Package ‘reliabilitydiag’

October 14, 2022

Version  0.2.1
Title    Reliability Diagrams Using Isotonic Regression
Description  Checking the reliability of predictions via the CORP approach, which generates provably statistically 'C'onsistent, 'O'ptimally binned, and 'R'eproducible reliability diagrams using the 'P'ool-adjacent-violators algorithm. See Dimitriadis, Gneiting, Jordan (2021) <doi:10.1073/pnas.2016191118>.

URL  https://github.com/aijordan/reliabilitydiag/
License GPL-3
Encoding UTF-8
LazyData true
RoxygenNote 7.2.0
Depends R (>= 3.5)
Imports magrittr, tidyr, ggplot2, ggExtra, dplyr, purrr, rlang, tibble, vctrs, bde
Suggests monotone
NeedsCompilation no
Author Timo Dimitriadis [aut], Alexander I. Jordan [aut, cre]
Maintainer Alexander I. Jordan <alexander.jordan@h-its.org>
Repository CRAN
Date/Publication 2022-06-29 00:20:06 UTC

R topics documented:

  as.reliabilitydiag .................................................. 2
  c.reliabilitydiag .................................................. 4
  miscalibration_test ............................................... 5
  plot.reliabilitydiag .............................................. 5
  precip_Niamey_2016 ................................................ 9
  print.reliabilitydiag ............................................. 10
Description

Coerce numeric vectors, data frames, or anything else that can be coerced by `as.data.frame` to a data frame of prediction values, into an object inheriting from the 'reliabilitydiag' class.

Usage

```r
as.reliabilitydiag(x, ...)  
is.reliabilitydiag(x)
```

```r
## S3 method for class 'reliabilitydiag'
as.reliabilitydiag(x, y = NULL, r = NULL, tol = sqrt(.Machine$double.eps), ...)
```

```r
## Default S3 method:
as.reliabilitydiag(
  x,
  y = NULL,
  r = NULL,
  xtype = NULL,
  xvalues = NULL,
  .name_repair = "unique",
  region.level = 0.9,
  region.method = NULL,
  region.position = "diagonal",
  n.boot = 100,
  ...
)
```

```r
## S3 method for class 'data.frame'
as.reliabilitydiag(
  x,
  y = NULL,
  r = NULL,
  xtype = NULL,
  xvalues = NULL,
  .name_repair = "unique",
  region.level = 0.9,
  region.method = NULL,
  ...)
```
Arguments

- **x**: an R object with probability predictions taking values in [0, 1]; usually a numeric vector or a list/data.frame containing numeric vectors.
- **y**: a numeric vector of binary response values in {0, 1} to be predicted.
- **r**: an object inheriting from the class 'reliabilitydiag'; alternative to y.
- **tol**: accuracy when comparing y in 'reliabilitydiag' objects.
- **xtype**: a string specifying whether the prediction values should be treated as "continuous" or "discrete".
- **xvalues**: a numeric vector of possible prediction values; values in x are rounded to the nearest value in xvalues and xtype is set to "discrete".
- **.name_repair**: This argument is passed on as repair to vec_as_names. See there for more details.
- **region.level**: a value in (0, 1) specifying the level at which consistency or confidence regions are calculated.
- **region.method**: a string specifying whether "resampling", "continuous_asymptotics", or "discrete_asymptotics" are used to calculate consistency/confidence regions.
- **region.position**: a string specifying whether consistency regions around the "diagonal" or confidence regions around the "estimate" are calculated.
- **n.boot**: the number of bootstrap samples when region.method == "resampling".

Value

as.reliabilitydiag returns a 'reliabilitydiag' object.

is.reliabilitydiag returns TRUE if its argument is a reliability diagram, that is, has "reliabilitydiag" among its classes, and FALSE otherwise.

See Also

reliabilitydiag
Combining reliability diagram objects

Description

Combine two or more 'reliabilitydiag' objects that are based on the same observations. Other objects are coerced by `as.reliabilitydiag` before combination.

Usage

```r
## S3 method for class 'reliabilitydiag'
c(
  ..., 
  tol = sqrt(.Machine$double.eps),
  xtype = NULL,
  xvalues = NULL,
  region.level = 0.9,
  region.method = NULL,
  region.position = "diagonal",
  n.boot = 100
)
```

Arguments

- `...`: objects to be concatenated.
- `tol`: accuracy when comparing \( y \) in 'reliabilitydiag' objects.
- `xtype`: a string specifying whether the prediction values should be treated as "continuous" or "discrete".
- `xvalues`: a numeric vector of possible prediction values; values in \( x \) are rounded to the nearest value in `xvalues` and `xtype` is set to "discrete".
- `region.level`: a value in \((0, 1)\) specifying the level at which consistency or confidence regions are calculated.
- `region.method`: a string specifying whether "resampling", "continuous_asymptotics", or "discrete_asymptotics" are used to calculate consistency/confidence regions.
- `region.position`: a string specifying whether consistency regions around the "diagonal" or confidence regions around the "estimate" are calculated.
- `n.boot`: the number of bootstrap samples when `region.method == "resampling"`.

Value

An object inheriting from the class 'reliabilitydiag'.

See Also

`as.reliabilitydiag`, `.[reliabilitydiag].`
Examples

data("precip_Niamey_2016", package = "reliabilitydiag")

X <- precip_Niamey_2016[\texttt{c("EMOS", "ENS")}]
Y <- precip_Niamey_2016$\texttt{obs}
r0 <- reliabilitydiag0(Y)
r1 <- c(r0, X, EPC = precip_Niamey_2016$EPC, region.level = NA)
r1

\texttt{c(r1, reliabilitydiag(Logistic = precip_Niamey_2016$Logistic, y = Y))}

miscalibration_test \hspace{1cm} Miscalibration Test

Description

(experimental)

Usage

miscalibration_test(x, \ldots)

\texttt{## S3 method for class 'reliabilitydiag'}
miscalibration_test(x, \ldots)

\texttt{## S3 method for class 'numeric'}
miscalibration_test(x, y, \ldots)

Arguments

\texttt{x} \hspace{1cm} \texttt{an} \hspace{0.5em} \texttt{R} \hspace{0.5em} \texttt{object} \hspace{0.5em} \texttt{inheriting from} \hspace{0.5em} \texttt{reliabilitydiag'} \hspace{0.5em} \texttt{or a numeric vector of probability predictions taking values in} \hspace{0.5em} \texttt{[0, 1].}

\texttt{\ldots} \hspace{1cm} \texttt{further arguments to be passed to or from methods.}

\texttt{y} \hspace{1cm} \texttt{a numeric vector of binary response values in} \hspace{0.5em} \texttt{\{0, 1\} to be predicted.}

Value

returns a \texttt{'tibble'} \texttt{with entries}

\texttt{forecast} \hspace{1cm} \texttt{the name of the prediction method.}

\texttt{miscalibration} \hspace{1cm} \texttt{the miscalibration statistic (see summary.reliabilitydiag).}

\texttt{pvalue} \hspace{1cm} \texttt{the pvalue.}

plot.reliabilitydiag \hspace{1cm} Plotting reliability diagram objects
Description

Using the ggplot2 package to visually diagnose the reliability of prediction methods that issue probability forecasts.

Usage

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

## S3 method for class 'reliabilitydiag'
autoplot(
  object,
  ..., 
  type = c("miscalibration", "discrimination"),
  colour = "red",
  params_histogram = NULL,
  params_ggMarginal = NULL,
  params_ribbon = NULL,
  params_diagonal = NULL,
  params_vsegment = NULL,
  params_hsegment = NULL,
  params_CEPline = NULL,
  params_CEPsegment = NULL,
  params_CEPpoint = NULL
)

## S3 method for class 'reliabilitydiag'
autolayer(
  object,
  ..., 
  type = c("miscalibration", "discrimination"),
  colour = "red",
  params_histogram = NA,
  params_ggMarginal = NA,
  params_ribbon = NA,
  params_diagonal = NA,
  params_vsegment = NA,
  params_hsegment = NA,
  params_CEPline = NA,
  params_CEPsegment = NA,
  params_CEPpoint = NA
)

Arguments

x            an object inheriting from the class 'reliabilitydiag'.
...          further arguments to be passed to or from methods.
object       an object inheriting from the class 'reliabilitydiag'.
type | one of "miscalibration", "discrimination"; determines which layers are added by default, including default parameter values.

colour | a colour to be used to draw focus; used for the CEP layers when type is "miscalibration", and for the horizontal segment layer and CEP margin histogram when type is "discrimination".

params_histogram | a list of arguments for ggplot2::geom_histogram; this layer shows a histogram of the forecast values in the main plotting region.

params_ggMarginal | a list of arguments for ggExtra::ggMarginal; used to show the marginal distributions of the forecast values and estimated CEP values by adding plots to the top and right of the main plotting region. If this is anything other than NA, the autoplot output cannot be customized by with additional layers.

params_ribbon | a list of arguments for ggplot2::geom_ribbon; this layer shows the uncertainty quantification results.

params_diagonal | a list of arguments for ggplot2::geom_line; this background layer illustrates perfect reliability.

params_vsegment | a list of arguments for ggplot2::geom_segment; this layer shows a vertical segment illustrating the average forecast value.

params_hsegment | a list of arguments for ggplot2::geom_segment; this layer shows a horizontal segment illustrating the average event frequency.

params_CEPline | a list of arguments for ggplot2::geom_line; this layer shows a linear interpolation of the CEP estimates.

params_CEPsegment | a list of arguments for ggplot2::geom_segment; this layer highlights the pieces where the CEP estimate remains constant.

params_CEPpoint | a list of arguments for ggplot2::geom_point; this layer highlights the CEP estimate only for actually observed forecast values.

Details

plot always sends a plot to a graphics device, whereas autoplot behaves as any ggplot() + layer() combination. That means, customized plots should be created using autoplot and autolayer.

Three sets of default parameter values are used:

- If multiple predictions methods are compared, then only the most necessary information to determine reliability are displayed.
- For a single prediction method and type = "miscalibration", the focus lies on the deviation from the diagonal including uncertainty quantification.
- For a single prediction method and type = "discrimination", the focus lies on the PAV transformation and the resulting marginal distribution. A concentration of CEP values near 0 or 1 suggest a high potential predictive ability of a prediction method.
Setting any of the params_* arguments to NA disables that layer.

Default parameter values if length(object) > 1, where the internal variable forecast is used as grouping variable:

```
params_histogram  NA
params_ggMarginal NA
params_ribbon     NA
params_diagonal   list(size = 0.3, colour = "black")
params_vsegment   NA
params_hsegment   NA
params_CEPline    list(size = 0.2)
params_CEPsegment NA
params_CEPpoint   NA
```

Default parameter values for type = "miscalibration" if length(object) == 1:

```
params_histogram  list(yscale = 0.2, colour = "black", fill = NA)
params_ggMarginal NA
params_ribbon     list(fill = "blue", alpha = 0.15)
params_diagonal   list(size = 0.3, colour = "black")
params_vsegment   NA
params_hsegment   NA
params_CEPline    list(size = 0.2, colour = colour)
params_CEPsegment list(size = 2, colour = colour) if xtype == "continuous"; NA otherwise.
params_CEPpoint   list(size = 2, colour = colour) if xtype == "discrete"; NA otherwise.
```

Default parameter values for type = "discrimination" if length(object) == 1:

```
params_histogram  NA
params_ggMarginal list(type = "histogram", xparams = list(bins = 100, fill = "grey"), yparams = list(bins = 100, fill = colour))
params_ribbon     NA
params_diagonal   list(size = 0.3, colour = "lightgrey")
params_vsegment   list(size = 1.5, colour = "grey")
params_hsegment   list(size = 1.5, colour = colour)
params_CEPline    list(size = 0.2, colour = "black")
params_CEPsegment NA
params_CEPpoint   list(colour = "black")
```

**Value**

An object inheriting from class 'ggplot'.

**Examples**

```r
data("precip_Niamey_2016", package = "reliabilitydiag")
r <- reliabilitydiag(
  precip_Niamey_2016[c("Logistic", "EMOS", "ENS", "EPC")],
  y = precip_Niamey_2016$obs,
```
precip_Niamey_2016

Precipitation forecasts and observations at Niamey, Niger in July to September 2016

Description
A data set containing 24-hour ahead daily probability of precipitation forecasts of four forecasting methods and corresponding observations of precipitation occurrence.

For a detailed description of the four prediction methods, see Vogel et al (2021).
Usage

precip_Niamey_2016

Format

A data frame with 92 rows and 6 variables:

date  a date from "2016-07-01" to "2016-09-30" in Date format.
Logistic prediction based on logistic regression, as a probability.
EMOS prediction based on EMOS method, as a probability.
ENS prediction based on ECMWF raw ensemble, as a probability.
EPC prediction based on EPC method, as a probability.
obs observation, indicator variable where 1 represents the occurrence of precipitation.

Source


This data set contains modified historic products from the European Center for Medium-Range Weather Forecasts (ECMWF, https://www.ecmwf.int/), specifically: ensemble forecasts of precipitation that have been summarized to a probability of precipitation (column ENS), and historical observations for the occurrence of precipitation (column obs). The ECMWF licenses the use of expired real-time data products under the Creative Commons Attribution 4.0 International (CC BY 4.0, https://creativecommons.org/licenses/by/4.0/).

print.reliabilitydiag  Printing reliability diagram objects

Description

Printing methods for 'reliabilitydiag' and 'summary.reliabilitydiag' objects.

Usage

## S3 method for class 'reliabilitydiag'
print(x, ...)

## S3 method for class 'summary.reliabilitydiag'
print(x, ...)

Arguments

x  an object inheriting from the class 'reliabilitydiag'.
... further arguments to be passed to or from methods; in particular, these are passed to autoplot.reliabilitydiag and print.tbl_df.
Details

print.reliabilitydiag always sends a plot to the current graphics device and prints a summary to the console.
print.summary.reliabilitydiag prints the summary output to the console.

Value

Invisibly returns x.

See Also

autoplot.reliabilitydiag, summary.reliabilitydiag

reliabilitydiag Reliability diagram object

Description

Documentation of the 'reliabilitydiag' object, and its constructors.

Usage

reliabilitydiag(
  ..., 
  y = NULL, 
  r = NULL, 
  tol = sqrt(.Machine$double.eps), 
  xtype = NULL, 
  xvalues = NULL, 
  region.level = 0.9, 
  region.method = NULL, 
  region.position = "diagonal", 
  n.boot = 100 
)

reliabilitydiag0(y)

Arguments

... objects to be coerced to 'reliabilitydiag' and concatenated
y a numeric vector of binary response values in {0, 1} to be predicted.
r an object inheriting from the class 'reliabilitydiag'; alternative to y.
tol accuracy when comparing y in 'reliabilitydiag' objects.
xtype a string specifying whether the prediction values should be treated as "continuous" or "discrete".
reliabilitydiag

xvalues a numeric vector of possible prediction values; values in x are rounded to the nearest value in xvalues and xtype is set to "discrete".

region.level a value in (0, 1) specifying the level at which consistency or confidence regions are calculated.

region.method a string specifying whether "resampling", "continuous_asymptotics", or "discrete_asymptotics" are used to calculate consistency/confidence regions.

region.position a string specifying whether consistency regions around the "diagonal" or confidence regions around the "estimate" are calculated.

n.boot the number of bootstrap samples when region.method == "resampling".

Details

reliabilitydiag constructs and returns an object inheriting from the class 'reliabilitydiag'. Each object passed via ... is coerced by the methods described in as.reliabilitydiag, and then concatenated by c.reliabilitydiag.

reliabilitydiag0 constructs an empty 'reliabilitydiag' object from the response values.

If any of the arguments region.level, region.method, or region.position is NA, then the uncertainty quantification in terms of consistency/confidence regions is skipped.

Consistency regions are determined under the assumption of calibration of the original predictions, that is, perfectly reliable forecasts such that \( P(Y = 1 | X) = X \). Consistency regions are therefore positioned around values on the diagonal (set region.position to "diagonal").

For confidence regions, calibration is enforced by using the PAV-recalibrated predictions for uncertainty quantification, that is, it is assumed that \( P(Y = 1 | X) = PAV(X) \). Confidence regions are therefore positioned around the estimated conditional exceedence probability (CEP) line (set region.position to "estimate").

When region.method is "resampling", then the original forecast-observations pairs are bootstrapped n.boot times. For each bootstrap sample, new observations are drawn under the respective assumption (consistency or confidence). Then PAV-recalibration with those new observations is performed on each bootstrap sample, and pointwise lower and upper bounds are calculated across the resulting CEP lines.

When region.method is "discrete_asymptotics" and region.position is "diagonal", a Gaussian approximation is used assuming \( \sqrt{n} * (EST(x) - x) \) has variance \( x(1 - x) \), where \( x \) is an original prediction value, \( n \) is the observed number of predictions with value \( x \), and \( EST(x) \) is the estimated CEP value at \( x \).

When region.method is "continuous_asymptotics" and region.position is "diagonal", a Chernoff approximation is used for \( (n * f(x)/(4 * x * (1 - x)))^{(1/3)} * (EST(x) - x) \), where \( x \) is an original prediction value, \( n \) is the total number of observations, \( EST(x) \) is the estimated CEP value at \( x \), and \( f(x) \) is the estimated value of the density of the original prediction values. This density is estimated using the bde package: We use Chen’s beta kernel density estimator (see bde).

Value

reliabilitydiag returns a 'reliabilitydiag' object, which is a named list-type vector class with the attribute y containing the values supplied to the input argument y, that is, the numeric
reliabilitydiag

vector of response values to be predicted. The length is given by the number of prediction methods detected from the supplied objects.

reliabilitydiag@ returns an empty 'reliabilitydiag' object with attribute y.

Each entry of a 'reliabilitydiag' object (corresponding to a single prediction method) is itself a list with the following entries:

cases       a tibble of all predictions and observations.
bins        a tibble of the characteristics of the PAV induced bins.
regions     a tibble with lower and upper bounds of the pointwise consistency/confidence regions.
xinfo       a list of characteristics of x.

Each cases tibble comprises the forecast-observation pairs of the given prediction method. It is arranged in increasing order of x and has columns:

case_id     an ID based on the original order of the predictions and observations.
x           an original prediction (increasing order).
y           an observation, corresponding to x.
bin_id      an ID for the PAV-recalibration induced bins.
CEP_pav     the unique PAV-recalibrated prediction corresponding to bin_id.

Each bins tibble contains PAV-recalibration information, and has columns:

bin_id      as in cases, with any ID only appearing once.
n           the number of predictions with a given bin_id.
x_min       the smallest value of the predictions with the given bin_id.
x_max       the largest value of the predictions with the given bin_id.
CEP_pav     the unique PAV-recalibrated prediction corresponding to bin_id.

Each regions tibble contains the uncertainty quantification information, and has columns:

x           an original prediction, with any value only appearing once.
lower       the lower bound of the consistency/confidence region at x.
upper       the upper bound of the consistency/confidence region x.
n           the number of predictions with a value of x.
level       the level of the consistency/confidence regions.
method      the method used to calculate the consistency/confidence region.
position    "diagonal" for a consistency region, and "estimate" for a confidence region.

Each xinfo list has entries:

type       the type of predictions, either "discrete" or "continuous".
values     the values supplied to xvalues.

See Also

c.reliabilitydiag, [.reliabilitydiag, plot.reliabilitydiag.
See `summary.reliabilitydiag` for a decomposition of predictive performance into miscalibration, discrimination, and uncertainty.

**Examples**

```r
data("precip_Niamey_2016", package = "reliabilitydiag")

# standard use with a data.frame
r <- reliabilitydiag(precip_Niamey_2016["EMOS"], y = precip_Niamey_2016$obs)
r

# no consistency/confidence regions
X <- precip_Niamey_2016$EMOS
Y <- precip_Niamey_2016$obs
r1 <- reliabilitydiag(X = X, y = Y, region.level = NA)
r1

# specify predictions via existing reliabilitydiag
r0 <- reliabilitydiag0(Y)
identical(r1, reliabilitydiag(X = X, r = r0, region.level = NA))

# only observation information is used from existing reliabilitydiag
X2 <- precip_Niamey_2016$ENS
r2 <- reliabilitydiag(X2 = X2, r = r, region.level = NA)
r3 <- reliabilitydiag(X2 = X2, r = r0, region.level = NA)
identical(r2, r3)
```

**summary.reliabilitydiag**

*Decomposing scores into miscalibration, discrimination and uncertainty*

**Description**

An object of class `reliabilitydiag` contains the observations, the original forecasts, and recalibrated forecasts given by isotonic regression. The function `summary.reliabilitydiag` calculates quantitative measures of predictive performance, miscalibration, discrimination, and uncertainty, for each of the prediction methods in relation to their recalibrated version.

**Usage**

```r
## S3 method for class 'reliabilitydiag'
summary(object, ..., score = "brier")
```

**Arguments**

- `object`: an object inheriting from the class 'reliabilitydiag'.
- `...`: further arguments to be passed to or from methods.
score currently only "brier" or a vectorized scoring function, that is, function(\text{observation}, \text{prediction}).

Details

Predictive performance is measured by the mean score of the original forecast values, denoted by $S$.

Uncertainty, denoted by $UNC$, is the mean score of a constant prediction at the value of the average observation. It is the highest possible mean score of a calibrated prediction method.

Discrimination, denoted by $DSC$, is $UNC$ minus the mean score of the PAV-recalibrated forecast values. A small value indicates a low information content (low signal) in the original forecast values.

Miscalibration, denoted by $MCB$, is $S$ minus the mean score of the PAV-recalibrated forecast values. A high value indicates that predictive performance of the prediction method can be improved by recalibration.

These measures are related by the following equation,

$$S = MCB - DSC + UNC.$$ 

Score decompositions of this type have been studied extensively, but the optimality of the PAV solution ensures that $MCB$ is nonnegative, regardless of the chosen (admissible) scoring function. This is a unique property achieved by choosing PAV-recalibration.

If deviating from the Brier score as performance metric, make sure to choose a proper scoring rule for binary events, or equivalently, a scoring function with outcome space \{0, 1\} that is consistent for the expectation functional.

Value

A 'summary.reliability' object, which is also a tibble (see \texttt{tibble::tibble()}) with columns:

- \texttt{forecast} the name of the prediction method.
- \texttt{mean_score} the mean score of the original forecast values.
- \texttt{miscalibration} a measure of miscalibration (\textit{how reliable is the prediction method?}), smaller is better.
- \texttt{discrimination} a measure of discrimination (\textit{how variable are the recalibrated predictions?}), larger is better.
- \texttt{uncertainty} the mean score of a constant prediction at the value of the average observation.

Examples

```r
data("precip_Niamey_2016", package = "reliabilitydiag")
r <- reliabilitydiag(
  precip_Niamey_2016[c("Logistic", "EMOS", "ENS", "EPC")],
  y = precip_Niamey_2016$obs,
  region.level = NA)
)
summary(r)
summary(r, score = function(y, x) (x - y)^2)
```
Subsetting reliability diagram objects

### Description
Subsetting reliability diagram objects

### Usage
```r
## S3 method for class 'reliabilitydiag'
x[i]
```

### Arguments
- `x`: an object inheriting from the class 'reliabilitydiag'.
- `i`: index specifying which elements to extract.

### Value
an object inheriting from the class 'reliabilitydiag'.

### See Also
`c.reliabilitydiag`.  

### Examples
```r
data("precip_Niamey_2016", package = "reliabilitydiag")

r <- reliabilitydiag(
  precip_Niamey_2016[c("Logistic", "EMOS")],
  y = precip_Niamey_2016$obs
)

length(r)
r[1]
r["EMOS"]
```


Index

* datasets
  precip_Niamey_2016, 9
  [, reliabilitydiag, 4, 13, 16

  as.reliabilitydiag, 2, 4, 12
  autolayer.reliabilitydiag
    (plot.reliabilitydiag), 5
  autoplot.reliabilitydiag, 10, 11
  autoplot.reliabilitydiag
    (plot.reliabilitydiag), 5

  bde, 12

  c.reliabilitydiag, 4, 12, 13, 16

  is.reliabilitydiag
    (as.reliabilitydiag), 2

  miscalibration_test, 5

  plot.reliabilitydiag, 5, 13
  precip_Niamey_2016, 9
  print.reliabilitydiag, 10
  print.summary.reliabilitydiag
    (print.reliabilitydiag), 10
  print.tbl_df, 10

  reliabilitydiag, 3, 11
  reliabilitydiag0 (reliabilitydiag), 11

  summary.reliabilitydiag, 5, 11, 14, 14

  tibble::tibble(), 15

  vec_as_names, 3