Package ‘OTE’

April 20, 2020

Type Package

Title Optimal Trees Ensembles for Regression, Classification and Class Membership Probability Estimation

Version 1.0.1

Date 2020-04-18

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Description Functions for creating ensembles of optimal trees for regression, classification (Khan, Z., Gul, A., Perperoglou, A., Miftahuddin, M., Mahmoud, O., Adler, W., & Lausen, B. (2019). (2019) <doi:10.1007/s11634-019-00364-9>) and class membership probability estimation (Khan, Z, Gul, A, Mahmoud, O, Miftahuddin, M, Perperoglou, A, Adler, W & Lausen, B (2016) <doi:10.1007/978-3-319-25226-1_34>) are given. A few trees are selected from an initial set of trees grown by random forest for the ensemble on the basis of their individual and collective performance. Three different methods of tree selection for the case of classification are given. The prediction functions return estimates of the test responses and their class membership probabilities. Unexplained variations, error rates, confusion matrix, Brier scores, etc. are also returned for the test data.

License GPL (>= 3)

Encoding UTF-8

Imports randomForest,stats

LazyData true

RoxygenNote 7.1.0

NeedsCompilation no

Repository CRAN

Date/Publication 2020-04-20 10:50:07 UTC

R topics documented:

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Functions for creating ensembles of optimal trees for regression, classification and class membership probability estimation are given. A few trees are selected from an initial set of trees grown by random forest for the ensemble on the basis of their individual and collective performance. The prediction functions return estimates of the test responses/class labels and their class membership probabilities. Unexplained variations, error rates, confusion matrix, Brier scores, etc. for the test data are also returned. Three different methods for tree selection are given for the case of classification.

Details

Package: OTE
Type: Package
Version: 1.0.1
Date: 2020-04-18
License: GPL-3

Author(s)
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References
Description

The Body data set consists of 507 observations on 24 predictor variables including age, weight, height and 21 body dimensions. All the 507 observations are on individuals, 247 men and 260 women, in the age of twenties and thirties with a small number of old people. The class variable is gender having two categories male and female.

Usage

data(Body)

Format

A data frame with 507 observations recorded on the following 25 variables.

- Biacrom  The diameter of Biacrom taken in centimeter.
- Biiliac  "Pelvic breadth" measured in centimeter.
- Bitro    Bitrochanteric whole diameter measured in centimeter.
- ChestDp  The depth of Chest of a person in centimeter between sternum and spine at nipple level.
- ChestD   The diameter of Chest of a person in centimeter at nipple level.
- ElbowD   The sum of diameters of two Elbows in centimeter.
- WristD   Sum of two Wrists diameters in centimeter.
- KneeD    The sum of the diameters of two Knees in centimeter.
- ShoulderG The wideness of shoulder in centimeter.
- ChestG   The circumference of chest centimeter taken at nipple line for males and just above breast tissue for females.
- WaistG   The circumference of Waist in centimeter taken as the average of contracted and relaxed positions at the narrowest part.
- AbdG     Girth of Abdomin in centimeter at umbilicus and iliac crest, where iliac crest is taken as a landmark.
- HipG     Girth of Hip in centimeter at level of bitrochanteric diameter.
- ThighG   Average of left and right Thigh girths in centimeter below gluteal fold.
- BicepG   Average of left and right Bicep girths in centimeter.
- ForearmG Average of left and right Forearm girths, extended, palm up.
- KneeG    Average of left and right Knees girths over patella, slightly flexed position.
- CalfG    Average of right and left Calf maximum girths.
- AnkleG   Average of right and left Ankle minimum girths.
WristG Average of left and right minimum circumferences of Wrists.
Age Age in years
Weight Weight in kilogram
Height Height in centimeter
Gender Binary response with two categories; 1 - male, 0 - female

Source

References

Examples
data(Body)
str(Body)

---

**Galaxy**

*Radial Velocity of Galaxy NGC7531*

Description
This data set is a record of radial velocity of a spiral galaxy that is measured at 323 points in its covered area of the sky. The positions of the measurements, that are in the range of seven slot crossing at the origin, are denoted by 4 variables.

Usage
data(Galaxy)

Format
A data frame with 324 observations recorded on the following 5 variables.
east.west It is the east-west coordinate where east is taken as negative, west is taken as positive and origin, (0,0), is close to the center of galaxy.
north.south It is the north-south coordinate where south is taken as negative, north is taken as positive and origin, (0,0), is near the center of galaxy.
angle It is the degrees of anti rotation (clockwise) from the slot horizon where the observation lies.
radii.position It is the signed distance from the center, (0,0), which is signed as negative if the east-west coordinate is negative.
velocity This is the response variable denoting the radial velocity(km/sec) of the galaxy.
**OTClass**

**Source**


**Examples**

```r
data(Galaxy)
str(Galaxy)
```

---

**OTClass**

*Train the ensemble of optimal trees for classification.*

**Description**

This function selects optimal trees for classification from a total of `t.initial` trees grown by random forest. Number of trees in the initial set, `t.initial`, is specified by the user. If not specified then the default `t.initial = 1000` is used.

**Usage**

```r
OTClass(XTraining, YTraining, method=c("oob+independent","oob","sub-sampling"), p = 0.1,t.initial = NULL,nf = NULL, ns = NULL, info = TRUE)
```

**Arguments**

- `XTraining`:
  An `n x d` dimensional training data matrix/frame consisting of training observations where `n` is the number of observations and `d` is the number of features.

- `YTraining`:
  A vector of length `n` consisting of class labels for the training data. Should be binary (0,1).

- `method`:
  Method used in the selection of optimal trees. `method="oob+independent"` used out-of-bag observation from the bootstrap sample taken for growing the individual tree for individual tree assessment while an independent training data for their collective assessment. `method="oob"` use the out-of-bag observations both for individual and collective assessment. `method="sub-sampling"` uses a sub-sample of the training data for individual tree assessment as well as its contribution towards the ensemble.

- `p`:
  Percent of the best `t.initial` trees to be selected on the basis of performance on out-of-bag observations.

- `t.initial`:
  Size of the initial set of classification trees.

- `nf`:
  Number of features to be sampled for splitting the nodes of the trees. If equal to `NULL` then the default `sqrt(number of features)` is executed.

- `ns`:
  Node size: Minimal number of samples in the nodes. If equal to `NULL` then the default `1` is executed.

- `info`:
  If TRUE, displays processing information.
Details

Large values are recommended for t.initial for better performance as possible under the available computational resources.

Value

A trained object consisting of the selected trees.

Note

Prior action needs to be taken in the case of missing values as the function can not handle them at the current version.

Author(s)

Zardad Khan <zkhan@essex.ac.uk>

References


See Also

Predict.OTClass, OTReg, OTProb

Examples

# load the data

data(Body)
data <- Body

# Divide the data into training and test parts

set.seed(9123)
n <- nrow(data)
training <- sample(1:n,round(2*n/3))
testing <- (1:n)[-training]
X <- data[,1:24]
Y <- data[,25]

# Train OTClass on the training data

Opt.Trees <- OTClass(XTraining=X[training,],YTraining = Y[training],
t.initial=200,method="oob+independent")

# Predict on test data
OTProb

```r
Prediction <- Predict.OTClass(Opt.Trees, X[testing,], YTesting=Y[testing])
#Objects returned
names(Prediction)
Prediction$Confusion.Matrix
Prediction$Predicted.Class.Labels
```

OTProb

Train the ensemble of optimal trees for class membership probability estimation.

### Description
This function selects optimal trees for class membership probability estimation from a total of \( t_{initial} \) trees grown by random forest. Number of trees in the initial set, \( t_{initial} \), is specified by the user. If not specified then the default \( t_{initial} = 1000 \) is used.

### Usage
```r
OTProb(XTraining, YTraining, p = 0.2, t.initial = NULL,
       nf = NULL, ns = NULL, info = TRUE)
```

### Arguments
- **XTraining**: An \( n \times d \) dimensional training data matrix/frame consisting of training observation where \( n \) is the number of observations and \( d \) is the number of features.
- **YTraining**: A vector of length \( n \) consisting of class labels for the training data. Should be binary (0,1).
- **p**: Percent of the best \( t_{initial} \) trees to be selected on the basis of performance on out-of-bag observations.
- **t.initial**: Size of the initial set of probability estimation trees.
- **nf**: Number of features to be sampled for splitting the nodes of the trees. If equal to NULL then the default \( \sqrt{\text{number of features}} \) is executed.
- **ns**: Node size: Minimal number of samples in the nodes. If equal to NULL then the default 5 is executed.
- **info**: If TRUE, displays processing information.

### Details
Large values are recommended for \( t_{initial} \) for better performance as possible under the available computational resources.
Value

A trained object consisting of the selected trees.

Note

Prior action needs to be taken in case of missing values as the function can not handle them at the current version.

Author(s)

Zardad Khan <zkhan@essex.ac.uk>

References


See Also

Predict.OTProb, OTReg, OTClass

Examples

# load the data

data(Body)
data <- Body

# Divide the data into training and test parts

set.seed(9123)
n <- nrow(data)
training <- sample(1:n,round(2*n/3))
testing <- (1:n)[-training]
X <- data[,1:24]
Y <- data[,25]

# Train OTClass on the training data

Opt.Trees <- OTProb(XTraining=X[training,,] YTraining = Y[training], t.initial=200)

# Predict on test data

Prediction <- Predict.OTProb(Opt.Trees, X[testing,,] YTesting=Y[testing])

# Objects returned

names(Prediction)
train the ensemble of optimal trees for regression.

Description

This function selects optimal trees for regression from a total of t.initial trees grown by random forest. Number of trees in the initial set, t.initial, is specified by the user. If not specified then the default t.initial = 1000 is used.

Usage

OTReg(XTraining, YTraining, p = 0.2, t.initial = NULL, nf = NULL, ns = NULL, info = TRUE)

Arguments

- XTraining: An n x d dimensional training data matrix/frame consisting of training observations where n is the number of observations and d is the number of features.
- YTraining: A vector of length n consisting of the values of the continuous response variable for the training data.
- p: Percent of the best t.initial trees to be selected on the basis of performance on out-of-bag observations.
- t.initial: Size of the initial set of regression trees.
- nf: Number of features to be sampled for splitting the nodes of the trees. If equal to NULL then the default sqrt(number of features) is executed.
- ns: Node size: Minimal number of samples in the nodes. If equal to NULL then the default 5 is executed.
- info: If TRUE, displays processing information.

Details

Large values are recommended for t.initial for better performance as possible under the available computational resources.

Value

A trained object consisting of the selected trees for regression.

Note

Prior action needs to be taken in case of missing values as the function cannot handle them at the current version.
Author(s)

Zardad Khan <zkhan@essex.ac.uk>

References


See Also

Predict.OTReg, OTProb, OTClass

Examples

# Load the data

data(Galaxy)
data <- Galaxy

# Divide the data into training and test parts

set.seed(9123)
n <- nrow(data)
training <- sample(1:n, round(2*n/3))
testing <- (1:n)[-training]
X <- data[,1:4]
Y <- data[,5]

# Train OTReg on the training data

Opt.Trees <- OTReg(XTraining = X[training,], YTraining = Y[training], t.initial = 200)

# Predict on test data

Prediction <- Predict.OTReg(Opt.Trees, X[testing,], YTesting = Y[testing])

# Objects returned

names(Prediction)
Prediction$Unexp.Variations
Prediction$Pr.Values
Prediction$Trees.Used
Predict.OTClass  

**Description**

This function provides prediction for test data on the trained OTClass object for classification.

**Usage**

```r
Predict.OTClass(Opt.Trees, XTesting, YTesting)
```

**Arguments**

- `Opt.Trees`  
  An object of class `OptTreesEns`.
- `XTesting`  
  An \( m \times d \) dimensional training data matrix/frame consisting of test observations where \( m \) is the number of observations and \( d \) is the number of features.
- `YTesting`  
  Optional. A vector of length \( m \) consisting of class labels for the test data. Should be binary (0,1).

**Value**

A list with values

- `Error.Rate`  
  Error rate of the classifier for the observations in `XTesting`.
- `Confusion.Matrix`  
  Confusion matrix based on the estimated class labels and the true class labels.
- `Estimated.Class`  
  A vector of length \( m \) consisting of the estimated class labels for the observations in `XTesting`.

**Author(s)**

Zardad Khan <zkhan@essex.ac.uk>

**References**


**See Also**

`OTClass`, `OTReg`, `OTProb`
Examples

#load the data

data(Body)
data <- Body

#Divide the data into training and test parts

set.seed(9123)
n <- nrow(data)
training <- sample(1:n,round(2*n/3))
testing <- (1:n)[-training]
X <- data[,1:24]
Y <- data[,25]

#Train OTClass on the training data

Opt.Trees <- OTClass(XTraining=X[training,],YTraining = Y[training],
t.initial=200, method="oob+independent")

#Predict on test data

Prediction <- Predict.OTClass(Opt.Trees, X[testing,],YTesting=Y[testing])

#Objects returned

names(Prediction)
Prediction$Confusion.Matrix
Prediction$Predicted.Class.Labels

---

Predict.OTProb

Prediction function for the object returned by OTProb

Description

This function provides prediction for test data on the trained OTProb object for class membership probability estimation.

Usage

Predict.OTProb(Opt.Trees, XTesting, YTesting)

Arguments

XTesting	An m x d dimensional training data matrix/frame consiting of test observations where m is the number of observations and d is the number of features.
YTesting	Optional. A vector of length m consisting of class labels for the test data. Should be binary (0,1).
Value

A list with values

Brier.Score Brier Score based on the estimated probabilities and true class label in YTesting.

Estimated.Probabilities A vector of length \( m \) consisting of the estimated class membership probabilities for the observation in XTesting

Author(s)

Zardad Khan <zkhan@essex.ac.uk>

References


See Also

OTProb.

Examples

#load the data

data(Body)
data <- Body

#Divide the data into training and test parts

set.seed(9123)
n <- nrow(data)
training <- sample(1:n,round(2*n/3))
testing <- (1:n)[-training]
X <- data[,1:24]
Y <- data[,25]

#Train OTClass on the training data

Opt.Trees <- OTProb(XTraining=X[training,,] , YTraining = Y[training], t.initial=200)

#Predict on test data

Prediction <- Predict.OTProb(Opt.Trees, X[testing,,] , YTesting=Y[testing])

#Objects returned

names(Prediction)
Prediction$Brier.Score
Prediction$Estimated.Probabilities

Predict.OTReg
Prediction function for the object returned by OTReg

Description
This function provides prediction for test data on the trained OTReg object for the continuous response variable.

Usage
Predict.OTReg(Opt.Trees, XTesting, YTesting)

Arguments

XTesting: An m x d dimensional training data matrix/frame consisting of test observations where m is the number of observations and d is the number of features.
YTesting: Optional. A vector of length m consisting of the values of the continuous response variable for the test data.

Value
A list with values

Pr.Values: A vector of length m consisting of the estimated values for the response observations in XTesting

Author(s)
Zardad Khan <zkhan@essex.ac.uk>

References
See Also

OTProb, OTReg, OTClass

Examples

# Load the data

data(Galaxy)
data <- Galaxy

# Divide the data into training and test parts

set.seed(9123)
n <- nrow(data)
training <- sample(1:n,round(2*n/3))
testing <- (1:n)[-training]
X <- data[,1:4]
Y <- data[,5]

# Train oTReg on the training data

Opt.Trees <- OTReg(XTraining=X[training,], YTraining = Y[training], t.initial=200)

# Predict on test data

Prediction <- Predict.OTReg(Opt.Trees, X[testing,], YTesting=Y[testing])

# Objects returned

names(Prediction)
Prediction$Unexp.Variations
Prediction$Pr.Values
Prediction$Trees.Used
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