](#), [xyplot.resamples](#), [densityplot.resamples](#), [bwplot.resamples](#), [splom.resamples](#)

Examples

```
data(BloodBrain)
set.seed(1)

## tmp <- createDataPartition(logBBB,
##                             p = .8,
##                             times = 100)

## rpartFit <- train(bbbDescr, logBBB,
##                  "rpart",
##                  tuneLength = 16,
##                  trControl = trainControl(
##                    method = "LGOCV", index = tmp))

## ctreeFit <- train(bbbDescr, logBBB,
##                  "ctree",
##                  trControl = trainControl(
##                    method = "LGOCV", index = tmp))

## earthFit <- train(bbbDescr, logBBB,
##                  "earth",
##                  tuneLength = 20,
##                  trControl = trainControl(
##                    method = "LGOCV", index = tmp))

## or load pre-calculated results using:
## load(url("http://caret.r-forge.r-project.org/exampleModels.RData"))

## resamps <- resamples(list(CART = rpartFit,
##                           CondInfTree = ctreeFit,
##                           MARS = earthFit))

## resamps
## summary(resamps)
```

| | |
|-----------------|---|
| resampleSummary | <i>Summary of resampled performance estimates</i> |
|-----------------|---|

Description

This function uses the out-of-bag predictions to calculate overall performance metrics and returns the observed and predicted data.

Usage

```
resampleSummary(obs, resampled, index = NULL, keepData = TRUE)
```

Arguments

| | |
|-----------|--|
| obs | A vector (numeric or factor) of the outcome data |
| resampled | For bootstrapping, this is either a matrix (for numeric outcomes) or a data frame (for factors). For cross-validation, a vector is produced. |
| index | The list to index of samples in each cross-validation fold (only used for cross-validation). |
| keepData | A logical for returning the observed and predicted data. |

Details

The mean and standard deviation of the values produced by [postResample](#) are calculated.

Value

A list with:

| | |
|---------|--|
| metrics | A vector of values describing the bootstrap distribution. |
| data | A data frame or NULL. Columns include obs, pred and group (for tracking cross-validation folds or bootstrap samples) |

Author(s)

Max Kuhn

See Also

[postResample](#)

Examples

```
resampleSummary(rnorm(10), matrix(rnorm(50), ncol = 5))
```

Description

A simple backwards selection, a.k.a. recursive feature selection (RFE), algorithm

Usage

```
rfe(x, ...)

## Default S3 method:
rfe(x, y, sizes = 2^(2:4), metric = ifelse(is.factor(y),
  "Accuracy", "RMSE"), maximize = ifelse(metric == "RMSE", FALSE, TRUE),
  rfeControl = rfeControl(), ...)

rfeIter(x, y, testX, testY, sizes, rfeControl = rfeControl(), label = "",
  seeds = NA, ...)

## S3 method for class 'rfe'
update(object, x, y, size, ...)
```

Arguments

| | |
|------------|---|
| x | a matrix or data frame of predictors for model training. This object must have unique column names. |
| y | a vector of training set outcomes (either numeric or factor) |
| sizes | a numeric vector of integers corresponding to the number of features that should be retained |
| metric | a string that specifies what summary metric will be used to select the optimal model. By default, possible values are "RMSE" and "Rsquared" for regression and "Accuracy" and "Kappa" for classification. If custom performance metrics are used (via the functions argument in <code>rfeControl</code> , the value of <code>metric</code> should match one of the arguments. |
| maximize | a logical: should the metric be maximized or minimized? |
| rfeControl | a list of options, including functions for fitting and prediction. The web page http://topepo.github.io/caret/featureselection.html#rfe has more details and examples related to this function. |
| testX | a matrix or data frame of test set predictors. This must have the same column names as x |
| testY | a vector of test set outcomes |
| label | an optional character string to be printed when in verbose mode. |
| seeds | an optional vector of integers for the size. The vector should have length of <code>length(sizes)+1</code> |

| | |
|--------|--|
| object | an object of class <code>rfe</code> |
| size | a single integers corresponding to the number of features that should be retained in the updated model |
| ... | options to pass to the model fitting function (ignored in <code>predict.rfe</code>) |

Details

More details on this function can be found at <http://topepo.github.io/caret/featureselection.html>.

This function implements backwards selection of predictors based on predictor importance ranking. The predictors are ranked and the less important ones are sequentially eliminated prior to modeling. The goal is to find a subset of predictors that can be used to produce an accurate model. The web page <http://topepo.github.io/caret/featureselection.html#rfe> has more details and examples related to this function.

`rfe` can be used with "explicit parallelism", where different resamples (e.g. cross-validation group) can be split up and run on multiple machines or processors. By default, `rfe` will use a single processor on the host machine. As of version 4.99 of this package, the framework used for parallel processing uses the **foreach** package. To run the resamples in parallel, the code for `rfe` does not change; prior to the call to `rfe`, a parallel backend is registered with **foreach** (see the examples below).

`rfeIter` is the basic algorithm while `rfe` wraps these operations inside of resampling. To avoid selection bias, it is better to use the function `rfe` than `rfeIter`.

When updating a model, if the entire set of resamples were not saved using `rfeControl(returnResamp = "final")`, the existing resamples are removed with a warning.

Value

A list with elements

| | |
|-----------------------------|---|
| <code>finalVariables</code> | a list of size <code>length(sizes) + 1</code> containing the column names of the "surviving" predictors at each stage of selection. The first element corresponds to all the predictors (i.e. <code>size = ncol(x)</code>) |
| <code>pred</code> | a data frame with columns for the test set outcome, the predicted outcome and the subset size. |

Author(s)

Max Kuhn

See Also

[rfeControl](#)

Examples

```

## Not run:
data(BloodBrain)

x <- scale(bbbDescr[, -nearZeroVar(bbbDescr)])
x <- x[, -findCorrelation(cor(x), .8)]
x <- as.data.frame(x)

set.seed(1)
lmProfile <- rfe(x, logBBB,
  sizes = c(2:25, 30, 35, 40, 45, 50, 55, 60, 65),
  rfeControl = rfeControl(functions = lmFuncs,
    number = 200))

set.seed(1)
lmProfile2 <- rfe(x, logBBB,
  sizes = c(2:25, 30, 35, 40, 45, 50, 55, 60, 65),
  rfeControl = rfeControl(functions = lmFuncs,
    rerank = TRUE,
    number = 200))

xyplot(lmProfile$results$RMSE + lmProfile2$results$RMSE ~
  lmProfile$results$Variables,
  type = c("g", "p", "l"),
  auto.key = TRUE)

rfProfile <- rfe(x, logBBB,
  sizes = c(2, 5, 10, 20),
  rfeControl = rfeControl(functions = rfFuncs))

bagProfile <- rfe(x, logBBB,
  sizes = c(2, 5, 10, 20),
  rfeControl = rfeControl(functions = treebagFuncs))

set.seed(1)
svmProfile <- rfe(x, logBBB,
  sizes = c(2, 5, 10, 20),
  rfeControl = rfeControl(functions = caretFuncs,
    number = 200),
  ## pass options to train()
  method = "svmRadial")

## classification

data(mdr)
mdrDescr <- mdrDescr[, -nearZeroVar(mdrDescr)]
mdrDescr <- mdrDescr[, -findCorrelation(cor(mdrDescr), .8)]

set.seed(1)
inTrain <- createDataPartition(mdrClass, p = .75, list = FALSE)[,1]

train <- mdrDescr[ inTrain, ]

```

```

test <- mdrDescr[-inTrain, ]
trainClass <- mdrClass[ inTrain]
testClass <- mdrClass[-inTrain]

set.seed(2)
ldaProfile <- rfe(train, trainClass,
                 sizes = c(1:10, 15, 30),
                 rfeControl = rfeControl(functions = ldaFuncs, method = "cv"))
plot(ldaProfile, type = c("o", "g"))

postResample(predict(ldaProfile, test), testClass)

## End(Not run)

#####
## Parallel Processing Example via multicore

## Not run:
library(doMC)

## Note: if the underlying model also uses foreach, the
## number of cores specified above will double (along with
## the memory requirements)
registerDoMC(cores = 2)

set.seed(1)
lmProfile <- rfe(x, logBBB,
                sizes = c(2:25, 30, 35, 40, 45, 50, 55, 60, 65),
                rfeControl = rfeControl(functions = lmFuncs,
                                       number = 200))

## End(Not run)

```

rfeControl

Controlling the Feature Selection Algorithms

Description

This function generates a control object that can be used to specify the details of the feature selection algorithms used in this package.

Usage

```

rfeControl(functions = NULL, rerank = FALSE, method = "boot",
           saveDetails = FALSE, number = ifelse(method %in% c("cv", "repeatedcv"),

```

```
10, 25), repeats = ifelse(method %in% c("cv", "repeatedcv"), 1, number),
verbose = FALSE, returnResamp = "final", p = 0.75, index = NULL,
indexOut = NULL, timingSamps = 0, seeds = NA, allowParallel = TRUE)
```

Arguments

| | |
|---------------|---|
| functions | a list of functions for model fitting, prediction and variable importance (see Details below) |
| rerank | a logical: should variable importance be re-calculated each time features are removed? |
| method | The external resampling method: boot, cv, LOOCV or LGOVCV (for repeated training/test splits) |
| saveDetails | a logical to save the predictions and variable importances from the selection process |
| number | Either the number of folds or number of resampling iterations |
| repeats | For repeated k-fold cross-validation only: the number of complete sets of folds to compute |
| verbose | a logical to print a log for each external resampling iteration |
| returnResamp | A character string indicating how much of the resampled summary metrics should be saved. Values can be "final", "all" or "none" |
| p | For leave-group out cross-validation: the training percentage |
| index | a list with elements for each external resampling iteration. Each list element is the sample rows used for training at that iteration. |
| indexOut | a list (the same length as index) that dictates which sample are held-out for each resample. If NULL, then the unique set of samples not contained in index is used. |
| timingSamps | the number of training set samples that will be used to measure the time for predicting samples (zero indicates that the prediction time should not be estimated). |
| seeds | an optional set of integers that will be used to set the seed at each resampling iteration. This is useful when the models are run in parallel. A value of NA will stop the seed from being set within the worker processes while a value of NULL will set the seeds using a random set of integers. Alternatively, a list can be used. The list should have B+1 elements where B is the number of resamples. The first B elements of the list should be vectors of integers of length P where P is the number of subsets being evaluated (including the full set). The last element of the list only needs to be a single integer (for the final model). See the Examples section below. |
| allowParallel | if a parallel backend is loaded and available, should the function use it? |

Details

More details on this function can be found at <http://topepo.github.io/caret/featureselection.html#rfe>.

Backwards selection requires function to be specified for some operations.

The `fit` function builds the model based on the current data set. The arguments for the function must be:

- `x` the current training set of predictor data with the appropriate subset of variables
- `y` the current outcome data (either a numeric or factor vector)
- `first` a single logical value for whether the current predictor set has all possible variables
- `last` similar to `first`, but TRUE when the last model is fit with the final subset size and predictors.
- ... optional arguments to pass to the fit function in the call to `rfe`

The function should return a model object that can be used to generate predictions.

The `pred` function returns a vector of predictions (numeric or factors) from the current model. The arguments are:

- `object` the model generated by the `fit` function
- `x` the current set of predictor set for the held-back samples

The `rank` function is used to return the predictors in the order of the most important to the least important. Inputs are:

- `object` the model generated by the `fit` function
- `x` the current set of predictor set for the training samples
- `y` the current training outcomes

The function should return a data frame with a column called `var` that has the current variable names. The first row should be the most important predictor etc. Other columns can be included in the output and will be returned in the final `rfe` object.

The `selectSize` function determines the optimal number of predictors based on the resampling output. Inputs for the function are:

- `xa` matrix with columns for the performance metrics and the number of variables, called "Variables"
- `metric` character string of the performance measure to optimize (e.g. "RMSE", "Rsquared", "Accuracy" or "Kappa")
- `maximize` a single logical for whether the metric should be maximized

This function should return an integer corresponding to the optimal subset size. `caret` comes with two examples functions for this purpose: `pickSizeBest` and `pickSizeTolerance`.

After the optimal subset size is determined, the `selectVar` function will be used to calculate the best rankings for each variable across all the resampling iterations. Inputs for the function are:

- `y` a list of variables importance for each resampling iteration and each subset size (generated by the user-defined rank function). In the example, each each of the cross-validation groups the output of the rank function is saved for each of the subset sizes (including the original subset). If the rankings are not recomputed at each iteration, the values will be the same within each cross-validation iteration.
- `size` the integer returned by the `selectSize` function

This function should return a character string of predictor names (of length size) in the order of most important to least important

Examples of these functions are included in the package: [lmFuncs](#), [rfFuncs](#), [trebagFuncs](#) and [nbFuncs](#).

Model details about these functions, including examples, are at <http://topepo.github.io/caret/featureselection.html>.

Value

A list

Author(s)

Max Kuhn

See Also

[rfe](#), [lmFuncs](#), [rfFuncs](#), [trebagFuncs](#), [nbFuncs](#), [pickSizeBest](#), [pickSizeTolerance](#)

Examples

```
## Not run:
subsetSizes <- c(2, 4, 6, 8)
set.seed(123)
seeds <- vector(mode = "list", length = 51)
for(i in 1:50) seeds[[i]] <- sample.int(1000, length(subsetSizes) + 1)
seeds[[51]] <- sample.int(1000, 1)

set.seed(1)
rfMod <- rfe(bbbDescr, logBBB,
             sizes = subsetSizes,
             rfeControl = rfeControl(functions = rfFuncs,
                                     seeds = seeds,
                                     number = 50))

## End(Not run)
```

Sacramento

Sacramento CA Home Prices

Description

This data frame contains house and sale price data for 932 homes in Sacramento CA. The original data were obtained from the website for the SpatialKey software. From their website: "The Sacramento real estate transactions file is a list of 985 real estate transactions in the Sacramento area reported over a five-day period, as reported by the Sacramento Bee." Google was used to fill in missing/incorrect data.

Value

Sacramento a data frame with columns 'city', 'zip', 'beds', 'baths', 'sqft', 'type', 'price', 'latitude', and 'longitude'

Source

SpatialKey website: <https://support.spatialkey.com/spatialkey-sample-csv-data>

Examples

```
data(Sacramento)

set.seed(955)
in_train <- createDataPartition(log10(Sacramento$price), p = .8, list = FALSE)

training <- Sacramento[ in_train,]
testing  <- Sacramento[-in_train,]
```

safs

Simulated annealing feature selection

Description

Supervised feature selection using simulated annealing

`safs` conducts a supervised binary search of the predictor space using simulated annealing (SA). See Kirkpatrick et al (1983) for more information on this search algorithm.

This function conducts the search of the feature space repeatedly within resampling iterations. First, the training data are split by whatever resampling method was specified in the control function. For example, if 10-fold cross-validation is selected, the entire simulated annealing search is conducted 10 separate times. For the first fold, nine tenths of the data are used in the search while the remaining tenth is used to estimate the external performance since these data points were not used in the search.

During the search, a measure of fitness (i.e. SA energy value) is needed to guide the search. This is the internal measure of performance. During the search, the data that are available are the instances selected by the top-level resampling (e.g. the nine tenths mentioned above). A common approach is to conduct another resampling procedure. Another option is to use a holdout set of samples to determine the internal estimate of performance (see the holdout argument of the control function). While this is faster, it is more likely to cause overfitting of the features and should only be used when a large amount of training data are available. Yet another idea is to use a penalized metric (such as the AIC statistic) but this may not exist for some metrics (e.g. the area under the ROC curve).

The internal estimates of performance will eventually overfit the subsets to the data. However, since the external estimate is not used by the search, it is able to make better assessments of overfitting. After resampling, this function determines the optimal number of iterations for the SA.

Finally, the entire data set is used in the last execution of the simulated annealing algorithm search and the final model is built on the predictor subset that is associated with the optimal number of iterations determined by resampling (although the update function can be used to manually set the number of iterations).

This is an example of the output produced when `safsControl(verbose = TRUE)` is used:

```
Fold03 1 0.401 (11) Fold03 2 0.401->0.410 (11+1, 91.7%) *
Fold03 3 0.410->0.396 (12+1, 92.3%) 0.969 A Fold03 4 0.410->0.370 (12+2,
85.7%) 0.881 Fold03 5 0.410->0.399 (12+2, 85.7%) 0.954 A Fold03 6
0.410->0.399 (12+1, 78.6%) 0.940 A Fold03 7 0.410->0.428 (12+2, 73.3%) *
```

The text "Fold03" indicates that this search is for the third cross-validation fold. The initial subset of 11 predictors had a fitness value of 0.401. The next iteration added a single feature to the existing best subset of 11 (as indicated by "11+1") that increased the fitness value to 0.410. This new solution, which has a Jaccard similarity value of 91.7% to the current best solution, is automatically accepted. The third iteration adds another feature to the current set of 12 but does not improve the fitness. The acceptance probability for this difference is shown to be 95.6% and the "A" indicates that this new sub-optimal subset is accepted. The fourth iteration does not show an increase and is not accepted. Note that the Jaccard similarity value of 85.7% is the similarity to the current best solution (from iteration 2) and the "12+2" indicates that there are two additional features added from the current best that contains 12 predictors.

The search algorithm can be parallelized in several places:

1. each externally resampled SA can be run independently (controlled by the `allowParallel` option of `safsControl`)
2. if inner resampling is used, these can be run in parallel (controls depend on the function used. See, for example, `trainControl`)
3. any parallelization of the individual model fits. This is also specific to the modeling function.

It is probably best to pick one of these areas for parallelization and the first is likely to produce the largest decrease in run-time since it is the least likely to incur multiple re-starting of the worker processes. Keep in mind that if multiple levels of parallelization occur, this can effect the number of workers and the amount of memory required exponentially.

Usage

```
safs(x, ...)
```

Default S3 method:

```
safs(x, y, iters = 10, differences = TRUE,
     safsControl = safsControl(), ...)
```

Arguments

- `x` an object where samples are in rows and features are in columns. This could be a simple matrix, data frame or other type (e.g. sparse matrix). See Details below.
- `y` a numeric or factor vector containing the outcome for each sample.

| | |
|--------------------------|---|
| <code>iters</code> | number of search iterations |
| <code>differences</code> | a logical: should the difference in fitness values with and without each predictor be calculated |
| <code>safsControl</code> | a list of values that define how this function acts. See safsControl and URL. |
| <code>...</code> | arguments passed to the classification or regression routine specified in the function <code>safsControl\$functions\$fit</code> |

Value

an object of class `safs`

Author(s)

Max Kuhn

References

<http://topepo.github.io/caret/GA.html>

<http://topepo.github.io/caret/SA.html>

Kuhn and Johnson (2013), Applied Predictive Modeling, Springer

Kirkpatrick, S., Gelatt, C. D., and Vecchi, M. P. (1983). Optimization by simulated annealing. *Science*, 220(4598), 671.

See Also

[safsControl](#), [predict.safs](#)

Examples

```
## Not run:

set.seed(1)
train_data <- twoClassSim(100, noiseVars = 10)
test_data <- twoClassSim(10, noiseVars = 10)

## A short example
ctrl <- safsControl(functions = rfSA,
                    method = "cv",
                    number = 3)

rf_search <- safs(x = train_data[, -ncol(train_data)],
                 y = train_data$Class,
                 iters = 3,
                 safsControl = ctrl)

rf_search

## End(Not run)
```

Description

Built-in functions related to simulated annealing

These functions are used with the functions argument of the `safsControl` function. More information on the details of these functions are at <http://topepo.github.io/caret/SA.html>.

The `initial` function is used to create the first predictor subset. The function `safs_initial` randomly selects 20% of the predictors. Note that, instead of a function, `safs` can also accept a vector of column numbers as the initial subset.

`safs_perturb` is an example of the operation that changes the subset configuration at the start of each new iteration. By default, it will change roughly 1% of the variables in the current subset.

The `prob` function defines the acceptance probability at each iteration, given the old and new fitness (i.e. energy values). It assumes that smaller values are better. The default probability function computed the percentage difference between the current and new fitness value and using an exponential function to compute a probability:

```
prob
= exp[(current-new)/current*iteration]
```

Usage

```
safs_initial(vars, prob = 0.2, ...)
```

```
safs_perturb(x, vars, number = floor(vars * 0.01) + 1)
```

```
safs_prob(old, new, iteration = 1)
```

```
caretSA
```

```
treebagSA
```

```
rfSA
```

Arguments

| | |
|------------------------|---|
| <code>vars</code> | the total number of possible predictor variables |
| <code>prob</code> | The probability that an individual predictor is included in the initial predictor set |
| <code>x</code> | the integer index vector for the current subset |
| <code>number</code> | the number of predictor variables to perturb |
| <code>old, new</code> | fitness values associated with the current and new subset |
| <code>iteration</code> | the number of iterations overall or the number of iterations since restart (if <code>improve</code> is used in <code>safsControl</code>) |
| <code>...</code> | not currently used |

Format

An object of class `list` of length 8.

Value

The return value depends on the function. Note that the SA code encodes the subsets as a vector of integers that are included in the subset (which is different than the encoding used for GAs).

The objects `caretSA`, `rfSA` and `treebagSA` are example lists that can be used with the functions argument of `safsControl`.

In the case of `caretSA`, the `...` structure of `safs` passes through to the model fitting routine. As a consequence, the `train` function can easily be accessed by passing important arguments belonging to `train` to `safs`. See the examples below. By default, using `caretSA` will use the resampled performance estimates produced by `train` as the internal estimate of fitness.

For `rfSA` and `treebagSA`, the `randomForest` and `bagging` functions are used directly (i.e. `train` is not used). Arguments to either of these functions can also be passed to them through the `safs` call (see examples below). For these two functions, the internal fitness is estimated using the out-of-bag estimates naturally produced by those functions. While faster, this limits the user to accuracy or Kappa (for classification) and RMSE and R-squared (for regression).

Author(s)

Max Kuhn

References

<http://topepo.github.io/caret/SA.html>

See Also

`safs`, `safsControl`

Examples

```
selected_vars <- safs_initial(vars = 10 , prob = 0.2)
selected_vars

###

safs_perturb(selected_vars, vars = 10, number = 1)

###

safs_prob(old = .8, new = .9, iteration = 1)
safs_prob(old = .5, new = .6, iteration = 1)

grid <- expand.grid(old = c(4, 3.5),
                   new = c(4.5, 4, 3.5) + 1,
                   iter = 1:40)
```

```

grid <- subset(grid, old < new)

grid$prob <- apply(grid, 1,
  function(x)
    safs_prob(new = x["new"],
              old= x["old"],
              iteration = x["iter"]))

grid$Difference <- factor(grid$new - grid$sold)
grid$Group <- factor(paste("Current Value", grid$sold))

ggplot(grid, aes(x = iter, y = prob, color = Difference)) +
  geom_line() + facet_wrap(~Group) + theme_bw() +
  ylab("Probability") + xlab("Iteration")

## Not run:
###
## Hypothetical examples
lda_sa <- safs(x = predictors,
  y = classes,
  safsControl = safsControl(functions = caretSA),
  ## now pass arguments to `train`
  method = "lda",
  metric = "Accuracy"
  trControl = trainControl(method = "cv", classProbs = TRUE))

rf_sa <- safs(x = predictors,
  y = classes,
  safsControl = safsControl(functions = rfSA),
  ## these are arguments to `randomForest`
  ntree = 1000,
  importance = TRUE)

## End(Not run)

```

sbf

Selection By Filtering (SBF)

Description

Model fitting after applying univariate filters

Usage

```
sbf(x, ...)
```

```
## Default S3 method:
```

```

sbf(x, y, sbfControl = sbfControl(), ...)

## S3 method for class 'formula'
sbf(form, data, ..., subset, na.action, contrasts = NULL)

## S3 method for class 'sbf'
predict(object, newdata = NULL, ...)

```

Arguments

| | |
|------------|---|
| x | a data frame containing training data where samples are in rows and features are in columns. |
| y | a numeric or factor vector containing the outcome for each sample. |
| sbfControl | a list of values that define how this function acts. See sbfControl . (NOTE: If given, this argument must be named.) |
| form | A formula of the form $y \sim x_1 + x_2 + \dots$ |
| data | Data frame from which variables specified in formula are preferentially to be taken. |
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |
| na.action | A function to specify the action to be taken if NAs are found. The default action is for the procedure to fail. An alternative is <code>na.omit</code> , which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| contrasts | a list of contrasts to be used for some or all the factors appearing as variables in the model formula. |
| object | an object of class <code>sbf</code> |
| newdata | a matrix or data frame of predictors. The object must have non-null column names |
| ... | for <code>sbf</code> : arguments passed to the classification or regression routine (such as randomForest). For <code>predict.sbf</code> : arguments cannot be passed to the prediction function using <code>predict.sbf</code> as it uses the function originally specified for prediction. |

Details

More details on this function can be found at <http://topepo.github.io/caret/featureselection.html#filter>.

This function can be used to get resampling estimates for models when simple, filter-based feature selection is applied to the training data.

For each iteration of resampling, the predictor variables are univariately filtered prior to modeling. Performance of this approach is estimated using resampling. The same filter and model are then applied to the entire training set and the final model (and final features) are saved.

`sbf` can be used with "explicit parallelism", where different resamples (e.g. cross-validation group) can be split up and run on multiple machines or processors. By default, `sbf` will use a single

processor on the host machine. As of version 4.99 of this package, the framework used for parallel processing uses the **foreach** package. To run the resamples in parallel, the code for `sbf` does not change; prior to the call to `sbf`, a parallel backend is registered with **foreach** (see the examples below).

The modeling and filtering techniques are specified in [`sbfControl`](#). Example functions are given in [`lmSBF`](#).

Value

for `sbf`, an object of class `sbf` with elements:

| | |
|---------------------------|--|
| <code>pred</code> | if <code>sbfControl\$saveDetails</code> is TRUE, this is a list of predictions for the hold-out samples at each resampling iteration. Otherwise it is NULL |
| <code>variables</code> | a list of variable names that survived the filter at each resampling iteration |
| <code>results</code> | a data frame of results aggregated over the resamples |
| <code>fit</code> | the final model fit with only the filtered variables |
| <code>optVariables</code> | the names of the variables that survived the filter using the training set |
| <code>call</code> | the function call |
| <code>control</code> | the control object |
| <code>resample</code> | if <code>sbfControl\$returnResamp</code> is "all", a data frame of the resampled performance measures. Otherwise, NULL |
| <code>metrics</code> | a character vector of names of the performance measures |
| <code>dots</code> | a list of optional arguments that were passed in |

For `predict.sbf`, a vector of predictions.

Author(s)

Max Kuhn

See Also

[`sbfControl`](#)

Examples

```
## Not run:
data(BloodBrain)

## Use a GAM as the filter, then fit a random forest model
RFwithGAM <- sbf(bbbDescr, logBBB,
                sbfControl = sbfControl(functions = rfSBF,
                                       verbose = FALSE,
                                       method = "cv"))

RFwithGAM

predict(RFwithGAM, bbbDescr[1:10,])
```

```

## classification example with parallel processing

## library(doMC)

## Note: if the underlying model also uses foreach, the
## number of cores specified above will double (along with
## the memory requirements)
## registerDoMC(cores = 2)

data(mdr)
mdrrDescr <- mdrDescr[,-nearZeroVar(mdrDescr)]
mdrrDescr <- mdrDescr[, -findCorrelation(cor(mdrDescr), .8)]

set.seed(1)
filteredNB <- sbf(mdrDescr, mdrClass,
                 sbfControl = sbfControl(functions = nbSbf,
                                         verbose = FALSE,
                                         method = "repeatedcv",
                                         repeats = 5))

confusionMatrix(filteredNB)

## End(Not run)

```

sbfControl

Control Object for Selection By Filtering (SBF)

Description

Controls the execution of models with simple filters for feature selection

Usage

```

sbfControl(functions = NULL, method = "boot", saveDetails = FALSE,
           number = ifelse(method %in% c("cv", "repeatedcv"), 10, 25),
           repeats = ifelse(method %in% c("cv", "repeatedcv"), 1, number),
           verbose = FALSE, returnResamp = "final", p = 0.75, index = NULL,
           indexOut = NULL, timingSamps = 0, seeds = NA, allowParallel = TRUE,
           multivariate = FALSE)

```

Arguments

| | |
|-----------|---|
| functions | a list of functions for model fitting, prediction and variable filtering (see Details below) |
| method | The external resampling method: boot, cv, LOOCV or LGOVCV (for repeated training/test splits) |

| | |
|---------------|---|
| saveDetails | a logical to save the predictions and variable importances from the selection process |
| number | Either the number of folds or number of resampling iterations |
| repeats | For repeated k-fold cross-validation only: the number of complete sets of folds to compute |
| verbose | a logical to print a log for each external resampling iteration |
| returnResamp | A character string indicating how much of the resampled summary metrics should be saved. Values can be “final” or “none” |
| p | For leave-group out cross-validation: the training percentage |
| index | a list with elements for each external resampling iteration. Each list element is the sample rows used for training at that iteration. |
| indexOut | a list (the same length as index) that dictates which sample are held-out for each resample. If NULL, then the unique set of samples not contained in index is used. |
| timingSamps | the number of training set samples that will be used to measure the time for predicting samples (zero indicates that the prediction time should not be estimated). |
| seeds | an optional set of integers that will be used to set the seed at each resampling iteration. This is useful when the models are run in parallel. A value of NA will stop the seed from being set within the worker processes while a value of NULL will set the seeds using a random set of integers. Alternatively, a vector of integers can be used. The vector should have B+1 elements where B is the number of resamples. See the Examples section below. |
| allowParallel | if a parallel backend is loaded and available, should the function use it? |
| multivariate | a logical; should all the columns of x be exposed to the score function at once? |

Details

More details on this function can be found at <http://topepo.github.io/caret/featureselection.html#filter>.

Simple filter-based feature selection requires function to be specified for some operations.

The `fit` function builds the model based on the current data set. The arguments for the function must be:

- `x` the current training set of predictor data with the appropriate subset of variables (i.e. after filtering)
- `y` the current outcome data (either a numeric or factor vector)
- ... optional arguments to pass to the fit function in the call to `sbf`

The function should return a model object that can be used to generate predictions.

The `pred` function returns a vector of predictions (numeric or factors) from the current model. The arguments are:

- `object` the model generated by the `fit` function
- `x` the current set of predictor set for the held-back samples


```
## A simple example for multivariate scoring
rfSBF2 <- rfSBF
rfSBF2$score <- function(x, y) apply(x, 2, rfSBF$score, y = y)

set.seed(1)
RFwithGAM2 <- sbf(bbbDescr, logBBB,
                 sbfControl = sbfControl(functions = rfSBF2,
                                         verbose = FALSE,
                                         seeds = sample.int(100000, 11),
                                         method = "cv",
                                         multivariate = TRUE))

RFwithGAM2

## End(Not run)
```

scat

Morphometric Data on Scat

Description

Reid (2105) collected data on animal feces in coastal California. The data consist of DNA verified species designations as well as fields related to the time and place of the collection and the scat itself. The data frame `scat_orig` contains while `scat` contains data on the three main species.

Value

| | |
|------------------------|---|
| <code>scat_orig</code> | the entire data set in the Supplemental Materials |
| <code>scat</code> | data on the three main species |

Source

Reid, R. E. B. (2015). A morphometric modeling approach to distinguishing among bobcat, coyote and gray fox scats. *Wildlife Biology*, 21(5), 254-262

segmentationData

Cell Body Segmentation

Description

Hill, LaPan, Li and Haney (2007) develop models to predict which cells in a high content screen were well segmented. The data consists of 119 imaging measurements on 2019. The original analysis used 1009 for training and 1010 as a test set (see the column called Case).

Details

The outcome class is contained in a factor variable called Class with levels "PS" for poorly segmented and "WS" for well segmented.

The raw data used in the paper can be found at the Biomedcentral website. Versions of caret < 4.98 contained the original data. The version now contained in segmentationData is modified. First, several discrete versions of some of the predictors (with the suffix "Status") were removed. Second, there are several skewed predictors with minimum values of zero (that would benefit from some transformation, such as the log). A constant value of 1 was added to these fields: AvgIntenCh2, FiberAlign2Ch3, FiberAlign2Ch4, SpotFiberCountCh4 and TotalIntenCh2.

A binary version of the original data is at <http://topepo.github.io/caret/segmentationOriginal.RData>.

Value

segmentationData
data frame of cells

Source

Hill, LaPan, Li and Haney (2007). Impact of image segmentation on high-content screening data quality for SK-BR-3 cells, *BMC Bioinformatics*, Vol. 8, pg. 340, <http://www.biomedcentral.com/1471-2105/8/340>.

 SLC14_1

Simulation Functions

Description

This function simulates regression and classification data with truly important predictors and irrelevant predictions.

Usage

```
SLC14_1(n = 100, noiseVars = 0, corrVars = 0, corrType = "AR1",
  corrValue = 0)
```

```
SLC14_2(n = 100, noiseVars = 0, corrVars = 0, corrType = "AR1",
  corrValue = 0)
```

```
LPH07_1(n = 100, noiseVars = 0, corrVars = 0, corrType = "AR1",
  corrValue = 0, factors = FALSE, class = FALSE)
```

```
LPH07_2(n = 100, noiseVars = 0, corrVars = 0, corrType = "AR1",
  corrValue = 0)
```

```
twoClassSim(n = 100, intercept = -5, linearVars = 10, noiseVars = 0,
  corrVars = 0, corrType = "AR1", corrValue = 0, mislabel = 0,
  ordinal = FALSE)
```

Arguments

| | |
|------------|---|
| n | The number of simulated data points |
| noiseVars | The number of uncorrelated irrelevant predictors to be included. |
| corrVars | The number of correlated irrelevant predictors to be included. |
| corrType | The correlation structure of the correlated irrelevant predictors. Values of "AR1" and "exch" are available (see Details below) |
| corrValue | The correlation value. |
| factors | Should the binary predictors be converted to factors? |
| class | Should the simulation produce class labels instead of numbers? |
| intercept | The intercept, which controls the class balance. The default value produces a roughly balanced data set when the other defaults are used. |
| linearVars | The number of linearly important effects. See Details below. |
| mislabel | The proportion of data that is possibly mislabeled. Only used when ordinal = FALSE. See Details below. |
| ordinal | Should an ordered factor be returned? See Details below. |

Details

The first function (`twoClassSim`) generates two class data. The data are simulated in different sets. First, two multivariate normal predictors (denoted here as A and B) are created with a correlation our about 0.65. They change the log-odds using main effects and an interaction:

$$\text{intercept} - 4A + 4B + 2AB$$

The intercept is a parameter for the simulation and can be used to control the amount of class imbalance.

The second set of effects are linear with coefficients that alternate signs and have values between 2.5 and 0.025. For example, if there were six predictors in this set, their contribution to the log-odds would be

$$-2.50C + 2.05D - 1.60E + 1.15F - 0.70G + 0.25H$$

The third set is a nonlinear function of a single predictor ranging between [0, 1] called J here:

$$(J^3) + 2\exp(-6(J-0.3)^2)$$

The fourth set of informative predictors are copied from one of Friedman's systems and use two more predictors (K and L):

$$2\sin(KL)$$

All of these effects are added up to model the log-odds.

When `ordinal = FALSE`, this is used to calculate the probability of a sample being in the first class and a random uniform number is used to actually make the assignment of the actual class. To mislabel the data, the probability is reversed (i.e. $p = 1 - p$) before the random number generation.

For `ordinal = TRUE`, random normal errors are added to the linear predictor (i.e. prior to computing the probability) and cut points (0.00, 0.20, 0.75, and 1.00) are used to bin the probabilities into classes "low", "med", and "high" (despite the function's name).

The remaining functions simulate regression data sets. `LPH07_1` and `LPH07_2` are from van der Laan et al. (2007). The first function uses random Bernoulli variables that have a 40% probability of being a value of 1. The true regression equation is:

$$2*w_1*w_{10} + 4*w_2*w_7 + 3*w_4*w_5 - 5*w_6*w_{10} + 3*w_8*w_9 + w_1*w_2*w_4 - 2*w_7*(1-w_6)*w_2*w_9 - 4*(1 - w_{10})*w_1*(1-w_4)$$

The simulated error term is a standard normal (i.e. Gaussian). The noise variables are simulated in the same manner as described above but are made binary based on whether the normal random variable is above or below 0. If `factors = TRUE`, each of the predictors is coerced into a factor. This simulation can also be adapted for classification using the option `class = TRUE`. In this case, the outcome is converted to be a factor by first computing the logit transformation of the equation above and using uniform random numbers to assign the observed class.

A second function (`LPH07_2`) uses 20 independent Gaussians with mean zero and variance 16. The functional form here is:

$$x_1*x_2 + x_{10}^2 - x_3*x_{17} - x_{15}*x_4 + x_9*x_5 + x_{19} - x_{20}^2 + x_9*x_8$$

The error term is also Gaussian with mean zero and variance 16.

The function `SLC14_1` simulates a system from Sapp et al. (2014). All informative predictors are independent Gaussian random variables with mean zero and a variance of 9. The prediction equation is:

$$x_1 + \sin(x_2) + \log(\text{abs}(x_3)) + x_4^2 + x_5*x_6 + I(x_7*x_8*x_9 < 0) + I(x_{10} > 0) + x_{11}*I(x_{11} > 0) + \sqrt{\text{abs}(x_{12})} + \cos(x_{13}) + 2*x_{14} + \text{abs}(x_{15}) + I(x_{16} < -1) + x_{17}*I(x_{17} < -1) - 2 * x_{18} - x_{19}*x_{20}$$

The random error here is also Gaussian with mean zero and a variance of 9.

`SLC14_2` is also from Sapp et al. (2014). Two hundred independent Gaussian variables are generated, each having mean zero and variance 16. The functional form is

$$-1 + \log(\text{abs}(x_1)) + \dots + \log(\text{abs}(x_{200}))$$

and the error term is Gaussian with mean zero and a variance of 25.

For each simulation, the user can also add non-informative predictors to the data. These are random standard normal predictors and can be optionally added to the data in two ways: a specified number of independent predictors or a set number of predictors that follow a particular correlation structure. The only two correlation structure that have been implemented are

- compound-symmetry (aka exchangeable) where there is a constant correlation between all the predictors
- auto-regressive 1 [AR(1)]. While there is no time component to these data, this structure can be used to add predictors of varying levels of correlation. For example, if there were 4 predictors and r was the correlation parameter, the between predictor correlation matrix would be

$$\begin{bmatrix} 1 & r & r^2 & r^3 \\ r & 1 & r & r^2 \\ r^2 & r & 1 & r \\ r^3 & r^2 & r & 1 \end{bmatrix}$$

Value

a data frame with columns:

| | |
|------------------------------------|---|
| Class | A factor with levels "Class1" and "Class2" |
| TwoFactor1, TwoFactor2 | Correlated multivariate normal predictors (denoted as A and B above) |
| Nonlinear1, Nonlinear2, Nonlinear3 | Uncorrelated random uniform predictors (J, K and L above). |
| Linear1, | Optional uncorrelated standard normal predictors (C through H above) |
| list() | Optional uncorrelated standard normal predictors (C through H above) |
| Noise1, | Optional uncorrelated standard normal predictions |
| list() | Optional uncorrelated standard normal predictions |
| Corr1, | Optional correlated multivariate normal predictors (each with unit variances) |
| list() | Optional correlated multivariate normal predictors (each with unit variances) |

Author(s)

Max Kuhn

References

van der Laan, M. J., & Polley Eric, C. (2007). Super learner. *Statistical Applications in Genetics and Molecular Biology*, 6(1), 1-23.

Sapp, S., van der Laan, M. J., & Canny, J. (2014). Subsemble: an ensemble method for combining subset-specific algorithm fits. *Journal of Applied Statistics*, 41(6), 1247-1259.

Examples

```
example <- twoClassSim(100, linearVars = 1)
splom(~example[, 1:6], groups = example$Class)
```

`spatialSign`*Compute the multivariate spatial sign*

Description

Compute the spatial sign (a projection of a data vector to a unit length circle). The spatial sign of a vector w is $w / \text{norm}(w)$.

Usage

```
spatialSign(x)
```

Arguments

`x` an object full of numeric data (which should probably be scaled). Factors are not allowed. This could be a vector, matrix or data frame.

Value

A vector, matrix or data frame with the same dim names of the original data.

Author(s)

Max Kuhn

References

Serneels et al. Spatial sign preprocessing: a simple way to impart moderate robustness to multivariate estimators. *J. Chem. Inf. Model* (2006) vol. 46 (3) pp. 1402-1409

Examples

```
spatialSign(rnorm(5))

spatialSign(matrix(rnorm(12), ncol = 3))

# should fail since the fifth column is a factor
try(spatialSign(iris), silent = TRUE)

spatialSign(iris[,-5])

trellis.par.set(caretTheme())
featurePlot(iris[,-5], iris[,5], "pairs")
featurePlot(spatialSign(scale(iris[,-5])), iris[,5], "pairs")
```

| | |
|------------------|--|
| summary.bagEarth | <i>Summarize a bagged earth or FDA fit</i> |
|------------------|--|

Description

The function shows a summary of the results from a bagged earth model

Usage

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

Arguments

| | |
|--------|---|
| object | an object of class "bagEarth" or "bagFDA" |
| ... | optional arguments (not used) |

Details

The out-of-bag statistics are summarized, as well as the distribution of the number of model terms and number of variables used across all the bootstrap samples.

Value

| | |
|----------------------|--|
| a list with elements | |
| modelInfo | a matrix with the number of model terms and variables used |
| oobStat | a summary of the out-of-bag statistics |
| bmarsCall | the original call to bagEarth |

Author(s)

Max Kuhn

Examples

```
## Not run:  
data(trees)  
fit <- bagEarth(trees[,-3], trees[3])  
summary(fit)  
  
## End(Not run)
```

tecator

*Fat, Water and Protein Content of Meat Samples***Description**

"These data are recorded on a Tecator Infratec Food and Feed Analyzer working in the wavelength range 850 - 1050 nm by the Near Infrared Transmission (NIT) principle. Each sample contains finely chopped pure meat with different moisture, fat and protein contents.

Details

If results from these data are used in a publication we want you to mention the instrument and company name (Tecator) in the publication. In addition, please send a preprint of your article to Karin Thente, Tecator AB, Box 70, S-263 21 Hoganas, Sweden

The data are available in the public domain with no responsibility from the original data source. The data can be redistributed as long as this permission note is attached."

"For each meat sample the data consists of a 100 channel spectrum of absorbances and the contents of moisture (water), fat and protein. The absorbance is $-\log_{10}$ of the transmittance measured by the spectrometer. The three contents, measured in percent, are determined by analytic chemistry."

Included here are the training, monitoring and test sets.

Value

| | |
|-----------|---|
| absorp | absorbance data for 215 samples. The first 129 were originally used as a training set |
| endpoints | the percentages of water, fat and protein |

Examples

```
data(tecator)

splom(~endpoints)

# plot 10 random spectra
set.seed(1)
inSubset <- sample(1:dim(endpoints)[1], 10)

absorpSubset <- absorp[inSubset,]
endpointSubset <- endpoints[inSubset, 3]

newOrder <- order(absorpSubset[,1])
absorpSubset <- absorpSubset[newOrder,]
endpointSubset <- endpointSubset[newOrder]

plotColors <- rainbow(10)
```

```

plot(absorpSubset[1,],
     type = "n",
     ylim = range(absorpSubset),
     xlim = c(0, 105),
     xlab = "Wavelength Index",
     ylab = "Absorption")

for(i in 1:10)
{
  points(absorpSubset[i,], type = "l", col = plotColors[i], lwd = 2)
  text(105, absorpSubset[i,100], endpointSubset[i], col = plotColors[i])
}
title("Predictor Profiles for 10 Random Samples")

```

train

Fit Predictive Models over Different Tuning Parameters

Description

This function sets up a grid of tuning parameters for a number of classification and regression routines, fits each model and calculates a resampling based performance measure.

Usage

```

train(x, ...)

## Default S3 method:
train(x, y, method = "rf", preProcess = NULL, ...,
      weights = NULL, metric = ifelse(is.factor(y), "Accuracy", "RMSE"),
      maximize = ifelse(metric %in% c("RMSE", "logLoss"), FALSE, TRUE),
      trControl = trainControl(), tuneGrid = NULL, tuneLength = 3)

## S3 method for class 'formula'
train(form, data, ..., weights, subset, na.action = na.fail,
      contrasts = NULL)

```

Arguments

| | |
|--------|--|
| x | an object where samples are in rows and features are in columns. This could be a simple matrix, data frame or other type (e.g. sparse matrix). See Details below. |
| y | a numeric or factor vector containing the outcome for each sample. |
| method | a string specifying which classification or regression model to use. Possible values are found using <code>names(getModelInfo())</code> . See http://topepo.github.io/caret/bytag.html . A list of functions can also be passed for a custom model function. See http://topepo.github.io/caret/custom_models.html for details. |

| | |
|------------|---|
| preProcess | a string vector that defines a pre-processing of the predictor data. Current possibilities are "BoxCox", "YeoJohnson", "expoTrans", "center", "scale", "range", "knnImpute", "bagImpute", "medianImpute", "pca", "ica" and "spatialSign". The default is no pre-processing. See <code>preProcess</code> and <code>trainControl</code> on the procedures and how to adjust them. Pre-processing code is only designed to work when <code>x</code> is a simple matrix or data frame. |
| weights | a numeric vector of case weights. This argument will only affect models that allow case weights. |
| metric | a string that specifies what summary metric will be used to select the optimal model. By default, possible values are "RMSE" and "Rsquared" for regression and "Accuracy" and "Kappa" for classification. If custom performance metrics are used (via the <code>summaryFunction</code> argument in <code>trainControl</code> , the value of <code>metric</code> should match one of the arguments. If it does not, a warning is issued and the first metric given by the <code>summaryFunction</code> is used. (NOTE: If given, this argument must be named.) |
| maximize | a logical: should the metric be maximized or minimized? |
| trControl | a list of values that define how this function acts. See <code>trainControl</code> and http://topepo.github.io/caret/training.html#custom . (NOTE: If given, this argument must be named.) |
| tuneGrid | a data frame with possible tuning values. The columns are named the same as the tuning parameters. Use <code>getModelInfo</code> to get a list of tuning parameters for each model or see http://topepo.github.io/caret/modelList.html . (NOTE: If given, this argument must be named.) |
| tuneLength | an integer denoting the amount of granularity in the tuning parameter grid. By default, this argument is the number of levels for each tuning parameters that should be generated by <code>train</code> . If <code>trainControl</code> has the option <code>search = "random"</code> , this is the maximum number of tuning parameter combinations that will be generated by the random search. (NOTE: If given, this argument must be named.) |
| form | A formula of the form $y \sim x_1 + x_2 + \dots$ |
| data | Data frame from which variables specified in <code>formula</code> are preferentially to be taken. |
| subset | An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.) |
| na.action | A function to specify the action to be taken if NAs are found. The default action is for the procedure to fail. An alternative is <code>na.omit</code> , which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.) |
| contrasts | a list of contrasts to be used for some or all the factors appearing as variables in the model formula. |
| ... | arguments passed to the classification or regression routine (such as <code>randomForest</code>). Errors will occur if values for tuning parameters are passed here. |

Details

`train` can be used to tune models by picking the complexity parameters that are associated with the optimal resampling statistics. For particular model, a grid of parameters (if any) is created and

the model is trained on slightly different data for each candidate combination of tuning parameters. Across each data set, the performance of held-out samples is calculated and the mean and standard deviation is summarized for each combination. The combination with the optimal resampling statistic is chosen as the final model and the entire training set is used to fit a final model.

The predictors in `x` can be most any object as long as the underlying model fit function can deal with the object class. The function was designed to work with simple matrices and data frame inputs, so some functionality may not work (e.g. pre-processing). When using string kernels, the vector of character strings should be converted to a matrix with a single column.

More details on this function can be found at <http://topepo.github.io/caret/training.html>.

A variety of models are currently available and are enumerated by tag (i.e. their model characteristics) at <http://topepo.github.io/caret/bytag.html>.

Value

A list is returned of class `train` containing:

| | |
|---------------------------|--|
| <code>method</code> | the chosen model. |
| <code>modelType</code> | an identifier of the model type. |
| <code>results</code> | a data frame the training error rate and values of the tuning parameters. |
| <code>bestTune</code> | a data frame with the final parameters. |
| <code>call</code> | the (matched) function call with dots expanded |
| <code>dots</code> | a list containing any ... values passed to the original call |
| <code>metric</code> | a string that specifies what summary metric will be used to select the optimal model. |
| <code>control</code> | the list of control parameters. |
| <code>preProcess</code> | either NULL or an object of class <code>preProcess</code> |
| <code>finalModel</code> | an fit object using the best parameters |
| <code>trainingData</code> | a data frame |
| <code>resample</code> | A data frame with columns for each performance metric. Each row corresponds to each resample. If leave-one-out cross-validation or out-of-bag estimation methods are requested, this will be NULL. The <code>returnResamp</code> argument of <code>trainControl</code> controls how much of the resampled results are saved. |
| <code>perfNames</code> | a character vector of performance metrics that are produced by the summary function |
| <code>maximize</code> | a logical recycled from the function arguments. |
| <code>yLimits</code> | the range of the training set outcomes. |
| <code>times</code> | a list of execution times: everything is for the entire call to <code>train</code> , <code>final</code> for the final model fit and, optionally, prediction for the time to predict new samples (see <code>trainControl</code>) |

Author(s)

Max Kuhn (the guts of `train.formula` were based on Ripley's `nnet.formula`)

References

<http://topepo.github.io/caret/training.html>

Kuhn (2008), “Building Predictive Models in R Using the caret” (<http://www.jstatsoft.org/article/view/v028i05/v28i05.pdf>)

See Also

[models](#), [trainControl](#), [update.train](#), [modelLookup](#), [createFolds](#)

Examples

```
## Not run:

#####
## Classification Example

data(iris)
TrainData <- iris[,1:4]
TrainClasses <- iris[,5]

knnFit1 <- train(TrainData, TrainClasses,
  method = "knn",
  preProcess = c("center", "scale"),
  tuneLength = 10,
  trControl = trainControl(method = "cv"))

knnFit2 <- train(TrainData, TrainClasses,
  method = "knn",
  preProcess = c("center", "scale"),
  tuneLength = 10,
  trControl = trainControl(method = "boot"))

library(MASS)
nnetFit <- train(TrainData, TrainClasses,
  method = "nnet",
  preProcess = "range",
  tuneLength = 2,
  trace = FALSE,
  maxit = 100)

#####
## Regression Example

library(mlbench)
data(BostonHousing)

lmFit <- train(medv ~ . + rm:lstat,
  data = BostonHousing,
  method = "lm")
```

```

library(rpart)
rpartFit <- train(medv ~ .,
                 data = BostonHousing,
                 method = "rpart",
                 tuneLength = 9)

#####
## Example with a custom metric

madSummary <- function (data,
                        lev = NULL,
                        model = NULL) {
  out <- mad(data$obs - data$pred,
            na.rm = TRUE)
  names(out) <- "MAD"
  out
}

robustControl <- trainControl(summaryFunction = madSummary)
marsGrid <- expand.grid(degree = 1, nprune = (1:10) * 2)

earthFit <- train(medv ~ .,
                 data = BostonHousing,
                 method = "earth",
                 tuneGrid = marsGrid,
                 metric = "MAD",
                 maximize = FALSE,
                 trControl = robustControl)

#####
## Parallel Processing Example via multicore package

## library(doMC)
## registerDoMC(2)

## NOTE: don't run models form RWeka when using
### multicore. The session will crash.

## The code for train() does not change:
set.seed(1)
usingMC <- train(medv ~ .,
                data = BostonHousing,
                method = "glmboost")

## or use:
## library(doMPI) or
## library(doParallel) or
## library(doSMP) and so on

## End(Not run)

```

| | |
|--------------|-------------------------------------|
| trainControl | <i>Control parameters for train</i> |
|--------------|-------------------------------------|

Description

Control the computational nuances of the `train` function

Usage

```
trainControl(method = "boot", number = ifelse(grepl("cv", method), 10, 25),
  repeats = ifelse(grepl("cv", method), 1, number), p = 0.75,
  search = "grid", initialWindow = NULL, horizon = 1,
  fixedWindow = TRUE, skip = 0, verboseIter = FALSE, returnData = TRUE,
  returnResamp = "final", savePredictions = FALSE, classProbs = FALSE,
  summaryFunction = defaultSummary, selectionFunction = "best",
  preProcOptions = list(thresh = 0.95, ICAcomp = 3, k = 5, freqCut = 95/5,
  uniqueCut = 10, cutoff = 0.9), sampling = NULL, index = NULL,
  indexOut = NULL, indexFinal = NULL, timingSamps = 0,
  predictionBounds = rep(FALSE, 2), seeds = NA, adaptive = list(min = 5,
  alpha = 0.05, method = "gls", complete = TRUE), trim = FALSE,
  allowParallel = TRUE)
```

Arguments

| | |
|---|---|
| method | The resampling method: "boot", "boot632", "cv", "repeatedcv", "LOOCV", "LGOVCV" (for repeated training/test splits), "none" (only fits one model to the entire training set), "oob" (only for random forest, bagged trees, bagged earth, bagged flexible discriminant analysis, or conditional tree forest models), "adaptive_cv", "adaptive_boot" or "adaptive_LGOVCV" |
| number | Either the number of folds or number of resampling iterations |
| repeats | For repeated k-fold cross-validation only: the number of complete sets of folds to compute |
| p | For leave-group out cross-validation: the training percentage |
| search | Either "grid" or "random", describing how the tuning parameter grid is determined. See details below. |
| initialWindow, horizon, fixedWindow, skip | possible arguments to createTimeSlices |
| verboseIter | A logical for printing a training log. |
| returnData | A logical for saving the data |
| returnResamp | A character string indicating how much of the resampled summary metrics should be saved. Values can be "final", "all" or "none" |

| | |
|-------------------|---|
| savePredictions | an indicator of how much of the hold-out predictions for each resample should be saved. Values can be either "all", "final", or "none". A logical value can also be used that convert to "all" (for true) or "none" (for false). "final" saves the predictions for the optimal tuning parameters. |
| classProbs | a logical; should class probabilities be computed for classification models (along with predicted values) in each resample? |
| summaryFunction | a function to compute performance metrics across resamples. The arguments to the function should be the same as those in defaultSummary . |
| selectionFunction | the function used to select the optimal tuning parameter. This can be a name of the function or the function itself. See best for details and other options. |
| preProcOptions | A list of options to pass to preProcess . The type of pre-processing (e.g. center, scaling etc) is passed in via the preProc option in train . |
| sampling | a single character value describing the type of additional sampling that is conducted after resampling (usually to resolve class imbalances). Values are "none", "down", "up", "smote", or "rose". The latter two values require the DMwR and ROSE packages, respectively. This argument can also be a list to facilitate custom sampling and these details can be found on the caret package website for sampling (link below). |
| index | a list with elements for each resampling iteration. Each list element is a vector of integers corresponding to the rows used for training at that iteration. |
| indexOut | a list (the same length as index) that dictates which data are held-out for each resample (as integers). If NULL, then the unique set of samples not contained in index is used. |
| indexFinal | an optional vector of integers indicating which samples are used to fit the final model after resampling. If NULL, then entire data set is used. |
| timingSamps | the number of training set samples that will be used to measure the time for predicting samples (zero indicates that the prediction time should not be estimated). |
| predictionBounds | a logical or numeric vector of length 2 (regression only). If logical, the predictions can be constrained to be within the limit of the training set outcomes. For example, a value of <code>c(TRUE, FALSE)</code> would only constrain the lower end of predictions. If numeric, specific bounds can be used. For example, if <code>c(10, NA)</code> , values below 10 would be predicted as 10 (with no constraint in the upper side). |
| seeds | an optional set of integers that will be used to set the seed at each resampling iteration. This is useful when the models are run in parallel. A value of NA will stop the seed from being set within the worker processes while a value of NULL will set the seeds using a random set of integers. Alternatively, a list can be used. The list should have B+1 elements where B is the number of resamples, unless method is "boot632" in which case B is the number of resamples plus 1. The first B elements of the list should be vectors of integers of length M where M is the number of models being evaluated. The last element of the list only needs to be a single integer (for the final model). See the Examples section below and the Details section. |

| | |
|---------------|---|
| adaptive | a list used when method is "adaptive_cv", "adaptive_boot" or "adaptive_LGOCV". See Details below. |
| trim | a logical. If TRUE the final model in object\$finalModel may have some components of the object removed so reduce the size of the saved object. The predict method will still work, but some other features of the model may not work. trimming will occur only for models where this feature has been implemented. |
| allowParallel | if a parallel backend is loaded and available, should the function use it? |

Details

When setting the seeds manually, the number of models being evaluated is required. This may not be obvious as `train` does some optimizations for certain models. For example, when tuning over PLS model, the only model that is fit is the one with the largest number of components. So if the model is being tuned over `comp in 1:10`, the only model fit is `ncomp = 10`. However, if the vector of integers used in the seeds arguments is longer than actually needed, no error is thrown.

Using `method = "none"` and specifying more than one model in `train`'s `tuneGrid` or `tuneLength` arguments will result in an error.

Using adaptive resampling when method is either "adaptive_cv", "adaptive_boot" or "adaptive_LGOCV", the full set of resamples is not run for each model. As resampling continues, a futility analysis is conducted and models with a low probability of being optimal are removed. These features are experimental. See Kuhn (2014) for more details. The options for this procedure are:

- `min`: the minimum number of resamples used before models are removed
- `alpha`: the confidence level of the one-sided intervals used to measure futility
- `method`: either generalized least squares (`method = "gls"`) or a Bradley-Terry model (`method = "BT"`)
- `complete`: if a single parameter value is found before the end of resampling, should the full set of resamples be computed for that parameter.)

The option `search = "grid"` uses the default grid search routine. When `search = "random"`, a random search procedure is used (Bergstra and Bengio, 2012). See <http://topepo.github.io/caret/random.html> for details and an example.

The "boot632" method uses the 0.632 estimator presented in Efron (1983), not to be confused with the 0.632+ estimator proposed later by the same author.

Value

An echo of the parameters specified

Author(s)

Max Kuhn

References

- Efron (1983). “Estimating the error rate of a prediction rule: improvement on cross-validation”. *Journal of the American Statistical Association*, 78(382):316-331
- Bergstra and Bengio (2012), “Random Search for Hyper-Parameter Optimization”, *Journal of Machine Learning Research*, 13(Feb):281-305
- Kuhn (2014), “Futility Analysis in the Cross-Validation of Machine Learning Models” <http://arxiv.org/abs/1405.6974>,
- Package website for subsampling: <http://topepo.github.io/caret/sampling.html>

Examples

```
## Not run:

## Do 5 repeats of 10-Fold CV for the iris data. We will fit
## a KNN model that evaluates 12 values of k and set the seed
## at each iteration.

set.seed(123)
seeds <- vector(mode = "list", length = 51)
for(i in 1:50) seeds[[i]] <- sample.int(1000, 22)

## For the last model:
seeds[[51]] <- sample.int(1000, 1)

ctrl <- trainControl(method = "repeatedcv",
                    repeats = 5,
                    seeds = seeds)

set.seed(1)
mod <- train(Species ~ ., data = iris,
            method = "knn",
            tuneLength = 12,
            trControl = ctrl)

ctrl2 <- trainControl(method = "adaptive_cv",
                    repeats = 5,
                    verboseIter = TRUE,
                    seeds = seeds)

set.seed(1)
mod2 <- train(Species ~ ., data = iris,
            method = "knn",
            tuneLength = 12,
            trControl = ctrl2)

## End(Not run)
```

train_model_list *A List of Available Models in train*

Description

These models are included in the package via wrappers for `train`. Custom models can also be created. See the URL below.

AdaBoost Classification Trees (method = 'adaboost')

For classification using package **fastAdaboost** with tuning parameters:

- Number of Trees (nIter, numeric)
- Method (method, character)

AdaBoost.M1 (method = 'AdaBoost.M1')

For classification using packages **adabag** and **plyr** with tuning parameters:

- Number of Trees (mfinal, numeric)
- Max Tree Depth (maxdepth, numeric)
- Coefficient Type (coeflearn, character)

Adaptive Mixture Discriminant Analysis (method = 'amdai')

For classification using package **adaptDA** with tuning parameters:

- Model Type (model, character)

Adaptive-Network-Based Fuzzy Inference System (method = 'ANFIS')

For regression using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Max. Iterations (max.iter, numeric)

Adjacent Categories Probability Model for Ordinal Data (method = 'vglmAdjCat')

For classification using package **VGAM** with tuning parameters:

- Parallel Curves (parallel, logical)
- Link Function (link, character)

Bagged AdaBoost (method = 'AdaBag')

For classification using packages **adabag** and **plyr** with tuning parameters:

- Number of Trees (mfinal, numeric)
- Max Tree Depth (maxdepth, numeric)

Bagged CART (method = 'treebag')

For classification and regression using packages **ipred**, **plyr** and **e1071** with no tuning parameters

Bagged FDA using gCV Pruning (method = 'bagFDAGCV')

For classification using package **earth** with tuning parameters:

- Product Degree (degree, numeric)

Bagged Flexible Discriminant Analysis (method = 'bagFDA')

For classification using packages **earth** and **mda** with tuning parameters:

- Product Degree (degree, numeric)
- Number of Terms (nprune, numeric)

Bagged Logic Regression (method = 'logicBag')

For classification and regression using package **logicFS** with tuning parameters:

- Maximum Number of Leaves (nleaves, numeric)
- Number of Trees (ntrees, numeric)

Bagged MARS (method = 'bagEarth')

For classification and regression using package **earth** with tuning parameters:

- Number of Terms (nprune, numeric)
- Product Degree (degree, numeric)

Bagged MARS using gCV Pruning (method = 'bagEarthGCV')

For classification and regression using package **earth** with tuning parameters:

- Product Degree (degree, numeric)

Bagged Model (method = 'bag')

For classification and regression using package **caret** with tuning parameters:

- Number of Randomly Selected Predictors (vars, numeric)

Bayesian Additive Regression Trees (method = 'bartMachine')

For classification and regression using package **bartMachine** with tuning parameters:

- Number of Trees (num_trees, numeric)
- Prior Boundary (k, numeric)
- Base Terminal Node Hyperparameter (alpha, numeric)
- Power Terminal Node Hyperparameter (beta, numeric)
- Degrees of Freedom (nu, numeric)

Bayesian Generalized Linear Model (method = 'bayesglm')

For classification and regression using package **arm** with no tuning parameters

Bayesian Regularized Neural Networks (method = 'brnn')

For regression using package **brnn** with tuning parameters:

- Number of Neurons (neurons, numeric)

Bayesian Ridge Regression (method = 'bridge')

For regression using package **monomvn** with no tuning parameters

Bayesian Ridge Regression (Model Averaged) (method = 'blassoAveraged')

For regression using package **monomvn** with no tuning parameters

Binary Discriminant Analysis (method = 'binda')

For classification using package **binda** with tuning parameters:

- Shrinkage Intensity (lambda.freqs, numeric)

Boosted Classification Trees (method = 'ada')

For classification using packages **ada** and **plyr** with tuning parameters:

- Number of Trees (iter, numeric)
- Max Tree Depth (maxdepth, numeric)
- Learning Rate (nu, numeric)

Boosted Generalized Additive Model (method = 'gamboost')

For classification and regression using packages **mboost** and **plyr** with tuning parameters:

- Number of Boosting Iterations (mstop, numeric)
- AIC Prune? (prune, character)

Boosted Generalized Linear Model (method = 'glmboost')

For classification and regression using packages **plyr** and **mboost** with tuning parameters:

- Number of Boosting Iterations (mstop, numeric)
- AIC Prune? (prune, character)

Boosted Linear Model (method = 'BstLm')

For classification and regression using packages **bst** and **plyr** with tuning parameters:

- Number of Boosting Iterations (mstop, numeric)
- Shrinkage (nu, numeric)

Boosted Logistic Regression (method = 'LogitBoost')

For classification using package **caTools** with tuning parameters:

- Number of Boosting Iterations (nIter, numeric)

Boosted Smoothing Spline (method = 'bstSm')

For classification and regression using packages **bst** and **plyr** with tuning parameters:

- Number of Boosting Iterations (mstop, numeric)
- Shrinkage (nu, numeric)

Boosted Tree (method = 'blackboost')

For classification and regression using packages **party**, **mboost** and **plyr** with tuning parameters:

- Number of Trees (mstop, numeric)
- Max Tree Depth (maxdepth, numeric)

Boosted Tree (method = 'bstTree')

For classification and regression using packages **bst** and **plyr** with tuning parameters:

- Number of Boosting Iterations (mstop, numeric)
- Max Tree Depth (maxdepth, numeric)
- Shrinkage (nu, numeric)

C4.5-like Trees (method = 'J48')

For classification using package **RWeka** with tuning parameters:

- Confidence Threshold (C, numeric)

C5.0 (method = 'C5.0')

For classification using packages **C50** and **plyr** with tuning parameters:

- Number of Boosting Iterations (trials, numeric)
- Model Type (model, character)
- Winnow (winnow, logical)

CART (method = 'rpart')

For classification and regression using package **rpart** with tuning parameters:

- Complexity Parameter (cp, numeric)

CART (method = 'rpart1SE')

For classification and regression using package **rpart** with no tuning parameters

CART (method = 'rpart2')

For classification and regression using package **rpart** with tuning parameters:

- Max Tree Depth (maxdepth, numeric)

CART or Ordinal Responses (method = 'rpartScore')

For classification using packages **rpartScore** and **plyr** with tuning parameters:

- Complexity Parameter (cp, numeric)
- Split Function (split, character)
- Pruning Measure (prune, character)

Chi-squared Automated Interaction Detection (method = 'chaid')

For classification using package **CHAID** with tuning parameters:

- Merging Threshold (alpha2, numeric)
- Splitting former Merged Threshold (alpha3, numeric)
- Splitting former Merged Threshold (alpha4, numeric)

Conditional Inference Random Forest (method = 'cforest')

For classification and regression using package **party** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Conditional Inference Tree (method = 'ctree')

For classification and regression using package **party** with tuning parameters:

- 1 - P-Value Threshold (mincriterion, numeric)

Conditional Inference Tree (method = 'ctree2')

For classification and regression using package **party** with tuning parameters:

- Max Tree Depth (maxdepth, numeric)
- 1 - P-Value Threshold (mincriterion, numeric)

Continuation Ratio Model for Ordinal Data (method = 'vglmContRatio')

For classification using package **VGAM** with tuning parameters:

- Parallel Curves (parallel, logical)
- Link Function (link, character)

Cost-Sensitive C5.0 (method = 'C5.0Cost')

For classification using packages **C50** and **plyr** with tuning parameters:

- Number of Boosting Iterations (trials, numeric)
- Model Type (model, character)
- Winnow (winnow, logical)
- Cost (cost, numeric)

Cost-Sensitive CART (method = 'rpartCost')

For classification using package **rpart** with tuning parameters:

- Complexity Parameter (cp, numeric)
- Cost (Cost, numeric)

Cubist (method = 'cubist')

For regression using package **Cubist** with tuning parameters:

- Number of Committees (committees, numeric)
- Number of Instances (neighbors, numeric)

Cumulative Probability Model for Ordinal Data (method = 'vglmCumulative')

For classification using package **VGAM** with tuning parameters:

- Parallel Curves (parallel, logical)
- Link Function (link, character)

DeepBoost (method = 'deepboost')

For classification using package **deepboost** with tuning parameters:

- Number of Boosting Iterations (num_iter, numeric)
- Tree Depth (tree_depth, numeric)
- L1 Regularization (beta, numeric)
- Tree Depth Regularization (lambda, numeric)
- Loss (loss_type, character)

Diagonal Discriminant Analysis (method = 'dda')

For classification using package **sparsediscrim** with tuning parameters:

- Model (model, character)
- Shrinkage Type (shrinkage, character)

Distance Weighted Discrimination with Polynomial Kernel (method = 'dwdPoly')

For classification using package **kerndwd** with tuning parameters:

- Regularization Parameter (lambda, numeric)
- q (qval, numeric)
- Polynomial Degree (degree, numeric)
- Scale (scale, numeric)

Distance Weighted Discrimination with Radial Basis Function Kernel (method = 'dwdRadial')

For classification using packages **kernelab** and **kerndwd** with tuning parameters:

- Regularization Parameter (lambda, numeric)
- q (qval, numeric)
- Sigma (sigma, numeric)

Dynamic Evolving Neural-Fuzzy Inference System (method = 'DENFIS')

For regression using package **frbs** with tuning parameters:

- Threshold (Dthr, numeric)
- Max. Iterations (max.iter, numeric)

Elasticnet (method = 'enet')

For regression using package **elasticnet** with tuning parameters:

- Fraction of Full Solution (fraction, numeric)
- Weight Decay (lambda, numeric)

Ensemble Partial Least Squares Regression (method = 'enpls')

For regression using package **enpls** with tuning parameters:

- Max. Number of Components (maxcomp, numeric)

Ensemble Partial Least Squares Regression with Feature Selection (method = 'enpls.fs')

For regression using package **enpls** with tuning parameters:

- Max. Number of Components (maxcomp, numeric)
- Importance Cutoff (threshold, numeric)

Ensembles of Generalized Linear Models (method = 'randomGLM')

For classification and regression using package **randomGLM** with tuning parameters:

- Interaction Order (maxInteractionOrder, numeric)

eXtreme Gradient Boosting (method = 'xgbLinear')

For classification and regression using package **xgboost** with tuning parameters:

- Number of Boosting Iterations (nrounds, numeric)
- L2 Regularization (lambda, numeric)
- L1 Regularization (alpha, numeric)
- Learning Rate (eta, numeric)

eXtreme Gradient Boosting (method = 'xgbTree')

For classification and regression using packages **xgboost** and **plyr** with tuning parameters:

- Number of Boosting Iterations (nrounds, numeric)
- Max Tree Depth (max_depth, numeric)
- Shrinkage (eta, numeric)
- Minimum Loss Reduction (gamma, numeric)
- Subsample Ratio of Columns (colsample_bytree, numeric)
- Minimum Sum of Instance Weight (min_child_weight, numeric)

Extreme Learning Machine (method = 'elm')

For classification and regression using package **elmNN** with tuning parameters:

- Number of Hidden Units (nhid, numeric)
- Activation Function (actfun, character)

Factor-Based Linear Discriminant Analysis (method = 'RFlda')

For classification using package **HiDimDA** with tuning parameters:

- Number of Factors (q, numeric)

Flexible Discriminant Analysis (method = 'fda')

For classification using packages **earth** and **mda** with tuning parameters:

- Product Degree (degree, numeric)
- Number of Terms (nprune, numeric)

Fuzzy Inference Rules by Descent Method (method = 'FIR.DM')

For regression using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Max. Iterations (max.iter, numeric)

Fuzzy Rules Using Chi's Method (method = 'FRBCS.CHI')

For classification using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Membership Function (type.mf, character)

Fuzzy Rules Using Genetic Cooperative-Competitive Learning (method = 'GFS.GCCL')

For classification using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Population Size (popu.size, numeric)
- Max. Generations (max.gen, numeric)

Fuzzy Rules Using Genetic Cooperative-Competitive Learning and Pittsburgh (method = 'FH.GBML')

For classification using package **frbs** with tuning parameters:

- Max. Number of Rules (max.num.rule, numeric)
- Population Size (popu.size, numeric)
- Max. Generations (max.gen, numeric)

Fuzzy Rules Using the Structural Learning Algorithm on Vague Environment (method = 'SLAVE')

For classification using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Max. Iterations (max.iter, numeric)
- Max. Generations (max.gen, numeric)

Fuzzy Rules via MOGUL (method = 'GFS.FR.MOGUL')

For regression using package **frbs** with tuning parameters:

- Max. Generations (max.gen, numeric)
- Max. Iterations (max.iter, numeric)
- Max. Tuning Iterations (max.tune, numeric)

Fuzzy Rules via Thrift (method = 'GFS.THRIFT')

For regression using package **frbs** with tuning parameters:

- Population Size (popu.size, numeric)
- Number of Fuzzy Labels (num.labels, numeric)
- Max. Generations (max.gen, numeric)

Fuzzy Rules with Weight Factor (method = 'FRBCS.W')

For classification using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)

- Membership Function (type.mf, character)

Gaussian Process (method = 'gaussprLinear')

For classification and regression using package **kernelab** with no tuning parameters

Gaussian Process with Polynomial Kernel (method = 'gaussprPoly')

For classification and regression using package **kernelab** with tuning parameters:

- Polynomial Degree (degree, numeric)
- Scale (scale, numeric)

Gaussian Process with Radial Basis Function Kernel (method = 'gaussprRadial')

For classification and regression using package **kernelab** with tuning parameters:

- Sigma (sigma, numeric)

Generalized Additive Model using LOESS (method = 'gamLoess')

For classification and regression using package **gam** with tuning parameters:

- Span (span, numeric)
- Degree (degree, numeric)

Generalized Additive Model using Splines (method = 'bam')

For classification and regression using package **mgcv** with tuning parameters:

- Feature Selection (select, logical)
- Method (method, character)

Generalized Additive Model using Splines (method = 'gam')

For classification and regression using package **mgcv** with tuning parameters:

- Feature Selection (select, logical)
- Method (method, character)

Generalized Additive Model using Splines (method = 'gamSpline')

For classification and regression using package **gam** with tuning parameters:

- Degrees of Freedom (df, numeric)

Generalized Linear Model (method = 'glm')

For classification and regression with no tuning parameters

Generalized Linear Model with Stepwise Feature Selection (method = 'glmStepAIC')

For classification and regression using package **MASS** with no tuning parameters

Generalized Partial Least Squares (method = 'gpls')

For classification using package **gpls** with tuning parameters:

- Number of Components (K.prov, numeric)

Genetic Lateral Tuning and Rule Selection of Linguistic Fuzzy Systems (method = 'GFS.LT.RS')

For regression using package **frbs** with tuning parameters:

- Population Size (popu.size, numeric)
- Number of Fuzzy Labels (num.labels, numeric)
- Max. Generations (max.gen, numeric)

glmnet (method = 'glmnet')

For classification and regression using package **glmnet** with tuning parameters:

- Mixing Percentage (alpha, numeric)
- Regularization Parameter (lambda, numeric)

Greedy Prototype Selection (method = 'protoclass')

For classification using packages **proxy** and **protoclass** with tuning parameters:

- Ball Size (eps, numeric)
- Distance Order (Minkowski, numeric)

Heteroscedastic Discriminant Analysis (method = 'hda')

For classification using package **hda** with tuning parameters:

- Gamma (gamma, numeric)
- Lambda (lambda, numeric)
- Dimension of the Discriminative Subspace (newdim, numeric)

High Dimensional Discriminant Analysis (method = 'hdda')

For classification using package **HDclassif** with tuning parameters:

- Threshold (threshold, character)
- Model Type (model, numeric)

High-Dimensional Regularized Discriminant Analysis (method = 'hdrda')

For classification using package **sparsediscrim** with tuning parameters:

- Gamma (gamma, numeric)
- Lambda (lambda, numeric)
- Shrinkage Type (shrinkage_type, character)

Hybrid Neural Fuzzy Inference System (method = 'HYFIS')

For regression using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Max. Iterations (max.iter, numeric)

Independent Component Regression (method = 'icr')

For regression using package **fastICA** with tuning parameters:

- Number of Components (n.comp, numeric)

k-Nearest Neighbors (method = 'kknn')

For classification and regression using package **kknn** with tuning parameters:

- Max. Number of Neighbors (kmax, numeric)
- Distance (distance, numeric)
- Kernel (kernel, character)

k-Nearest Neighbors (method = 'knn')

For classification and regression with tuning parameters:

- Number of Neighbors (k, numeric)

Knn regression via sklearn.neighbors.KNeighborsRegressor (method = 'pythonKnnReg')

For regression using package **rPython** with tuning parameters:

- Number of Neighbors (n_neighbors, numeric)
- Weight Function (weights, character)
- Algorithm (algorithm, character)
- Leaf Size (leaf_size, numeric)
- Distance Metric (metric, character)
- p (p, numeric)

L2 Regularized Linear Support Vector Machines with Class Weights (method = 'svmLinearWeights2')

For classification using package **LiblineaR** with tuning parameters:

- Cost (cost, numeric)
- Loss Function (Loss, character)
- Class Weight (weight, numeric)

L2 Regularized Support Vector Machine (dual) with Linear Kernel (method = 'svmLinear3')

For classification and regression using package **LiblineaR** with tuning parameters:

- Cost (cost, numeric)
- Loss Function (Loss, character)

Learning Vector Quantization (method = 'lvq')

For classification using package **class** with tuning parameters:

- Codebook Size (size, numeric)
- Number of Prototypes (k, numeric)

Least Angle Regression (method = 'lars')

For regression using package **lars** with tuning parameters:

- Fraction (fraction, numeric)

Least Angle Regression (method = 'lars2')

For regression using package **lars** with tuning parameters:

- Number of Steps (step, numeric)

Least Squares Support Vector Machine (method = 'lssvmLinear')

For classification using package **kernlab** with tuning parameters:

- Regularization Parameter (tau, numeric)

Least Squares Support Vector Machine with Polynomial Kernel (method = 'lssvmPoly')

For classification using package **kernlab** with tuning parameters:

- Polynomial Degree (degree, numeric)
- Scale (scale, numeric)
- Regularization Parameter (tau, numeric)

Least Squares Support Vector Machine with Radial Basis Function Kernel (method = 'lssvmRadial')

For classification using package **kernlab** with tuning parameters:

- Sigma (sigma, numeric)
- Regularization Parameter (tau, numeric)

Linear Discriminant Analysis (method = 'lda')

For classification using package **MASS** with no tuning parameters

Linear Discriminant Analysis (method = 'lda2')

For classification using package **MASS** with tuning parameters:

- Number of Discriminant Functions (dimen, numeric)

Linear Discriminant Analysis with Stepwise Feature Selection (method = 'stepLDA')

For classification using packages **klaR** and **MASS** with tuning parameters:

- Maximum Number of Variables (maxvar, numeric)
- Search Direction (direction, character)

Linear Distance Weighted Discrimination (method = 'dwdLinear')

For classification using package **kerndwd** with tuning parameters:

- Regularization Parameter (lambda, numeric)
- q (qval, numeric)

Linear Regression (method = 'lm')

For regression with tuning parameters:

- intercept (intercept, logical)

Linear Regression with Backwards Selection (method = 'leapBackward')

For regression using package **leaps** with tuning parameters:

- Maximum Number of Predictors (nvmax, numeric)

Linear Regression with Forward Selection (method = 'leapForward')

For regression using package **leaps** with tuning parameters:

- Maximum Number of Predictors (nvmax, numeric)

Linear Regression with Stepwise Selection (method = 'leapSeq')

For regression using package **leaps** with tuning parameters:

- Maximum Number of Predictors (nvmax, numeric)

Linear Regression with Stepwise Selection (method = 'lmStepAIC')

For regression using package **MASS** with no tuning parameters

Linear Support Vector Machines with Class Weights (method = 'svmLinearWeights')

For classification using package **e1071** with tuning parameters:

- Cost (cost, numeric)
- Class Weight (weight, numeric)

Localized Linear Discriminant Analysis (method = 'loclda')

For classification using package **klaR** with tuning parameters:

- Number of Nearest Neighbors (k, numeric)

Logic Regression (method = 'logreg')

For classification and regression using package **LogicReg** with tuning parameters:

- Maximum Number of Leaves (treesize, numeric)
- Number of Trees (ntrees, numeric)

Logistic Model Trees (method = 'LMT')

For classification using package **RWeka** with tuning parameters:

- Number of Iteratons (iter, numeric)

Maximum Uncertainty Linear Discriminant Analysis (method = 'Mlda')

For classification using package **HiDimDA** with no tuning parameters

Mixture Discriminant Analysis (method = 'mda')

For classification using package **mda** with tuning parameters:

- Number of Subclasses Per Class (subclasses, numeric)

Model Averaged Naive Bayes Classifier (method = 'manb')

For classification using package **bnclassify** with tuning parameters:

- Smoothing Parameter (smooth, numeric)
- Prior Probability (prior, numeric)

Model Averaged Neural Network (method = 'avNNet')

For classification and regression using package **nnet** with tuning parameters:

- Number of Hidden Units (size, numeric)
- Weight Decay (decay, numeric)
- Bagging (bag, logical)

Model Rules (method = 'M5Rules')

For regression using package **RWeka** with tuning parameters:

- Pruned (pruned, character)
- Smoothed (smoothed, character)

Model Tree (method = 'M5')

For regression using package **RWeka** with tuning parameters:

- Pruned (pruned, character)
- Smoothed (smoothed, character)
- Rules (rules, character)

Multi-Layer Perceptron (method = 'mlp')

For classification and regression using package **RSNNS** with tuning parameters:

- Number of Hidden Units (size, numeric)

Multi-Layer Perceptron (method = 'mlpWeightDecay')

For classification and regression using package **RSNNS** with tuning parameters:

- Number of Hidden Units (size, numeric)
- Weight Decay (decay, numeric)

Multi-Layer Perceptron, multiple layers (method = 'mlpWeightDecayML')

For classification and regression using package **RSNNS** with tuning parameters:

- Number of Hidden Units layer1 (layer1, numeric)
- Number of Hidden Units layer2 (layer2, numeric)
- Number of Hidden Units layer3 (layer3, numeric)
- Weight Decay (decay, numeric)

Multi-Layer Perceptron, with multiple layers (method = 'mlpML')

For classification and regression using package **RSNNS** with tuning parameters:

- Number of Hidden Units layer1 (layer1, numeric)
- Number of Hidden Units layer2 (layer2, numeric)
- Number of Hidden Units layer3 (layer3, numeric)

Multilayer Perceptron Network by Stochastic Gradient Descent (method = 'mlpSGD')

For regression using package **FCNN4R** with tuning parameters:

- Number of Hidden Units (size, numeric)
- L2 Regularization (l2reg, numeric)
- RMSE Gradient Scaling (lambda, numeric)
- Learning Rate (learn_rate, numeric)
- Momentum (momentum, numeric)
- Decay (gamma, numeric)
- Batch Size (minibatchsz, numeric)
- Number of Models (repeats, numeric)

Multivariate Adaptive Regression Spline (method = 'earth')

For classification and regression using package **earth** with tuning parameters:

- Number of Terms (nprune, numeric)
- Product Degree (degree, numeric)

Multivariate Adaptive Regression Splines (method = 'gcvEarth')

For classification and regression using package **earth** with tuning parameters:

- Product Degree (degree, numeric)

Naive Bayes (method = 'nb')

For classification using package **klaR** with tuning parameters:

- Laplace Correction (fL, numeric)
- Distribution Type (usekernel, logical)
- Bandwidth Adjustment (adjust, numeric)

Naive Bayes Classifier (method = 'nbDiscrete')

For classification using package **bnclassify** with tuning parameters:

- Smoothing Parameter (smooth, numeric)

Naive Bayes Classifier with Attribute Weighting (method = 'awnb')

For classification using package **bnclassify** with tuning parameters:

- Smoothing Parameter (smooth, numeric)

Nearest Shrunken Centroids (method = 'pam')

For classification using package **pamr** with tuning parameters:

- Shrinkage Threshold (threshold, numeric)

Neural Network (method = 'neuralnet')

For regression using package **neuralnet** with tuning parameters:

- Number of Hidden Units in Layer 1 (layer1, numeric)
- Number of Hidden Units in Layer 2 (layer2, numeric)
- Number of Hidden Units in Layer 3 (layer3, numeric)

Neural Network (method = 'nnet')

For classification and regression using package **nnet** with tuning parameters:

- Number of Hidden Units (size, numeric)
- Weight Decay (decay, numeric)

Neural Networks with Feature Extraction (method = 'pcaNNet')

For classification and regression using package **nnet** with tuning parameters:

- Number of Hidden Units (size, numeric)
- Weight Decay (decay, numeric)

Non-Convex Penalized Quantile Regression (method = 'rqnc')

For regression using package **rqPen** with tuning parameters:

- L1 Penalty (lambda, numeric)
- Penalty Type (penalty, character)

Non-Negative Least Squares (method = 'nnls')

For regression using package **nnls** with no tuning parameters

Oblique Random Forest (method = 'ORFlog')

For classification using package **obliqueRF** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Oblique Random Forest (method = 'ORFpls')

For classification using package **obliqueRF** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Oblique Random Forest (method = 'ORFridge')

For classification using package **obliqueRF** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Oblique Random Forest (method = 'ORFsvm')

For classification using package **obliqueRF** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Oblique Trees (method = 'oblique.tree')

For classification using package **oblique.tree** with tuning parameters:

- Oblique Splits (oblique.splits, character)
- Variable Selection Method (variable.selection, character)

Optimal Weighted Nearest Neighbor Classifier (method = 'ownn')

For classification using package **snn** with tuning parameters:

- Number of Neighbors (K, numeric)

Ordered Logistic or Probit Regression (method = 'polr')

For classification using package **MASS** with tuning parameters:

- parameter (method, character)

Parallel Random Forest (method = 'parRF')

For classification and regression using packages **e1071**, **randomForest** and **foreach** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

partDSA (method = 'partDSA')

For classification and regression using package **partDSA** with tuning parameters:

- Number of Terminal Partitions (cut.off.growth, numeric)
- Minimum Percent Difference (MPD, numeric)

Partial Least Squares (method = 'kernelpls')

For classification and regression using package **pls** with tuning parameters:

- Number of Components (ncomp, numeric)

Partial Least Squares (method = 'pls')

For classification and regression using package **pls** with tuning parameters:

- Number of Components (ncomp, numeric)

Partial Least Squares (method = 'simpls')

For classification and regression using package **pls** with tuning parameters:

- Number of Components (ncomp, numeric)

Partial Least Squares (method = 'widekernelpls')

For classification and regression using package **pls** with tuning parameters:

- Number of Components (ncomp, numeric)

Partial Least Squares Generalized Linear Models (method = 'plsRglm')

For classification and regression using package **plsRglm** with tuning parameters:

- Number of PLS Components (nt, numeric)
- p-Value threshold (alpha.pvals.expli, numeric)

Penalized Discriminant Analysis (method = 'pda')

For classification using package **mda** with tuning parameters:

- Shrinkage Penalty Coefficient (lambda, numeric)

Penalized Discriminant Analysis (method = 'pda2')

For classification using package **mda** with tuning parameters:

- Degrees of Freedom (df, numeric)

Penalized Linear Discriminant Analysis (method = 'PenalizedLDA')

For classification using packages **penalizedLDA** and **plyr** with tuning parameters:

- L1 Penalty (lambda, numeric)
- Number of Discriminant Functions (K, numeric)

Penalized Linear Regression (method = 'penalized')

For regression using package **penalized** with tuning parameters:

- L1 Penalty (lambda1, numeric)
- L2 Penalty (lambda2, numeric)

Penalized Logistic Regression (method = 'plr')

For classification using package **stepPlr** with tuning parameters:

- L2 Penalty (lambda, numeric)
- Complexity Parameter (cp, character)

Penalized Multinomial Regression (method = 'multinom')

For classification using package **nnet** with tuning parameters:

- Weight Decay (decay, numeric)

Penalized Ordinal Regression (method = 'ordinalNet')

For classification and regression using packages **ordinalNet** and **plyr** with tuning parameters:

- Mixing Percentage (alpha, numeric)
- Selection Criterion (criteria, character)
- Link Function (link, character)

Polynomial Kernel Regularized Least Squares (method = 'krIsPoly')

For regression using package **KRLS** with tuning parameters:

- Regularization Parameter (lambda, numeric)
- Polynomial Degree (degree, numeric)

Principal Component Analysis (method = 'pca')

For regression using package **pca** with tuning parameters:

- Number of Components (ncomp, numeric)

Projection Pursuit Regression (method = 'ppr')

For regression with tuning parameters:

- Number of Terms (nterms, numeric)

Quadratic Discriminant Analysis (method = 'qda')

For classification using package **MASS** with no tuning parameters

Quadratic Discriminant Analysis with Stepwise Feature Selection (method = 'stepQDA')

For classification using packages **klaR** and **MASS** with tuning parameters:

- Maximum Number of Variables (maxvar, numeric)
- Search Direction (direction, character)

Quantile Random Forest (method = 'qrf')

For regression using package **quantregForest** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Quantile Regression Neural Network (method = 'qrnn')

For regression using package **qrnn** with tuning parameters:

- Number of Hidden Units (n.hidden, numeric)
- Weight Decay (penalty, numeric)
- Bagged Models? (bag, logical)

Quantile Regression with LASSO penalty (method = 'rqlasso')

For regression using package **rqPen** with tuning parameters:

- L1 Penalty (lambda, numeric)

Radial Basis Function Kernel Regularized Least Squares (method = 'krlsRadial')

For regression using packages **KRLS** and **kernlab** with tuning parameters:

- Regularization Parameter (lambda, numeric)
- Sigma (sigma, numeric)

Radial Basis Function Network (method = 'rbf')

For classification and regression using package **RSNNS** with tuning parameters:

- Number of Hidden Units (size, numeric)

Radial Basis Function Network (method = 'rbfDDA')

For classification and regression using package **RSNNS** with tuning parameters:

- Activation Limit for Conflicting Classes (negativeThreshold, numeric)

Random Ferns (method = 'rFerns')

For classification using package **rFerns** with tuning parameters:

- Fern Depth (depth, numeric)

Random Forest (method = 'ranger')

For classification and regression using packages **e1071** and **ranger** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Random Forest (method = 'Rborist')

For classification and regression using package **Rborist** with tuning parameters:

- Number of Randomly Selected Predictors (predFixed, numeric)

Random Forest (method = 'rf')

For classification and regression using package **randomForest** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Random Forest by Randomization (method = 'extraTrees')

For classification and regression using package **extraTrees** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)
- Number of Random Cuts (numRandomCuts, numeric)

Random Forest Rule-Based Model (method = 'rfRules')

For classification and regression using packages **randomForest**, **inTrees** and **plyr** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)
- Maximum Rule Depth (maxdepth, numeric)

Random Forest with Additional Feature Selection (method = 'Boruta')

For classification and regression using packages **Boruta** and **randomForest** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

Regularized Discriminant Analysis (method = 'rda')

For classification using package **klaR** with tuning parameters:

- Gamma (gamma, numeric)
- Lambda (lambda, numeric)

Regularized Linear Discriminant Analysis (method = 'rlda')

For classification using package **sparsediscrim** with tuning parameters:

- Regularization Method (estimator, character)

Regularized Random Forest (method = 'RRF')

For classification and regression using packages **randomForest** and **RRF** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)
- Regularization Value (coefReg, numeric)
- Importance Coefficient (coefImp, numeric)

Regularized Random Forest (method = 'RRFglobal')

For classification and regression using package **RRF** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)
- Regularization Value (coefReg, numeric)

Relaxed Lasso (method = 'relaxo')

For regression using packages **relaxo** and **plyr** with tuning parameters:

- Penalty Parameter (lambda, numeric)
- Relaxation Parameter (phi, numeric)

Relevance Vector Machines with Linear Kernel (method = 'rvmLinear')

For regression using package **kernelab** with no tuning parameters

Relevance Vector Machines with Polynomial Kernel (method = 'rvmPoly')

For regression using package **kernelab** with tuning parameters:

- Scale (scale, numeric)
- Polynomial Degree (degree, numeric)

Relevance Vector Machines with Radial Basis Function Kernel (method = 'rvmRadial')

For regression using package **kernelab** with tuning parameters:

- Sigma (sigma, numeric)

Ridge Regression (method = 'ridge')

For regression using package **elasticnet** with tuning parameters:

- Weight Decay (lambda, numeric)

Ridge Regression with Variable Selection (method = 'foba')

For regression using package **foba** with tuning parameters:

- Number of Variables Retained (k, numeric)
- L2 Penalty (lambda, numeric)

Robust Linear Discriminant Analysis (method = 'Linda')

For classification using package **rrcov** with no tuning parameters

Robust Linear Model (method = 'rlm')

For regression using package **MASS** with tuning parameters:

- intercept (intercept, logical)
- psi (psi, character)

Robust Mixture Discriminant Analysis (method = 'rmda')

For classification using package **robustDA** with tuning parameters:

- Number of Subclasses Per Class (K, numeric)
- Model (model, character)

Robust Quadratic Discriminant Analysis (method = 'QdaCov')

For classification using package **rrcov** with no tuning parameters

Robust Regularized Linear Discriminant Analysis (method = 'rrlda')

For classification using package **rrlda** with tuning parameters:

- Penalty Parameter (lambda, numeric)
- Robustness Parameter (hp, numeric)
- Penalty Type (penalty, character)

Robust SIMCA (method = 'RSimca')

For classification using package **rrcovHD** with no tuning parameters

ROC-Based Classifier (method = 'rocc')

For classification using package **rocc** with tuning parameters:

- Number of Variables Retained (xgenes, numeric)

Rotation Forest (method = 'rotationForest')

For classification using package **rotationForest** with tuning parameters:

- Number of Variable Subsets (K, numeric)
- Ensemble Size (L, numeric)

Rotation Forest (method = 'rotationForestCp')

For classification using packages **rpart**, **plyr** and **rotationForest** with tuning parameters:

- Number of Variable Subsets (K, numeric)
- Ensemble Size (L, numeric)
- Complexity Parameter (cp, numeric)

Rule-Based Classifier (method = 'JRip')

For classification using package **RWeka** with tuning parameters:

- Number of Optimizations (NumOpt, numeric)

Rule-Based Classifier (method = 'PART')

For classification using package **RWeka** with tuning parameters:

- Confidence Threshold (threshold, numeric)
- Confidence Threshold (pruned, character)

Self-Organizing Map (method = 'bdk')

For classification and regression using package **kohonen** with tuning parameters:

- Row (xdim, numeric)
- Columns (ydim, numeric)
- X Weight (xweight, numeric)
- Topology (topo, character)

Self-Organizing Maps (method = 'xyf')

For classification and regression using package **kohonen** with tuning parameters:

- Row (xdim, numeric)
- Columns (ydim, numeric)
- X Weight (xweight, numeric)
- Topology (topo, character)

Semi-Naive Structure Learner Wrapper (method = 'nbSearch')

For classification using package **bnclassify** with tuning parameters:

- Number of Folds (k, numeric)
- Minimum Absolute Improvement (epsilon, numeric)
- Smoothing Parameter (smooth, numeric)
- Final Smoothing Parameter (final_smooth, numeric)
- Search Direction (direction, character)

Shrinkage Discriminant Analysis (method = 'sda')

For classification using package **sda** with tuning parameters:

- Diagonalize (diagonal, logical)
- shrinkage (lambda, numeric)

SIMCA (method = 'CSimca')

For classification using package **rrcovHD** with no tuning parameters

Simplified TSK Fuzzy Rules (method = 'FS.HGD')

For regression using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Max. Iterations (max.iter, numeric)

Single C5.0 Ruleset (method = 'C5.0Rules')

For classification using package **C50** with no tuning parameters

Single C5.0 Tree (method = 'C5.0Tree')

For classification using package **C50** with no tuning parameters

Single Rule Classification (method = 'OneR')

For classification using package **RWeka** with no tuning parameters

Sparse Distance Weighted Discrimination (method = 'sdwd')

For classification using package **sdwd** with tuning parameters:

- L1 Penalty (lambda, numeric)
- L2 Penalty (lambda2, numeric)

Sparse Linear Discriminant Analysis (method = 'sparseLDA')

For classification using package **sparseLDA** with tuning parameters:

- Number of Predictors (NumVars, numeric)
- Lambda (lambda, numeric)

Sparse Mixture Discriminant Analysis (method = 'smda')

For classification using package **sparseLDA** with tuning parameters:

- Number of Predictors (NumVars, numeric)
- Lambda (lambda, numeric)
- Number of Subclasses (R, numeric)

Sparse Partial Least Squares (method = 'splS')

For classification and regression using package **spls** with tuning parameters:

- Number of Components (K, numeric)
- Threshold (eta, numeric)
- Kappa (kappa, numeric)

Spike and Slab Regression (method = 'spikeslab')

For regression using packages **spikeslab** and **plyr** with tuning parameters:

- Variables Retained (vars, numeric)

Stabilized Linear Discriminant Analysis (method = 'slda')

For classification using package **ipred** with no tuning parameters

Stabilized Nearest Neighbor Classifier (method = 'snn')

For classification using package **snn** with tuning parameters:

- Stabilization Parameter (lambda, numeric)

Stacked AutoEncoder Deep Neural Network (method = 'dnn')

For classification and regression using package **deepnet** with tuning parameters:

- Hidden Layer 1 (layer1, numeric)
- Hidden Layer 2 (layer2, numeric)
- Hidden Layer 3 (layer3, numeric)
- Hidden Dropouts (hidden_dropout, numeric)
- Visible Dropout (visible_dropout, numeric)

Stepwise Diagonal Linear Discriminant Analysis (method = 'sddaLDA')

For classification using package **SDDA** with no tuning parameters

Stepwise Diagonal Quadratic Discriminant Analysis (method = 'sddaQDA')

For classification using package **SDDA** with no tuning parameters

Stochastic Gradient Boosting (method = 'gbm')

For classification and regression using packages **gbm** and **plyr** with tuning parameters:

- Number of Boosting Iterations (n.trees, numeric)

- Max Tree Depth (interaction.depth, numeric)
- Shrinkage (shrinkage, numeric)
- Min. Terminal Node Size (n.minobsinnode, numeric)

Subtractive Clustering and Fuzzy c-Means Rules (method = 'SBC')

For regression using package **frbs** with tuning parameters:

- Radius (r.a, numeric)
- Upper Threshold (eps.high, numeric)
- Lower Threshold (eps.low, numeric)

Supervised Principal Component Analysis (method = 'superpc')

For regression using package **superpc** with tuning parameters:

- Threshold (threshold, numeric)
- Number of Components (n.components, numeric)

Support Vector Machines with Boundrange String Kernel (method = 'svmBoundrangeString')

For classification and regression using package **kernelab** with tuning parameters:

- length (length, numeric)
- Cost (C, numeric)

Support Vector Machines with Class Weights (method = 'svmRadialWeights')

For classification using package **kernelab** with tuning parameters:

- Sigma (sigma, numeric)
- Cost (C, numeric)
- Weight (Weight, numeric)

Support Vector Machines with Exponential String Kernel (method = 'svmExpoString')

For classification and regression using package **kernelab** with tuning parameters:

- lambda (lambda, numeric)
- Cost (C, numeric)

Support Vector Machines with Linear Kernel (method = 'svmLinear')

For classification and regression using package **kernelab** with tuning parameters:

- Cost (C, numeric)

Support Vector Machines with Linear Kernel (method = 'svmLinear2')

For classification and regression using package **e1071** with tuning parameters:

- Cost (cost, numeric)

Support Vector Machines with Polynomial Kernel (method = 'svmPoly')

For classification and regression using package **kernelab** with tuning parameters:

- Polynomial Degree (degree, numeric)
- Scale (scale, numeric)
- Cost (C, numeric)

Support Vector Machines with Radial Basis Function Kernel (method = 'svmRadial')

For classification and regression using package **kernelab** with tuning parameters:

- Sigma (sigma, numeric)
- Cost (C, numeric)

Support Vector Machines with Radial Basis Function Kernel (method = 'svmRadialCost')

For classification and regression using package **kernelab** with tuning parameters:

- Cost (C, numeric)

Support Vector Machines with Radial Basis Function Kernel (method = 'svmRadialSigma')

For classification and regression using package **kernelab** with tuning parameters:

- Sigma (sigma, numeric)
- Cost (C, numeric)

Support Vector Machines with Spectrum String Kernel (method = 'svmSpectrumString')

For classification and regression using package **kernelab** with tuning parameters:

- length (length, numeric)
- Cost (C, numeric)

The Bayesian lasso (method = 'blasso')

For regression using package **monomvn** with tuning parameters:

- Sparsity Threshold (sparsity, numeric)

The lasso (method = 'lasso')

For regression using package **elasticnet** with tuning parameters:

- Fraction of Full Solution (fraction, numeric)

Tree Augmented Naive Bayes Classifier (method = 'tan')

For classification using package **bnclassify** with tuning parameters:

- Score Function (score, character)
- Smoothing Parameter (smooth, numeric)

Tree Augmented Naive Bayes Classifier Structure Learner Wrapper (method = 'tanSearch')

For classification using package **bnclassify** with tuning parameters:

- Number of Folds (k, numeric)
- Minimum Absolute Improvement (epsilon, numeric)
- Smoothing Parameter (smooth, numeric)

- Final Smoothing Parameter (final_smooth, numeric)
- Super-Parent (sp, logical)

Tree Augmented Naive Bayes Classifier with Attribute Weighting (method = 'awtan')

For classification using package **bnclassify** with tuning parameters:

- Score Function (score, character)
- Smoothing Parameter (smooth, numeric)

Tree Models from Genetic Algorithms (method = 'evtree')

For classification and regression using package **evtree** with tuning parameters:

- Complexity Parameter (alpha, numeric)

Tree-Based Ensembles (method = 'nodeHarvest')

For classification and regression using package **nodeHarvest** with tuning parameters:

- Maximum Interaction Depth (maxinter, numeric)
- Prediction Mode (mode, character)

Variational Bayesian Multinomial Probit Regression (method = 'vbmpRadial')

For classification using package **vbmp** with tuning parameters:

- Theta Estimated (estimateTheta, character)

Wang and Mendel Fuzzy Rules (method = 'WM')

For regression using package **frbs** with tuning parameters:

- Number of Fuzzy Terms (num.labels, numeric)
- Membership Function (type.mf, character)

Weighted Subspace Random Forest (method = 'wsrf')

For classification using package **wsrf** with tuning parameters:

- Number of Randomly Selected Predictors (mtry, numeric)

References

“Using your own model in `train`” (http://caret.r-forge.r-project.org/custom_models.html)

`update.safs`*Update or Re-fit a SA or GA Model*

Description

update allows a user to over-ride the search iteration selection process.

Based on the results of plotting a [gafs](#) or [safs](#) object, these functions can be used to supersede the number of iterations determined analytically from the resamples.

Any values of ... originally passed to [gafs](#) or [safs](#) are automatically passed on to the updated model (i.e. they do not need to be supplied again to update).

Usage

```
## S3 method for class 'safs'  
update(object, iter, x, y, ...)
```

Arguments

| | |
|---------------------|---|
| <code>object</code> | An object produced by gafs or safs |
| <code>iter</code> | a single numeric integer |
| <code>x, y</code> | the original training data used in the call to gafs or safs |
| <code>...</code> | not currently used |

Value

an object of class [gafs](#) or [safs](#)

Author(s)

Max Kuhn

See Also

[gafs](#), [safs](#)

Examples

```
## Not run:  
set.seed(1)  
train_data <- twoClassSim(100, noiseVars = 10)  
test_data <- twoClassSim(10, noiseVars = 10)  
  
## A short example  
ctrl <- safsControl(functions = rfSA,  
                    method = "cv",  
                    number = 3)
```

```

rf_search <- safes(x = train_data[, -ncol(train_data)],
                 y = train_data$Class,
                 iters = 3,
                 safesControl = ctrl)

rf_search2 <- update(rf_search,
                   iter = 1,
                   x = train_data[, -ncol(train_data)],
                   y = train_data$Class)

rf_search2

## End(Not run)

```

update.train

Update or Re-fit a Model

Description

update allows a user to over-ride the tuning parameter selection process by specifying a set of tuning parameters or to update the model object to the latest version of this package.

Usage

```

## S3 method for class 'train'
update(object, param = NULL, ...)

```

Arguments

| | |
|--------|---|
| object | an object of class <code>train</code> |
| param | a data frame or named list of all tuning parameters |
| ... | not currently used |

Details

If the model object was created with version 5.17-7 or earlier, the underlying package structure was different. To make old `train` objects consistent with the new structure, use `param = NULL` to get the same object back with updates.

To update the model parameters, the training data must be stored in the model object (see the option `returnData` in `trainControl`). Also, all tuning parameters must be specified in the `param` slot. All other options are held constant, including the original pre-processing (if any), options passed in using `code...` and so on. When printing, the verbiage "The tuning parameter was set manually." is used to describe how the tuning parameters were created.

Value

a new `train` object

Author(s)

Max Kuhn

See Also[train](#), [trainControl](#)**Examples**

```
## Not run:
data(iris)
TrainData <- iris[,1:4]
TrainClasses <- iris[,5]

knnFit1 <- train(TrainData, TrainClasses,
               method = "knn",
               preProcess = c("center", "scale"),
               tuneLength = 10,
               trControl = trainControl(method = "cv"))

update(knnFit1, list(.k = 3))

## End(Not run)
```

`varImp`*Calculation of variable importance for regression and classification models*

Description

A generic method for calculating variable importance for objects produced by `train` and method specific methods

Usage

```
varImp(object, ...)
```

S3 method for class 'bagEarth'

```
varImp(object, ...)
```

S3 method for class 'bagFDA'

```
varImp(object, ...)
```

S3 method for class 'C5.0'

```
varImp(object, ...)
```

S3 method for class 'cubist'

```
varImp(object, weights = c(0.5, 0.5), ...)  
  
## S3 method for class 'dsa'  
varImp(object, cuts = NULL, ...)  
  
## S3 method for class 'glm'  
varImp(object, ...)  
  
## S3 method for class 'glmnet'  
varImp(object, lambda = NULL, ...)  
  
## S3 method for class 'JRip'  
varImp(object, ...)  
  
## S3 method for class 'multinom'  
varImp(object, ...)  
  
## S3 method for class 'nnet'  
varImp(object, ...)  
  
## S3 method for class 'PART'  
varImp(object, ...)  
  
## S3 method for class 'RRF'  
varImp(object, ...)  
  
## S3 method for class 'rpart'  
varImp(object, surrogates = FALSE, competes = TRUE, ...)  
  
## S3 method for class 'randomForest'  
varImp(object, ...)  
  
## S3 method for class 'gbm'  
varImp(object, numTrees = NULL, ...)  
  
## S3 method for class 'classbagg'  
varImp(object, ...)  
  
## S3 method for class 'regbagg'  
varImp(object, ...)  
  
## S3 method for class 'pamrtrained'  
varImp(object, threshold, data, ...)  
  
## S3 method for class 'lm'  
varImp(object, ...)  
  
## S3 method for class 'mvr'
```

```

varImp(object, estimate = NULL, ...)

## S3 method for class 'earth'
varImp(object, value = "gcv", ...)

## S3 method for class 'RandomForest'
varImp(object, ...)

## S3 method for class 'plsda'
varImp(object, ...)

## S3 method for class 'fda'
varImp(object, value = "gcv", ...)

## S3 method for class 'gam'
varImp(object, ...)

## S3 method for class 'train'
varImp(object, useModel = TRUE, nonpara = TRUE,
       scale = TRUE, ...)

## S3 method for class 'train'
varImp(object, useModel = TRUE, nonpara = TRUE,
       scale = TRUE, ...)

```

Arguments

| | |
|------------|--|
| object | an object corresponding to a fitted model |
| weights | a numeric vector of length two that weighs the usage of variables in the rule conditions and the usage in the linear models (see details below). |
| cuts | the number of rule sets to use in the model (for par tDSA only) |
| lambda | a single value of the penalty parameter |
| surrogates | should surrogate splits contribute to the importance calculation? |
| competes | should competing splits contribute to the importance calculation? |
| numTrees | the number of iterations (trees) to use in a boosted tree model |
| threshold | the shrinkage threshold (pamr models only) |
| data | the training set predictors (pamr models only) |
| estimate | which estimate of performance should be used? See mvrVal |
| value | the statistic that will be used to calculate importance: either gcv, nsubsets, or rss |
| useModel | use a model based technique for measuring variable importance? This is only used for some models (lm, pls, rf, rpart, gbm, pam and mars) |
| nonpara | should nonparametric methods be used to assess the relationship between the features and response (only used with useModel = FALSE and only passed to filterVarImp). |

scale should the importance values be scaled to 0 and 100?
 ... parameters to pass to the specific varImp methods

Details

For models that do not have corresponding varImp methods, see `filerVarImp`.

Otherwise:

Linear Models: the absolute value of the t–statistic for each model parameter is used.

`glmboost` and `glmnet`: the absolute value of the coefficients corresponding the the tuned model are used.

Random Forest: `varImp.randomForest` and `varImp.RandomForest` are wrappers around the importance functions from the **randomForest** and **party** packages, respectively.

Partial Least Squares: the variable importance measure here is based on weighted sums of the absolute regression coefficients. The weights are a function of the reduction of the sums of squares across the number of PLS components and are computed separately for each outcome. Therefore, the contribution of the coefficients are weighted proportionally to the reduction in the sums of squares.

Recursive Partitioning: The reduction in the loss function (e.g. mean squared error) attributed to each variable at each split is tabulated and the sum is returned. Also, since there may be candidate variables that are important but are not used in a split, the top competing variables are also tabulated at each split. This can be turned off using the `maxcompete` argument in `rpart.control`. This method does not currently provide class–specific measures of importance when the response is a factor.

Bagged Trees: The same methodology as a single tree is applied to all bootstrapped trees and the total importance is returned

Boosted Trees: `varImp.gbm` is a wrapper around the function from that package (see the **gbm** package vignette)

Multivariate Adaptive Regression Splines: MARS models include a backwards elimination feature selection routine that looks at reductions in the generalized cross-validation (GCV) estimate of error. The `varImp` function tracks the changes in model statistics, such as the GCV, for each predictor and accumulates the reduction in the statistic when each predictor’s feature is added to the model. This total reduction is used as the variable importance measure. If a predictor was never used in any of the MARS basis functions in the final model (after pruning), it has an importance value of zero. Prior to June 2008, the package used an internal function for these calculations. Currently, the `varImp` is a wrapper to the `evimp` function in the `earth` package. There are three statistics that can be used to estimate variable importance in MARS models. Using `varImp(object, value = "gcv")` tracks the reduction in the generalized cross-validation statistic as terms are added. However, there are some cases when terms are retained in the model that result in an increase in GCV. Negative variable importance values for MARS are set to zero. Alternatively, using `varImp(object, value = "rss")` monitors the change in the residual sums of squares (RSS) as terms are added, which will never be negative. Also, the option `varImp(object, value = "nsubsets")`, which counts the number of subsets where the variable is used (in the final, pruned model).

Nearest shrunken centroids: The difference between the class centroids and the overall centroid is used to measure the variable influence (see `pamr.predict`). The larger the difference between the

class centroid and the overall center of the data, the larger the separation between the classes. The training set predictions must be supplied when an object of class `pamr` trained is given to `varImp`.

Cubist: The Cubist output contains variable usage statistics. It gives the percentage of times where each variable was used in a condition and/or a linear model. Note that this output will probably be inconsistent with the rules shown in the output from `summary.cubist`. At each split of the tree, Cubist saves a linear model (after feature selection) that is allowed to have terms for each variable used in the current split or any split above it. Quinlan (1992) discusses a smoothing algorithm where each model prediction is a linear combination of the parent and child model along the tree. As such, the final prediction is a function of all the linear models from the initial node to the terminal node. The percentages shown in the Cubist output reflects all the models involved in prediction (as opposed to the terminal models shown in the output). The variable importance used here is a linear combination of the usage in the rule conditions and the model.

PART and JRip: For these rule-based models, the importance for a predictor is simply the number of rules that involve the predictor.

C5.0: C5.0 measures predictor importance by determining the percentage of training set samples that fall into all the terminal nodes after the split. For example, the predictor in the first split automatically has an importance measurement of 100 percent since all samples are affected by this split. Other predictors may be used frequently in splits, but if the terminal nodes cover only a handful of training set samples, the importance scores may be close to zero. The same strategy is applied to rule-based models and boosted versions of the model. The underlying function can also return the number of times each predictor was involved in a split by using the option `metric = "usage"`.

Neural Networks: The method used here is based on Gevrey et al (2003), which uses combinations of the absolute values of the weights. For classification models, the class-specific importances will be the same.

Recursive Feature Elimination: Variable importance is computed using the ranking method used for feature selection. For the final subset size, the importances for the models across all resamples are averaged to compute an overall value.

Feature Selection via Univariate Filters, the percentage of resamples that a predictor was selected is determined. In other words, an importance of 0.50 means that the predictor survived the filter in half of the resamples.

Value

A data frame with class `c("varImp.train", "data.frame")` for `varImp.train` or a matrix for other models.

Author(s)

Max Kuhn

References

Gevrey, M., Dimopoulos, I., & Lek, S. (2003). Review and comparison of methods to study the contribution of variables in artificial neural network models. *Ecological Modelling*, 160(3), 249-264.

Quinlan, J. (1992). Learning with continuous classes. *Proceedings of the 5th Australian Joint Conference On Artificial Intelligence*, 343-348.

`varImp.gafs`*Variable importances for GAs and SAs*

Description

Variable importance scores for [safs](#) and [gafs](#) objects.

Usage

```
## S3 method for class 'gafs'  
varImp(object, metric = object$control$metric["external"],  
        maximize = object$control$maximize["external"], ...)
```

Arguments

| | |
|-----------------------|--|
| <code>object</code> | an safs or gafs object |
| <code>metric</code> | a metric to compute importance (see Details below) |
| <code>maximize</code> | are larger values of the metric better? |
| <code>...</code> | not currently uses |

Details

A crude measure of importance is computed for these two search procedures. At the end of a search process, the difference in the fitness values is computed for models with and without each feature (based on the search history). If a predictor has at least two subsets that include and did not include the predictor, a t-statistic is computed (otherwise a value of NA is assigned to the predictor).

This computation is done separately for each resample and the t-statistics are averaged (NA values are ignored) and this average is reported as the importance. If the fitness value should be minimized, the negative value of the t-statistic is used in the average.

As such, the importance score reflects the standardized increase in fitness that occurs when the predictor is included in the subset. Values near zero (or negative) indicate that the predictor may not be important to the model.

Value

a data frame where the rownames are the predictor names and the column is the average t-statistic

Author(s)

Max Kuhn

See Also

[safs](#), [gafs](#)

| | |
|---------|--|
| var_seq | <i>Sequences of Variables for Tuning</i> |
|---------|--|

Description

This function generates a sequence of `mtry` values for random forests.

Usage

```
var_seq(p, classification = FALSE, len = 3)
```

Arguments

| | |
|-----------------------------|---|
| <code>p</code> | The number of predictors |
| <code>classification</code> | Is the outcome a factor (<code>classification = TRUE</code> or numeric?) |
| <code>len</code> | The number of <code>mtry</code> values to generate. |

Details

If the number of predictors is less than 500, a simple sequence of values of length `len` is generated between 2 and `p`. For larger numbers of predictors, the sequence is created using \log_2 steps.

If `len = 1`, the defaults from the `randomForest` package are used.

Value

a numeric vector

Author(s)

Max Kuhn

Examples

```
var_seq(p = 100, len = 10)
var_seq(p = 600, len = 10)
```

Description

Lattice functions for visualizing resampling results across models

Usage

```
## S3 method for class 'resamples'
xyplot(x, data = NULL, what = "scatter",
       models = NULL, metric = x$metric[1], units = "min", ...)

## S3 method for class 'resamples'
parallelplot(x, data = NULL, models = x$models,
            metric = x$metric[1], ...)

## S3 method for class 'resamples'
splom(x, data = NULL, variables = "models",
      models = x$models, metric = NULL, panelRange = NULL, ...)

## S3 method for class 'resamples'
densityplot(x, data = NULL, models = x$models,
           metric = x$metric, ...)

## S3 method for class 'resamples'
bwplot(x, data = NULL, models = x$models,
      metric = x$metric, ...)

## S3 method for class 'resamples'
dotplot(x, data = NULL, models = x$models,
      metric = x$metric, conf.level = 0.95, ...)
```

Arguments

| | |
|--------|--|
| x | an object generated by resamples |
| data | Not used |
| what | for xyplot, the type of plot. Valid options are: "scatter" (for a plot of the resampled results between two models), "BlandAltman" (a Bland-Altman, aka MA plot between two models), "tTime" (for the total time to run train versus the metric), "mTime" (for the time to build the final model) or "pTime" (the time to predict samples - see the timingSamps options in trainControl , rfeControl , or sbfControl) |
| models | a character string for which models to plot. Note: xyplot requires one or two models whereas the other methods can plot more than two. |

| | |
|-------------------------|---|
| <code>metric</code> | a character string for which metrics to use as conditioning variables in the plot. <code>splom</code> requires exactly one metric when <code>variables = "models"</code> and at least two when <code>variables = "metrics"</code> . |
| <code>units</code> | either "sec", "min" or "hour"; which what is either "tTime", "mTime" or "pTime", how should the timings be scaled? |
| <code>variables</code> | either "models" or "metrics"; which variable should be treated as the scatter plot variables? |
| <code>panelRange</code> | a common range for the panels. If NULL, the panel ranges are derived from the values across all the models |
| <code>conf.level</code> | the confidence level for intervals about the mean (obtained using <code>t.test</code>) |
| <code>...</code> | further arguments to pass to either <code>histogram</code> , <code>densityplot</code> , <code>xyplot</code> , <code>dotplot</code> or <code>splom</code> |

Details

The ideas and methods here are based on Hothorn et al. (2005) and Eugster et al. (2008).

`dotplot` plots the average performance value (with two-sided confidence limits) for each model and metric.

`densityplot` and `bwplot` display univariate visualizations of the resampling distributions while `splom` shows the pair-wise relationships.

Value

a lattice object

Author(s)

Max Kuhn

References

Hothorn et al. The design and analysis of benchmark experiments. *Journal of Computational and Graphical Statistics* (2005) vol. 14 (3) pp. 675-699

Eugster et al. Exploratory and inferential analysis of benchmark experiments. *Ludwigs-Maximilians-Universitat Munchen, Department of Statistics, Tech. Rep* (2008) vol. 30

See Also

[resamples](#), [dotplot](#), [bwplot](#), [densityplot](#), [xyplot](#), [splom](#)

Examples

```
## Not run:
#load(url("http://topepo.github.io/caret/exampleModels.RData"))

resamps <- resamples(list(CART = rpartFit,
                          CondInfTree = ctreeFit,
```

```
                                MARS = earthFit))

dotplot(resamps,
        scales =list(x = list(relation = "free")),
        between = list(x = 2))

bwplot(resamps,
        metric = "RMSE")

densityplot(resamps,
            auto.key = list(columns = 3),
            pch = "|")

xyplot(resamps,
        models = c("CART", "MARS"),
        metric = "RMSE")

splom(resamps, metric = "RMSE")
splom(resamps, variables = "metrics")

parallelplot(resamps, metric = "RMSE")

## End(Not run)
```

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