Package ‘Cubist’

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Type Package
Title Rule- And Instance-Based Regression Modeling
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cubist.default  Fit a Cubist model

Description

This function fits the rule-based model described in Quinlan (1992) (aka M5) with additional corrections based on nearest neighbors in the training set, as described in Quinlan (1993a).

Usage

cubist(x, ...)

## Default S3 method:
cubist(x, y, 
   committees = 1,
   control = cubistControl(), ...)

Arguments

x         a matrix or data frame of predictor variables. Missing data are allowed but (at this time) only numeric, character and factor values are allowed.
y         a numeric vector of outcome
committees an integer: how many committee models (e.g., boosting iterations) should be used?
control   options that control details of the cubist algorithm. See cubistControl
...       optional arguments to pass (not currently used)

Details

Cubist is a prediction-oriented regression model that combines the ideas in Quinlan (1992) and Quinlan (1993).

Although it initially creates a tree structure, it collapses each path through the tree into a rule. A regression model is fit for each rule based on the data subset defined by the rules. The set of rules are pruned or possibly combined, and the candidate variables for the linear regression models are the predictors that were used in the parts of the rule that were pruned away. This part of the algorithm is consistent with the "M5" or Model Tree approach.

Cubist generalizes this model to add boosting (when committees > 1) and instance based corrections (see predict.cubist). The number of instances is set at prediction time by the user and is not needed for model building.

This function links R to the GPL version of the C code given on the RuleQuest website.

The RuleQuest code differentiates missing values from values that are not applicable. Currently, this package does not make such a distinction (all values are treated as missing). This will produce slightly different results.

To tune the cubist model over the number of committees and neighbors, the train function in the caret package has bindings to find appropriate settings of these parameters.
Value

an object of class `cubist` with elements:

data, names, model
character strings that correspond to their counterparts for the command-line program available from RuleQuest

output basic cubist output captured from the C code, including the rules, their terminal models and variable usage statistics

control a list of control parameters passed in by the user

composite, neighbors, committees mirrors of the values to these arguments that were passed in by the user

dims the output if `dim(x)`

splits information about the variables and values used in the rule conditions

call the function call

coefs a data frame of regression coefficients for each rule within each committee

vars a list with elements all and used listing the predictors passed into the function and used by any rule or model

fitted.values a numeric vector of predictions on the training set.

usage a data frame with the percent of models where each variable was used. See `summary.cubist` for a discussion.

Author(s)

R code by Max Kuhn, original C sources by R Quinlan and modifications be Steve Weston

References


http://rulequest.com/cubist-info.html

See Also

cubistControl, predict.cubist, summary.cubist, dotplot.cubist, train
Examples

library(mlbench)
data(BostonHousing)

## 1 committee, so just an M5 fit:
mod1 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv)
mod1

## Now with 10 committees
mod2 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv, committees = 10)
mod2

cubistControl

Various parameters that control aspects of the Cubist fit.

Description

Various parameters that control aspects of the Cubist fit.

Usage

cubistControl(unbiased = FALSE,
               rules = 100,
               extrapolation = 100,
               sample = 0,
               seed = sample.int(4096, size = 1) - 1L,
               label = "outcome")

Arguments

unbiased        a logical: should unbiased rules be used?
rules           an integer (or NA): define an explicit limit to the number of rules used (NA let’s Cubist decide).
extrapolation   a number between 0 and 100: since Cubist uses linear models, predictions can be outside of the outside of the range seen the training set. This parameter controls how much rule predictions are adjusted to be consistent with the training set.
sample          a number between 0 and 99.9: this is the percentage of the data set to be randomly selected for model building (not for out-of-bag type evaluation).
seed            an integer for the random seed (in the C code)
label           a label for the outcome (when printing rules)

Details

Most of these values are discussed at length in http://rulequest.com/cubist-unix.html
**Value**

A list containing the options.

**Author(s)**

Max Kuhn

**References**


http://rulequest.com/cubist-info.html

**See Also**

cubist, predict.cubist, summary.cubist, predict.cubist, dotplot.cubist

**Examples**

cubistControl()

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dotplot.cubist  
*Visualization of Cubist Rules and Equations*

**Description**

Lattice dotplots of the rule conditions or the linear model coefficients produced by cubist objects

**Usage**

```r
## S3 method for class 'cubist'
dotplot(x, data = NULL,
       what = "splits", committee = NULL,
       rule = NULL, ...)
```

**Arguments**

- `x` a cubist object
- `data` not currently used (here for lattice compatibility)
- `what` either "splits" or "coefs"
- `committee` which committees to plot
- `rule` which rules to plot
- `...` options to pass to dotplot
Details

For the splits, a panel is created for each predictor. The x-axis is the range of the predictor scaled to [0, 1] and the y-axis has a line for each rule (within each committee). Areas are colored as based on their region. For example, if one rule has var1 < 10, the linear for this rule would be colored. If another rule had the complementary region of var1 <= 10, it would be on another line and shaded a different color.

For the coefficient plot, another dotplot is made. The layout is the same except the x-axis is in the original units and has a dot if the rule used that variable in a linear model.

Value

a dotplot object

Author(s)

R code by Max Kuhn, original C sources by R Quinlan and modifications by Steve Weston

References


http://rulequest.com/cubist-info.html

See Also

cubist, cubistControl, predict.cubist, summary.cubist, predict.cubist, dotplot

Examples

library(mlbench)
data(BostonHousing)

## 1 committee and no instance-based correction, so just an MS fit:
mod1 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv)
dotplot(mod1, what = "splits")
dotplot(mod1, what = "coefs")

## Now with 10 committees
mod2 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv, committees = 10)
dotplot(mod2, scales = list(y = list(cex = .25)))
dotplot(mod2, what = "coefs",
        between = list(x = 1, y = 1),
        scales = list(x = list(relation = "free"),
                      y = list(cex = .25)))
exportCubistFiles

Export Cubist Information To the File System

Description

For a fitted cubist object, text files consistent with the RuleQuest command-line version can be exported.

Usage

exportCubistFiles(x, neighbors = 0, path = getwd(), prefix = NULL)

Arguments

x   a cubist object
neighbors how many, if any, neighbors should be used to correct the model predictions
path  the path to put the files
prefix  a prefix (or "filestem") for creating files

Details

Using the RuleQuest specifications, model, names and data files are created for use with the command-line version of the program.

Value

No value is returned. Three files are written out.

Author(s)

Max Kuhn

References

http://rulequest.com/cubist-info.html

See Also

cubist, cubistControl, predict.cubist, summary.cubist, predict.cubist
Examples

```r
library(mlbench)
data(BostonHousing)

mod1 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv)
exportCubistFiles(mod1, neighbors = 8, path = tempdir(), prefix = "BostonHousing")
```

---

**predict.cubist**

*Predict method for cubist fits*

Description

Predicted values based on a cubist object.

Usage

```r
## S3 method for class 'cubist'
predict(object, newdata = NULL, neighbors = 0, ...)
```

Arguments

- `object` an object of class `cubist`
- `newdata` a data frame of predictors (in the same order as the original training data)
- `neighbors` an integer from 0 to 9: how many instances to use to correct the rule-based prediction?
- `...` other options to pass through the function (not currently used)

Details

Prediction using the parametric model are calculated using the method of Quinlan (1992). If `neighbors` is greater than zero, these predictions are adjusted by training set instances nearby using the approach of Quinlan (1993).

Value

a numeric vector is returned

Author(s)

R code by Max Kuhn, original C sources by R Quinlan and modifications be Steve Weston
References


http://rulequest.com/cubist-info.html

See Also
cubist, cubistControl, summary.cubist, predict.cubist, dotplot.cubist

Examples

library(mlbench)
data(BostonHousing)

## 1 committee and no instance-based correction, so just an M5 fit:
mod1 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv)
predict(mod1, BostonHousing[1:4, -14])

## now add instances
predict(mod1, BostonHousing[1:4, -14], neighbors = 5)

summary.cubist      Summarizing Cubist Fits

Description

a summary method for cubist objects

Usage

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

Arguments

object       a cubist object
...          other options (not currently used)
Details

This function echos the output of the RuleQuest C code, including the rules, the resulting linear models as well as the variable usage summaries.

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 above. 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).

Value

an object of class `summary.cubist` with elements

- `output` a text string of the output
- `call` the original call to `cubist`

Author(s)

R code by Max Kuhn, original C sources by R Quinlan and modifications by Steve Weston

References


http://rulequest.com/cubist-info.html

See Also

cubist, cubistControl, predict.cubist, dotplot.cubist

Examples

```r
library(mlbench)
data(BostonHousing)

## 1 committee and no instance-based correction, so just an M5 fit:
mod1 <- cubist(x = BostonHousing[, -14], y = BostonHousing$medv)
summary(mod1)

## example output:
```

```plaintext
## Cubist [Release 2.07 GPL Edition]  Sun Apr 10 17:36:56 2011
## -----------------------------------------------
## Target attribute 'outcome'
##
## Read 506 cases (14 attributes) from undefined.data
##
## Model:
##
## Rule 1: [101 cases, mean 13.84, range 5 to 27.5, est err 1.98]
##
## if
## nox > 0.668
## then
## outcome = -1.11 + 2.93 dis + 21.4 nox - 0.33 lstat + 0.008 b
## - 0.13 ptratio - 0.02 crim - 0.003 age + 0.1 rm
##
## Rule 2: [203 cases, mean 19.42, range 7 to 31, est err 2.10]
##
## if
## nox <= 0.668
## lstat > 9.59
## then
## outcome = 23.57 + 3.1 rm - 0.81 dis - 0.71 ptratio - 0.048 age
## - 0.15 lstat + 0.01 b - 0.0041 tax - 5.2 nox + 0.05 crim
## + 0.02 rad
##
## Rule 3: [43 cases, mean 24.00, range 11.9 to 50, est err 2.56]
##
## if
## rm <= 6.226
## lstat <= 9.59
## then
## outcome = 1.18 + 3.83 crim + 4.3 rm - 0.06 age - 0.11 lstat - 0.003 tax
## - 0.09 dis - 0.08 ptratio
##
## Rule 4: [163 cases, mean 31.46, range 16.5 to 50, est err 2.78]
##
## if
## rm > 6.226
## lstat <= 9.59
## then
## outcome = -4.71 + 2.22 crim + 9.2 rm - 0.83 lstat - 0.0182 tax
## - 0.72 ptratio - 0.71 dis - 0.04 age + 0.03 rad - 1.7 nox
## + 0.008 zn
##
## Evaluation on training data (506 cases):
##
## Average |error|   2.07
## Relative |error|   0.31
## Correlation coefficient   0.94
```
## Attribute usage:

<table>
<thead>
<tr>
<th>Conds</th>
<th>Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>80%</td>
<td>100%  lstat</td>
</tr>
<tr>
<td>60%</td>
<td>92%   nox</td>
</tr>
<tr>
<td>40%</td>
<td>100%  rm</td>
</tr>
<tr>
<td></td>
<td>100%  crim</td>
</tr>
<tr>
<td></td>
<td>100%  age</td>
</tr>
<tr>
<td></td>
<td>100%  dis</td>
</tr>
<tr>
<td></td>
<td>100%  ptratio</td>
</tr>
<tr>
<td></td>
<td>80%   tax</td>
</tr>
<tr>
<td></td>
<td>72%   rad</td>
</tr>
<tr>
<td></td>
<td>60%   b</td>
</tr>
<tr>
<td></td>
<td>32%   zn</td>
</tr>
</tbody>
</table>

## Time: 0.0 secs
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