Package ‘CAST’

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Type Package

Title 'caret' Applications for Spatial-Temporal Models

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Description Supporting functionality to run 'caret' with spatial or spatial-temporal data. 'caret' is a frequently used package for model training and prediction using machine learning. This package includes functions to improve spatial-temporal modelling tasks using 'caret'. It prepares data for Leave-Location-Out and Leave-Time-Out cross-validation which are target-oriented validation strategies for spatial-temporal models. To decrease overfitting and improve model performances, the package implements a forward feature selection that selects suitable predictor variables in view to their contribution to the target-oriented performance.

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URL https://github.com/environmentalinformatics-marburg/CAST

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LazyData true

Depends R (>= 3.1.0)

Imports caret, stats, utils, ggplot2

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VignetteBuilder knitr

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bss .......................... Best subset feature selection

Description

Evaluate all combinations of predictors during model training

Usage

bss(predictors, response, method = "rf",
metric = ifelse(is.factor(response), "Accuracy", "RMSE"),
maximize = ifelse(metric == "RMSE", FALSE, TRUE),
trControl = caret::trainControl(), tuneLength = 3, tuneGrid = NULL,
seed = 100, verbose = TRUE, ...)

Arguments

- predictors  see train
- response  see train
- method  see train
- metric  see train
- maximize  see train
- trControl  see train
- tuneLength  see train
- tuneGrid  see train
- seed  A random number
- verbose  Logical. Should information about the progress be printed?
- ... arguments passed to the classification or regression routine (such as randomForest).

Details

bss is an alternative to ffs and ideal if the training set is small. Models are iteratively fitted using all
different combinations of predictor variables. Hence, $2^X$ models are calculated. Don’t try running
bss on very large datasets because the computation time is much higher compared to ffs.

The internal cross validation can be run in parallel. See information on parallel processing of carets
train functions for details.
CAST

Value

A list of class train. Beside of the usual train content the object contains the vector "selectedvars" and "selectedvars_perf" that give the best variables selected as well as their corresponding performance. It also contains "perf_all" that gives the performance of all model runs.

Note

This validation is particularly suitable for spatial leave-location-out cross validations where variable selection MUST be based on the performance of the model on the hold out station. Note that bss is very slow since all combinations of variables are tested. A more time efficient alternative is the forward feature selection (ffs) (ffs).

Author(s)

Hanna Meyer

See Also

train, ffs, trainControl, CreateSpacetimeFolds

Examples

```r
## Not run:
data(iris)
bssmodel <- bss(iris[,1:4], iris$Species)
bssmodel$perf_all
## End(Not run)
```

Description

Supporting functionality to run 'caret' with spatial or spatial-temporal data. 'caret' is a frequently used package for model training and prediction using machine learning. This package includes functions to improve spatial-temporal modelling tasks using 'caret'. It prepares data for Leave-Location-Out and Leave-Time-Out cross-validation which are target-oriented validation strategies for spatial-temporal models. To decrease overfitting and improve model performances, the package implements a forward feature selection that selects suitable predictor variables in view to their contribution to the target-oriented performance.

Details

'caret' Applications for Spatio-Temporal models
**CreateSpacetimeFolds**

**Author(s)**

Hanna Meyer, Christoph Reudenbach, Marvin Ludwig, Thomas Nauss

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**Description**

Create spatial, temporal or spatio-temporal Folds for cross validation

**Usage**

```r
CreateSpacetimeFolds(x, spacevar = NA, timevar = NA, k = 10,
                        seed = sample(1:1000, 1))
```

**Arguments**

- `x`: data.frame containing spatio-temporal data
- `spacevar`: Character indicating which column of `x` identifies the spatial units (e.g. ID of weather stations)
- `timevar`: Character indicating which column of `x` identifies the temporal units (e.g. the day of the year)
- `k`: numeric. Number of folds. If `spacevar` or `timevar` is NA and a leave one location out or leave one time step out cv should be performed, set `k` to the number of unique spatial or temporal units.
- `seed`: numeric. See `?seed`

**Value**

A list that contains a list for model training and a list for model validation that can directly be used as "index" and "indexOut" in caret's `trainControl` function

**Note**

Standard k-fold cross-validation can lead to considerable misinterpretation in spatial-temporal modelling tasks. This function can be used to prepare a Leave-Location-Out, Leave-Time-Out or Leave-Location-and-Time-Out cross-validation as target-oriented validation strategies for spatial-temporal prediction tasks. See Meyer et al. (2018) for further information.

**Author(s)**

Hanna Meyer
References


See Also

trainControl, ffs

Examples

library(GSIF)
data(cookfarm)

### Prepare for 10-fold Leave-Location-And-Time-Out cross validation
indices <- CreateSpacetimeFolds(cookfarm$readings, "SOURCEID", "Date")
str(indices)

### Prepare for 10-fold Leave-Location-Out cross validation
indices <- CreateSpacetimeFolds(cookfarm$readings, spacevar = "SOURCEID")
str(indices)

### Prepare for leave-One-Location-Out cross validation
indices <- CreateSpacetimeFolds(cookfarm$readings, spacevar = "SOURCEID", k = length(unique(cookfarm$readings$SOURCEID)))
str(indices)

ffs  Forward feature selection

Description

A simple forward feature selection algorithm

Usage

ffs(predictors, response, method = "rf",
    metric = ifelse(is.factor(response), "Accuracy", "RMSE"),
    maximize = ifelse(metric == "RMSE", FALSE, TRUE), withinSE = FALSE,
    trControl = caret::trainControl(), tuneLength = 3, tuneGrid = NULL,
    seed = sample(1:1000, 1), verbose = TRUE, ...)

Arguments

predictors  see train
response  see train
method  see train
metric  see train
maximize  see train
withinSE Logical Models are only selected if they are better than the currently best models
Standard error

trControl see train
tuneLength see train
tuneGrid see train
seed A random number used for model training
verbose Logical. Should information about the progress be printed?
... arguments passed to the classification or regression routine (such as randomForest).

Details
Models with two predictors are first trained using all possible pairs of predictor variables. The best model of these initial models is kept. On the basis of this best model the predictor variables are iteratively increased and each of the remaining variables is tested for its improvement of the currently best model. The process stops if none of the remaining variables increases the model performance when added to the current best model.
The internal cross validation can be run in parallel. See information on parallel processing of carets train functions for details.
Using withinSE will favour models with less variables and probably shorten the calculation time.

Value
A list of class train. Beside of the usual train content the object contains the vector "selectedvars" and "selectedvars_perf" that give the order of the best variables selected as well as their corresponding performance (starting from the first two variables). It also contains "perf_all" that gives the performance of all model runs.

Note
This validation is particulary suitable for spatial leave-location-out cross validations where variable selection MUST be based on the performance of the model on the hold out station. See Meyer et al. (2018) for further details.

Author(s)
Hanna Meyer

References
See Also

train.bss, trainControl, CreateSpacetimeFolds

Examples

```r
## Not run:
data(iris)
ffsmodel <- ffs(iris[,1:4], iris$Species)
ffsmodel$selectedvars
ffsmodel$selectedvars_perf

## End(Not run)

# or perform model with target-oriented validation (LLO CV)
# the example is taken from the GSIF package and is described
# in Gasch et al. (2015). The ffs approach for this dataset is described in
# Meyer et al. (2018). Due to high computation time needed, only a small and thus not robust example
# is shown here.

## Not run:
#run the model on three cores:
library(doparallel)
c1 <- makeCluster(3)
registerDoParallel(cl)

#load and prepare dataset:
dat <- get(load(system.file("extdata","Cookfarm.RData",package="CAST")))
trainDat <- dat[dat$altitude==0.3 & year(dat$Date)==2012 & week(dat$Date)%in%c(13:14),]

#visualize dataset:
ggplot(data = trainDat, aes(x=Date, y=VW)) + geom_line(aes(colour=SOURCEID))

#create folds for Leave Location Out Cross Validation:
set.seed(10)
indices <- CreateSpacetimeFolds(trainDat, spacevar = "SOURCEID", k=3)
ctrl <- trainControl(method="cv", index = indices$index)

#define potential predictors:
predictors <- c("DEM","TWI","BLD","Precip_cum","cday","MaxT_wrcc",
"Precip_wrcc","NDRE.M","Bt","MinT_wrcc","Northing","Easting")

#run ffs model with Leave Location out CV
set.seed(10)
ffsmodel <- ffs(trainDat[,predictors], trainDat$VW, method="rf",
tuneLength=1, trControl=ctrl)
ffsmodel

#compare to model without ffs:
model <- ffs(trainDat[,predictors], trainDat$VW, method="rf",
tuneLength=1, trControl=ctrl)
model
stopCluster(cl)
```
plot_ffs

Plot results of a Forward feature selection or best subset selection

Description

A plotting function for a forward feature selection result. Each point is the mean performance of a model run. Error bars represent the standard errors from cross validation. Marked points show the best model from each number of variables until a further variable could not improve the results.

Usage

plot_ffs(ffs_model, palette = rainbow, reverse = FALSE, marker = "black", size = 1.5, lwd = 0.5, pch = 21)

Arguments

- **ffs_model**: Result of a forward feature selection see `ffs`
- **palette**: A color palette
- **reverse**: Character. Should the palette be reversed?
- **marker**: Character. Color to mark the best models
- **size**: Numeric. Size of the points
- **lwd**: Numeric. Width of the error bars
- **pch**: Numeric. Type of point marking the best models

Author(s)

Marvin Ludwig and Hanna Meyer

See Also

*ffs, bss*

Examples

```r
## Not run:
data(iris)
ffsmodel <- ffs(iris[, 1:4], iris$Species)
plot_ffs(ffsmodel)
## End(Not run)
```
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