

Package ‘Daim’

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Title Diagnostic accuracy of classification models.

Version 1.1.0

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Description Several functions for evaluating the accuracy of classification models. The package provides the following performance measures: repeated k-fold cross-validation, 0.632 and 0.632+ bootstrap estimation of the misclassification rate, sensitivity, specificity and AUC. If an application is computationally intensive, parallel execution can be used to reduce the computational effort.

Depends R (>= 2.15.1), parallel

Imports rms

Suggests MASS, rpart, ipred, e1071, randomForest, mboost, TH.data

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Daim-package	<i>Diagnostic accuracy of classification models</i>
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Description

Several functions for evaluating the accuracy of classification models. The package provides the following performance measures: repeated k-fold cross-validation, 0.632 and 0.632+ bootstrap estimation of the misclassification rate, sensitivity, specificity and AUC. If an application is computationally intensive, parallel execution can be used to reduce the computational effort.

Details

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See the help files for the following functions for more information:

[Daim](#), [performDaim](#), [auc.Daim](#)

Author(s)

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References

Werner Adler and Berthold Lausen (2009).
 Bootstrap Estimated True and False Positive Rates and ROC Curve.
Computational Statistics & Data Analysis, **53**, (3), 718–729.

Tom Fawcett (2006).
 An introduction to ROC analysis.
Pattern Recognition Letters, **27**, (8).

Bradley Efron and Robert Tibshirani (1997).
Improvements on cross-validation: The 0.632+ bootstrap method.
Journal of the American Statistical Association, **92**, (438), 548–560.

auc

The area under the ROC curve (AUC)

Description

This function computes the area under an ROC curve.

Usage

```
## S3 method for class 'numeric'  
auc(x, y, ...)
```

Arguments

x	vector consisting of sensitivities of a classification procedure/diagnostic test for several cutpoints.
y	vector consisting of specificity of a classification procedure/diagnostic test for several cutpoints.
...	additional parameters.

Value

a scalar number, the area under the ROC curve.

See Also

[auc.Daim](#), [roc.area.Daim](#), [Daim](#)

Examples

```
data(Daim.data1)  
perform <- performDaim(Daim.data1$prob.oob, Daim.data1$labels,  
  Daim.data1$prob.app)  
  
####  
#### compute the 0.632+ estimation of the AUC.  
####  
  
auc(perform$roc$sens632p, perform$roc$spec632p)
```

`auc.Daim`*The area under the ROC curve (AUC)*

Description

This function computes the area under an ROC curve for `Daim-class` objects.

Usage

```
## S3 method for class 'Daim'  
auc(x, ...)
```

Arguments

`x` an object of class `Daim-class`.
`...` additional parameters.

Value

a list with following components :

`auc.632p` the 0.632+ estimation of the AUC.
`auc.632` the 0.632 estimation of the AUC.
`auc.loob` the LOOB estimation of the AUC.
`auc.app` the apparent estimation of the AUC.
`auc.samples` the AUC values for each bootstrap sample.

See Also

[auc.numeric](#), [Daim](#), [plot.Daim](#), [performDaim](#)

Examples

```
data(Daim.data1)  
perform <- performDaim(Daim.data1$prob.oob, Daim.data1$labels,  
                      Daim.data1$prob.app)  
  
auc(perform)  
roc.area(perform)
```

Description

Estimation of misclassification rate, sensitivity, specificity and AUC based on cross-validation (CV) or various bootstrap techniques.

Usage

```
Daim(formula, model = NULL, data = NULL, control = Daim.control(),
      thres = seq(0, 1, by = 0.01), cutoff = 0.5, labpos = "1", returnSample = FALSE,
      cluster = NULL, seed.cluster = NULL, multicore = FALSE, ...)
```

Arguments

formula	formula of the form $y \sim x_1 + x_2 + \dots$, where y must be a factor and x_1, x_2, \dots are numeric or factor.
model	function. Modelling technique whose error rate is to be estimated. The function <code>model</code> returns the predicted probability for each observation.
data	an optional data frame containing the variables in the model (training data).
control	See Daim.control .
thres	a numeric vector with the cutoff values.
cutoff	the cutoff value for error estimation. This can be a numeric value or a character string: "cv" - the optimal cut-point corresponding to cv estimation of the sensitivity and the specificity. "1oob" - the optimal cut-point corresponding to 1oob estimation of the sensitivity and the specificity. "0.632" - the optimal cut-point corresponding to 0.632 estimation of the sensitivity and the specificity. "0.632+" - the optimal cut-point corresponding to 0.632+ estimation of the sensitivity and the specificity.
labpos	a character string of the response variable that defines a "positive" event. The labels of the "positive" events will be set to "pos" and others to "neg".
returnSample	a logical value for saving the data from each sample.
cluster	the name of the cluster, if parallel computing is used.
seed.cluster	an integer value used as seed for the RNG.
multicore	a logical indicating whether multiple cores (if available) should be used for the computations.
...	additional parameters passed to clusterApplyLB or mclapply .

Value

An object of class [Daim-class](#).

References

Werner Adler and Berthold Lausen (2009).
 Bootstrap Estimated True and False Positive Rates and ROC Curve.
Computational Statistics & Data Analysis, **53**, (3), 718–729.

Tom Fawcett (2006).
 An introduction to ROC analysis.
Pattern Recognition Letters, **27**, (8).

Bradley Efron and Robert Tibshirani (1997).
 Improvements on cross-validation: The .632+ bootstrap method.
Journal of the American Statistical Association, **92**, (438), 548–560.

See Also

[plot.Daim](#), [performDaim](#), [auc.Daim](#), [roc.area.Daim](#)

Examples

```
#####
##      Evaluation of      ##
##          LDA           ##
#####

library(TH.data)
library(MASS)
data(GlaucomaM)
head(GlaucomaM)

mylda <- function(formula, train, test){
  model <- lda(formula, train)
  predict(model, test)$posterior[, "pos"]
}

set.seed(1102013)
ACC <- Daim(Class~., model=mylda, data=GlaucomaM, labpos="glaucoma",
            control=Daim.control(method="boot", number=50))

ACC
summary(ACC)

## Not run:
## just because of checking time on CRAN

####
#### optimal cut point determination
####
```

```

set.seed(1102013)
ACC <- Daim(Class~., model=mylda, data=GlaucomaM, labpos="glaucoma",
            control=Daim.control(method="boot", number=50), cutoff="0.632+")
ACC
summary(ACC)

####
### for parallel execution on multicore CPUs and computer clusters
###

library(parallel)
###
### create cluster with two slave nodes

cl <- makeCluster(2)

###
### Load used package on all slaves and execute Daim in parallel
###

clusterEvalQ(cl, library(ipred))
ACC <- Daim(Class~., model=mylda, data=GlaucomaM, labpos="glaucoma", cluster=cl)
ACC

####
### for parallel computing on multicore CPUs
###

ACC <- Daim(Class~., model=mylda, data=GlaucomaM, labpos="glaucoma", multicore=TRUE)
ACC

#####
##      Evaluation of      ##
##      randomForrest      ##
#####

library(randomForest)

myRF <- function(formula, train, test){
  model <- randomForest(formula, train)
  predict(model, test, type="prob")[, "pos"]
}

```

```

ACC2 <- Daim(Class~., model=myRF, data=GlaucomaM, labpos="glaucoma",
             control=Daim.control(number=50))
ACC2
summary(ACC2)

####
#### optimal cut point determination
####

set.seed(1102013)
ACC2 <- Daim(Class~., model=myRF, data=GlaucomaM, labpos="glaucoma",
             control=Daim.control(method="boot", number=50, cutoff="0.632+"))
summary(ACC2)

####
#### for parallel execution on multicore CPUs and computer clusters
####

library(parallel)
###
### create cluster with two slave nodes

cl <- makeCluster(2)

###
### Load used package on all slaves and execute Daim in parallel
###

clusterEvalQ(cl, library(randomForest))
ACC2 <- Daim(Class~., model=myRF, data=GlaucomaM, labpos="glaucoma", cluster=cl)
ACC2

####
#### for parallel computing on multicore CPUs
####

ACC2 <- Daim(Class~., model=myRF, data=GlaucomaM, labpos="glaucoma", multicore=TRUE)
ACC2

## End(Not run)

```


Description

Object includes the results of a performance evaluation from several cross-validation or bootstrapping runs.

Objects from the Class

Objects can be created by using the `Daim` or `performDaim` functions.

Slots

`call`: the matched call.

`formula`: the formula supplied.

`method`: the list of control parameters.

`err632p`: the 0.632+ estimation of the misclassification error.

`err632`: the 0.632 estimation of the misclassification error.

`errloob`: the LOOB estimation of the misclassification error.

`errapp`: the apparent error.

`sens632p`: the 0.632+ estimation of the sensitivity.

`spec632p`: the 0.632+ estimation of the specificity.

`sens632`: the 0.632 estimation of the sensitivity.

`spec632`: the 0.632 estimation of the specificity.

`sensloob`: the LOOB estimation of the sensitivity.

`specloob`: the LOOB estimation of the specificity.

`sensapp`: the apparent sensitivity.

`specapp`: the apparent specificity.

`roc`: a data frame with estimated values of sensitivity and specificity for a variety of cutoffs.

`sample.roc`: a list in which each entry contains the values of the ROC curve of this special sample or cross-validation run.

`sample.data`: a data frame with the results of this particular sample or cross-validation run.

See Also

[Daim](#), [performDaim](#), [auc.Daim](#), [roc.area.Daim](#)

Daim.control

Control parameters for the diagnostic accuracy of models.

Description

Control of resampling methods.

Usage

```
Daim.control(method="boot", number = 100, replace = TRUE,  
            boot.size = 1, k = 10, k.runs = 1,  
            dependency = list(var = NULL, keep.id = FALSE))
```

Arguments

method	the resampling method: boot - bootstrapping, cv - k-fold cross-validation.
number	the number of bootstrap samples
replace	a logical indicating whether sampling of observations is done with or without replacement
boot.size	percentage of observations ($0 < \text{boot.size} < 1$) to draw without replacement (only relevant if <code>replace = FALSE</code>). In this case subsampling is performed.
k	the number of folds
k.runs	the number of runs of k-fold cross-validations
dependency	to handle paired data structures

References

Breiman L. (1996), Out-Of-Bag Estimation. *Technical Report*.
<ftp://ftp.stat.berkeley.edu/pub/users/breiman/OOBestimation.ps.Z>.

Adler W, Brenning A, Potapov S, Schmid M, Lausen B. (2011),
Ensemble classification of paired data. *Computational Statistics and Data Analysis*.
55(5):1933-1941.

See Also

[Daim](#)

Examples

```
###  
### for bootstrap  
###
```

```
Daim.control(method="boot", number=100)

###
### for cross-validation
###

Daim.control(method="cv", k=10, k.runs=10)

###
### for subagging or subsampling
###

Daim.control(method="boot", number=100, replace=FALSE, boot.size=0.9)
```

Daim.data 1 & 2

Data sets: Artificial bootstrap data sets for use with Daim.

Description

The data sets containing 100 sets of predictions, id's and corresponding labels were obtained from 100 bootstrap samples.

Usage

```
data(Daim.data1)
```

```
data(Daim.data2)
```

Format

A three element list. The first element, `prob.oob`, is itself a matrix where rows are observations and columns are the (bootstrap) samples. Each of these 100 columns is a numerical prediction for each bootstrap sample. The second list entry, `prob.app` is a vector of numerical apparent predictions. The third list entry, `labels` is a 100 element list in which each element is a vector of true class labels corresponding to the predictions.

Examples

```
data(Daim.data1)
(perform <- performDaim(Daim.data1$prob.oob, Daim.data1$labels, Daim.data1$prob.app))
plot(perform)
```

Daim.data 3

Data set: Artificial data for use with Daim

Description

The Artificial data set.

Usage

```
data(Daim.data1)
```

Format

A data.frame containing 4 variables and 196 observations.

Examples

```
data(Daim.data3)
head(Daim.data3)
M <- roc(Daim.data3[,-1], Daim.data3[,1], labpos="pos")
summary(M)
```

deLong.test

DeLong test

Description

A nonparametric test for comparing AUC of two or more correlated ROC curves.

Usage

```
deLong.test(x, labels, labpos, ref=NULL, conf.level=0.95)
```

Arguments

x	at least 2 dimensional matrix containing the observations of numeric predictors.
labels	a vector containing the true class labels. It can be a factor or character vector.
labpos	a character string of the variable labels that defines a "positive" event.
ref	an index of reference predictors. Relevant only by pairwise comparisons.
conf.level	confidence level of the interval.

References

DeLong, E.R., DeLong, D.M., and Clarke-Pearson, D.L. (1988). Comparing the Areas Under Two or More Correlated Receiver Operating Characteristics Curves: A Nonparametric Approach. *Biometrics*, **44**, 837–845.

See Also

[roc](#), [Daim](#), [plot.Daim](#), [performDaim](#)

Examples

```
y <- rbinom(100, 1, .5)
x1 <- rnorm(100) + 1.5 * y
x2 <- rnorm(100) + .5 * y
x3 <- rnorm(100) + 2.5 * y
x <- data.frame(x1,x2,x3)
y <- as.factor(y)

(M1 <- deLong.test(x, labels=y, labpos="1"))

## Not run:
## just because of checking time on CRAN

data(iris)
(M2 <- deLong.test(iris[,1:4], labels=iris[,5], labpos="versicolor"))

## End(Not run)
```

performDaim *Function to evaluate predictions*

Description

Perform the evaluation of predictions.

Usage

```
## S3 method for class 'matrix'
performDaim(x, labels, prediction=NULL,
            thres=seq(0,1,by=0.01),
            cutoff=0.5, labpos="1", ...)

## S3 method for class 'data.frame'
performDaim(x, labels, prediction=NULL,
            thres=seq(0,1,by=0.01),
            cutoff=0.5, labpos="1", ...)
```

Arguments

x	a matrix or data frame containing the predictions.
labels	a vector containing the true class labels. It can be a factor or character vector.
prediction	a vector containing the prediction probability obtained by a model: see Daim .
thres	a numeric vector with the cutoff values.
cutoff	the cutoff value for error estimation. This can be a numeric value or a character string. If the cutoff set to: "1oob" - the optimal cut-point corresponding to 1oob estimation of the sensitivity and the specificity. "0.632" - the optimal cut-point corresponding to 0.632 estimation of the sensitivity and the specificity. "0.632+" - the optimal cut-point corresponding to 0.632+ estimation of the sensitivity and the specificity.
labpos	a character string of the variable labels that defines a "positive" event.
...	additional parameters.

See Also

[Daim](#), [plot.Daim](#)

Examples

```
data(Daim.data1)
(perform <- performDaim(Daim.data1$prob.oob, Daim.data1$labels, Daim.data1$prob.app))
```

plot.Daim

Plotting method for Daim Objects

Description

Plot a Daim object generated by the [Daim](#) function.

Usage

```
## S3 method for class 'Daim'
plot(x, method=NULL, all.roc=FALSE, color="red",
      alpha=0.25, type="s", xlab="False positive rate",
      ylab="True positive rate", main=NULL, add=FALSE,
      legend = FALSE, ...)
```

Arguments

x	an object of class Daim.
method	kind of the estimation of the ROC curve: '0.632+', '0.632', 'loob', 'cv', 'sample'
all.roc	logical. Should ROC curves from all samples be plotted ?
color	the color used to draw the ROC curve.
alpha	semi-transparent color: see rgb .
type	what type of plot should be drawn: see argument 'type' by the function plot .
xlab	a title for the x axis: see title .
ylab	a title for the y axis: see title .
main	a main title for the plot, see also title .
add	logical specifying if roc-area should be added to an already existing plot.
legend	add legend to plot.
...	graphical parameters can be given as arguments to 'plot'.

See Also

[Daim](#), [roc.area.Daim](#)

Examples

```
library(Daim)
data(Daim.data1)
perform <- performDaim(Daim.data1$prob.oob, Daim.data1$labels, Daim.data1$prob.app)
summary(perform)

par(mfrow=c(2,2))
plot(perform, method="0.632+", legend=TRUE)
plot(perform, method="sample")
plot(perform, method="0.632", main="Comparison between methods")
plot(perform, method="0.632", col="blue", add=TRUE)
plot(perform, method="loob", col="green", add=TRUE)
legend("bottomright", c("0.632+", "0.632", "loob"),
      col=c("red", "blue", "green"), lty=1, inset=0.01)
plot(perform, all.roc=TRUE)

####
#### If your device don't support the semi-transparent colors use
#### the PDF Graphics Device.
####

## Not run:
pdf("plot-Daim.pdf")
plot(perform, method="0.632+")
plot(perform, method="sample")
plot(perform, method="0.632+", main="Comparison between methods")
```

```

plot(perform, method="0.632", col="blue", add=TRUE)
plot(perform, method="loob", col="green", add=TRUE)
legend("bottomright", c("0.632+", "0.632", "loob"),
      col=c("red", "blue", "green"), lty=1, inset=0.01)
plot(perform, all.roc=TRUE)
dev.off()

## End(Not run)

```

plot.roc.Daim

Plotting method for roc.Daim Objects

Description

Plot a roc.Daim object generated by the `roc` function.

Usage

```

## S3 method for class 'Daim.vector'
plot(x, color="blue", type="l", bty="n",
     xlab="False positive rate", ylab="True positive rate",
     main="ROC curve", ...)

## S3 method for class 'Daim.list'
plot(x, color=rgb(1,0,0,alpha=0.5),
     lty=1, lwd=1, pch=19,
     xlab="False positive rate", ylab="True positive rate",
     main="ROC curves", legend=TRUE, ...)

```

Arguments

<code>x</code>	an object of class <code>roc.Daim</code> .
<code>color</code>	the color used to draw the ROC curve.
<code>type</code>	what type of plot should be drawn: see argument 'type' by the function <code>plot</code> .
<code>bty</code>	the type of box to be drawn around the legend: see <code>legend</code> .
<code>lty</code>	line type code: see <code>par</code> .
<code>lwd</code>	line width: see <code>par</code> .
<code>pch</code>	plotting 'character': see <code>points</code> .
<code>xlab</code>	a title for the x axis: see <code>title</code> .
<code>ylab</code>	a title for the y axis: see <code>title</code> .
<code>main</code>	a main title for the plot, see also <code>title</code> .
<code>legend</code>	should a legend be added?
<code>...</code>	graphical parameters can be given as arguments to 'plot'.

See Also

[Daim](#), [roc.area.Daim](#)

Examples

```
library(Daim)
data(Daim.data3)

M <- roc(Daim.data3[,2], Daim.data3[,1], "pos")
plot(M)

M <- roc(Daim.data3[,-1], Daim.data3[,1], "pos")
plot(M, color=1:4)

M <- roc(Daim.data3[,-1], Daim.data3[,1], "pos")
plot(M, color="black", lty=1:4)
```

print.Daim

Print Method for Daim Object

Description

Print object of class Daim.

Usage

```
## S3 method for class 'Daim'
print(x, digits=max(3, getOption("digits") - 3), ...)
```

Arguments

x	object of class Daim.
digits	a non-null value for digits specifies the minimum number of significant digits to be printed in values.
...	additional arguments.

Details

An object of class Daim is printed.

See Also

[summary.Daim](#), [Daim](#), [plot.Daim](#)

Examples

```
library(Daim)
data(Daim.data1)
perform <- performDaim(Daim.data1$prob.oob,
                      Daim.data1$labels, Daim.data1$prob.app)
perform
```

roc

Compute a ROC curve

Description

This function computes sensitivity and specificity for a variety of cut-points.

Usage

```
## S3 method for class 'integer'
roc(x, ...)

## S3 method for class 'numeric'
roc(x, labels, labpos, thres=NULL, ...)

## S3 method for class 'matrix'
roc(x, labels, labpos, thres=NULL, ...)

## S3 method for class 'data.frame'
roc(x, ...)
```

Arguments

x	an object (vector, matrix, data.frame) used for prediction.
labels	a vector containing the true class labels. This can be a factor or character vector.
labpos	a character string of the variable labels that defines a "positive" event.
thres	a numeric vector with the cutoff values. By default, the x define the grid of cut-points.
...	additional parameters.

See Also

[plot.Daim](#), [auc.Daim](#)

Examples

```

data(Daim.data3)

M <- roc(Daim.data3[,2:5], Daim.data3$Gold, "pos")
summary(M)
plot(M,color=c("black","blue","green3","red"))

roc.area(M)

```

roc.area	<i>Plot the area under the ROC curve</i>
----------	--

Description

This function plots the ROC curve and fills the area under this curve.

Usage

```

## S3 method for class 'Daim'
roc.area(x, method=NULL, col="red", area.color=rgb(1,0,0,alpha=0.5),
         xlab="False positive rate", ylab="True positive rate",
         density=NULL, angle=4, border=NULL, add=FALSE, ...)

## S3 method for class 'Daim.list'
roc.area(x, col="black", area.color=rgb(1,0,0,alpha=0.5),
         xlab="False positive rate", ylab="True positive rate",
         main="ROC curves", density=NULL, angle=4, border=NULL,
         add=FALSE, ...)

## S3 method for class 'Daim.vector'
roc.area(x, col="red", area.color=rgb(1,0,0,alpha=0.5),
         xlab="False positive rate", ylab="True positive rate",
         main="ROC curve", density=NULL, angle=4, border=NULL,
         add=FALSE, ...)

```

Arguments

x	an object of class <code>Daim</code> , <code>Daim.list</code> or <code>Daim.vector</code> .
method	kind of the estimation of the ROC curve: <code>'0.632+'</code> , <code>'0.632'</code> , <code>'loob'</code> , <code>'cv'</code> , <code>'sample'</code>
col	the color used to draw the ROC curve.
area.color	the color for filling the area.
xlab	a title for the x axis: see <code>'title'</code> .
ylab	a title for the y axis: see <code>'title'</code> .

main	a main title for the plot, see also title .
density	the density of shading lines, in lines per inch. The default value of 'NULL' means that no shading lines are drawn. A zero value of 'density' means no shading nor filling whereas negative values (and 'NA') suppress shading (and so allow color filling).
angle	the slope of shading lines, given as an angle in degrees (counter-clockwise).
border	the color to draw the border. The default, 'NULL', means to use 'par("fg")'. Use 'border = NA' to omit borders.
add	logical specifying if roc-area should be added to an already existing plot.
...	graphical parameters can be given as arguments to 'plot'.

See Also

[plot.Daim](#), [auc.Daim](#)

Examples

```

data(Daim.data1)
data(Daim.data2)

perform1 <- performDaim(Daim.data1$prob.oob, Daim.data1$labels,
                        Daim.data1$prob.app)
perform2 <- performDaim(Daim.data2$prob.oob, Daim.data2$labels,
                        Daim.data2$prob.app)

summary(perform1)
summary(perform2)

roc.area(perform2)
roc.area(perform1, area.color=rgb(0,0,1,alpha=0.2), col="blue", add=TRUE)
legend(0.7, 0.2, c("Model-1", "Model-2"), col=c("red", "blue"), lty=1, bg="white")

## Not run:
## just because of checking time on CRAN

####
#### If your device don't support the semi-transparent colors use
#### the PDF Graphics Device.
####

pdf("ROC-area.pdf")

roc.area(perform2)
roc.area(perform1, area.color=rgb(0,0,1,alpha=0.2), col="blue", add=TRUE)
legend(0.7, 0.2, c("Model 1", "Model 2"), col=c("red", "blue"), lty=1, bg="white")
dev.off()

```

```
## End(Not run)
```

summary.Daim	<i>Summarizing a Daim Object</i>
--------------	----------------------------------

Description

summary method for class "Daim".

Usage

```
## S3 method for class 'Daim'  
summary(object, ...)  
  
## S3 method for class 'Daim.vector'  
summary(object, ...)  
  
## S3 method for class 'Daim.list'  
summary(object, ...)
```

Arguments

object	an object of class Daim.
...	further arguments passed to or from other methods.

See Also

[Daim](#)

Examples

```
library(Daim)  
data(Daim.data1)  
perform <- performDaim(Daim.data1$prob.oob,  
                       Daim.data1$labels, Daim.data1$prob.app)  
perform  
summary(perform)  
  
data(Daim.data3)  
head(Daim.data3)  
  
M <- roc(Daim.data3[,2], Daim.data3[,1], labpos="pos")  
summary(M)  
  
M <- roc(Daim.data3[,-1], Daim.data3[,1], labpos="pos")  
summary(M)
```

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