Package ‘splitTools’

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Type Package
Title Tools for Data Splitting
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Description Fast, lightweight toolkit for data splitting. Data sets can be partitioned into disjoint groups (e.g. into training, validation, and test) or into (repeated) k-folds for subsequent cross-validation. Besides basic splits, the package supports stratified, grouped as well as blocked splitting. Furthermore, cross-validation folds for time series data can be created. See e.g. Hastie et al. (2001) <doi:10.1007/978-0-387-84858-7> for the basic background on data partitioning and cross-validation.

License GPL (>= 2)
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BugReports https://github.com/mayer79/splitTools/issues
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create_folds Create Folds

Description
This function provides a list of row indices used for k-fold cross-validation (basic, stratified, grouped, or blocked). Repeated fold creation is supported as well.

Usage
create_folds(
  y,
  k = 5,
  type = c("stratified", "basic", "grouped", "blocked"),
  n_bins = 10,
  m_rep = 1,
  use_names = TRUE,
  invert = FALSE,
  shuffle = FALSE,
  seed = NULL
)

Arguments
y Either the variable used for "stratification" or "grouped" splits. For other types of splits, any vector of the same length as the data intended to split.
k Number of folds.
type Split type. One of "stratified", "basic", "grouped", "blocked". The default is "stratified".
n_bins Approximate numbers of bins for numeric y and type = "stratified".
m_rep How many times should the data be split into k folds? Default is 1, i.e. no repetitions.
use_names Should folds be named? Default is TRUE.
invert Set to TRUE in order to receive out-of-sample indices. Default is FALSE, i.e. in-sample indices are returned.
shuffle Should row indices be randomly shuffled within folds? Default is FALSE.
seed Integer random seed.
**create_timefolds**

**Description**

This function provides a list with in- and out-of-sample indices per fold used for time series k-fold cross-validation, see Details.

**Usage**

```r
create_timefolds(y, k = 5, use_names = TRUE, type = c("extending", "moving"))
```

**Arguments**

- `y` Any vector of the same length as the data intended to split.
- `k` Number of folds.
- `use_names` Should folds be named? Default is `TRUE`.
- `type` Should in-sample data be "extending" over the folds (default) or consist of one single fold ("moving")?

**Details**

The data is first partitioned into `k+1` sequential blocks `B_1` to `B_{k+1}`. Each fold consists of two index vectors: one with in-sample row numbers, the other with out-of-sample row numbers. The first fold uses `B_1` as in-sample and `B_2` as out-of-sample data. The second one uses either `B_2` (if `type = "extending"`) or `B_1`, `B_2` (if `type = "moving"`) as in-sample and `B_3` as out-of-sample data etc. until the `k`th fold with `B_1`, ..., `B_k` ("extending") resp. `B_k` ("moving") as in-sample and `B_{k+1}` as out-of-sample data. This makes sure that out-of-sample data always follows in-sample data.
**Value**

A nested list with in-sample ("insample") and out-of-sample ("outsample") indices per fold.

**Examples**

```r
y <- runif(100)
create_timefolds(y)
create_timefolds(y, use_names = FALSE)
create_timefolds(y, use_names = FALSE, type = "moving")
```

---

**Description**

This function provides row indices for data splitting, e.g. into training, validation, and test. Different types of split strategies are supported ("basic", "stratified" (the default), "grouped", or "blocked"), see Details. The partition indices are either returned as a list with one element per partition (the default) or as vector of partition ids.

**Usage**

```r
partition(
  y, 
  p, 
  type = c("stratified", "basic", "grouped", "blocked"), 
  n_bins = 10, 
  split_into_list = TRUE, 
  use_names = TRUE, 
  shuffle = FALSE, 
  seed = NULL
)
```

**Arguments**

- `y`: Either the variable used for "stratification" or "grouped" splits. For other types of splits, any vector of the same length as the data intended to split.
- `p`: A vector with split probabilities per partition, e.g. c(train = 0.7, valid = 0.3). Names are passed to the output.
- `type`: Split type. One of "stratified", "basic", "grouped", "blocked". The default is "stratified".
- `n_bins`: Approximate numbers of bins for numeric `y` and `type = "stratified"`.
- `split_into_list`: Should the resulting partition vector be split into a list or not? Default is `TRUE`.
- `use_names`: Should names of `p` be used as partition names? Default is `TRUE`.
shuffle Should row indices be randomly shuffled within partition? Default is FALSE. Shuffling is only possible when split_into_list = TRUE.

seed Integer random seed.

Details
By default, the function uses stratified splitting. This will balance the partitions as good as possible regarding the distribution of the input vector \( y \). Numeric input is first binned into \( n_{\text{bins}} \) quantile groups. If type = "grouped", groups specified by \( y \) are kept together when splitting. This is relevant for clustered or panel data. In contrast to basic splitting, type = "blocked" does not sample indices at random, but rather keeps them in groups: e.g. the first 80% of observations form a training set and the remaining 20% are used for testing.

Value
A list with row indices per partition (if split_into_list = TRUE) or a vector of partition ids.

Examples
```r
y <- rep(c(letters[1:4]), each = 5)
partition(y, p = c(0.7, 0.3), seed = 1)
partition(y, p = c(0.7, 0.3), split_into_list = FALSE, seed = 1)
p <- c(train = 0.8, valid = 0.1, test = 0.1)
partition(y, p, seed = 1)
partition(y, p, split_into_list = FALSE, seed = 1)
partition(y, p, split_into_list = FALSE, use_names = FALSE, seed = 1)
partition(y, p = c(0.7, 0.3), type = "grouped")
partition(y, p = c(0.7, 0.3), type = "blocked")
```
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