Package 'RcppDynProg'

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Type Package

Title 'Rcpp' Dynamic Programming

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URL https://github.com/WinVector/RcppDynProg/,
https://winvector.github.io/RcppDynProg/

BugReports https://github.com/WinVector/RcppDynProg/issues

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Description
Dynamic Programming implemented in 'Rcpp'. Includes example partition and out of sample fitting applications. Also supplies additional custom coders for the 'vtreat' package.

License GPL-3

Depends R (>= 3.4.0)

Imports wrapr (>= 1.8.0), Rcpp (>= 1.0.0), utils, stats

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 6.1.1

Suggests testthat, knitr, rmarkdown, ggplot2

VignetteBuilder knitr

NeedsCompilation yes

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Repository CRAN

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R topics documented:

`const_costs` *const_costs*

Description

Built matrix of interval costs for held-out means. One indexed.

Usage

```
const_costs(y, w, min_seg, indices)
```

Arguments

`y`	NumericVector, values to group in order.
`w`	NumericVector, weights.
`min_seg`	positive integer, minimum segment size.
`indices`	IntegerVector, order list of indices to pair.

Value

xcosts NumericMatix, for j>=i xcosts(i,j) is the cost of partition element [i,...,j] (inclusive).

Examples

```
const_costs(c(1, 1, 2, 2), c(1, 1, 1, 1), 1, 1:4)
```

lin_costs *lin_costs*

Description

Built matrix of interval costs for held-out linear models. One indexed.

Usage

```
lin_costs(x, y, w, min_seg, indices)
```

Arguments

x	NumericVector, x-coords of values to group.
y	NumericVector, values to group in order.
w	NumericVector, weights.
min_seg	positive integer, minimum segment size.
indices	IntegerVector, ordered list of indices to pair.

Value

xcosts NumericMatix, for j>=i xcosts(i,j) is the cost of partition element [i,...,j] (inclusive).

Examples

```
lin_costs(c(1, 2, 3, 4), c(1, 2, 2, 1), c(1, 1, 1, 1), 1, 1:4)
```

piecewise_constant *Piecewise constant fit.*

Description

`vtreat` custom coder based on `RcppDynProg::solve_for_partition()`.

Usage

```
piecewise_constant(varName, x, y, w = NULL)
```

Arguments

varName	character, name of variable to work on.
x	numeric, input values.
y	numeric, values to estimate.
w	numeric, weights.

Examples

```
piecewise_constant("x", 1:8, c(-1, -1, -1, -1, 1, 1, 1, 1))
```

`piecewise_constant_coder` *Piecewise constant fit coder factory.*

Description

Build a piecewise constant fit coder with some parameters bound in.

Usage

```
piecewise_constant_coder(penalty = 1, min_n_to_chunk = 1000,
  min_seg = 10, max_k = 1000)
```

Arguments

`penalty`	per-segment cost penalty.
`min_n_to_chunk`	minimum n to subdivied problem.
`min_seg`	positive integer, minimum segment size.
`max_k`	maximum segments to divide into.

Value

a vtreat coder

Examples

```
coder <- piecewise_constant_coder(min_seg = 1)
coder("x", 1:8, c(-1, -1, -1, -1, 1, 1, 1, 1))
```

piecewise_linear *Piecewise linear fit.*

Description

`vtreat` custom coder based on `RcppDynProg::solve_for_partition()`.

Usage

```
piecewise_linear(varName, x, y, w = NULL)
```

Arguments

`varName`	character, name of variable to work on.
`x`	numeric, input values.
`y`	numeric, values to estimate.
`w`	numeric, weights.

Examples

```
piecewise_linear("x", 1:8, c(1, 2, 3, 4, 4, 3, 2, 1))
```

piecewise_linear_coder *Piecewise linear fit coder factory.*

Description

Build a piecewise linear fit coder with some parameters bound in.

Usage

```
piecewise_linear_coder(penalty = 1, min_n_to_chunk = 1000,
  min_seg = 10, max_k = 1000)
```

Arguments

`penalty`	per-segment cost penalty.
`min_n_to_chunk`	minimum n to subdivied problem.
`min_seg`	positive integer, minimum segment size.
`max_k`	maximum segments to divide into.

Value

a vtreat coder

Examples

```
coder <- piecewise_linear_coder(min_seg = 1)
coder("x", 1:8, c(1, 2, 3, 4, 4, 3, 2, 1))
```

RcppDynProg *RcppDynProg*

Description

Rcpp dynamic programming solutions for partitioning and machine learning problems. Includes out of sample fitting applications. Also supplies additional custom coders for the vtreat package. Please see https://github.com/WinVector/RcppDynProg for details.

Author(s)

John Mount

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score_solution *compute the price of a partition solution (and check is valid).*

Description

compute the price of a partition solution (and check is valid).

Usage

```
score_solution(x, solution)
```

Arguments

x	NumericMatix, for j>=i x(i,j) is the cost of partition element [i,...,j] (inclusive).
solution	vector of indices

Value

price

Examples

```
x <- matrix(c(1,1,5,1,1,0,5,0,1), nrow=3)
s <- c(1, 2, 4)
score_solution(x, s)
```

`solve_for_partition` *Solve for a piecewise linear partiton.*

Description

Solve for a good set of right-exclusive x-cuts such that the overall graph of y~x is well-approximated by a piecewise linear function.

Usage

```
solve_for_partition(x, y, ..., w = NULL, penalty = 0,
  min_n_to_chunk = 1000, min_seg = 1, max_k = length(x))
```

Arguments

`x`	numeric, input variable (no NAs).
`y`	numeric, result variable (no NAs, same length as x).
`...`	not used, force later arguments by name.
`w`	numeric, weights (no NAs, positive, same length as x).
`penalty`	per-segment cost penalty.
`min_n_to_chunk`	minimum n to subdivied problem.
`min_seg`	positive integer, minimum segment size.
`max_k`	maximum segments to divide into.

Value

a data frame appropriate for stats::approx().

Examples

```
solve_for_partition(1:8, c(1, 2, 3, 4, 4, 3, 2, 1))
```

solve_for_partitionc *Solve for a piecewise constant partiton.*

Description

Solve for a good set of right-exclusive x-cuts such that the overall graph of y~x is well-approximated by a piecewise linear function.

Usage

```
solve_for_partitionc(x, y, ..., w = NULL, penalty = 0,
  min_n_to_chunk = 1000, min_seg = 1, max_k = length(x))
```

Arguments

x	numeric, input variable (no NAs).
y	numeric, result variable (no NAs, same length as x).
...	not used, force later arguments by name.
w	numeric, weights (no NAs, positive, same length as x).
penalty	per-segment cost penalty.
min_n_to_chunk	minimum n to subdivied problem.
min_seg	positive integer, minimum segment size.
max_k	maximum segments to divide into.

Value

a data frame appropriate for stats::approx().

Examples

```
solve_for_partitionc(1:8, c(-1, -1, -1, -1, 1, 1, 1, 1))
```

solve_interval_partition *solve_interval_partition interval partition problem.*

Description

Solve a for a minimal cost partition of the integers [1,...,nrow(x)] problem where for j>=i x(i,j). is the cost of choosing the partition element [i,...,j]. Returned solution is an ordered vector v of length k where: v[1]==1, v[k]==nrow(x)+1, and the partition is of the form [v[i], v[i+1]) (intervals open on the right).

Usage

```
solve_interval_partition(x, kmax)
```

Arguments

x	NumericMatix, for j>=i x(i,j) is the cost of partition element [i,...,j] (inclusive).
kmax	int, maximum number of segments in solution.

Value

dynamic program solution.

Examples

```
costs <- matrix(c(1.5, NA ,NA ,1 ,0 , NA, 5, -1, 1), nrow = 3)
solve_interval_partition(costs, nrow(costs))
```

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