Package ‘ranktreeEnsemble’

August 18, 2023

Type Package

Title Ensemble Models of Rank-Based Trees with Extracted Decision Rules

Version 0.22

Date 2023-08-08

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BugReports https://github.com/TransBioInfoLab/ranktreeEnsemble/issues/

License GPL (>= 2)

Depends R (>= 3.5.0)

Imports Rcpp (>= 1.0.10), randomForestSRC, gbm, methods, data.tree

LinkingTo Rcpp

Description Fast computing an ensemble of rank-based trees via boosting or random forest on binary and multi-class problems. It converts continuous gene expression profiles into ranked gene pairs, for which the variable importance indices are computed and adopted for dimension reduction. Decision rules can be extracted from trees.

URL https://github.com/TransBioInfoLab/ranktreeEnsemble/

LazyData TRUE

RoxygenNote 7.2.3

NeedsCompilation yes

Repository CRAN

Date/Publication 2023-08-18 20:20:05 UTC

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extract.rules

Extract Interpretable Decision Rules from a Random Forest Model

Description

Extract rules from a random forest (rfsr) object

Usage

extract.rules(object, subtrees = 5,
               treedepth = 2,
               digit = 2,
               pairs = TRUE)

Arguments

object A random forest (rfsr) object
subtrees Number of trees to extract rules
treedepth Tree depth. The larger the number, the longer the extracted rules are.
digit Digit to be displayed in the extracted rules.
pairs Are variables in (object) generated from the pair function? Set pairs = FALSE
to extract rules from regular random forest (rfsr) object with continuous predictors.

Value

rule Interpretable extracted rules. Note that the performance score displayed is inaccurate based on few samples.
rule.raw Rules directly extracted from trees for prediction purpose
data Data used to grow trees from the argument (object).

Author(s)

Ruijie Yin (Maintainer,<ruijiejin428@gmail.com>), Chen Ye and Min Lu
**importance**

**References**


**Examples**

```r
data(tnbc)
obj <- rforest(subtype~., data = tnbc[1:100,c(1:5,337)])
objr <- extract.rules(obj)
objr$rule[,1:3]

### extract rules from a regular random forest
library(randomForestSRC)
obj2 <- rfsrc(subtype~., data = tnbc[1:100,c(1:5,337)])
objr2 <- extract.rules(obj2, pairs = FALSE)
objr2$rule[,1:3]
```

<table>
<thead>
<tr>
<th>importance</th>
<th>Variable Importance Index for Each Predictor</th>
</tr>
</thead>
</table>

**Description**

The function computes variable importance for each predictor from a rank-based random forests model or boosting model. A higher value indicates a more important predictor. The random forest implementation was performed via the function vimp directly imported from the randomForestSRC package. Use the command package?randomForestSRC for more information. The boosting implementation was performed via the function relative.influence directly imported from the gbm package. For technical details, see the vignette: utils::browseVignettes("gbm").

**Usage**

`importance(object, ...)`

**Arguments**

- `object`: An object of class rfsrc generated from the function rforest or gbm generated from the function rboost.
- `...`: Further arguments passed to or from other methods.

**Value**

For the boosting model, a vector of variable importance values is given. For the random forest model, a matrix of variable importance values is given for the variable importance index for all the class labels, followed by the index for each class label.
Author(s)

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References


Examples

data(tnbc)
######################################################
# Random Forest
######################################################
obj <- rforest(subtype~., data = tnbc[,c(1:10,337)])
importance(obj)
######################################################
# Boosting
######################################################
obj <- rboost(subtype~., data = tnbc[,c(1:10,337)])
importance(obj)

---

pair

Transform Continuous Variables into Ranked Binary Pairs

Description

The function transforms a dataset with $p$ continuous predictors into $\frac{p(p-1)}{2}$ binary predictors of ranked pairs

Usage

pair(data, yvar.name = NULL)

Arguments

data A dataset with $p$ continuous variables or with $p + 1$ variables including a dependent variable.

yvar.name The column name of the independent variable in data. By default, there is no dependent variable.

Value

A data frame with the transformed data. The dependent variable is moved to the last column of the data.
Note

The function is efficiently coded in C++.

Author(s)

Ruijie Yin (Maintainer,<ruijieyin428@gmail.com>), Chen Ye and Min Lu

References


Examples

```r
data(tnbc)
datp <- pair(tnbc[101:105,c(1:5,337)],"subtype")
datp
datp <- pair(tnbc[105:110,1:5])
datp```

**predict**  
*Prediction or Extract Predicted Values for Random Forest, Random Forest Rule or Boosting Models*

Description

Obtain predicted values using a random forest (rfsrc), random forest extracted rule (rules) or boosting (gbm) object. If no new data is provided, it extracts the out-of-bag predicted values of the outcome for the training data.

Usage

```r
predict(object,
   newdata = NULL,
   newdata.pair = FALSE, ...)
```

Arguments

- **object**  
  An object of class rfsrc generated from the function rforest or gbm generated from the function rboost.
- **newdata**  
  Test data. If missing, the original training data is used for extracting the out-of-bag predicted values without running the model again.
- **newdata.pair**  
  Is newdata already converted into binary ranked pairs from the pair function?
- **...**  
  Further arguments passed to or from other methods.
Details

For the boosting (gbm) object, the cross-validation predicted values are provided if cv.folds>=2.

Value

value Predicted value of the outcome. For the random forest (rfsrc) object, it is the predicted probability. For the boosting (gbm) object, it is the fitted values on the scale of regression function (e.g. log-odds scale). For the random forest extracted rule (rules) object, it is empty.

label Predicted label of the outcome.

Author(s)

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References


Examples

data(tnbc)
# Random Forest
#
obj <- rforest(subtype~., data = tnbc[1:100,c(1:5,337)])
predict(obj)$label
predict(obj, tnbc[101:110,1:5])$label

datp <- pair(tnbc[101:110,1:5])
predict(obj, datp, newdata.pair = TRUE)$label
#
objr <- extract.rules(obj)
predict(objr)$label[1:5]
predict(obj, tnbc[101:110,1:5])$label
#
# Boosting
#
obj <- rboost(subtype~., data = tnbc[1:100,c(1:5,337)])
predict(obj)$label
predict(obj, tnbc[101:110,1:5])$label
Description

The package `ranktreeEnsemble` implements an ensemble of rank-based trees in boosting with the LogitBoost cost and random forests on both binary and multi-class problems. It converts continuous gene expression profiles into ranked gene pairs, for which the variable importance indices are computed and adopted for dimension reduction. Interpretable rules can be extracted from trees.

Author(s)

Ruijie Yin (Maintainer,<ruijieyin428@gmail.com>), Chen Ye and Min Lu

References


Examples

```r
library(ranktreeEnsemble)
data(tnbc)

########### performance of Random Rank Forest
obj <- rforest(subtype~, data = tnbc[,c(1:10,337)])
obj
# variable importance
importance(obj)

########### predict new data from Random Rank Forest
predict(obj, tnbc[101:110,1:10])$label

########### extract decision rules from rank-based trees
objr <- extract.rules(obj)
objr$rule[1:5,]
predict(objr, tnbc[101:110,1:10])$label

########### filter decision rules with higher performance
objrs <- select.rules(objr,tnbc[110:130,c(1:10,337)])
predict(objrs, tnbc[101:110,1:10])$label
```
rboost

Generalized Boosted Modeling via Rank-Based Trees for Single Sample Classification with Gene Expression Profiles

Description

The function fits generalized boosted models via Rank-Based Trees on both binary and multi-class problems. It converts continuous gene expression profiles into ranked gene pairs, for which the variable importance indices are computed and adopted for dimension reduction. The boosting implementation was directly imported from the gbm package. For technical details, see the vignette: utils::browseVignettes("gbm").

Usage

rboost(
  formula,                     # Object of class 'formula' describing the model to fit.
  data,                        # Data frame containing the y-outcome and x-variables.
  dimreduce = TRUE,            # Dimension reduction via variable importance weighted forests. FALSE means no dimension reduction; TRUE means reducing 75% variables before binary rank conversion and then fitting a weighted forest; a numeric value x% between 0 and 1 means reducing x% variables before binary rank conversion and then fitting a weighted forest.
  datrank = TRUE,              # If using ranked raw data for fitting the dimension reduction model.
  family = "multinomial",     # Distribution to use for the model. Default is "multinomial".
  weights,                     # Weights to use for the model.
  ntree = 100,                 # Number of trees.
  nodedepth = 3,               # Maximum depth of the tree.
  nodesize = 5,                # Minimum size of terminal nodes.
  shrinkage = 0.05,            # Shrinkage parameter for the model.
  bag.fraction = 0.5,          # Fraction of samples to be used for bagging.
  train.fraction = 1,          # Fraction of data to be used for training.
  cv.folds = 5,                # Number of folds for cross-validation.
  keep.data = TRUE,            # Whether to keep the data.
  verbose = TRUE,              # Whether to print verbose output.
  class.stratify.cv = TRUE,    # Whether to stratify the classes in cross-validation.
  n.cores = NULL               # Number of cores to use for parallel processing.
)

Arguments

formula : Object of class 'formula' describing the model to fit.
data : Data frame containing the y-outcome and x-variables.
dimreduce : Dimension reduction via variable importance weighted forests. FALSE means no dimension reduction; TRUE means reducing 75% variables before binary rank conversion and then fitting a weighted forest; a numeric value x% between 0 and 1 means reducing x% variables before binary rank conversion and then fitting a weighted forest.
datrank : If using ranked raw data for fitting the dimension reduction model.
**distribution** Either a character string specifying the name of the distribution to use: if the response has only 2 unique values, bernoulli is assumed; otherwise, if the response is a factor, multinomial is assumed.

**weights** an optional vector of weights to be used in the fitting process. It must be positive but does not need to be normalized.

**ntree** Integer specifying the total number of trees to fit. This is equivalent to the number of iterations and the number of basis functions in the additive expansion, which matches n.tree in the gbm package.

**nodedepth** Integer specifying the maximum depth of each tree. A value of 1 implies an additive model. This matches interaction.depth in the gbm package.

**nodesize** Integer specifying the minimum number of observations in the terminal nodes of the trees, which matches n.minobsinnode in the gbm package. Note that this is the actual number of observations, not the total weight.

**shrinkage** a shrinkage parameter applied to each tree in the expansion. Also known as the learning rate or step-size reduction; 0.001 to 0.1 usually work, but a smaller learning rate typically requires more trees. Default is 0.05.

**bag.fraction** the fraction of the training set observations randomly selected to propose the next tree in the expansion. This introduces randomness into the model fit. If bag.fraction < 1 then running the same model twice will result in similar but different fits. gbm uses the R random number generator so set.seed can ensure that the model can be reconstructed. Preferably, the user can save the returned gbm.object using save. Default is 0.5.

**train.fraction** The first train.fraction * nrows(data) observations are used to fit the gbm and the remaining observations are used for computing out-of-sample estimates of the loss function.

**cv.folds** Number of cross-validation folds to perform. If cv.folds > 1 then gbm, in addition to the usual fit, will perform cross-validation and calculate an estimate of generalization error returned in cv.error.

**keep.data** a logical variable indicating whether to keep the data and an index of the data stored with the object. Keeping the data and index makes subsequent calls to gbm.more faster at the cost of storing an extra copy of the dataset.

**verbose** Logical indicating whether or not to print out progress and performance indicators (TRUE). If this option is left unspecified for gbm.more, then it uses verbose from object. Default is TRUE.

**class.stratify.cv** Logical indicating whether or not the cross-validation should be stratified by class. The purpose of stratifying the cross-validation is to help avoid situations in which training sets do not contain all classes.

**n.cores** The number of CPU cores to use. The cross-validation loop will attempt to send different CV folds off to different cores. If n.cores is not specified by the user, it is guessed using the detectCores function in the parallel package. Note that the documentation for detectCores makes clear that it is not failsafe and could return a spurious number of available cores.
Value

- **fit**: A vector containing the fitted values on the scale of regression function (e.g., log-odds scale for bernoulli).
- **train.error**: A vector of length equal to the number of fitted trees containing the value of the loss function for each boosting iteration evaluated on the training data.
- **valid.error**: A vector of length equal to the number of fitted trees containing the value of the loss function for each boosting iteration evaluated on the validation data.
- **cv.error**: If `cv.folds < 2` this component is NULL. Otherwise, this component is a vector of length equal to the number of fitted trees containing a cross-validated estimate of the loss function for each boosting iteration.
- **oobag.improve**: A vector of length equal to the number of fitted trees containing an out-of-bag estimate of the marginal reduction in the expected value of the loss function. The out-of-bag estimate uses only the training data and is useful for estimating the optimal number of boosting iterations. See `gbm.perf`.
- **cv.fitted**: If cross-validation was performed, the cross-validation predicted values on the scale of the linear predictor. That is, the fitted values from the i-th CV-fold, for the model having been trained on the data in all other folds.

Author(s)

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References


Examples

```r
data(tnbc)
obj <- rboost(subtype~., data = tnbc[,c(1:10,337)])
obj
```

---

**rforest**

*Random Forest via Rank-Based Trees for Single Sample Classification with Gene Expression Profiles*

Description

The function implements the ensembled rank-based trees in random forests on both binary and multi-class problems. It converts continuous gene expression profiles into ranked gene pairs, for which the variable importance indices are computed and adopted for dimension reduction. The random forest implementation was directly imported from the randomForestSRC package. Use the command `package?randomForestSRC` for more information.
Usage

rforest(formula, data, 
  dimreduce = TRUE, 
  datrank = TRUE, 
  ntree = 500, mtry = NULL, 
  nodesize = NULL, nodedepth = NULL, 
  splitrule = NULL, nsplit = NULL, 
  importance = c(FALSE, TRUE, "none", "anti", "permute", "random"), 
  bootstrap = c("by.root", "none"), 
  membership = FALSE, 
  na.action = c("na.omit", "na.impute"), nimpute = 1, 
  perf.type = NULL, 
  xvar.wt = NULL, yvar.wt = NULL, split.wt = NULL, case.wt = NULL, 
  forest = TRUE, 
  var.used = c(FALSE, "all.trees", "by.tree"), 
  split.depth = c(FALSE, "all.trees", "by.tree"), 
  seed = NULL, 
  statistics = FALSE, 
  ...)

## convenient interface for growing a rank-based tree
rforest.tree(formula, data, dimreduce = FALSE, 
  ntree = 1, mtry = ncol(data), 
  bootstrap = "none", ...)

Arguments

formula  Object of class 'formula' describing the model to fit. Interaction terms are not supported.
data  Data frame containing the y-outcome and x-variables.
dimreduce  Dimension reduction via variable importance weighted forests. FALSE means no dimension reduction; TRUE means reducing 75% variables before binary rank conversion and then fitting a weighted forest; a numeric value x% between 0 and 1 means reducing x% variables before binary rank conversion and then fitting a weighted forest.
datrank  If using ranked raw data for fitting the dimension reduction model.
tree  Number of trees.
mtry  Number of variables to possibly split at each node. Default is number of variables divided by 3 for regression. For all other families (including unsupervised settings), the square root of number of variables. Values are rounded up.
nodesize  Minimum size of terminal node. The defaults are: survival (15), competing risk (15), regression (5), classification (1), mixed outcomes (3), unsupervised (3). It is recommended to experiment with different nodesize values.
nodedepth  Maximum depth to which a tree should be grown. Parameter is ignored by default.
splitrule  Splitting rule (see below).
nsplit: Non-negative integer specifying number of random splits for splitting a variable. When zero, all split values are used (deterministic splitting), which can be slower. By default 10 is used.

importance: Method for computing variable importance (VIMP); see below. Default action is importance="none" but VIMP can be recovered later using vimp or predict.

bootstrap: Bootstrap protocol. Default is by.root which bootstraps the data by sampling without replacement. If none, the data is not bootstrapped (it is not possible to return OOB ensembles or prediction error in this case).

membership: Should terminal node membership and inbag information be returned?

na.action: Action taken if the data contains NA's. Possible values are na.omit or na.impute. The default na.omit removes the entire record if any entry is NA. Selecting na.impute imputes the data (see below for details). Also see the function impute for fast imputation.

nimpute: Number of iterations of the missing data algorithm. Performance measures such as out-of-bag (OOB) error rates are optimistic if nimpute is greater than 1.

perf.type: Optional character value specifying metric used for predicted value, variable importance (VIMP), and error rate. Reverts to the family default metric if not specified. Values allowed for univariate/multivariate classification are: perf.type="misclass" (default), perf.type="brier" and perf.type="gmean".

xvar.wt: Vector of non-negative weights (does not have to sum to 1) representing the probability of selecting a variable for splitting. Default is uniform weights.

yvar.wt: Used for sending in features with custom splitting. For expert use only.

split.wt: Vector of non-negative weights used for multiplying the split statistic for a variable. A large value encourages the node to split on a specific variable. Default is uniform weights.

case.wt: Vector of non-negative weights (does not have to sum to 1) for sampling cases. Observations with larger weights will be selected with higher probability in the bootstrap (or subsampled) samples. It is generally better to use real weights rather than integers. See the breast data example below illustrating its use for class imbalanced data.

forest: Save key forest values? Used for prediction on new data and required by many of the package functions. Turn this off if you are only interested in training a forest.

var.used: Return statistics on number of times a variable split? Default is FALSE. Possible values are all.trees which returns total number of splits of each variable, and by.tree which returns a matrix of number a splits for each variable for each tree.

split.depth: Records the minimal depth for each variable. Default is FALSE. Possible values are all.trees which returns a matrix of the average minimal depth for a variable (columns) for a specific case (rows), and by.tree which returns a three-dimensional array recording minimal depth for a specific case (first dimension) for a variable (second dimension) for a specific tree (third dimension).

seed: Negative integer specifying seed for the random number generator.

statistics: Should split statistics be returned? Values can be parsed using stat.split.

...: Further arguments passed to or from other methods.
Details

Splittings

1. Splitting rules are specified by the option splitrule.
2. For all families, pure random splitting can be invoked by setting splitrule="random".
3. For all families, computational speed can be increased using randomized splitting invoked by the option nsplit. See Improving Computational Speed.

Available splitting rules

1. splitrule="gini" (default splitrule): Gini index splitting (Breiman et al. 1984, Chapter 4.3).
2. splitrule="auc": AUC (area under the ROC curve) splitting for both two-class and multi-class settings. AUC splitting is appropriate for imbalanced data. See imbalanced for more information.
3. splitrule="entropy": entropy splitting (Breiman et al. 1984, Chapter 2.5, 4.3).

Value

An object of class (rfsrc, grow) with the following components:

call The original call to rfsrc for growing the random forest object.
family The family used in the analysis.
n Sample size of the data (depends upon NA's, see na.action).
ntree Number of trees grown.
mtry Number of variables randomly selected for splitting at each node.
nodesize Minimum size of terminal nodes.
nodedepth Maximum depth allowed for a tree.
splitrule Splitting rule used.
nsplit Number of randomly selected split points.
yvar y-outcome values.
yvar.names A character vector of the y-outcome names.
xvar Data frame of x-variables.
xvar.names A character vector of the x-variable names.
xvar.wt Vector of non-negative weights for dimension reduction which specify the probability used to select a variable for splitting a node.
split.wt Vector of non-negative weights specifying multiplier by which the split statistic for a covariate is adjusted.
cause.wt Vector of weights used for the composite competing risk splitting rule.
leaf.count Number of terminal nodes for each tree in the forest. Vector of length ntree. A value of zero indicates a rejected tree (can occur when imputing missing data). Values of one indicate tree stumps.
proximity Proximity matrix recording the frequency of pairs of data points occur within the same terminal node.

forest If forest=TRUE, the forest object is returned. This object is used for prediction with new test data sets and is required for other R-wrappers.

membership Matrix recording terminal node membership where each column records node membership for a case for a tree (rows).

splitrule Splitting rule used.

inbag Matrix recording inbag membership where each column contains the number of times that a case appears in the bootstrap sample for a tree (rows).

var.used Count of the number of times a variable is used in growing the forest.

imputed.indv Vector of indices for cases with missing values.

imputed.data Data frame of the imputed data. The first column(s) are reserved for the y-outcomes, after which the x-variables are listed.

split.depth Matrix (i,j) or array (i,j,k) recording the minimal depth for variable j for case i, either averaged over the forest, or by tree k.

node.stats Split statistics returned when statistics=TRUE which can be parsed using stat.split.

err.rate Tree cumulative OOB error rate.

importance Variable importance (VIMP) for each x-variable.

predicted In-bag predicted value.

predicted.oob OOB predicted value.

class In-bag predicted class labels.

class.oob OOB predicted class labels.

Author(s)
Ruijie Yin (Maintainer,<ruijieyin428@gmail.com>), Chen Ye and Min Lu

References

Examples

data(tnbc)
# performance of Random Rank Forest
obj <- rforest(subtype=., data = tnbc[,c(1:10,337)])
obj
select.rules

Select Decision Rules to Achieve Higher Prediction Accuracy

Description

Select rules from a extract.rules (rules) object

Usage

select.rules(object, data, data.pair = FALSE)

Arguments

object An extracted rule (rules) object generated from the extract.rules function.
data A validation dataset for selecting rules.
data.pair Is data already converted into binary ranked pairs from the pair function?

Value

rule Interpretable selected rules. Note that the performance score displayed is inaccurate based on few samples from the original argument object.
rule.raw Rules directly extracted from trees for prediction purpose
data Data used to grow trees from the argument (object).

Author(s)

Ruijie Yin (Maintainer,<ruijieyin428@gmail.com>), Chen Ye and Min Lu

References


Examples

data(tnbc)
obj <- rforest(subtype=., data = tnbc[1:100,c(1:5,337)])
objr <- extract.rules(obj)
predict(objr, tnbc[101:110,1:5])$label
objrs <- select.rules(objr,tnbc[110:130,c(1:5,337)])
predict(objrs, tnbc[101:110,1:5])$label
Gene expression profiles in triple-negative breast cancer cell

Description
Gene expression profiles in triple-negative breast cancer cells with 215 observations and 337 variables. Gene expression values were randomly chosen from the original dataset. The outcome variable is `subtype`.

Usage
data(tnbc)

Source

Examples

data(tnbc)
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