

Package ‘cutpointr’

August 31, 2018

Type Package

Title Determine and Evaluate Optimal Cutpoints in Binary Classification Tasks

Version 0.7.4

Date 2018-08-30

Description Estimate cutpoints that optimize a specified metric in binary classification tasks and validate performance using bootstrapping. Some methods for more robust cutpoint estimation and various plotting functions are included.

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URL <https://github.com/thie1e/cutpointr>

BugReports <https://github.com/thie1e/cutpointr/issues>

Encoding UTF-8

LazyData true

Depends R (>= 3.3.0)

LinkingTo Rcpp

Imports gridExtra (>= 2.2.1), foreach (>= 1.4.3), dplyr (>= 0.5.0),
tidyr (>= 0.6.0), purrr (>= 0.2.2), tibble (>= 1.4.2), ggplot2
(>= 2.2.0), Rcpp (>= 0.12.12), stats, utils, rlang (>= 0.1.2)

RoxygenNote 6.1.0

Suggests KernSmooth (>= 2.23-15), fANCOVA (>= 0.5-1), testthat (>= 1.0.2), doRNG (>= 1.6), doParallel (>= 1.0.11), knitr, rmarkdown, mgcv (>= 1.8)

VignetteBuilder knitr

NeedsCompilation yes

Author Christian Thiele [aut, cre]

Maintainer Christian Thiele <c.thiele@gmx-topmail.de>

Repository CRAN

Date/Publication 2018-08-31 16:50:10 UTC

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<code>abs_d_ppv_npv</code>	<i>Calculate the absolute difference of positive and negative predictive value</i>
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Description

Calculate the absolute difference of positive predictive value (PPV) and negative predictive value (NPV) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\begin{aligned} \text{ppv} &= \text{tp} / (\text{tp} + \text{fp}) \\ \text{npv} &= \text{tn} / (\text{tn} + \text{fn}) \\ \text{abs_d_ppv_npv} &= |\text{ppv} - \text{npv}| \end{aligned}$$

Usage

```
abs_d_ppv_npv(tp, fp, tn, fn, ...)
```

Arguments

<code>tp</code>	(numeric) number of true positives.
<code>fp</code>	(numeric) number of false positives.
<code>tn</code>	(numeric) number of true negatives.
<code>fn</code>	(numeric) number of false negatives.
<code>...</code>	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
abs_d_ppv_npv(10, 5, 20, 10)
abs_d_ppv_npv(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

abs_d_sens_spec	<i>Calculate the absolute difference of sensitivity and specificity</i>
-----------------	---

Description

Calculate the absolute difference of sensitivity and specificity from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
sensitivity = tp / (tp + fn)
specificity = tn / (tn + fp)
abs_d_sens_spec = |sensitivity - specificity|
```

Usage

```
abs_d_sens_spec(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
abs_d_sens_spec(10, 5, 20, 10)
abs_d_sens_spec(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

accuracy	<i>Calculate accuracy</i>
----------	---------------------------

Description

Calculate accuracy from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{accuracy} = (\text{tp} + \text{tn}) / (\text{tp} + \text{fp} + \text{tn} + \text{fn})$$

Usage

```
accuracy(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
accuracy(10, 5, 20, 10)
accuracy(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

add_metric	<i>Add metrics to a cutpoint object</i>
------------	---

Description

By default, the output of cutpointr includes the optimized metric and several other metrics. This function adds further metrics. Suitable metric functions are all metric functions that are included in the package or that comply with those standards.

Usage

```
add_metric(object, metric)
```

Arguments

object A cutpointr object.
metric (list) A list of metric functions to be added.

Value

A cutpointr object (a data.frame) with one or more added columns.

See Also

Other main cutpointr functions: [cutpointr_](#), [cutpointr](#), [multi_cutpointr](#), [predict.cutpointr](#), [roc](#)

Examples

```
library(dplyr)
library(cutpointr)
cutpointr(suicide, dsi, suicide, gender) %>%
  add_metric(list(ppv, npv)) %>%
  select(optimal_cutpoint, subgroup, AUC, sum_sens_spec, ppv, npv)
```

cohens_kappa

Calculate Cohen's Kappa

Description

Calculate the Kappa metric from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
mrg_a = ((tp + fn) * (tp + fp)) / (tp + fn + fp + tn)
mrg_b = ((fp + tn) * (fn + tn)) / (tp + fn + fp + tn)
expec_agree = (mrg_a + mrg_b) / (tp + fn + fp + tn)
obs_agree = (tp + tn) / (tp + fn + fp + tn)
cohens_kappa = (obs_agree - expec_agree) / (1 - expec_agree)
```

Usage

```
cohens_kappa(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

Value

A numeric matrix with the column name "cohens_kappa".

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
cohens_kappa(10, 5, 20, 10)
cohens_kappa(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

cutpoint

Extract the cutpoints from a ROC curve generated by roc_cutpointr

Description

This is a utility function for extracting the cutpoints from a `roc_cutpointr` object. Mainly useful in conjunction with the `plot_cutpointr` function if cutpoints are to be plotted on the x-axis.

Usage

```
cutpoint(x, ...)
cutpoints(x, ...)
```

Arguments

x	A <code>roc_cutpointr</code> object.
...	Further arguments.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
oc <- cutpointr(suicide, dsi, suicide, gender)
plot_cutpointr(oc, cutpoint, accuracy)
```

cutpointr

Determine and evaluate optimal cutpoints

Description

Using predictions (or e.g. biological marker values) and binary class labels, this function will determine "optimal" cutpoints using various selectable methods. The methods for cutpoint determination can be evaluated using bootstrapping. An estimate of the cutpoint variability and the out-of-sample performance will then be returned.

Usage

```
cutpointr(...)

## Default S3 method:
cutpointr(data, x, class, subgroup = NULL,
  method = maximize_metric, metric = sum_sens_spec, pos_class = NULL,
  neg_class = NULL, direction = NULL, boot_runs = 0,
  use_midpoints = FALSE, break_ties = c, na.rm = FALSE,
  allowParallel = FALSE, silent = FALSE, tol_metric = 1e-06, ...)

## S3 method for class 'numeric'
cutpointr(x, class, subgroup = NULL,
  method = maximize_metric, metric = sum_sens_spec, pos_class = NULL,
  neg_class = NULL, direction = NULL, boot_runs = 0,
  use_midpoints = FALSE, break_ties = median, na.rm = FALSE,
  allowParallel = FALSE, silent = FALSE, tol_metric = 1e-06, ...)
```

Arguments

...	Further optional arguments that will be passed to method. <code>minimize_metric</code> and <code>maximize_metric</code> pass ... to <code>metric</code> .
data	A data.frame with the data needed for x, class and subgroup.
x	The variable name without quotes to be used for classification, e.g. predictions, or an expression. The raw vector of values if the data argument is unused.
class	The variable name without quotes indicating class membership or an expression. The raw vector of values if the data argument is unused.
subgroup	An additional covariate that identifies subgroups or the raw data if data = NULL. Separate optimal cutpoints will be determined per group. Numeric, character and factor are allowed.

method	(function) A function for determining cutpoints. Can be user supplied or use some of the built in methods. See details.
metric	(function) The function for computing a metric when using maximize_metric or minimize_metric as method and for the out-of-bag values during bootstrapping. A way of internally validating the performance. User defined functions can be supplied, see details.
pos_class	(optional) The value of class that indicates the positive class.
neg_class	(optional) The value of class that indicates the negative class.
direction	(character, optional) Use ">=" or "<=" to indicate whether x is supposed to be larger or smaller for the positive class.
boot_runs	(numerical) If positive, this number of bootstrap samples will be used to assess the variability and the out-of-sample performance.
use_midpoints	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for direction = ">") or the next lowest observation (for direction = "<") which avoids biasing the optimal cutpoint.
break_ties	If multiple cutpoints are found, they can be summarized using this function, e.g. mean or median. To return all cutpoints use c as the function.
na.rm	(logical) Set to TRUE (default FALSE) to keep only complete cases of x, class and subgroup (if specified). Missing values with na.rm = FALSE will raise an error.
allowParallel	(logical) If TRUE, the bootstrapping will be parallelized using foreach. A local cluster, for example, should be started manually beforehand.
silent	(logical) If TRUE suppresses all messages.
tol_metric	All cutpoints will be returned that lead to a metric value in the interval $[m_{\max} - \text{tol_metric}, m_{\max} + \text{tol_metric}]$ where m_{\max} is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems. Not supported by all method functions, see details.

Details

If direction and/or pos_class and neg_class are not given, the function will assume that higher values indicate the positive class and use the class with a higher median as the positive class.

Different methods can be selected for determining the optimal cutpoint via the method argument. The package includes the following method functions:

- maximize_metric: Maximize the metric function
- minimize_metric: Minimize the metric function
- maximize_loess_metric: Maximize the metric function after LOESS smoothing
- minimize_loess_metric: Minimize the metric function after LOESS smoothing
- maximize_spline_metric: Maximize the metric function after spline smoothing
- minimize_spline_metric: Minimize the metric function after spline smoothing
- maximize_boot_metric: Maximize the metric function as a summary of the optimal cutpoints in bootstrapped samples

- `minimize_boot_metric`: Minimize the metric function as a summary of the optimal cutpoints in bootstrapped samples
- `oc_youden_kernel`: Maximize the Youden-Index after kernel smoothing the distributions of the two classes
- `oc_youden_normal`: Maximize the Youden-Index parametrically assuming normally distributed data in both classes
- `oc_manual`: Specify the cutpoint manually

User-defined functions can be supplied to method, too. As a reference, the code of all included method functions can be accessed by simply typing their name. To define a new method function, create a function that may take as input(s):

- `data`: A `data.frame` or `tbl_df`
- `x`: (character) The name of the predictor or independent variable
- `class`: (character) The name of the class or dependent variable
- `metric_func`: A function for calculating a metric, e.g. accuracy
- `pos_class`: The positive class
- `neg_class`: The negative class
- `direction`: ">=" if the positive class has higher x values, "<=" otherwise
- `tol_metric`: (numeric) In the built-in methods a tolerance around the optimal metric value
- `use_midpoints`: (logical) In the built-in methods whether to use midpoints instead of exact optimal cutpoints
- ... Further arguments

The ... argument can be used to avoid an error if not all of the above arguments are needed or in order to pass additional arguments to method. The function should return a `data.frame` or `tbl_df` with one row, the column "optimal_cutpoint", and an optional column with an arbitrary name with the metric value at the optimal cutpoint.

Built-in metric functions include:

- `accuracy`: Fraction correctly classified
- `youden`: Youden- or J-Index = sensitivity + specificity - 1
- `sum_sens_spec`: sensitivity + specificity
- `sum_ppv_npv`: The sum of positive predictive value (PPV) and negative predictive value (NPV)
- `prod_sens_spec`: sensitivity * specificity
- `prod_ppv_npv`: The product of positive predictive value (PPV) and negative predictive value (NPV)
- `cohens_kappa`: Cohen's Kappa
- `abs_d_sens_spec`: The absolute difference between sensitivity and specificity
- `roc01`: Distance to the point (0,1) on ROC space
- `abs_d_ppv_npv`: The absolute difference between positive predictive value (PPV) and negative predictive value (NPV)

- `p_chisquared`: The p-value of a chi-squared test on the confusion matrix of predictions and observations
- `odds_ratio`: The odds ratio calculated as $(TP / FP) / (FN / TN)$
- `risk_ratio`: The risk ratio (relative risk) calculated as $(TP / (TP + FN)) / (FP / (FP + TN))$
- `positive` and `negative` likelihood ratio calculated as `plr = true positive rate / false positive rate` and `nlr = false negative rate / true negative rate`
- `misclassification_cost`: The sum of the misclassification cost of false positives and false negatives `fp * cost_fp + fn * cost_fn`. Additional arguments to `cutpointr`: `cost_fp`, `cost_fn`
- `total_utility`: The total utility of true / false positives / negatives calculated as `utility_tp * TP + utility_tn * TN - cost_fp * FP - cost_fn * FN`. Additional arguments to `cutpointr`: `utility_tp`, `utility_tn`, `cost_fp`, `cost_fn`
- `F1_score`: The F1-score $(2 * TP) / (2 * TP + FP + FN)$

Furthermore, the following functions are included which can be used as metric functions but are more useful for plotting purposes, for example in `plot_cutpointr`, or for defining new metric functions: `tp`, `fp`, `tn`, `fn`, `tpr`, `fpr`, `tnr`, `fnr`, `false_omission_rate`, `false_discovery_rate`, `ppv`, `npv`, `precision`, `recall`, `sensitivity`, and `specificity`.

User defined metric functions can be created as well which can accept the following inputs as vectors:

- `tp`: Vector of true positives
- `fp`: Vector of false positives
- `tn`: Vector of true negatives
- `fn`: Vector of false negatives
- . . . If the metric function is used in conjunction with any of the maximize / minimize methods, further arguments can be passed

The function should return a numeric vector or a matrix or a `data.frame` with one column. If the column is named, the name will be included in the output and plots. Avoid using names that are identical to the column names that are by default returned by **cutpointr**.

If `boot_runs` is positive, that number of bootstrap samples will be drawn and the optimal cutpoint using `method` will be determined. Additionally, as a way of internal validation, the function in `metric` will be used to score the out-of-bag predictions using the cutpoints determined by `method`. Various default metrics are always included in the bootstrap results.

If multiple optimal cutpoints are found, the column `optimal_cutpoint` becomes a list that contains the vector(s) of the optimal cutpoints.

If `use_midpoints = TRUE` the mean of the optimal cutpoint and the next highest or lowest possible cutpoint is returned, depending on `direction`.

The `tol_metric` argument can be used to avoid floating-point problems that may lead to exclusion of cutpoints that achieve the optimally achievable metric value. Additionally, by selecting a large tolerance multiple cutpoints can be returned that lead to decent metric values in the vicinity of the optimal metric value. `tol_metric` is passed to `metric` and is only supported by the maximization and minimization functions, i.e. `maximize_metric`, `minimize_metric`, `maximize_loess_metric`, `minimize_loess_metric`, `maximize_spline_metric`, and `minimize_spline_metric`. In `maximize_boot_metric` and `minimize_boot_metric` multiple optimal cutpoints will be passed to the `summary_func` of these two functions.

Value

A cutpointr object which is also a data.frame and tbl_df.

See Also

Other main cutpointr functions: [add_metric](#), [cutpointr_](#), [multi_cutpointr](#), [predict.cutpointr](#), [roc](#)

Examples

```
library(cutpointr)

## Optimal cutpoint for dsi
data(suicide)
opt_cut <- cutpointr(suicide, dsi, suicide)
opt_cut
summary(opt_cut)
plot(opt_cut)

## Not run:
## Predict class for new observations
predict(opt_cut, newdata = data.frame(dsi = 0:5))

## Supplying raw data, same result
cutpointr(x = suicide$dsi, class = suicide$suicide)

## direction, class labels, method and metric can be defined manually
## Again, same result
cutpointr(suicide, dsi, suicide, direction = ">=", pos_class = "yes",
          method = maximize_metric, metric = youden)

## Optimal cutpoint for dsi, as before, but for the separate subgroups
opt_cut <- cutpointr(suicide, dsi, suicide, gender)
opt_cut

## Bootstrapping also works on individual subgroups
## low boot_runs for illustrative purposes
set.seed(30)
opt_cut <- cutpointr(suicide, dsi, suicide, gender, boot_runs = 5)
opt_cut
summary(opt_cut)
plot(opt_cut)

## Transforming variables (unrealistic, just to show the functionality)
opt_cut <- cutpointr(suicide, x = log(dsi + 1), class = suicide == "yes",
                    subgroup = dsi %% 2 == 0)
opt_cut
predict(opt_cut, newdata = data.frame(dsi = 1:3))

## Parallelized bootstrapping
cl <- makeCluster(2) # 2 cores
registerDoParallel(cl)
```

```

registerDoRNG(12) # Reproducible parallel loops using doRNG
opt_cut <- cutpointr(suicide, dsi, suicide, gender,
                    boot_runs = 10, allowParallel = TRUE)

stopCluster(cl)
opt_cut
plot(opt_cut)

## Robust cutpoint method using kernel smoothing for optimizing Youden-Index
opt_cut <- cutpointr(suicide, dsi, suicide, gender,
                    method = oc_youden_kernel)

opt_cut

## End(Not run)

```

cutpointr_

The standard evaluation version of cutpointr

Description

This function is equivalent to `cutpointr` but takes only quoted arguments for `x`, `class` and `subgroup`. This function is suitable for programming with. For details on `cutpointr` see `help("cutpointr")`.

Usage

```

cutpointr_(data, x, class, subgroup = NULL, method = maximize_metric,
           metric = sum_sens_spec, pos_class = NULL, neg_class = NULL,
           direction = NULL, boot_runs = 0, use_midpoints = FALSE,
           break_ties = median, na.rm = FALSE, allowParallel = FALSE,
           silent = FALSE, tol_metric = 1e-06, ...)

```

Arguments

<code>data</code>	A data.frame with the data needed for <code>x</code> , <code>class</code> and <code>subgroup</code> .
<code>x</code>	(character) The variable name to be used for classification, e.g. predictions or test values.
<code>class</code>	(character) The variable name indicating class membership.
<code>subgroup</code>	(character) The variable name of an additional covariate that identifies subgroups. Separate optimal cutpoints will be determined per group.
<code>method</code>	(function) A function for determining cutpoints. Can be user supplied or use some of the built in methods. See details.
<code>metric</code>	(function) The function for computing a metric when using <code>maximize_metric</code> or <code>minimize_metric</code> as method and for the out-of-bag values during bootstrapping. A way of internally validating the performance. User defined functions can be supplied, see details.

pos_class	(optional) The value of class that indicates the positive class.
neg_class	(optional) The value of class that indicates the negative class.
direction	(character, optional) Use ">=" or "<=" to indicate whether x is supposed to be larger or smaller for the positive class.
boot_runs	(numerical) If positive, this number of bootstrap samples will be used to assess the variability and the out-of-sample performance.
use_midpoints	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for direction = ">") or the next lowest observation (for direction = "<") which avoids biasing the optimal cutpoint.
break_ties	If multiple cutpoints are found, they can be summarized using this function, e.g. mean or median. To return all cutpoints use c as the function.
na.rm	(logical) Set to TRUE (default FALSE) to keep only complete cases of x, class and subgroup (if specified). Missing values with na.rm = FALSE will raise an error.
allowParallel	(logical) If TRUE, the bootstrapping will be parallelized using foreach. A local cluster, for example, should be started manually beforehand.
silent	(logical) If TRUE suppresses all messages.
tol_metric	All cutpoints will be returned that lead to a metric value in the interval $[m_{\max} - \text{tol_metric}, m_{\max} + \text{tol_metric}]$ where m_{\max} is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems. Not supported by all method functions, see details.
...	Further optional arguments that will be passed to method. minimize_metric and maximize_metric pass ... to metric.

See Also

Other main cutpointr functions: [add_metric](#), [cutpointr](#), [multi_cutpointr](#), [predict.cutpointr](#), [roc](#)

Examples

```
library(cutpointr)

## Optimal cutpoint for dsi
data(suicide)
opt_cut <- cutpointr_(suicide, "dsi", "suicide")
opt_cut
summary(opt_cut)
plot(opt_cut)
predict(opt_cut, newdata = data.frame(dsi = 0:5))
```

cutpoint_knots	<i>Calculate number of knots to use in spline smoothing</i>
----------------	---

Description

This function calculates the number of knots when using smoothing splines for smoothing a function of metric values per cutpoint value. The function for calculating the number of knots is equal to `stats::nknots_smspl` but uses the number of unique cutpoints in the data as `n`.

Usage

```
cutpoint_knots(data, x)
```

Arguments

<code>data</code>	A data frame
<code>x</code>	(character) The name of the predictor variable

Examples

```
cutpoint_knots(suicide, "dsi")
```

F1_score	<i>Calculate the F1-score</i>
----------	-------------------------------

Description

Calculate the F1-score from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$F1_score = (2 * tp) / (2 * tp + fp + fn)$$
Usage

```
F1_score(tp, fp, tn, fn, ...)
```

Arguments

<code>tp</code>	(numeric) number of true positives.
<code>fp</code>	(numeric) number of false positives.
<code>tn</code>	(numeric) number of true negatives.
<code>fn</code>	(numeric) number of false negatives.
<code>...</code>	for capturing additional arguments passed by method.

See Also

Other metric functions: [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
F1_score(10, 5, 20, 10)
F1_score(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

false_omission_rate *Calculate the false omission and false discovery rate*

Description

Calculate the false omission rate or false discovery rate from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{false_omission_rate} = \text{fn} / (\text{tn} + \text{fn}) = 1 - \text{npv}$$

$$\text{false_discovery_rate} = \text{fp} / (\text{tp} + \text{fp}) = 1 - \text{ppv}$$
Usage

```
false_omission_rate(tp, fp, tn, fn, ...)
false_discovery_rate(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
false_omission_rate(10, 5, 20, 10)
false_omission_rate(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

maximize_boot_metric *Optimize a metric function in binary classification after bootstrapping*

Description

Given a function for computing a metric in `metric_func`, these functions bootstrap the data `boot_cut` times and maximize or minimize the metric by selecting an optimal cutpoint. The returned optimal cutpoint is the result of applying `summary_func`, e.g. the mean, to all optimal cutpoints that were determined in the bootstrap samples. The metric function should accept the following inputs:

- `tp`: vector of number of true positives
- `fp`: vector of number of false positives
- `tn`: vector of number of true negatives
- `fn`: vector of number of false negatives

Usage

```
maximize_boot_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, summary_func = mean,
  boot_cut = 50, inf_rm = TRUE, tol_metric, use_midpoints, ...)
```

```
minimize_boot_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, summary_func = mean,
  boot_cut = 50, inf_rm = TRUE, tol_metric, use_midpoints, ...)
```

Arguments

<code>data</code>	A data frame or tibble in which the columns that are given in <code>x</code> and <code>class</code> can be found.
<code>x</code>	(character) The variable name to be used for classification, e.g. predictions or test values.
<code>class</code>	(character) The variable name indicating class membership.
<code>metric_func</code>	(function) A function that computes a single number metric to be maximized. See description.
<code>pos_class</code>	The value of class that indicates the positive class.
<code>neg_class</code>	The value of class that indicates the negative class.
<code>direction</code>	(character) Use " <code>>=</code> " or " <code><=</code> " to select whether an <code>x</code> value <code>>=</code> or <code><=</code> the cutoff predicts the positive class.
<code>summary_func</code>	(function) After obtaining the bootstrapped optimal cutpoints this function, e.g. mean or median, is applied to arrive at a single cutpoint.
<code>boot_cut</code>	(numeric) Number of bootstrap repetitions over which the mean optimal cutpoint is calculated.
<code>inf_rm</code>	(logical) whether to remove infinite cutpoints before calculating the summary.

tol_metric	All cutpoints will be passed to summary_func that lead to a metric value in the interval $[m_{\max} - \text{tol_metric}, m_{\max} + \text{tol_metric}]$ where m_{\max} is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems.
use_midpoints	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for direction = ">") or the next lowest observation (for direction = "<") which avoids biasing the optimal cutpoint.
...	To capture further arguments that are always passed to the method function by cutpointr. The cutpointr function passes data, x, class, metric_func, direction, pos_class and neg_class to the method function.

Details

The above inputs are arrived at by using all unique values in x, Inf, and -Inf as possible cutpoints for classifying the variable in class. The reported metric represents the usual in-sample performance of the determined cutpoint.

Value

A tibble with the column optimal_cutpoint

See Also

Other method functions: [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
set.seed(100)
cutpointr(suicide, dsi, suicide, method = maximize_boot_metric,
          metric = accuracy, boot_cut = 30)
set.seed(100)
cutpointr(suicide, dsi, suicide, method = minimize_boot_metric,
          metric = abs_d_sens_spec, boot_cut = 30)
```

maximize_gam_metric *Optimize a metric function in binary classification after smoothing via generalized additive models*

Description

Given a function for computing a metric in metric_func, these functions smooth the function of metric value per cutpoint using generalized additive models (as implemented in **mgcv**), then maximize or minimize the metric by selecting an optimal cutpoint. For further details on the GAM smoothing see `?mgcv::gam`. The metric function should accept the following inputs:

- tp: vector of number of true positives

- fp: vector of number of false positives
- tn: vector of number of true negatives
- fn: vector of number of false negatives

Usage

```
maximize_gam_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, formula = m ~
  s(x.sorted), optimizer = c("outer", "newton"), tol_metric,
  use_midpoints, ...)
```

```
minimize_gam_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, formula = m ~
  s(x.sorted), optimizer = c("outer", "newton"), tol_metric,
  use_midpoints, ...)
```

Arguments

data	A data frame or tibble in which the columns that are given in x and class can be found.
x	(character) The variable name to be used for classification, e.g. predictions or test values.
class	(character) The variable name indicating class membership.
metric_func	(function) A function that computes a metric to be maximized. See description.
pos_class	The value of class that indicates the positive class.
neg_class	The value of class that indicates the negative class.
direction	(character) Use ">=" or "<=" to select whether an x value >= or <= the cutoff predicts the positive class.
formula	A GAM formula. See <code>help("gam", package = "mgcv")</code> for details.
optimizer	An array specifying the numerical optimization method to use to optimize the smoothing parameter estimation criterion (given by method). See <code>help("gam", package = "mgcv")</code> for details.
tol_metric	All cutpoints will be returned that lead to a metric value in the interval $[m_{\max} - \text{tol_metric}, m_{\max} + \text{tol_metric}]$ where m_{\max} is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems.
use_midpoints	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for direction = ">") or the next lowest observation (for direction = "<") which avoids biasing the optimal cutpoint.
...	Further arguments that will be passed to metric_func or the GAM smoother.

Details

The above inputs are arrived at by using all unique values in x, Inf, and -Inf as possible cutpoints for classifying the variable in class.

Value

A tibble with the columns `optimal_cutpoint`, the corresponding metric value and `roc_curve`, a nested tibble that includes all possible cutoffs and the corresponding numbers of true and false positives / negatives and all corresponding metric values.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
oc <- cutpointr(suicide, dsi, suicide, gender, method = maximize_gam_metric,
metric = accuracy)
plot_metric(oc)
oc <- cutpointr(suicide, dsi, suicide, gender, method = minimize_gam_metric,
metric = abs_d_sens_spec)
plot_metric(oc)
```

`maximize_loess_metric` *Optimize a metric function in binary classification after LOESS smoothing*

Description

Given a function for computing a metric in `metric_func`, these functions smooth the function of metric value per cutpoint using LOESS, then maximize or minimize the metric by selecting an optimal cutpoint. For further details on the LOESS smoothing see `?fANCOVA::loess.as`. The metric function should accept the following inputs:

- `tp`: vector of number of true positives
- `fp`: vector of number of false positives
- `tn`: vector of number of true negatives
- `fn`: vector of number of false negatives

Usage

```
maximize_loess_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, criterion = "aicc",
  degree = 1, family = "symmetric", user.span = NULL, tol_metric,
  use_midpoints, ...)
```

```
minimize_loess_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, criterion = "aicc",
  degree = 1, family = "symmetric", user.span = NULL, tol_metric,
  use_midpoints, ...)
```

Arguments

<code>data</code>	A data frame or tibble in which the columns that are given in <code>x</code> and <code>class</code> can be found.
<code>x</code>	(character) The variable name to be used for classification, e.g. predictions or test values.
<code>class</code>	(character) The variable name indicating class membership.
<code>metric_func</code>	(function) A function that computes a metric to be maximized. See description.
<code>pos_class</code>	The value of <code>class</code> that indicates the positive class.
<code>neg_class</code>	The value of <code>class</code> that indicates the negative class.
<code>direction</code>	(character) Use " <code>>=</code> " or " <code><=</code> " to select whether an <code>x</code> value <code>>=</code> or <code><=</code> the cutoff predicts the positive class.
<code>criterion</code>	the criterion for automatic smoothing parameter selection: " <code>aicc</code> " denotes bias-corrected AIC criterion, " <code>gcv</code> " denotes generalized cross-validation.
<code>degree</code>	the degree of the local polynomials to be used. It can be 0, 1 or 2.
<code>family</code>	if " <code>gaussian</code> " fitting is by least-squares, and if " <code>symmetric</code> " a re-descending M estimator is used with Tukey's biweight function.
<code>user.span</code>	The user-defined parameter which controls the degree of smoothing
<code>tol_metric</code>	All cutpoints will be returned that lead to a metric value in the interval <code>[m_max - tol_metric, m_max + tol_metric]</code> where <code>m_max</code> is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems.
<code>use_midpoints</code>	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for <code>direction = ">"</code>) or the next lowest observation (for <code>direction = "<"</code>) which avoids biasing the optimal cutpoint.
<code>...</code>	Further arguments that will be passed to <code>metric_func</code> or the loess smoother.

Details

The above inputs are arrived at by using all unique values in `x`, `Inf`, and `-Inf` as possible cutpoints for classifying the variable in `class`.

Value

A tibble with the columns `optimal_cutpoint`, the corresponding metric value and `roc_curve`, a nested tibble that includes all possible cutoffs and the corresponding numbers of true and false positives / negatives and all corresponding metric values.

Source

Xiao-Feng Wang (2010). *fANCOVA: Nonparametric Analysis of Covariance*. <https://CRAN.R-project.org/package=fANCOVA>

Leeflang, M. M., Moons, K. G., Reitsma, J. B., & Zwinderman, A. H. (2008). Bias in sensitivity and specificity caused by data-driven selection of optimal cutoff values: mechanisms, magnitude, and solutions. *Clinical Chemistry*, (4), 729–738.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
oc <- cutpointr(suicide, dsi, suicide, gender, method = maximize_loess_metric,
  criterion = "aicc", family = "symmetric", degree = 2, user.span = 0.7,
  metric = accuracy)
plot_metric(oc)
oc <- cutpointr(suicide, dsi, suicide, gender, method = minimize_loess_metric,
  criterion = "aicc", family = "symmetric", degree = 2, user.span = 0.7,
  metric = misclassification_cost, cost_fp = 1, cost_fn = 10)
plot_metric(oc)
```

maximize_metric

Optimize a metric function in binary classification

Description

Given a function for computing a metric in `metric_func`, these functions maximize or minimize that metric by selecting an optimal cutpoint. The metric function should accept the following inputs:

- `tp`: vector of number of true positives
- `fp`: vector of number of false positives
- `tn`: vector of number of true negatives
- `fn`: vector of number of false negatives

Usage

```
maximize_metric(data, x, class, metric_func = youden, pos_class = NULL,
  neg_class = NULL, direction, tol_metric, use_midpoints, ...)
```

```
minimize_metric(data, x, class, metric_func = youden, pos_class = NULL,
  neg_class = NULL, direction, tol_metric, use_midpoints, ...)
```

Arguments

<code>data</code>	A data frame or tibble in which the columns that are given in <code>x</code> and <code>class</code> can be found.
<code>x</code>	(character) The variable name to be used for classification, e.g. <code>predictions</code> or <code>test values</code> .
<code>class</code>	(character) The variable name indicating class membership.
<code>metric_func</code>	(function) A function that computes a metric to be maximized. See description.
<code>pos_class</code>	The value of <code>class</code> that indicates the positive class.

<code>neg_class</code>	The value of class that indicates the negative class.
<code>direction</code>	(character) Use ">=" or "<=" to select whether an x value >= or <= the cutoff predicts the positive class.
<code>tol_metric</code>	All cutpoints will be returned that lead to a metric value in the interval $[m_{\max} - \text{tol_metric}, m_{\max} + \text{tol_metric}]$ where m_{\max} is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems.
<code>use_midpoints</code>	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for <code>direction = ">"</code>) or the next lowest observation (for <code>direction = "<"</code>) which avoids biasing the optimal cutpoint.
<code>...</code>	Further arguments that will be passed to <code>metric_func</code> .

Details

The above inputs are arrived at by using all unique values in x, Inf, or -Inf as possible cutpoints for classifying the variable in class.

Value

A tibble with the columns `optimal_cutpoint`, the corresponding metric value and `roc_curve`, a nested tibble that includes all possible cutoffs and the corresponding numbers of true and false positives / negatives and all corresponding metric values.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
cutpointr(suicide, dsi, suicide, method = maximize_metric, metric = accuracy)
cutpointr(suicide, dsi, suicide, method = minimize_metric, metric = abs_d_sens_spec)
```

`maximize_spline_metric`

Optimize a metric function in binary classification after spline smoothing

Description

Given a function for computing a metric in `metric_func`, this function smoothes the function of metric value per cutpoint using smoothing splines. Then it optimizes the metric by selecting an optimal cutpoint. For further details on the smoothing spline see `?stats::smooth.spline`. The metric function should accept the following inputs:

- `tp`: vector of number of true positives

- fp: vector of number of false positives
- tn: vector of number of true negatives
- fn: vector of number of false negatives

Usage

```
maximize_spline_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, w = NULL,
  df = NULL, spar = 1, nknots = cutpoint_knots, df_offset = NULL,
  penalty = 1, control_spar = list(), tol_metric, use_midpoints, ...)
```

```
minimize_spline_metric(data, x, class, metric_func = youden,
  pos_class = NULL, neg_class = NULL, direction, w = NULL,
  df = NULL, spar = 1, nknots = cutpoint_knots, df_offset = NULL,
  penalty = 1, control_spar = list(), tol_metric, use_midpoints, ...)
```

Arguments

data	A data frame or tibble in which the columns that are given in x and class can be found.
x	(character) The variable name to be used for classification, e.g. predictions or test values.
class	(character) The variable name indicating class membership.
metric_func	(function) A function that computes a metric to be optimized. See description.
pos_class	The value of class that indicates the positive class.
neg_class	The value of class that indicates the negative class.
direction	(character) Use ">=" or "<=" to select whether an x value >= or <= the cutoff predicts the positive class.
w	Optional vector of weights of the same length as x; defaults to all 1.
df	The desired equivalent number of degrees of freedom (trace of the smoother matrix). Must be in (1, nx], nx the number of unique x values.
spar	Smoothing parameter, typically (but not necessarily) in (0,1]. When spar is specified, the coefficient lambda of the integral of the squared second derivative in the fit (penalized log likelihood) criterion is a monotone function of spar.
nknots	Integer or function giving the number of knots. The function should accept data and x (the name of the predictor variable) as inputs. By default nknots = $0.1 * \log(n_dat / n_cut) * n_cut$ where n_dat is the number of observations and n_cut the number of unique predictor values.
df_offset	Allows the degrees of freedom to be increased by df_offset in the GCV criterion.
penalty	The coefficient of the penalty for degrees of freedom in the GCV criterion.
control_spar	Optional list with named components controlling the root finding when the smoothing parameter spar is computed, i.e., NULL. See help("smooth.spline") for further information.

<code>tol_metric</code>	All cutpoints will be returned that lead to a metric value in the interval $[m_max - tol_metric, m_max + tol_metric]$ where <code>m_max</code> is the maximum achievable metric value. This can be used to return multiple decent cutpoints and to avoid floating-point problems.
<code>use_midpoints</code>	(logical) If TRUE (default FALSE) the returned optimal cutpoint will be the mean of the optimal cutpoint and the next highest observation (for direction = ">") or the next lowest observation (for direction = "<") which avoids biasing the optimal cutpoint.
<code>...</code>	Further arguments that will be passed to <code>metric_func</code> .

Details

The above inputs are arrived at by using all unique values in `x`, `Inf`, and `-Inf` as possible cutpoints for classifying the variable in `class`.

Value

A tibble with the columns `optimal_cutpoint`, the corresponding metric value and `roc_curve`, a nested tibble that includes all possible cutoffs and the corresponding numbers of true and false positives / negatives and all corresponding metric values.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
oc <- cutpointr(suicide, dsi, suicide, gender, method = maximize_spline_metric,
df = 5, metric = accuracy)
plot_metric(oc)
```

`misclassification_cost`

Calculate the misclassification cost

Description

Calculate the misclassification cost from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{misclassification_cost} = \text{cost_fp} * \text{fp} + \text{cost_fn} * \text{fn}$$

Usage

```
misclassification_cost(tp, fp, tn, fn, cost_fp = 1, cost_fn = 1, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
cost_fp	(numeric) the cost of a false positive
cost_fn	(numeric) the cost of a false negative
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
misclassification_cost(10, 5, 20, 10, cost_fp = 1, cost_fn = 5)
misclassification_cost(c(10, 8), c(5, 7), c(20, 12), c(10, 18),
  cost_fp = 1, cost_fn = 5)
```

multi_cutpointr	<i>Calculate optimal cutpoints and further statistics for multiple predictors</i>
-----------------	---

Description

Runs cutpointr_ over multiple predictor variables. By default, cutpointr_ will be run using all columns in the data set as predictors except for the variable in class.

Usage

```
multi_cutpointr(data, x = colnames(data)[colnames(data) != class], class,
  silent = FALSE, ...)
```

Arguments

data	A data frame.
x	Character vector of predictor variables.
class	The name of the outcome / independent variable.
silent	Whether to suppress messages.
...	Further arguments to be passed to cutpointr.

Details

The automatic determination of positive / negative classes and direction will be carried out separately for every predictor variable. That way, if direction and the classes are not specified, the reported AUC for every variable will be ≥ 0.5 . AUC may be < 0.5 if subgroups are specified as direction is equal within every subgroup.

Value

A data frame.

See Also

Other main cutpointr functions: [add_metric](#), [cutpointr_](#), [cutpointr](#), [predict.cutpointr](#), [roc](#)

Examples

```
library(cutpointr)

multi_cutpointr(suicide, x = c("age", "dsi"), class = "suicide",
                pos_class = "yes")

multi_cutpointr(suicide, x = c("age", "dsi"), class = "suicide",
                subgroup = "gender", pos_class = "yes")
```

 npv

Calculate the negative predictive value

Description

Calculate the negative predictive value (NPV) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{npv} = \text{tn} / (\text{tn} + \text{fn})$$

Usage

```
npv(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
npv(10, 5, 20, 10)
npv(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

oc_manual

Set a manual cutpoint for use with cutpointr

Description

This function simply returns cutpoint as the optimal cutpoint. Mainly useful if bootstrap estimates of the out-of-bag performance of a given cutpoint are desired, e.g. taking a cutpoint value from the literature.

Usage

```
oc_manual(cutpoint, ...)
```

Arguments

cutpoint	(numeric) The fixed cutpoint.
...	To capture further arguments that are always passed to the method function by cutpointr. The cutpointr function passes data, x, class, metric_func, direction, pos_class and neg_class to the method function.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
cutpointr(suicide, dsi, suicide, method = oc_manual, cutpoint = 4)
```

oc_mean *Use the sample mean as cutpoint*

Description

The sample mean is calculated and returned as the optimal cutpoint.

Usage

```
oc_mean(data, x, trim = 0, ...)
```

Arguments

data	A data frame or tibble in which the columns that are given in x and class can be found.
x	(character) The variable name to be used for classification, e.g. predictions or test values.
trim	The fraction (0 to 0.5) of observations to be trimmed from each end of x before the mean is computed. Values of trim outside that range are taken as the nearest endpoint.
...	To capture further arguments that are always passed to the method function by cutpointr. The cutpointr function passes data, x, class, metric_func, direction, pos_class and neg_class to the method function.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_median](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
data(suicide)
oc_mean(suicide, "dsi")
cutpointr(suicide, dsi, suicide, method = oc_mean)
```

oc_median *Use the sample median as cutpoint*

Description

The sample median is calculated and returned as the optimal cutpoint.

Usage

```
oc_median(data, x, ...)
```

Arguments

data	A data frame or tibble in which the columns that are given in x and class can be found.
x	(character) The variable name to be used for classification, e.g. predictions or test values.
...	To capture further arguments that are always passed to the method function by cutpointr. The cutpointr function passes data, x, class, metric_func, direction, pos_class and neg_class to the method function.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_youden_kernel](#), [oc_youden_normal](#)

Examples

```
data(suicide)
oc_median(suicide, "dsi")
cutpointr(suicide, dsi, suicide, method = oc_median)
```

oc_youden_kernel	<i>Determine an optimal cutpoint maximizing the Youden-Index based on kernel smoothed densities</i>
------------------	---

Description

Instead of searching for an optimal cutpoint to maximize (sensitivity + specificity - 1) on the ROC curve, this function first smoothes the empirical distributions of x per class. The smoothing is done using a binned kernel density estimate. The bandwidth is automatically selected using the direct plug-in method.

Usage

```
oc_youden_kernel(data, x, class, pos_class, neg_class, direction, ...)
```

Arguments

data	A data frame or tibble in which the columns that are given in x and class can be found.
x	(character) The variable name to be used for classification, e.g. predictions or test values.
class	(character) The variable name indicating class membership.
pos_class	The value of class that indicates the positive class.
neg_class	The value of class that indicates the negative class.
direction	(character) Use ">=" or "<=" to select whether an x value >= or <= the cutoff predicts the positive class.

... To capture further arguments that are always passed to the method function by `cutpointr`. The `cutpointr` function passes `data`, `x`, `class`, `metric_func`, `direction`, `pos_class` and `neg_class` to the method function.

Details

The functions for calculating the kernel density estimate and the bandwidth are both from **KernSmooth** with default parameters, except for the bandwidth selection, which uses the standard deviation as scale estimate.

Source

Fluss, R., Faraggi, D., & Reiser, B. (2005). Estimation of the Youden Index and its associated cutoff point. *Biometrical Journal*, 47(4), 458–472.

Matt Wand (2015). *KernSmooth: Functions for Kernel Smoothing Supporting Wand & Jones* (1995). R package version 2.23-15. <https://CRAN.R-project.org/package=KernSmooth>

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_normal](#)

Examples

```
data(suicide)
if (require(KernSmooth)) {
  oc_youden_kernel(suicide, "dsi", "suicide", oc_metric = "Youden",
    pos_class = "yes", neg_class = "no", direction = ">=")
  ## Within cutpointr
  cutpointr(suicide, dsi, suicide, method = oc_youden_kernel)
}
```

oc_youden_normal	<i>Determine an optimal cutpoint for the Youden-Index assuming normal distributions</i>
------------------	---

Description

An optimal cutpoint maximizing the Youden- or J-Index (sensitivity + specificity - 1) is calculated parametrically assuming normal distributions per class.

Usage

```
oc_youden_normal(data, x, class, pos_class = NULL, neg_class = NULL,
  direction, ...)
```

Arguments

<code>data</code>	A data frame or tibble in which the columns that are given in <code>x</code> and <code>class</code> can be found.
<code>x</code>	(character) The variable name to be used for classification, e.g. <code>predictions</code> or <code>test values</code> .
<code>class</code>	(character) The variable name indicating class membership.
<code>pos_class</code>	The value of <code>class</code> that indicates the positive class.
<code>neg_class</code>	The value of <code>class</code> that indicates the negative class.
<code>direction</code>	(character) Use <code>">="</code> or <code>"<="</code> to select whether an <code>x</code> value <code>>=</code> or <code><=</code> the cutoff predicts the positive class.
<code>...</code>	To capture further arguments that are always passed to the method function by <code>cutpointr</code> . The <code>cutpointr</code> function passes <code>data</code> , <code>x</code> , <code>class</code> , <code>metric_func</code> , <code>direction</code> , <code>pos_class</code> and <code>neg_class</code> to the method function.

See Also

Other method functions: [maximize_boot_metric](#), [maximize_gam_metric](#), [maximize_loess_metric](#), [maximize_metric](#), [maximize_spline_metric](#), [oc_manual](#), [oc_mean](#), [oc_median](#), [oc_youden_kernel](#)

Examples

```
data(suicide)
oc_youden_normal(suicide, "dsi", "suicide",
  pos_class = "yes", neg_class = "no", direction = ">=")
cutpointr(suicide, dsi, suicide, method = oc_youden_normal)
```

`odds_ratio`

Calculate the odds ratio

Description

Calculate the (diagnostic) odds ratio from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{odds_ratio} = (\text{tp} / \text{fp}) / (\text{fn} / \text{tn})$$
Usage

```
odds_ratio(tp, fp, tn, fn, ...)
```


Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
odds_ratio(10, 5, 20, 10)
odds_ratio(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

plot.cutpointr	<i>Plot cutpointr objects</i>
----------------	-------------------------------

Description

The plot layout depends on whether subgroups were defined and whether bootstrapping was run.

Usage

```
## S3 method for class 'cutpointr'
plot(x, ...)
```

Arguments

x	A cutpointr object.
...	Further arguments.

Details

The ... argument can be used to apply **ggplot2** functions to every individual plot, for example for changing the theme.

See Also

Other cutpointr plotting functions: [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_metric](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
opt_cut <- cutpointr(suicide, dsi, suicide, gender)
plot(opt_cut)
plot(opt_cut, ggplot2::theme_bw())
```

plot_cutpointr	<i>General purpose plotting function for cutpointr or roc_cutpointr objects</i>
----------------	---

Description

Flexibly plot various metrics against all cutpoints or any other metric. The function can plot any metric based on a cutpointr or roc_cutpointr object. If cutpointr was run with bootstrapping, bootstrapped confidence intervals can be plotted. These represent the quantiles of the distribution of the y-variable grouped by x-variable over all bootstrap repetitions.

Usage

```
plot_cutpointr(x, xvar = cutpoint, yvar = sum_sens_spec,
  conf_lvl = 0.95, aspect_ratio = NULL)
```

Arguments

x	A cutpointr or roc_cutpointr object.
xvar	A function, typically cutpoint or a metric function.
yvar	A function, typically a metric function.
conf_lvl	(numeric) If bootstrapping was run and x is a cutpointr object, a confidence interval at the level of conf_lvl can be plotted. To plot no confidence interval set conf_lvl = 0.
aspect_ratio	(numeric) Set to 1 to obtain a quadratic plot, e.g. for plotting a ROC curve.

Details

The arguments to xvar and yvar should be metric functions. Any metric function that is suitable for cutpointr can also be used in plot_cutpointr. Anonymous functions are also allowed. To plot all possible cutpoints, the utility function cutpoint can be used.

The functions for xvar and yvar may accept any or all of the arguments tp, fp, tn, or fn and return a numeric vector, a matrix or a data.frame. For more details on metric functions see vignette("cutpointr").

Note that confidence intervals can only be correctly plotted if the values of xvar are constant across bootstrap samples. For example, confidence intervals for tpr by fpr (a ROC curve) cannot be plotted, as the values of the false positive rate vary per bootstrap sample.

See Also

Other cutpointtr plotting functions: [plot.cutpointtr](#), [plot_cut_boot](#), [plot_metric_boot](#), [plot_metric](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
set.seed(1)
oc <- cutpointtr(suicide, dsi, suicide, boot_runs = 10)

plot_cutpointtr(oc, cutpoint, F1_score)

## ROC curve
plot_cutpointtr(oc, fpr, tpr, aspect_ratio = 1)

## Custom function
plot_cutpointtr(oc, cutpoint, function(tp, tn, fp, fn, ...) tp / fp) +
  ggplot2::ggtitle("Custom metric") + ggplot2::ylab("value")
```

plot_cut_boot	<i>Plot the bootstrapped distribution of optimal cutpoints from a cutpointtr object</i>
---------------	---

Description

Given a cutpointtr object this function plots the bootstrapped distribution of optimal cutpoints. cutpointtr has to be run with boot_runs > 0 to enable bootstrapping.

Usage

```
plot_cut_boot(x, ...)
```

Arguments

x	A cutpointtr object.
...	Additional arguments (unused).

See Also

Other cutpointtr plotting functions: [plot.cutpointtr](#), [plot_cutpointtr](#), [plot_metric_boot](#), [plot_metric](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
set.seed(100)
opt_cut <- cutpointtr(suicide, dsi, suicide, boot_runs = 10)
plot_cut_boot(opt_cut)
```

plot_metric	<i>Plot a metric over all possible cutoffs from a cutpointr object</i>
-------------	--

Description

If `maximize_metric` is used as method function in `cutpointr` the computed metric values over all possible cutoffs can be plotted. Generally, this works for method functions that return a ROC-curve including the metric value for every cutpoint along with the optimal cutpoint.

Usage

```
plot_metric(x, conf_lvl = 0.95)
```

Arguments

<code>x</code>	A <code>cutpointr</code> object.
<code>conf_lvl</code>	The confidence level of the bootstrap confidence interval. Set to 0 to draw no bootstrap confidence interval.

See Also

Other `cutpointr` plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Other `cutpointr` plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
opt_cut <- cutpointr(suicide, dsi, suicide)
plot_metric(opt_cut)
```

plot_metric_boot	<i>Plot the bootstrapped metric distribution from a cutpointr object</i>
------------------	--

Description

Given a `cutpointr` object this function plots the bootstrapped metric distribution, i.e. the distribution of out-of-bag metric values. The metric depends on the function that was supplied to `metric` in the call to `cutpointr`. The `cutpointr` function has to be run with `boot_runs` > 0 to enable bootstrapping.

Usage

```
plot_metric_boot(x, ...)
```

Arguments

x A cutpoint object.
... Additional arguments (unused)

See Also

Other cutpoint plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
set.seed(300)
opt_cut <- cutpointr(suicide, dsi, suicide, boot_runs = 10)
plot_metric_boot(opt_cut)
```

plot_precision_recall *Precision recall plot from a cutpoint object*

Description

Given a cutpoint object this function plots the precision recall curve(s) per subgroup, if given.

Usage

```
plot_precision_recall(x, display_cutpoint = TRUE, ...)
```

Arguments

x A cutpoint object.
display_cutpoint (logical) Whether or not to display the optimal cutpoint as a dot on the precision recall curve.
... Additional arguments (unused).

See Also

Other cutpoint plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_metric](#), [plot_roc](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
library(cutpointr)

## Optimal cutpoint for dsi
data(suicide)
opt_cut <- cutpointr(suicide, dsi, suicide)
plot_precision_recall(opt_cut)
```

plot_roc	<i>Plot ROC curve from a cutpointr object</i>
----------	---

Description

Given a cutpointr object this function plots the ROC curve(s) per subgroup, if given.

Usage

```
plot_roc(x, display_cutpoint = TRUE, ...)
```

Arguments

x	A cutpointr object.
display_cutpoint	(logical) Whether or not to display the optimal cutpoint as a dot on the ROC curve.
...	Additional arguments (unused).

See Also

Other cutpointr plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_metric](#), [plot_precision_recall](#), [plot_sensitivity_specificity](#), [plot_x](#)

Examples

```
opt_cut <- cutpointr(suicide, dsi, suicide)
plot_roc(opt_cut, display_cutpoint = FALSE)

opt_cut_2groups <- cutpointr(suicide, dsi, suicide, gender)
plot_roc(opt_cut_2groups, display_cutpoint = TRUE)
```

plot_sensitivity_specificity	<i>Sensitivity and specificity plot from a cutpointr object</i>
------------------------------	---

Description

Given a cutpointr object this function plots the sensitivity and specificity curve(s) per subgroup, if the latter is given.

Usage

```
plot_sensitivity_specificity(x, display_cutpoint = TRUE, ...)
```

Arguments

x A cutpointr object.
display_cutpoint
 (logical) Whether or not to display the optimal cutpoint as a dot on the precision recall curve.
... Additional arguments (unused).

See Also

Other cutpointr plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_metric](#), [plot_precision_recall](#), [plot_roc](#), [plot_x](#)

Examples

```
library(cutpointr)

## Optimal cutpoint for dsi
data(suicide)
opt_cut <- cutpointr(suicide, dsi, suicide)
plot_sensitivity_specificity(opt_cut)
```

plot_x *Plot the distribution of the independent variable per class from a cutpointr object*

Description

Given a cutpointr object this function plots the distribution(s) of the independent variable(s) and the respective cutpoints per class.

Usage

```
plot_x(x, display_cutpoint = TRUE, ...)
```

Arguments

x A cutpointr object.
display_cutpoint
 (logical) Whether or not to display the optimal cutpoint as a vertical line.
... Additional arguments (unused).

See Also

Other cutpointr plotting functions: [plot.cutpointr](#), [plot_cut_boot](#), [plot_cutpointr](#), [plot_metric_boot](#), [plot_metric](#), [plot_precision_recall](#), [plot_roc](#), [plot_sensitivity_specificity](#)

Examples

```
opt_cut <- cutpointr(suicide, dsi, suicide)
plot_x(opt_cut)

## With subgroup
opt_cut_2groups <- cutpointr(suicide, dsi, suicide, gender)
plot_x(opt_cut_2groups)
```

plr

*Calculate the positive or negative likelihood ratio***Description**

Calculate the positive or negative likelihood ratio from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
plr = tpr / fpr
nlr = fnr / tnr
```

Usage

```
plr(tp, fp, tn, fn, ...)
nlr(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
plr(10, 5, 20, 10)
plr(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

ppv *Calculate the positive predictive value*

Description

Calculate the positive predictive value (PPV) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{ppv} = \text{tp} / (\text{tp} + \text{fp})$$

Usage

```
ppv(tp, fp, tn, fn, ...)
```

Arguments

tp (numeric) number of true positives.
fp (numeric) number of false positives.
tn (numeric) number of true negatives.
fn (numeric) number of false negatives.
... for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
ppv(10, 5, 20, 10)  
ppv(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

precision *Calculate precision*

Description

Calculate precision (equal to the positive predictive value) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{precision} = \text{tp} / (\text{tp} + \text{fp})$$

Usage

```
precision(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
precision(10, 5, 20, 10)
precision(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

predict.cutpointr *Predict using a cutpointr object*

Description

Predictions are made on the data.frame in newdata using either the variable name or by applying the same transformation to the data as in cutpointr. The class of the output will be identical to the class of the predictor.

Usage

```
## S3 method for class 'cutpointr'
predict(object, newdata, cutpoint_nr = 1, ...)
```

Arguments

object	a cutpointr object.
newdata	a data.frame with a column that contains the predictor variable.
cutpoint_nr	if multiple optimal cutpoints were found this parameter defines which one should be used for predictions. Can be a vector if different cutpoint numbers are desired for different subgroups.
...	further arguments.

See Also

Other main cutpointr functions: [add_metric](#), [cutpointr_](#), [cutpointr](#), [multi_cutpointr](#), [roc](#)

Examples

```
oc <- cutpointr(suicide, dsi, suicide)
## Return in-sample predictions
predict(oc, newdata = data.frame(dsi = oc$data[[1]]$dsi))
```

print.cutpointr	<i>Print cutpointr objects</i>
-----------------	--------------------------------

Description

Prints the cutpointr object with full width like a tbl_df.

Usage

```
## S3 method for class 'cutpointr'
print(x, width = 1000, n = 50, sigfig = 6, ...)
```

Arguments

x	a cutpointr object.
width	width of output.
n	number of rows to print.
sigfig	Number of significant digits to print. Temporarily overrides options("pillar.sigfig").
...	further arguments.

Source

Kirill Müller and Hadley Wickham (2017). tibble: Simple Data Frames. <https://CRAN.R-project.org/package=tibble>

```
print.multi_cutpointr Print multi_cutpointr objects
```

Description

Prints the multi_cutpointr object with infinite width like a tbl_df.

Usage

```
## S3 method for class 'multi_cutpointr'
print(x, n = Inf, ...)
```

Arguments

x	a multi_cutpointr object.
n	number of rows to print.
...	further arguments.

Source

Kirill Müller and Hadley Wickham (2017). tibble: Simple Data Frames. <https://CRAN.R-project.org/package=tibble>

```
prod_ppv_npv Calculate the product of positive and negative predictive value
```

Description

Calculate the product of positive predictive value (PPV) and negative predictive value (NPV) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
ppv = tp / (tp + fp)
npv = tn / (tn + fn)
prod_ppv_npv = ppv * npv
```

Usage

```
prod_ppv_npv(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
prod_ppv_npv(10, 5, 20, 10)
prod_ppv_npv(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

prod_sens_spec	<i>Calculate the product of sensitivity and specificity</i>
----------------	---

Description

Calculate the product of sensitivity and specificity from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
sensitivity = tp / (tp + fn)
specificity = tn / (tn + fp)
prod_sens_spec = sensitivity * specificity
```

Usage

```
prod_sens_spec(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
prod_sens_spec(10, 5, 20, 10)
prod_sens_spec(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

p_chisquared	<i>Calculate the p-value of a chi-squared test</i>
--------------	--

Description

Calculate the p-value of a chi-squared test from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

Usage

```
p_chisquared(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
p_chisquared(10, 5, 20, 10)
p_chisquared(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

recall	<i>Calculate recall</i>
--------	-------------------------

Description

Calculate recall (equal to sensitivity) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{recall} = \text{tp} / (\text{tp} + \text{fn})$$

Usage

```
recall(tp, fp, tn, fn, ...)
```

Arguments

tp (numeric) number of true positives.
 fp (numeric) number of false positives.
 tn (numeric) number of true negatives.
 fn (numeric) number of false negatives.
 ... for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
recall(10, 5, 20, 10)
recall(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

risk_ratio	<i>Calculate the risk ratio (relative risk)</i>
------------	---

Description

Calculate the risk ratio (or relative risk) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{risk_ratio} = (\text{tp} / (\text{tp} + \text{fn})) / (\text{fp} / (\text{fp} + \text{tn}))$$
Usage

```
risk_ratio(tp, fp, tn, fn, ...)
```

Arguments

tp (numeric) number of true positives.
 fp (numeric) number of false positives.
 tn (numeric) number of true negatives.
 fn (numeric) number of false negatives.
 ... for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
risk_ratio(10, 5, 20, 10)
risk_ratio(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

 roc

Calculate a ROC curve

Description

Given a `data.frame` with a numeric predictor variable and a binary outcome variable this function returns a `data.frame` that includes all elements of the confusion matrix (true positives, false positives, true negatives, and false negatives) for every unique value of the predictor variable. Additionally, the true positive rate (tpr), false positive rate (fpr), true negative rate (tnr) and false negative rate (fnr) are returned.

Usage

```
roc(data, x, class, pos_class, neg_class, direction = ">=",
    silent = FALSE)
```

Arguments

<code>data</code>	A <code>data.frame</code> or matrix. Will be converted to a <code>data.frame</code> .
<code>x</code>	(character) The numeric independent (predictor) variable.
<code>class</code>	(character) A binary vector of outcome values.
<code>pos_class</code>	The value of 'class' that represents the positive cases.
<code>neg_class</code>	The value of 'class' that represents the negative cases.
<code>direction</code>	(character) One of ">=" or "<=". Specifies if the positive class is associated with higher values of x (default).
<code>silent</code>	If FALSE and the ROC curve contains no positives or negatives, a warning is generated.

Details

To enable classifying all observations as belonging to only one class the predictor values will be augmented by Inf or -Inf.

Value

A data frame with the columns `x.sorted`, `tp`, `fp`, `tn`, `fn`, `tpr`, `tnr`, `fpr`, and `fnr`.

Source

Forked from the **ROCR** package

See Also

Other main `cutpointr` functions: [add_metric](#), [cutpointr_](#), [cutpointr](#), [multi_cutpointr](#), [predict.cutpointr](#)

Examples

```
## First two classes of the iris data
dat <- iris[1:100, ]
roc(data = dat, x = "Petal.Width", class = "Species",
     pos_class = "versicolor", neg_class = "setosa", direction = ">=")
```

roc01

Calculate the distance between points on the ROC curve and (0,1)

Description

Calculate the distance on the ROC space between points on the ROC curve and the point of perfect discrimination from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length. To be used with `method = minimize_metric`.

```
sensitivity = tp / (tp + fn)
specificity = tn / (tn + fp)
roc01 = sqrt((1 - sensitivity)^2 + (1 - specificity)^2)
```

Usage

```
roc01(tp, fp, tn, fn, ...)
```

Arguments

<code>tp</code>	(numeric) number of true positives.
<code>fp</code>	(numeric) number of false positives.
<code>tn</code>	(numeric) number of true negatives.
<code>fn</code>	(numeric) number of false negatives.
<code>...</code>	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
roc01(10, 5, 20, 10)
roc01(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
oc <- cutpointr(suicide, dsi, suicide,
  method = minimize_metric, metric = roc01)
plot_roc(oc)
```

sensitivity

Calculate sensitivity

Description

Calculate sensitivity from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{sensitivity} = \text{tp} / (\text{tp} + \text{fn})$$
Usage

```
sensitivity(tp, fn, ...)
```

Arguments

tp (numeric) number of true positives.
 fn (numeric) number of false negatives.
 ... for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
sensitivity(10, 5, 20, 10)
sensitivity(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

specificity	<i>Calculate specificity</i>
-------------	------------------------------

Description

Calculate specificity from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$\text{specificity} = \text{tn} / (\text{tn} + \text{fp})$$

Usage

```
specificity(fp, tn, ...)
```

Arguments

fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
specificity(10, 5, 20, 10)
specificity(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

suicide	<i>Suicide attempts and DSI sum scores of 532 subjects</i>
---------	--

Description

Various personality and clinical psychological characteristics were assessed as part of an online-study preventing suicide. To identify persons at risk for attempting suicide, various demographic and clinical characteristics were assessed. Depressive Symptom Inventory - Suicidality Subscale (DSA-SS) sum scores and past suicide attempts from 532 subjects are included as a demonstration set to calculate optimal cutpoints. Two additional demographic variables (age, gender) are also included to test for group differences.

Usage

suicide

Format

A data frame with 532 rows and 4 variables:

age (numeric) Age of participants in years

gender (factor) Gender

dsi (numeric) Sum-score (0 = low suicidality, 12 = high suicidality)

suicide (factor) Past suicide attempt (no = no attempt, yes = at least one attempt)

Source

von Glischinski, M., Teisman, T., Prinz, S., Gebauer, J., and Hirschfeld, G. (2017). Depressive Symptom Inventory- Suicidality Subscale: Optimal cut points for clinical and non-clinical samples. *Clinical Psychology & Psychotherapy*

sum_ppv_npv

Calculate the sum of positive and negative predictive value

Description

Calculate the sum of positive predictive value (PPV) and negative predictive value (NPV) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

$$ppv = tp / (tp + fp)$$

$$npv = tn / (tn + fn)$$

$$sum_ppv_npv = ppv + npv$$
Usage

sum_ppv_npv(tp, fp, tn, fn, ...)

Arguments

tp (numeric) number of true positives.

fp (numeric) number of false positives.

tn (numeric) number of true negatives.

fn (numeric) number of false negatives.

... for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
sum_ppv_npv(10, 5, 20, 10)
sum_ppv_npv(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

sum_sens_spec	<i>Calculate the sum of sensitivity and specificity</i>
---------------	---

Description

Calculate the sum of sensitivity and specificity from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
sensitivity = tp / (tp + fn)
specificity = tn / (tn + fp)
sum_sens_spec = sensitivity + specificity
```

Usage

```
sum_sens_spec(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [total_utility](#), [tpr](#), [tp](#), [youden](#)

Examples

```
sum_sens_spec(10, 5, 20, 10)
sum_sens_spec(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

total_utility	<i>Calculate the total utility</i>
---------------	------------------------------------

Description

Calculate the total utility from true positives, false positives, true negatives and false negatives.

$$\text{total_utility} = \text{utility_tp} * \text{tp} + \text{utility_tn} * \text{tn} - \text{cost_fp} * \text{fp} - \text{cost_fn} * \text{fn}$$

The inputs must be vectors of equal length.

Usage

```
total_utility(tp, fp, tn, fn, utility_tp = 1, utility_tn = 1,
             cost_fp = 1, cost_fn = 1, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
utility_tp	(numeric) the utility of a true positive
utility_tn	(numeric) the utility of a true negative
cost_fp	(numeric) the cost of a false positive
cost_fn	(numeric) the cost of a false negative
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [tpr](#), [tp](#), [youden](#)

Examples

```
total_utility(10, 5, 20, 10, utility_tp = 3, utility_tn = 3, cost_fp = 1, cost_fn = 5)
total_utility(c(10, 8), c(5, 7), c(20, 12), c(10, 18),
             utility_tp = 3, utility_tn = 3, cost_fp = 1, cost_fn = 5)
```

tp	<i>Extract number true / false positives / negatives</i>
----	--

Description

Extract the number of true positives (tp), false positives (fp), true negatives (tn), or false negatives (fn). The inputs must be vectors of equal length. Mainly useful for `plot_cutpoint`.

Usage

```
tp(tp, ...)
```

```
tn(tn, ...)
```

```
fp(fp, ...)
```

```
fn(fn, ...)
```

Arguments

tp	(numeric) number of true positives.
...	for capturing additional arguments passed by method.
tn	(numeric) number of true negatives.
fp	(numeric) number of false positives.
fn	(numeric) number of false negatives.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [youden](#)

Examples

```
tp(10, 5, 20, 10)
tp(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
fp(10, 5, 20, 10)
tn(10, 5, 20, 10)
fn(10, 5, 20, 10)
```

tpr *Calculate true / false positive / negative rate*

Description

Calculate the true positive rate (tpr, equal to sensitivity and recall), the false positive rate (fpr, equal to fall-out), the true negative rate (tnr, equal to specificity), or the false negative rate (fnr) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
tpr = tp / (tp + fn)
fpr = fp / (fp + tn)
tnr = tn / (tn + fp)
fnr = fn / (fn + tp)
```

Usage

```
tpr(tp, fn, ...)
fpr(fp, tn, ...)
tnr(fp, tn, ...)
fnr(tp, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tp](#), [youden](#)

Examples

```
tpr(10, 5, 20, 10)
tpr(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

user_span_cutpointr	<i>Calculate bandwidth for LOESS smoothing of metric functions by rule of thumb</i>
---------------------	---

Description

This function implements a rule of thumb for selecting the bandwidth when smoothing a function of metric values per cutpoint value, particularly in `maximize_loess_metric` and `minimize_loess_metric`.

Usage

```
user_span_cutpointr(data, x)
```

Arguments

data	A data frame
x	The predictor variable

Details

The function used for calculating the bandwidth is $0.1 * \text{xsd} / \sqrt{\text{xn}}$, where `xsd` is the standard deviation of the unique values of the predictor variable (i.e. all cutpoints) and `xn` is the number of unique predictor values.

youden	<i>Calculate the Youden-Index</i>
--------	-----------------------------------

Description

Calculate the Youden-Index (J-Index) from true positives, false positives, true negatives and false negatives. The inputs must be vectors of equal length.

```
sensitivity = tp / (tp + fn)
specificity = tn / (tn + fp)
youden_index = sensitivity + specificity - 1
```

Usage

```
youden(tp, fp, tn, fn, ...)
```

Arguments

tp	(numeric) number of true positives.
fp	(numeric) number of false positives.
tn	(numeric) number of true negatives.
fn	(numeric) number of false negatives.
...	for capturing additional arguments passed by method.

See Also

Other metric functions: [F1_score](#), [abs_d_ppv_npv](#), [abs_d_sens_spec](#), [accuracy](#), [cohens_kappa](#), [cutpoint](#), [false_omission_rate](#), [misclassification_cost](#), [npv](#), [odds_ratio](#), [p_chisquared](#), [plr](#), [ppv](#), [precision](#), [prod_ppv_npv](#), [prod_sens_spec](#), [recall](#), [risk_ratio](#), [roc01](#), [sensitivity](#), [specificity](#), [sum_ppv_npv](#), [sum_sens_spec](#), [total_utility](#), [tpr](#), [tp](#)

Examples

```
youden(10, 5, 20, 10)
youden(c(10, 8), c(5, 7), c(20, 12), c(10, 18))
```

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