Package ‘traineR’

October 7, 2019

Type Package

Title Predictive Models Homologator

Version 1.0.0

Depends R (>= 3.5)

Imports neuralnet (>= 1.44.2), rpart (>= 4.1-13), xgboost (>= 0.81.0.1), randomForest (>= 4.6-14), e1071 (>= 1.7-0.1), kknn (>= 1.3.1), dplyr (>= 0.8.0.1), ada (>= 2.0-5), nnet (>= 7.3-12), dummies (>= 1.5.6), stringr (>= 1.4.0)

Suggests knitr, rmarkdown, rpart.plot

Description Methods to unify the different ways of creating predictive models and their different predictive formats. It includes methods such as K-Nearest Neighbors, Decision Trees, ADA Boosting, Extreme Gradient Boosting, Random Forest, Neural Networks, Deep Learning, Support Vector Machines and Bayesian Methods.

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Encoding UTF-8

LazyData true

URL http://www.promidat.com

RoxygenNote 6.1.1

VignetteBuilder knitr

NeedsCompilation no

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Repository CRAN

Date/Publication 2019-10-07 17:20:05 UTC
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Description

create the confusion matrix.

Usage

confusion.matrix(newdata, prediction)

Arguments

newdata matrix or data frame of test data.
prediction a prmdt prediction object.

Value

A matrix with predicted and actual values.

Examples

data("iris")

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[, .sample]
data.test <- iris[-.sample]

modelo.knn <- train.knn(Species~., data.train)
modelo.knn
prob <- predict(modelo.knn, data.test, type = "prob")
prob
prediccion <- predict(modelo.knn, data.test, type = "class")
prediccion
confusion.matrix(data.test, prediccion)

general.indexes

description
Calculates the confusion matrix, overall accuracy, overall error and the category accuracy

Usage
general.indexes(newdata, prediction, mc = NULL)

Arguments
  newdata  matrix or data frame of test data.
  prediction  a prmdt prediction object.
  mc  (optional) a matrix for calculating the indices. If mc is entered as parameter
      newdata and prediction are not necessary.

Value
A list with the confusion matrix, overall accuracy, overall error and the category accuracy. The class
of this list is indexes.prmdt

Examples

data("iris")

  n <- seq_len(nrow(iris))
  .sample <- sample(n, length(n) * 0.75)
  data.train <- iris[.sample,]
  data.test <- iris[-.sample,]

  modelo.knn <- train.knn(Species~., data.train)
  modelo.knn
  prob <- predict(modelo.knn, data.test, type = "prob")
  prob
  prediccion <- predict(modelo.knn, data.test, type = "class")
  prediccion
general.indexes(data.test, prediccion)
Description

Provides a wrapping function for the ada.

Usage

\texttt{train.ada(formula, data, ..., subset, na.action = na.rpart)}

Arguments

- \texttt{formula} a symbolic description of the model to be fit.
- \texttt{data} an optional data frame containing the variables in the model.
- \texttt{...} arguments passed to \texttt{rpart.control}. For stumps, use \texttt{rpart.control(maxdepth=1,cp=-1,\texttt{mins}p\texttt{h}lt=0,\texttt{x}val=0)}. \texttt{maxdepth} controls the depth of trees, and \texttt{cp} controls the complexity of trees. The priors should also be fixed through the \texttt{parms} argument as discussed in the second reference.
- \texttt{subset} an optional vector specifying a subset of observations to be used in the fitting process.
- \texttt{na.action} a function that indicates how to process ‘NA’ values. Default=\texttt{na.rpart}.

Value

A object \texttt{ada.prmdt} with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function \texttt{ada}.

See Also

The internal function is from package \texttt{ada}.

Examples

\begin{verbatim}
 data("Puromycin")

 n <- \texttt{seq_len(nrow(Puromycin))}
 .sample <- \texttt{sample(n, length(n) \times 0.75)}
 data.train <- Puromycin[.sample,]
 data.test <- Puromycin[-.sample,]

 modelo.ada <- train.ada(state\textasciitilde, data.train)
 modelo.ada
 prob <- predict(modelo.ada, data.test, type = "prob")
\end{verbatim}
train.bayes

prob
prediccion <- predict(modelo.ada, data.test, type = "class")
prediccion
confusion.matrix(data.test, prediccion)

Description

Provides a wrapping function for the naiveBayes.

Usage

train.bayes(formula, data, laplace = 0, ..., subset, na.action = na.pass)

Arguments

formula A formula of the form class ~ x1 + x2 + .... Interactions are not allowed.
data Either a data frame of predictors (categorical and/or numeric) or a contingency table.
laplace positive double controlling Laplace smoothing. The default (0) disables Laplace smoothing.
... Currently not used.
subset For data given in a data frame, an index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)
na.action A function to specify the action to be taken if NAs are found. The default action is not to count them for the computation of the probability factors. An alternative is na.omit, which leads to rejection of cases with missing values on any required variable. (NOTE: If given, this argument must be named.)

Value

A object bayes.prmdt with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function naiveBayes.

See Also

The internal function is from package naiveBayes.
train.glm

Examples

data(“iris”)

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[, .sample,]
data.test <- iris[-.sample,]

modelo.bayes <- train.bayes(Species ~ ., data.train)
modelo.bayes

prob <- predict(modelo.bayes, data.test, type = “prob”)
prob

prediccion <- predict(modelo.bayes, data.test, type = “class”)
prediccion

confusion.matrix(data.test, prediccion)

Description

Provides a wrapping function for the glm

Usage

train.glm(formula, data, family = binomial, weights, subset, na.action,
start = NULL, etastart, mustart, offset, control = list(...),
model = TRUE, method = “glm.fit”, x = FALSE, y = TRUE,
singular.ok = TRUE, contrasts = NULL, ...)

Arguments

formula an object of class “formula” (or one that can be coerced to that class): a symbolic description of the model to be fitted. The details of model specification are given under ‘Details’.

data an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which glm is called.

family a description of the error distribution and link function to be used in the model. For glm this can be a character string naming a family function, a family function or the result of a call to a family function. For glm.fit only the third option is supported. (See family for details of family functions.)

weights an optional vector of ‘prior weights’ to be used in the fitting process. Should be NULL or a numeric vector.
subset an optional vector specifying a subset of observations to be used in the fitting process.

na.action a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. The ‘factory-fresh’ default is na.omit. Another possible value is NULL, no action. Value na.exclude can be useful.

start starting values for the parameters in the linear predictor.

etastart starting values for the linear predictor.

mustart starting values for the vector of means.

offset this can be used to specify an a priori known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases. One or more offset terms can be included in the formula instead or as well, and if more than one is specified their sum is used. See model.offset.

control a list of parameters for controlling the fitting process. For glm.fit this is passed to glm.control.

model a logical value indicating whether model frame should be included as a component of the returned value.

method the method to be used in fitting the model. The default method ”glm.fit” uses iteratively reweighted least squares (IWLS); the alternative ”model.frame” returns the model frame and does no fitting. User-supplied fitting functions can be supplied either as a function or a character string naming a function, with a function which takes the same arguments as glm.fit. If specified as a character string it is looked up from within the stats namespace.

x, y For glm: logical values indicating whether the response vector and model matrix used in the fitting process should be returned as components of the returned value. For glm.fit: x is a design matrix of dimension n * p, and y is a vector of observations of length n.

singular.ok logical; if FALSE a singular fit is an error.

contrasts an optional list. See the contrasts.arg of model.matrix.default.

... For glm: arguments to be used to form the default control argument if it is not supplied directly. For weights: further arguments passed to or from other methods.

Value

A object glm.prmdt with additional information to the model that allows to homogenize the results.

See Also

The internal function is from package glm.

The internal function is from package glm.
Examples

data("Puromycin")

n <- seq_len(nrow(Puromycin))
.sample <- sample(n, length(n) * 0.65)
data.train <- Puromycin[, .sample]
data.test <- Puromycin[-.sample]

modelo.glm <- train.glm(state ~ ., data.train)
modelo.glm
prob <- predict(modelo.glm, data.test, type = "prob")
prob
prediccion <- predict(modelo.glm, data.test, type = "class")
prediccion
confusion.matrix(data.test, prediccion)

train.knn

Description

Provides a wrapping function for the train.kknn.

Usage

train.knn(formula, data, kmax = 11, ks = NULL, distance = 2,
  kernel = "optimal", ykernel = NULL, scale = TRUE,
  contrasts = c(unordered = "contr.dummy", ordered = "contr.ordinal"),
  ...)

Arguments

formula A formula object.
data Matrix or data frame.
kmax Maximum number of k, if ks is not specified.
ks A vector specifying values of k. If not null, this takes precedence over kmax.
distance Parameter of Minkowski distance.
kernel Kernel to use. Possible choices are "rectangular" (which is standard unweighted knn), "triangular", "epanechnikov" (or beta(2,2)), "biweight" (or beta(3,3)), "triweight" (or beta(4,4)), "cos", "inv", "gaussian" and "optimal".
ykernel Window width of an y-kernel, especially for prediction of ordinal classes.
scale logical, scale variable to have equal sd.
contrasts A vector containing the 'unordered' and 'ordered' contrasts to use.
... Further arguments passed to or from other methods.
Value

A object knn.pmtdt with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function \texttt{train.kknn}.

See Also

The internal function is from package \texttt{train.kknn}.

Examples

data(’iris’)

\begin{verbatim}
 n <- seq_len(nrow(iris))
 .sample <- sample(n, length(n) * 0.75)
 data.train <- iris[.sample,
 data.test <- iris[-.sample,

 modelo.knn <- train.kn(Species~., data.train)
 modelo.knn
 prob <- predict(modelo.knn, data.test, type = ’prob’)
 prob
 prediccion <- predict(modelo.knn, data.test, type = ’class’)
 prediccion
 confusion.matrix(data.test, prediccion)
\end{verbatim}

Description

Provides a wrapping function for the \texttt{neuralnet}.

Usage

\begin{verbatim}
train.neuralnet(formula, data, hidden = 1, threshold = 0.01,
 stepmax = 1e+05, rep = 1, startweights = NULL,
 learningrate.limit = NULL, learningrate.factor = list(minus = 0.5,
 plus = 1.2), learningrate = NULL, lifesign = ”none”,
 lifesign.step = 1000, algorithm = ”rprop+”, err.fct = ”sse”,
 act.fct = ”logistic”, linear.output = TRUE, exclude = NULL,
 constant.weights = NULL, likelihood = FALSE)
\end{verbatim}
Arguments

formula a symbolic description of the model to be fitted.
data a data frame containing the variables specified in formula.
hidden a vector of integers specifying the number of hidden neurons (vertices) in each layer.
threshold a numeric value specifying the threshold for the partial derivatives of the error function as stopping criteria.
stepmax the maximum steps for the training of the neural network. Reaching this maximum leads to a stop of the neural network’s training process.
rep the number of repetitions for the neural network’s training.
startweights a vector containing starting values for the weights. Set to NULL for random initialization.
learningrate.limit a vector or a list containing the lowest and highest limit for the learning rate. Used only for RPROP and GRPROP.
learningrate.factor a vector or a list containing the multiplication factors for the upper and lower learning rate. Used only for RPROP and GRPROP.
learningrate a numeric value specifying the learning rate used by traditional backpropagation. Used only for traditional backpropagation.
lifesign a string specifying how much the function will print during the calculation of the neural network. 'none', 'minimal' or 'full'.
lifesign.step an integer specifying the stepsize to print the minimal threshold in full lifesign mode.
algorithm a string containing the algorithm type to calculate the neural network. The following types are possible: 'backprop', 'rprop+', 'rprop-', 'sag', or 'slr'. 'backprop' refers to backpropagation, 'rprop+' and 'rprop-' refer to the resilient backpropagation with and without weight backtracking, while 'sag' and 'slr' induce the usage of the modified globally convergent algorithm (grprop). See Details for more information.
err.fct a differentiable function that is used for the calculation of the error. Alternatively, the strings 'sse' and 'ce' which stand for the sum of squared errors and the cross-entropy can be used.
act.fct a differentiable function that is used for smoothing the result of the cross product of the covariate or neurons and the weights. Additionally the strings, 'logistic' and 'tanh' are possible for the logistic function and tangent hyperbolicus.
linear.output logical. If act.fct should not be applied to the output neurons set linear output to TRUE, otherwise to FALSE.
exclude a vector or a matrix specifying the weights, that are excluded from the calculation. If given as a vector, the exact positions of the weights must be known. A matrix with n-rows and 3 columns will exclude n weights, where the first column stands for the layer, the second column for the input neuron and the third column for the output neuron of the weight.
constant.weights

A vector specifying the values of the weights that are excluded from the training process and treated as fix.

likelihood

Logical. If the error function is equal to the negative log-likelihood function, the information criteria AIC and BIC will be calculated. Furthermore the usage of confidence.interval is meaningful.

Value

A object neuralnet.prdt with additional information to the model that allows to homogenize the results.

Note

The parameter information was taken from the original function neuralnet.

See Also

The internal function is from package neuralnet.

Examples

data(“iris”)

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[.sample,]
data.test <- iris[-.sample,]

modelo.neuralnet <- train.neuralnet(Species~., data.train, hidden = c(10, 14, 13),
linear.output = FALSE, threshold = 0.01, stepmax = 1e+06)

modelo.neuralnet
prob <- predict(modelo.neuralnet, data.test, type = “prob”)
prob
predicción <- predict(modelo.neuralnet, data.test, type = “class”)
predicción
confusion.matrix(data.test, predicción)
train.nnet

Usage

train.nnet(formula, data, weights, ..., subset, na.action,
            contrasts = NULL)

Arguments

formula A formula of the form class ~ x1 + x2 + ...
data Data frame from which variables specified in formula are preferentially to be
taken.
weights (case) weights for each example – if missing defaults to 1.
... arguments passed to or from other methods.
subset An index vector specifying the cases to be used in the training sample. (NOTE:
If given, this argument must be named.)
na.action A function to specify the action to be taken if NAs are found. The default action
is for the procedure to fail. An alternative is na.omit, which leads to rejection
of cases with missing values on any required variable. (NOTE: If given, this
argument must be named.)
contrasts a list of contrasts to be used for some or all of the factors appearing as variables
in the model formula.

Value

A object nnet.prdmt with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function nnet.

See Also

The internal function is from package nnet.

Examples

data("iris")

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[, .sample,]
data.test <- iris[-.sample,]

modelo.nn <- train.nnet(Species~, data.train, size = 20)
modelo.nn
prob <- predict(modelo.nn, data.test, type = "prob")
prob
prediccion <- predict(modelo.nn, data.test, type = "class")
prediccion
train.randomForest

confusion.matrix(data.test, prediccion)

---

train.randomForest  train.randomForest

**Description**

Provides a wrapping function for the `randomForest`.

**Usage**

```
train.randomForest(formula, data, ..., subset, na.action = na.fail)
```

**Arguments**

- `formula`: a formula describing the model to be fitted (for the print method, an randomForest object).
- `data`: an optional data frame containing the variables in the model. By default the variables are taken from the environment which randomForest is called from.
- `...`: optional parameters to be passed to the low level function randomForest.default.
- `subset`: an index vector indicating which rows should be used. (NOTE: If given, this argument must be named.)
- `na.action`: A function to specify the action to be taken if NAs are found. (NOTE: If given, this argument must be named.)

**Value**

A object randomForest.prmdt with additional information to the model that allows to homogenize the results.

**Note**

the parameter information was taken from the original function `randomForest`.

**See Also**

The internal function is from package `randomForest`.

**Examples**

```
data("iris")
n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[,sample,]
data.test <- iris[-.sample,]
```
```r
modelo.rf <- train.randomForest(Species~., data.train)
modelo.rf
prob <- predict(modelo.rf, data.test, type = "prob")
prob
prediccion <- predict(modelo.rf, data.test, type = "class")
prediccion
confusion.matrix(data.test, prediccion)
```

**train.rpart**

Description

Provides a wrapping function for the `rpart`.

Usage

```r
train.rpart(formula, data, weights, subset, na.action = na.rpart, method,
model = TRUE, x = FALSE, y = TRUE, parms, control, cost, ...)
```

Arguments

- **formula**: a formula, with a response but no interaction terms. If this a a data frame, that is taken as the model frame.
- **data**: an optional data frame in which to interpret the variables named in the formula.
- **weights**: optional case weights.
- **subset**: optional expression saying that only a subset of the rows of the data should be used in the fit.
- **na.action**: the default action deletes all observations for which y is missing, but keeps those in which one or more predictors are missing.
- **method**: one of "anova", "poisson", "class" or "exp". If method is missing then the routine tries to make an intelligent guess. If y is a survival object, then method = "exp" is assumed, if y has 2 columns then method = "poisson" is assumed, if y is a factor then method = "class" is assumed, otherwise method = "anova" is assumed. It is wisest to specify the method directly, especially as more criteria may added to the function in future. Alternatively, method can be a list of functions named init, split and eval. Examples are given in the file ‘tests/usersplits.R’ in the sources, and in the vignettes ‘User Written Split Functions’.
- **model**: if logical: keep a copy of the model frame in the result? If the input value for model is a model frame (likely from an earlier call to the rpart function), then this frame is used rather than constructing new data.
- **x**: keep a copy of the x matrix in the result.
- **y**: keep a copy of the dependent variable in the result. If missing and model is supplied this defaults to FALSE.
optional parameters for the splitting function. Anova splitting has no parameters. Poisson splitting has a single parameter, the coefficient of variation of the prior distribution on the rates. The default value is 1. Exponential splitting has the same parameter as Poisson. For classification splitting, the list can contain any of: the vector of prior probabilities (component prior), the loss matrix (component loss) or the splitting index (component split). The priors must be positive and sum to 1. The loss matrix must have zeros on the diagonal and positive off-diagonal elements. The splitting index can be gini or information. The default priors are proportional to the data counts, the losses default to 1, and the split defaults to gini.

cost

a vector of non-negative costs, one for each variable in the model. Defaults to one for all variables. These are scalings to be applied when considering splits, so the improvement on splitting on a variable is divided by its cost in deciding which split to choose.

... arguments to rpart.control may also be specified in the call to rpart. They are checked against the list of valid arguments.

Value

A object rpart.pmrdt with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function rpart.

See Also

The internal function is from package rpart.

Examples

data("iris")

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[, sample]
data.test <- iris[-sample]

modelo.rpart <- train.rpart(Species~., data.train)
modelo.rpart
prob <- predict(modelo.rpart, data.test, type = "prob")
prob
prediccion <- predict(modelo.rpart, data.test, type = "class")
prediccion
confusion.matrix(data.test, prediccion)
Description

Provides a wrapping function for the `svm`.

Usage

```r
train.svm(formula, data, ..., subset, na.action = na.omit,
           scale = TRUE)
```

Arguments

- **formula**: a symbolic description of the model to be fit.
- **data**: an optional data frame containing the variables in the model. By default the variables are taken from the environment which `svm` is called from.
- **...**: additional parameters for the low level fitting function `svm.default`
- **subset**: An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)
- **na.action**: A function to specify the action to be taken if NAs are found. The default action is `na.omit`, which leads to rejection of cases with missing values on any required variable. An alternative is `na.fail`, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)
- **scale**: A logical vector indicating the variables to be scaled. If scale is of length 1, the value is recycled as many times as needed. Per default, data are scaled internally (both x and y variables) to zero mean and unit variance. The center and scale values are returned and used for later predictions.

Value

A object `svm.prmdt` with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function `svm`.

See Also

The internal function is from package `svm`. 


train.xgboost

Examples

data("iris")

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[.sample,]
data.test <- iris[-.sample,]

modelo.svm <- train.svm(Species~., data.train)
modelo.svm
prob <- predict(modelo.svm, data.test , type = "prob")
prob
prediccion <- predict(modelo.svm, data.test , type = "class")
prediccion
confusion.matrix(data.test, prediccion)

Description

Provides a wrapping function for the xgb.train.

Usage

train.xgboost(formula, data, nrounds, watchlist = list(), obj = NULL, 
feval = NULL, verbose = 1, print_every_n = 1L, 
early_stopping_rounds = NULL, maximize = NULL, save_period = NULL, 
save_name = "xgboost.model", xgb_model = NULL, callbacks = list(), 
eval_metric = "mlogloss", extra_params = NULL, booster = "gbtree", 
objective = NULL, eta = 0.3, gamma = 0, max_depth = 6, 
min_child_weight = 1, subsample = 1, colsample_bytree = 1, ...)

Arguments

formula a symbolic description of the model to be fit.
data training dataset. xgb.train accepts only an xgb.DMatrix as the input. xgboost, in 
addition, also accepts matrix, dgCMatrix, or name of a local data file.
nrounds max number of boosting iterations.
watchlist named list of xgb.DMatrix datasets to use for evaluating model performance. 
Metrics specified in either eval_metric or feval will be computed for each of 
these datasets during each boosting iteration, and stored in the end as a field 
named evaluation_log in the resulting object. When either verbose>=1 or cb.print.evaluation 
callback is engaged, the performance results are continuously printed out during 
the training. E.g., specifying watchlist=list(validation1=mat1, validation2=mat2) 
allows to track the performance of each round’s model on mat1 and mat2.
obj: customized objective function. Returns gradient and second order gradient with
given prediction and dtrain.

feval: customized evaluation function. Returns list(metric='metric-name', value='metric-
value') with given prediction and dtrain.

verbose: If 0, xgboost will stay silent. If 1, it will print information about performance.
If 2, some additional information will be printed out. Note that setting verbose
> 0 automatically engages the cb.print.evaluation(period=1) callback function.

print_every_n: Print each n-th iteration evaluation messages when verbose>0. Default is 1
which means all messages are printed. This parameter is passed to the cb.print.evaluation
callback.

early_stopping_rounds: If NULL, the early stopping function is not triggered. If set to an integer k,
training with a validation set will stop if the performance doesn’t improve for k
rounds. Setting this parameter engages the cb.early.stop callback.

maximize: If feval and early_stopping_rounds are set, then this parameter must be set as
well. When it is TRUE, it means the larger the evaluation score the better. This
parameter is passed to the cb.early.stop callback.

save_period: when it is non-NULL, model is saved to disk after every save_period rounds, 0
means save at the end. The saving is handled by the cb.save.model callback.

save_name: the name or path for periodically saved model file.

xgb_model: a previously built model to continue the training from. Could be either an object
of class xgb.Booster, or its raw data, or the name of a file with a previously saved
model.

callbacks: a list of callback functions to perform various task during boosting. See call-
backs. Some of the callbacks are automatically created depending on the param-
eters' values. User can provide either existing or their own callback methods in
order to customize the training process.

eval_metric: eval_metric evaluation metrics for validation data. Users can pass a self-defined
function to it. Default: metric will be assigned according to objective(rmse for
regression, and error for classification, mean average precision for ranking). List
is provided in detail section.

extra_params: the list of parameters. The complete list of parameters is available at http://xgboost.readthedocs.io/en/latest/

booster: booster which booster to use, can be gbtree or gblinear. Default: gbtree.

objective: objective specify the learning task and the corresponding learning objective,
users can pass a self-defined function to it. The default objective options are
+ binary:logitraw logistic regression for binary classification, output score be-
fore logistic transformation. + num_class set the number of classes. To use only
with multiclass objectives. + multi:softmax set xgboost to do multiclass classifi-
cation using the softmax objective. Class is represented by a number and should
be from 0 to num_class - 1. + multi:softprob same as softmax, but prediction
outputs a vector of ndata * nclass elements, which can be further reshaped to
ndata, nclass matrix. The result contains predicted probabilities of each data
point belonging to each class. + rank:pairwise set xgboost to do ranking task by
minimizing the pairwise loss.
eta  eta control the learning rate: scale the contribution of each tree by a factor of 0 < eta < 1 when it is added to the current approximation. Used to prevent overfitting by making the boosting process more conservative. Lower value for eta implies larger value for nrounds: low eta value means model more robust to overfitting but slower to compute. Default: 0.3

gamma gamma minimum loss reduction required to make a further partition on a leaf node of the tree. the larger, the more conservative the algorithm will be. gamma minimum loss reduction required to make a further partition on a leaf node of the tree. the larger, the more conservative the algorithm will be.

max_depth max_depth maximum depth of a tree. Default: 6

min_child_weight min_child_weight minimum sum of instance weight (hessian) needed in a child. If the tree partition step results in a leaf node with the sum of instance weight less than min_child_weight, then the building process will give up further partitioning. In linear regression mode, this simply corresponds to minimum number of instances needed to be in each node. The larger, the more conservative the algorithm will be. Default: 1

subsample subsample subsample ratio of the training instance. Setting it to 0.5 means that xgboost randomly collected half of the data instances to grow trees and this will prevent overfitting. It makes computation shorter (because less data to analyse). It is advised to use this parameter with eta and increase nrounds. Default: 1

colsample_bytree subsample ratio of columns when constructing each tree. Default: 1

... other parameters to pass to params.

Value

A object xgb.Booster. prmdt with additional information to the model that allows to homogenize the results.

Note

the parameter information was taken from the original function xgb.train.

See Also

The internal function is from package xgb.train.

Examples

data("iris")

n <- seq_len(nrow(iris))
.sample <- sample(n, length(n) * 0.75)
data.train <- iris[, .sample,]
data.test <- iris[-.sample,]
modelo.xg <- train.xgboost(Species~., data.train, nrounds = 79, maximize = FALSE)
modelo.xg
prob <- predict(modelo.xg, data.test, type = "prob")
prob
prediccion <- predict(modelo.xg, data.test, type = "class")
prediccion
confusion.matrix(data.test, prediccion)

---

varplot  

Plotting prmdt ada models

Description

Plotting prmdt ada models

Usage

varplot(x, ...)

Arguments

x  
A ada prmdt model

...  
optional arguments to print o format method

Value

a plot of the importance of variables.
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