

Package ‘ROCit’

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Type Package

Title Performance Assessment of Binary Classifier with Visualization

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Description Sensitivity (or recall or true positive rate), false positive rate, specificity, precision (or positive predictive value), negative predictive value, misclassification rate, accuracy, F-score- these are popular metrics for assessing performance of binary classifier for certain threshold. These metrics are calculated at certain threshold values. Receiver operating characteristic (ROC) curve is a common tool for assessing overall diagnostic ability of the binary classifier. Unlike depending on a certain threshold, area under ROC curve (also known as AUC), is a summary statistic about how well a binary classifier performs overall for the classification task. ROCit package provides flexibility to easily evaluate threshold-bound metrics. Also, ROC curve, along with AUC, can be obtained using different methods, such as empirical, binormal and non-parametric. ROCit encompasses a wide variety of methods for constructing confidence interval of ROC curve and AUC. ROCit also features the option of constructing empirical gains table, which is a handy tool for direct marketing. The package offers options for commonly used visualization, such as, ROC curve, KS plot, lift plot. Along with in-built default graphics setting, there are rooms for manual tweak by providing the necessary values as function arguments. ROCit is a powerful tool offering a range of things, yet it is very easy to use.

Imports stats, graphics

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cartesian_2D

Cartesian Product of Two Vectors

Description

Function cartesian_2D takes two vectors as input and returns the two dimensional cartesian product.

Usage

```
cartesian_2D(array_x, array_y)
```

Arguments

array_x	A vector, indicating the first set.
array_y	A vector, indicating the second set.

Value

A matrix of $\text{length}(\text{array_x}) * \text{length}(\text{array_y})$ rows and two columns. Each row indicates an ordered pair.

Comment

cartesian_2D is used internally in other function(s) of **ROCit**. Works if matrix/data frames are passed as arguments. However, returns might not be valid if arguments are not one dimensional.

Examples

```
x <- seq(3)
y <- c(10,20,30)
cartesian_2D(x,y)
```

ciAUC

Confidence Interval of AUC

Description

See [ciAUC.rocit](#).

Usage

```
ciAUC(object, ...)
```

Arguments

object	An object of class "rocit", returned by rocit .
...	Arguments to be passed to methods. See ciAUC.rocit .

ciAUC.rocit *Confidence Interval of AUC*

Description

ciAUC constructs confidence interval of area under curve (AUC) of receiver operating characteristic (ROC) curve. This is an S3 method defined for object of class "rocit".

Usage

```
## S3 method for class 'rocit'
ciAUC(object, level = 0.95, delong = FALSE,
       logit = FALSE, nboot = NULL, ... = NULL)
```

Arguments

object	An object of class "rocit", returned by rocit .
level	Level of confidence, must be within the range (0 1). Default is 0.95.
delong	Logical; indicates whether DeLong formula should be used to estimate the variance of AUC. Default is FALSE.
logit	Logical; indicates whether confidence interval of logit transformed AUC should be evaluated first. Default is FALSE
nboot	Number of bootstrap samples, if bootstrap method is desired. Default is NULL. If a numeric value is specified, overrides logit and delong arguments.
...	NULL. Used for S3 generic/method consistency.

Value

An object of class "rocitaucci".

See Also

[rocit](#), [ciROC.rocit](#)

Examples

```
data("Diabetes")
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                     data = Diabetes,family = "binomial")
score <- logistic.model$fitted.values
class <- logistic.model$y
# Make the rocit objects
rocit_bin <- rocit(score = score, class = class, method = "bin")
# Confidence interval of AUC
ciAUC(rocit_bin, level = 0.9)
ciAUC(rocit_bin, delong = TRUE, logit = TRUE)
```

ciROC	<i>Confidence Interval of ROC curve</i>
-------	---

Description

See [ciROC.rocit](#).

Usage

```
ciROC(object, ...)
```

Arguments

object	An object of class "rocit", returned by rocit . Supports "empirical" and "binormal" ROC curve.
...	Arguments to be passed to methods. See ciROC.rocit .

ciROC.rocit	<i>Confidence Interval of ROC curve</i>
-------------	---

Description

ciROC constructs confidence interval of receiver operating characteristic (ROC) curve. This is an S3 method defined for object of class "rocit".

Usage

```
## S3 method for class 'rocit'
ciROC(object, level = 0.95, nboot = 500, ... = NULL)
```

Arguments

object	An object of class "rocit", returned by rocit . Supports "empirical" and "binormal" ROC curve.
level	Level of confidence, must be within the range (0 1). Default is 0.95.
nboot	Number of bootstrap samples, used to estimate var(A), var(B), cov(A,B). Only used for method = "binomial". See 'Details'.
...	NULL. Used for S3 generic/method consistency.

Details

For large values of n_Y and $n_{\bar{Y}}$, the distribution of $TPR(c)$ at $FPR(c)$ can be approximated as a normal distribution with following mean and variance:

$$\mu_{TPR(c)} = \sum_{i=1}^{n_Y} I(D_{Y_i} \geq c) / n_Y$$

$$V(TPR(c)) = \frac{TPR(c)(1 - TPR(c))}{n_Y} + \left(\frac{g(c^*)}{f(c^*)}\right)^2 * K$$

where $K = \frac{FPR(c)(1-FPR(c))}{n_{\bar{Y}}}$, g and f are the probability distribution functions of the diagnostic variable in positive and negative groups (with corresponding cumulative distribution functions G and F), $c^* = S_{D_{\bar{Y}}}^{-1}(FPR(c))$, and S is the survival function given by: $S(t) = P(T > t) = 1 - F(t)$. `density` and `approxfun` were used to approximate PDF and CDF of the diagnostic score in the two groups and the inverse survival of the diagnostic in the negative responses.

For "binomial" type, variance of $A + BZ_x$ is given by $V(A) + Z_x^2 V(B) + 2Z_x Cov(A, B)$. Bootstrap method was used to estimate $V(A)$, $V(B)$ and $Cov(A, B)$. The lower and upper limit of $A + BZ_x$ are inverse probit transformed to obtain the confidence interval of the ROC curve.

Value

A list of class "rocci", having following elements:

'ROC estimation method'	The method applied to estimate ROC curve in the roci t object.
'Confidence level'	Level of confidence as supplied as argument.
FPR	An array containing all the FPR values, for which TPR and confidence interval of TPR were estimated.
TPR	Array containing the TPR values associated with the FPR values.
LowerTPR	Lower limits of the TPR values. Forced to zero for type = "empirical", where empirical TPR is zero.
UpperTPR	Upper limits of the TPR values. Forced to one for type = "empirical", where empirical TPR is one.

References

Pepe, Margaret Sullivan. *The statistical evaluation of medical tests for classification and prediction*. Medicine, 2003.

See Also

[plot.rocci](#), [rocit](#), [ciAUC.rocit](#)

Examples

```
data("Loan")
score <- Loan$Score
class <- ifelse(Loan$Status == "CO", 1, 0)
rocit_emp <- rocit(score = score, class = class, method = "emp")
# -----
ciROC_emp90 <- ciROC(rocit_emp, level = 0.9)
plot(ciROC_emp90, elegend = TRUE)
```

ciROCbin*Confidence Interval of Binormal ROC Curve*

Description

Function ciROCbin estimates confidence interval of binormally estimated ROC curve.

Usage

```
ciROCbin(rocit_bin, level, nboot)
```

Arguments

rocit_bin An object of class rocit, (method = "binormal").

level Desired level of confidence to be estimated.

nboot Number of bootstrap samples, used to estimate var(A), var(B), cov(A,B). See [ciROC.rocit](#).

Value

A list object containing TPR, upper and lower bound of TPR at certain FPR values.

Comment

ciROCbin is used internally in [ciROC.rocit](#) of **ROCit**.

See Also

[rocit](#), [ciROC](#), [plot.rocci](#)

Examples

```

data("Loan")
score <- Loan$Score
class <- ifelse(Loan$Status == "C0", 1, 0)
rocit_bin <- rocit(score = score, class = class, method = "bin")
ciROC_bin90 <- ciROCbin(rocit_bin, level = 0.9, nboot = 300)
TPR <- ciROC_bin90$TPR
FPR <- ciROC_bin90$FPR
Upper90 <- ciROC_bin90$UpperTPR
Lower90 <- ciROC_bin90$LowerTPR
plot(TPR~FPR, type = "l")
lines(Upper90~FPR, lty = 2)
lines(Lower90~FPR, lty = 2)
grid()
legend("bottomright", c("Binormal ROC curve", "90% CI"), lty = c(1,2))

```

ciROCemp

Confidence Interval of Empirical ROC Curve

Description

Function ciROCemp estimates confidence interval of empirically estimated ROC curve.

Usage

```
ciROCemp(rocit_emp, level)
```

Arguments

rocit_emp	An object of class rocit, (method = "empirical").
level	Desired level of confidence to be estimated.

Value

A list object containing TPR, upper and lower bound of TPR at certain FPR values.

Comment

ciROCemp is used internally in [ciROC.rocit](#) of **ROCit**.

See Also

[rocit](#), [ciROC](#), [plot.rocci](#)

Examples

```
set.seed(100)
score <- c(runif(20, 15, 35), runif(15, 25, 45))
class <- c(rep(1, 20), rep(0, 15))
rocit_object <- rocit(score, class)
ciROC <- ciROCemp(rocit_object, level = 0.9)
names(ciROC)
```

convertclass	<i>Converts Binary Vector into 1 and 0</i>
--------------	--

Description

convertclass converts a binary variable with any response into 1/0 response. It is used internally in other functions of package **ROCit**.

Usage

```
convertclass(x, reference = NULL)
```

Arguments

x	A vector of exactly two unique values.
reference	The reference value. Depending on the class of x, it can be numeric or character type. If specified, this value is converted to 0 and other is converted to 1. If NULL, reference is set alphabetically.

Value

A numeric vector of 1 and 0.

Comment

convertclass is used internally in other function(s) of **ROCit**.

Examples

```
x <- c("cat", "cat", "dog", "cat")
convertclass(x) # by default, "cat" is converted to 0
convertclass(x, reference = "dog")

# -----

set.seed(10)
x <- round(runif(10, 2, 3))
convertclass(x, reference = 3)
# numeric reference can be supplied as character
convertclass(x, reference = "3") # same result
```

Diabetes

Diabetes Data

Description

These data are courtesy of Dr John Schorling, Department of Medicine, University of Virginia School of Medicine.

The data contains information on 403 subjects from 1046 subjects who were interviewed in a study to understand the prevalence of obesity, diabetes, and other cardiovascular risk factors in central Virginia for African Americans. According to Dr John Hong, Diabetes Mellitus Type II (adult onset diabetes) is associated most strongly with obesity. The waist/hip ratio may be a predictor in diabetes and heart disease. DM II is also associated with hypertension - they may both be part of "Syndrome X". The 403 subjects were the ones who were actually screened for diabetes. Glycosylated hemoglobin > 7.0 is usually taken as a positive diagnosis of diabetes.

Usage

Diabetes

Format

A data frame with 403 rows and 22 variables (See "Note"):

id Subject id
chol Total cholesterol
stab.glu Stabilized glucose
hdl High density lipoprotein
ratio Cholesterol/hdl ratio
glyhb Glycosylated hemoglobin
location A factor with levels Buckingham and Louisa
age Age (years)
gender Gender, male or female
height Height (inches)
weight Weight (pounds)
frame A factor with levels small, medium and large
bp.1s First systolic blood pressure
bp.1d First diastolic blood pressure
bp.2s Second systolic blood pressure
bp.2d Second diastolic blood pressure
waist Waist (inches)
hip Hip (inches)

time.ppn Postprandial time when labs were drawn in minutes

bmi Body mass index

dtest An indicator whether glyhb is greater than 7 or not

whr Waist to hip ratio

Note

The last three variables (bmi, dtest, whr) were created. For bmi, following formula was used:

$$bmi = 703 * (weight_{lbs}) / (height_{inches})^2$$

Source

staff.pubhealth.ku.dk/~tag/Teaching/share/data/Diabetes.html#sec-2

References

Willems, James P., J. Terry Saunders, Dawn E. Hunt, and John B. Schorling. "Prevalence of coronary heart disease risk factors among rural blacks: a community-based study." *Southern medical journal* 90, no. 8 (1997): 814-820.

Schorling, John B., Julienne Roach, Marjorie Siegel, Natalie Baturka, Dawn E. Hunt, Thomas M. Guterbock, and Herbert L. Stewart. "A trial of church-based smoking cessation interventions for rural African Americans." *Preventive Medicine* 26, no. 1 (1997): 92-101.

Examples

```
data("Diabetes")
plot(Diabetes$hdl~Diabetes$weight, pch = 16,
      col = ifelse(Diabetes$gender=="male",1,2))
#-----
## density plot
femaleBMI <- density(subset(Diabetes, gender == "female")$bmi, na.rm = TRUE)
maleBMI <- density(subset(Diabetes, gender == "male")$bmi, na.rm = TRUE)
## -----
plot(NULL, ylim = c(0,0.08), xlim = c(10,60),
      xlab = "BMI", ylab = "Density", main = "")
grid(col = 1)
polygon(maleBMI, col = rgb(0,0,1,0.2), border = 4)
polygon(femaleBMI, col = rgb(1,0,0,0.2), border = 2)
abline(h = 0)
legend("topright", c("Male", "Female"), pch = 15,
      col = c(rgb(0,0,1,0.2), rgb(1,0,0,0.2)), bty = "n")
#-----
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                     data = Diabetes,family = "binomial")
summary(logistic.model)
#-----
class <- logistic.model$y
score <- logistic.model$fitted.values
rocit_object <- rocit(score = score, class = class)
```

```
summary(rocit_object)
plot(rocit_object)
```

gainstable	<i>Gains Table for Binary Classifier</i>
------------	--

Description

See [gainstable.default](#), [gainstable.rocit](#).

Usage

```
gainstable(...)
```

Arguments

... Arguments to be passed to methods. See [gainstable.default](#), [gainstable.rocit](#).

gainstable.default	<i>Gains Table for Binary Classifier</i>
--------------------	--

Description

Default S3 method to create gains table from a vector of diagnostic score and the class of observations.

Usage

```
## Default S3 method:
gainstable(score, class, negref = NULL, ngroup = 10,
           breaks = NULL, ... = NULL)
```

Arguments

score	An numeric array of diagnostic score. Same as in rocit .
class	An array of equal length of score, containing the class of the observations. Same as in rocit .
negref	The reference value, same as the reference in convertclass . Depending on the class of x, it can be numeric or character type. If specified, this value is converted to 0 and other is converted to 1. If NULL, reference is set alphabetically. Same as in rocit .
ngroup	Number of desired groups in gains table. Ignored if breaks is specified. See "Details".
breaks	Percentiles (in percentage) at which observations should be separated to form groups. If specified, ngroup is ignored. See "Details".
...	NULL. Used for S3 generic/method consistency.

Details

gainstable function creates gains table containing ngroup number of groups or buckets. The algorithm first orders the score variable with respect to score variable. In case of tie, it class becomes the ordering variable, keeping the positive responses first. The algorithm calculates the ending index in each bucket as $\text{round}((\text{length}(\text{score})/\text{ngroup}) * (1 : \text{ngroup}))$. Each bucket should have at least 5 observations.

If buckets' end index are to be ended at desired level of population, then breaks should be specified. If specified, it overrides ngroup and ngroup is ignored. breaks by default always includes 100. If whole number does not exist at specified population, nearest integers are considered.

Value

A list of class "gainstable". It has the following components:

Bucket	The serial number of buckets or groups.
Obs	Number of observation in the group.
CObs	Cumulative number of observations up to the group.
Depth	Cumulative population depth up to the group.
Resp	Number of (positive) responses in the group.
CResp	Cumulative number of (positive) responses up to the group.
RespRate	(Positive) response rate in the group.
CRespRate	Cumulative (positive) response rate up to the group
CCapRate	Cumulative overall capture rate of (positive) responses up to the group.
Lift	Lift index in the group. Calculated as $\text{GroupResponseRate}/\text{OverallResponseRate}$.
CLift	Cumulative lift index up to the group.

Note

The algorithm is designed for complete cases. If NA(s) found in either score or class, then removed.

See Also

[gainstable.rocit](#), [plot.gainstable](#), [rocit](#)

Examples

```
data("Loan")
class <- Loan$Status
score <- Loan$Score
# -----
gtable15 <- gainstable(score = score, class = class,
                      negref = "FP", ngroup = 15)
gtable_custom <- gainstable(score = score, class = class,
                           negref = "FP", breaks = seq(1,100,15))
# -----
```

```
print(gtable15)
print(gtable_custom)
# -----
plot(gtable15)
plot(gtable_custom)
plot(gtable_custom, type = 2)
plot(gtable_custom, type = 3)
```

gainstable.rocit *Gains Table for Binary Classifier*

Description

S3 method to create gains table from object of class "rocit".

Usage

```
## S3 method for class 'rocit'
gainstable(x, ngroup = 10, breaks = NULL, ... = NULL)
```

Arguments

x	A "rocit" object, created with rocit .
ngroup	Number of desired groups in gains table. See gainstable.default .
breaks	Percentiles (in percentage) at which observations should be separated to form groups. See gainstable.default
...	NULL. Used for S3 generic/method consistency.

Details

gainstable.rocit calls [gainstable.default](#). It creates the score and class variables from the supplied "rocit" object internally. See [gainstable.default](#) for details.

Value

A list of class "gainstable", same as returned by [gainstable.default](#).

See Also

[gainstable.default](#), [plot.gainstable](#), [rocit](#)

Examples

```
data("Loan")
class <- Loan$Status
score <- Loan$Score
rocit_emp <- rocit(score = score, class = class, negref = "FP")
# -----
gtable15 <- gainstable(rocit_emp, ngroup = 15)
gtable_custom <- gainstable(rocit_emp, breaks = seq(1,100,15))
print(gtable15)
print(gtable_custom)
# -----
plot(gtable15)
plot(gtable_custom)
plot(gtable_custom, type = 2)
plot(gtable_custom, type = 3)
```

getsurvival

Survival Probability

Description

Function `getsurvival` calculates survival probability from an object of class "density" at specified value.

Usage

```
getsurvival(x, cutoff)
```

Arguments

x	An object of class "density".
cutoff	Value at which survival probability will be calculated.

Details

The survival function S , of a random variable X is defined by,

$$S(X = x) = 1 - F(X = x)$$

where F is the cumulative density function (CDF) of X .

Value

Survival probability.

Comment

`getsurvival` is used internally in other function(s) of **ROCit**.

Examples

```
data("Loan")
k <- density(Loan$Income)
# What portion have income over 100,000
gettsurvival(k,100000)
```

gettptnfpfn

Get number of TP, FP, TN and FN

Description

Function `gettptnfpfn` calculates the number of true positive (TP), false positive (FP), true negative (TN) and false negative (FN), if certain depth of the observations are treated as positive. Generally it applies to the observations that are rank-ordered with respect to some diagnostic score.

Usage

```
gettptnfpfn(x, depth, npos = sum(x), nneg = length(x) - npos)
```

Arguments

<code>x</code>	A response vector, consisting of only 1's and 0's.
<code>depth</code>	Depth, up to which the positive predictions are made.
<code>npos</code>	Number of positive responses.
<code>nneg</code>	Number of negative responses.

Details

Function `gettptnfpfn` calculates the number of TP, FP, TN, FN at specified depth. This is designed for numeric 1/0 coding of the responses. Usually it applies to the observations, which are rank-ordered with respect to some diagnostic score.

Value

A numeric vector of length 4 indicating number of TP, FP, TN, FN, respectively.

Comment

`gettptnfpfn` is used internally in other function(s) of **ROCit**. Invalid results are produced for `depth = 0`.

Examples

```
k <- c(1,1,0,1,0,0,1,0,0,0,1,0,0,0)
# get TP, FP, TN, FN if first 6 are predicted to be positives
gettptnfpfn(k, 6)
```

invlogit	<i>Logistic Transformation</i>
----------	--------------------------------

Description

invlogit returns the logistic transformed value.

Usage

```
invlogit(x)
```

Arguments

x A number or numeric vector from $(-Inf, Inf)$.

Value

Logistic transformed value of x, $1/(1 + \exp(-x))$

Examples

```
invlogit(0.5)

invlogit(c(-Inf, Inf))

set.seed(10)
invlogit(runif(10, -3, 3))
```

ksplot	<i>KS Plot</i>
--------	----------------

Description

See [ksplot.rocit](#).

Usage

```
ksplot(object, ...)
```

Arguments

object An object of class "rocit", returned by `rocit` function.
 ... Arguments to be passed to methods. See `ksplot.rocit`.

ksplot.rocit	<i>KS Plot</i>
--------------	----------------

Description

Generates cumulative density of diagnostic variable in positive and negative responses.

Usage

```
## S3 method for class 'rocit'
ksplot(object, col = c("#26484F", "#BEBEBE", "#FFA54F"),
  lty = c(1, 1, 1), legend = T, legendpos = "bottomright",
  values = T, ... = NULL)
```

Arguments

object An object of class "rocit", returned by `rocit` function.
 col Colors to be used for plot. Minimum three colors need to be supplied for F(c), G(c) and KS Stat mark.
 lty Line types of the plots.
 legend A logical value indicating whether legends to appear in the plot.
 legendpos Position of the legend. A single keyword from "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" and "center", as in [legend](#). Ignored if legend is FALSE.
 values A logical value, indicating whether values to be returned.
 ... NULL. Used for S3 generic/method consistency.

Details

This function plots the cumulative density functions $F(c)$ and $G(c)$ of the diagnostic variable in the negative and positive populations. If the positive population have higher value then negative curve ($F(c)$) ramps up quickly. The KS statistic is the maximum difference of $F(c)$ and $G(c)$.

Value

If `values = TRUE`, then Cutoff, F(c), G(c), KS stat, KS Cutoff are returned silently.

Note

Customized plots can be made by using the returned values of the function.

Examples

```
data("Diabetes")
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                     data = Diabetes,family = "binomial")
class <- logistic.model$y
score <- logit(logistic.model$fitted.values)
# -----
roc_emp <- rocit(score = score, class = class) # default method empirical
# -----
kplot1 <- ksplot(roc_emp)
message("KS Stat (empirical) : ", kplot1$`KS stat`)
message("KS Stat (empirical) cutoff : ", kplot1$`KS Cutoff`)
```

Loan

Loan Data

Description

A data containing information about 900 borrowers. It is a modified version of publicly available real data.

Usage

Loan

Format

A data frame with 900 rows and 9 variables:

Amount Amount of loan, shown as percentage of a certain amount.

Term The number of payments on the loan. Values are in months.

IntRate Interest rate.

ILR Ratio of installment amount and total loan amount.

EmpLen Employment length, categorized.

- A: 0-2 years
- B: 3-5 years
- C: 7-8 years
- D: 8+ years
- U: Unknown

Home Status of home ownership.

Income Annual income.

Status A factor indicating whether the loan was fully paid (FP) or charged off (CO) after full term.

Score A risk score calculated from loan amount, interest rate and annual income. The log-odds of logistic regression were transformed into scores using $PDO = 30$, $OddsBase = 20$ and $ScoreBase = 400$. See "References".

Source

<http://www.lendingclub.com/info/download-data.action>

References

Siddiqi, Naeem. *Credit risk scorecards: developing and implementing intelligent credit scoring*. Vol. 3. John Wiley & Sons, 2012.

Examples

```
data("Loan")
boxplot(Income~Home, data = Loan, col = c(2:4), pch = 16,
        ylim = c(0,200000), ylab = "Income",
        xlab = "Home Ownership Status",
        main = "Annual Income Boxplot")
grid()
```

logit

Log Odds of Probability

Description

logit transforms probability value(s) into log-odds.

Usage

```
logit(x)
```

Arguments

x A number or numeric vector from [0,1].

Value

Log-odds of x, $\log(x/(1-x))$.

Examples

```
logit(0.2)

set.seed(1)
logit(runif(10, 0, 1))
```

measureit	<i>Performance Metrics of Binary Classifier</i>
-----------	---

Description

See [measureit.default](#), [measureit.rocit](#)

Usage

```
measureit(...)
```

Arguments

... Arguments to be passed to methods. See [measureit.default](#), [measureit.rocit](#).

measureit.default	<i>Performance Metrics of Binary Classifier</i>
-------------------	---

Description

This function computes various performance metrics at different cutoff values.

Usage

```
## Default S3 method:
measureit(score, class, negref = NULL,
          measure = c("ACC", "SENS"), ... = NULL)
```

Arguments

score	An numeric array of diagnostic score.
class	An array of equal length of score, containing the class of the observations.
negref	The reference value, same as the reference in convertclass . Depending on the class of x, it can be numeric or character type. If specified, this value is converted to 0 and other is converted to 1. If NULL, reference is set alphabetically.
measure	The performance metrics to be evaluated. See "Details" for available options.
...	NULL. Used for S3 generic/method consistency.

Details

Various performance metrics for binary classifier are available that are cutoff specific. For a certain cutoff value, all the observations having score equal or greater are predicted as positive. Following metrics can be called for via `measure` argument:

- ACC: Overall accuracy of classification = $P(Y = \hat{Y}) = (TP + TN) / (TP + FP + TN + FN)$
- MIS: Misclassification rate = $1 - ACC$
- SENS: Sensitivity = $P(\hat{Y} = 1|Y = 1) = TP / (TP + FN)$
- SPEC: Specificity = $P(\hat{Y} = 0|Y = 0) = TN / (TN + FP)$
- PREC: Precision = $P(Y = 1|\hat{Y} = 1) = TP / (TP + FP)$
- REC: Recall. Same as sensitivity.
- PPV: Positive predictive value. Same as precision
- NPV: Positive predictive value = $P(Y = 0|\hat{Y} = 0) = TN / (TN + FN)$
- TPR: True positive rate. Same as sensitivity.
- FPR: False positive rate. Same as $1 - specificity$.
- TNR: True negative rate. Same as specificity.
- FNR: False negative rate = $P(\hat{Y} = 0|Y = 1) = FN / (FN + TP)$
- pDLR: Positive diagnostic likelihood ratio = TPR / FPR
- nDLR: Negative diagnostic likelihood ratio = FNR / TNR
- FSCR: F-score, defined as $2 * (PPV * TPR) / (PPV + TPR)$

Exact match is required. If the values passed in the `measure` argument do not match with the available options, then ignored.

Value

An object of class "measureit". By default it contains the followings:

Cutoff	Cutoff at which metrics are evaluated.
Depth	What portion of the observations fall on above the cutoff.
TP	Number of true positives, when the observations having score equal or greater than cutoff are predicted positive.
FP	Number of false positives, when the observations having score equal or greater than cutoff are predicted positive.
TN	Number of true negatives, when the observations having score equal or greater than cutoff are predicted positive.
FN	Number of false negatives, when the observations having score equal or greater than cutoff are predicted positive.

When other metrics are called via `measure`, those also appear in the return in the order they are listed above.

Note

The algorithm is designed for complete cases. If NA(s) found in either score or class, then removed.

Internally sorting is performed, with respect to the score. In case of tie, sorting is done with respect to class.

Author(s)

Riaz Khan, <mdriazahmed.khan@jacks.sdstate.edu>

See Also

[measureit.rocit](#), [print.measureit](#)

Examples

```
data("Diabetes")
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                     data = Diabetes,family = "binomial")
class <- logistic.model$y
score <- logistic.model$fitted.values
# -----
measure <- measureit(score = score, class = class,
                    measure = c("ACC", "SENS", "FSCR"))
names(measure)
plot(measure$ACC~measure$Cutoff, type = "l")
plot(measure$TP~measure$FP, type = "l")
```

measureit.rocit

Performance Metrics of Binary Classifier

Description

This is an S3 method for object of class "rocit". It computes various performance metrics at different cutoff values.

Usage

```
## S3 method for class 'rocit'
measureit(x, measure = c("ACC", "SENS"), ... = NULL)
```

Arguments

x	An object of class "rocit" created with rocit .
measure	The performance metrics to be evaluated. See "Details" for available options.
...	NULL. Used for S3 generic/method consistency.

Details

This function calls `measureit.default`. From the components of "rocit" objects, it calculates the score and class variables internally. See `measureit.default` for other details and available options for measure argument.

Value

An object of class "measureit", same as returned by `measureit.default`.

Note

See `measureit.default`.

See Also

`measureit.default`, `print.measureit`

Examples

```
data("Diabetes")
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                     data = Diabetes,family = "binomial")
class <- logistic.model$y
score <- logistic.model$fitted.values
rocit_object <- rocit(score = score, class = class)
# -----
measure <- measureit(rocit_object, measure = c("ACC", "SENS", "FSCR"))
names(measure)
plot(measure$ACC~measure$Cutoff, type = "l")
plot(measure$TP~measure$FP, type = "l")
```

MLEstimates

ML Estimate of Normal Parameters

Description

The function calculates the maximum likelihood (ML) estimates of the two parameters μ and σ , when a set of numbers are assumed to be normally distributed.

Usage

```
MLEstimates(x)
```

Arguments

x A numeric vector.

Details

If a set of observations are assumed to be normally distributed, two parameters, mean μ and the variance (the square of σ) are to be estimated. In theory, the ML estimate of μ is the mean of the observations. And the ML estimate of square of σ is the mean squared deviation of the observations from the estimated μ .

Value

A "list" object of two numeric components, μ and σ .

Comment

MLe Estimates is used internally in other function(s) of **ROCit**.

Examples

```
# Find the two parameters
set.seed(10)
points <- rnorm(200, 10, 5)
ML <- MLe Estimates(points)
message("The ML estimates are: mean = ", round(ML$mu, 3),
        " , SD = ", round(ML$sigma, 3))

#-----

# Superimpose smooth curve over histogram
set.seed(100)
x <- rnorm(400)
hist(x, probability = TRUE, col = "gray90")
ML <- MLe Estimates(x)
x <- seq(-3, 3, 0.01)
density <- dnorm(x, mean = ML$mu, sd = ML$sigma)
lines(density~x, lwd = 2)
```

plot.gainstable

Plot "gainstable" Object

Description

An S3 method to make different plots using entries of gains table.

Usage

```
## S3 method for class 'gainstable'
plot(x, y = NULL, type = 1, col = c("#BEBEBE",
  "#26484F", "#8B4500"), legend = TRUE, ... = NULL)
```

Arguments

x	An object of class "gainstable", created with the function gainstable .
y	NULL.
type	Plot type. See "Details".
col	Colors to be used for plot.
legend	A logical value indicating whether legend to appear. See "Details"
...	NULL. Used for S3 generic/method consistency.

Details

Currently three types are available. `type = 1` shows lift and cumulative lift against population depth. `type = 2` shows response rate and cumulative response rate against population depth. `type = 3` shows cumulative capture rate of positive responses against population depth. For type 1 and 2, three colors and for 3, two colors are required. If more than required specified, then first 3 (for type 1, 2) or 2 (for type 3) colors are used. If less than required specified, then specified colors are repeated. If legend is TRUE, then legend appears in the plot. For type 1 and 2, legend position is "topright", for 3, "bottomright".

See Also

[gainstable](#), [rocit](#)

Examples

```
data("Loan")
class <- Loan$Status
score <- Loan$Score
rocit_emp <- rocit(score = score, class = class, negref = "FP")
# -----
gtable <- gainstable(rocit_emp)
# -----
plot(gtable)
plot(gtable, legend = FALSE)
plot(gtable, col = 2:4)
plot(gtable, type = 2, col = 2:4)
plot(gtable, type = 3, col = 2:3)
```

plot.rocci

Plot ROC Curve with confidence limits

Description

This function plots receiver operating characteristic (ROC) curve with confidence limits. This is an S3 method for object of class "rocci", returned by [ciROC.rocit](#) function.

Usage

```
## S3 method for class 'rocci'
plot(x, col = c("#2F4F4F", "#404040"), lty = c(1, 2),
     lwd = c(2, 1), grid = TRUE, legend = TRUE,
     legendpos = "bottomright", ... = NULL)
```

Arguments

x	An object of class "rocci", returned by <code>ciROC.rocit</code> function.
col	Color(s) to be used for the plot. First two colors are used for the ROC curve and confidence limits if multiple colors supplied. Same color is used if single color supplied.
lty	The line type. Same as in <code>par</code> . First two or one are used (like col) depending on the length of lty.
lwd	The line width. Same as in <code>par</code> . First two or one are used (like col) depending on the length of lwd.
grid	Logical, indicating whether to add rectangular grid. Calls <code>grid</code> with default settings.
legend	Logical, indicating whether to add legends to the plot.
legendpos	Position of the legend. A single keyword from "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" and "center", as in <code>legend</code> . Ignored if legend is FALSE.
...	NULL. Used for S3 generic/method consistency.

See Also

[ciROC](#), [rocit](#), [plot.rocit](#)

Examples

```
score <- c(rnorm(300,30,15), rnorm(300,50,15))
class <- c(rep(0,300), rep(1,300))
rocit_object <- rocit(score = score, class = class, method = "bi")
rocci_object <- ciROC(rocit_object)
# -----
plot(rocci_object)
plot(rocci_object, col = c(2,4))
plot(rocci_object, col = c(2,4), legendpos = "bottom", lty = c(1,3))
```

plot.rocit

Plot ROC Curve

Description

This function generates receiver operating characteristic (ROC) curve. This is an S3 method for object of class "rocit", returned by `rocit` function.

Usage

```
## S3 method for class 'rocit'
plot(x, col = c("#2F4F4F", "#BEBE9E"), legend = TRUE,
     legendpos = "bottomright", YIndex = TRUE, values = TRUE,
     ... = NULL)
```

Arguments

<code>x</code>	An object of class "rocit", returned by <code>rocit</code> function.
<code>col</code>	Colors to be used in the plot. If multiple specified, the first color is used for the ROC curve, and the second color is used for the chance line ($y = x$ line), otherwise single color is used.
<code>legend</code>	A logical value indicating whether legends to appear in the plot.
<code>legendpos</code>	Position of the legend. A single keyword from "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" and "center", as in <code>legend</code> . Ignored if legend is FALSE.
<code>YIndex</code>	A logical value indicating whether optimal <i>Youden Index</i> (i.e where $ TPR - FPR $ is maximum) to be marked in the plot.
<code>values</code>	A logical value, indicating whether values to be returned.
<code>...</code>	NULL. Used for S3 generic/method consistency.

Value

If `values = TRUE`, then AUC, Cutoff, TPR, FPR, optimal Youden Index with associated TPR, FPR, Cutoff are returned silently.

Note

Customized plots can be made by using the returned values of the function.

Examples

```
data("Loan")
score <- Loan$Score
class <- ifelse(Loan$Status == "FP", 0, 1)
rocit_emp <- rocit(score = score, class = class)
# -----
```

```

plot(rocit_emp)
plot(rocit_emp, col = c(2,4), legendpos = "bottom",
      YIndex = FALSE, values = FALSE)
# -----
rocit_bin <- rocit(score = score, class = class, method = "bin")
# -----
plot(rocit_emp, col = c(1,"gray50"), legend = FALSE, YIndex = FALSE)
lines(rocit_bin$TPR~rocit_bin$FPR, col = 2, lwd = 2)
legend("bottomright", col = c(1,2),
       c("Empirical ROC", "Binormal ROC"), lwd = 2)

```

```
print.gainstable      Print 'gainstable' Object
```

Description

S3 print method to print "gainstable" object.

Usage

```
## S3 method for class 'gainstable'
print(x, maxdigit = 3, ... = NULL)
```

Arguments

x	An object of class "gainstable", created with either gainstable.default or gainstable.rocit .
maxdigit	How many digits after decimal to be printed.
...	NULL. Used for S3 generic/method consistency.

Examples

```

data("Loan")
class <- Loan$Status
score <- Loan$Score
rocit_emp <- rocit(score = score, class = class, negref = "FP")
# -----
gtable8 <- gainstable(rocit_emp, ngroup = 8)
print(gtable8)
print(gtable8, maxdigit = 4)

```

```
print.measureit      Print 'measureit' Object
```

Description

S3 method to print object of "measureit" class in organized way.

Usage

```
## S3 method for class 'measureit'
print(x, n = NULL, ... = NULL)
```

Arguments

x	An object of class "measureit", created with the function measureit .
n	How many rows of output is desired in the output. If NULL, then prints all the rows. If specified, then first n rows are printed. If specified n is bigger than the number of possible rows, then n is adjusted. If non integer or negative, default (10 or number of possible rows, whichever is smaller) is set. If NULL, all rows printed.
...	NULL. Used for S3 generic/method consistency.

See Also

[measureit](#)

Examples

```
data("Diabetes")
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                     data = Diabetes,family = "binomial")
class <- logistic.model$y
score <- logistic.model$fitted.values
# -----
measure <- measureit(score = score, class = class,
                    measure = c("ACC", "SENS", "FSCR"))
print(measure, n = 5)
print(measure, n = 10)
```

```
print.rocitaucci      Print Confidence Interval of AUC
```

Description

Print Confidence Interval of AUC

Usage

```
## S3 method for class 'rocitaucci'
print(x, ... = NULL)
```

Arguments

```
x                An object of class rocitaucci created with ciAUC.
...              NULL. Used for S3 generic/method consistency.
```

Examples

```
data("Diabetes")
logistic.model <- glm(as.factor(dtest)~chol+age+bmi,
                      data = Diabetes,family = "binomial")
score <- logistic.model$fitted.values
class <- logistic.model$y
# Make the rocit objects
rocit_bin <- rocit(score = score, class = class, method = "bin")
obj_1 <- ciAUC(rocit_bin, level = 0.9)
obj_2 <- ciAUC(rocit_bin, delong = TRUE)
obj_3 <- ciAUC(rocit_bin, delong = TRUE, logit = TRUE)
# Print
print(obj_1)
print(obj_2)
print(obj_3)
```

```
rankorderdata      Rank order data
```

Description

Function rankorderdata rank-orders the data with respect to some variable (diagnostic variable).

Usage

```
rankorderdata(score, class, dec = TRUE)
```

Arguments

score	A vector containing (diagnostic) scores.
class	A vector containing the class.
dec	Logical. TRUE for descending order, FALSE for ascending order.

Value

A dataframe, rank-ordered with respect to the score.

Comment

rankorderdata is used internally in other function(s) of **ROCit**.

Author(s)

Riaz Khan, <mdriazahmed.khan@jacks.sdstate.edu>

Examples

```
score <- c(0.4 * runif(20) + 0.2, 0.4*runif(20))
class <- c(rep("A",20), rep("B",20))
returndata <- rankorderdata(score, class, dec = FALSE)
returndata
```

 rocit

ROC Analysis of Binary Classifier

Description

rocit is the main function of **ROCit** package. With the diagnostic score and the class of each observation, it calculates true positive rate (sensitivity) and false positive rate (1-Specificity) at convenient cutoff values to construct ROC curve. The function returns "rocit" object, which can be passed as arguments for other S3 methods.

Usage

```
rocit(score, class, negref = NULL, method = "empirical")
```

Arguments

score	An numeric array of diagnostic score.
class	An array of equal length of score, containing the class of the observations.
negref	The reference value, same as the reference in convertclass . Depending on the class of x, it can be numeric or character type. If specified, this value is converted to 0 and other is converted to 1. If NULL, reference is set alphabetically.
method	The method of estimating ROC curve. Currently supports "empirical", "binormal" and "nonparametric". Pattern matching allowed thorough grep .

Details

ROC curve is defined as the set of ordered pairs, $(FPR(c), TPR(c))$, where, $-\infty < c < \infty$, where, $FPR(c) = P(D \geq c | Y = 0)$ and $TPR(c) = P(D \geq c | Y = 1)$ at cutoff c . Alternately, it can be defined as:

$$y(x) = 1 - G[F^{-1}(1 - x)], 0 \leq x \leq 1$$

where F and G are the cumulative density functions of the diagnostic score in negative and positive responses respectively. `rocit` evaluates TPR and FPR values at convenient cutoffs.

As the name implies, empirical TPR and FPR values are evaluated for `method = "empirical"`. For `"binormal"`, the distribution of diagnostic are assumed to be normal and maximum likelihood parameters are estimated. If `method = "nonparametric"`, then kernel density estimates (using [density](#)) are applied with following bandwidth:

- $h_Y = 0.9 * \min(\sigma_Y, IQR(D_Y)/1.34) / ((n_Y)^{1/5})$
- $h_{\bar{Y}} = 0.9 * \min(\sigma_{\bar{Y}}, IQR(D_{\bar{Y}})/1.34) / ((n_{\bar{Y}})^{1/5})$

as described in Zou et al. From the kernel estimates of PDFs, CDFs are estimated using trapezoidal rule.

For `"empirical"` ROC, trapezoidal rule is applied to estimate area under curve (AUC). For `"binormal"`, AUC is estimated by $\Phi(A/\sqrt{1+B^2})$, where A and B are functions of mean and variance of the diagnostic in two groups. For `"nonparametric"`, AUC is estimated as by

$$\frac{1}{n_Y n_{\bar{Y}}} \sum_{i=1}^{n_{\bar{Y}}} \sum_{j=1}^{n_Y} \Phi\left(\frac{D_{Y_j} - D_{\bar{Y}_i}}{\sqrt{h_Y^2 + h_{\bar{Y}}^2}}\right)$$

Value

A list of class `"rocit"`, having following elements:

<code>method</code>	The method applied to estimate ROC curve.
<code>pos_count</code>	Number of positive responses.
<code>neg_count</code>	Number of negative responses.
<code>pos_D</code>	Array of diagnostic scores in positive responses.
<code>neg_D</code>	Array of diagnostic scores in negative responses.
<code>AUC</code>	Area under curve. See "Details".
<code>Cutoff</code>	Array of cutoff values at which the true positive rates and false positive rates are evaluated. Applicable for <code>"empirical"</code> and <code>"nonparametric"</code> .
<code>param</code>	Maximum likelihood estimates of μ and σ of the diagnostic score in two groups. Applicable for <code>"binormal"</code> .
<code>TPR</code>	Array of true positive rates (or sensitivities or recalls), evaluated at the cutoff values.
<code>FPR</code>	Array of false positive rates (or 1-specificity), evaluated at the cutoff values.

Note

The algorithm is designed for complete cases. If NA(s) found in either score or class, then removed.

References

Pepe, Margaret Sullivan. *The statistical evaluation of medical tests for classification and prediction*. Medicine, 2003.

Zou, Kelly H., W. J. Hall, and David E. Shapiro. "Smooth non-parametric receiver operating characteristic (ROC) curves for continuous diagnostic tests." *Statistics in medicine* 16, no. 19 (1997): 2143-2156.

See Also

[ciROC](#), [ciAUC](#), [plot.rocit](#), [gainstable](#), [ksplot](#)

Examples

```
# -----
data("Diabetes")
roc_empirical <- rocit(score = Diabetes$chol, class = Diabetes$dtest,
                      negref = "-") # default method empirical
roc_binormal <- rocit(score = Diabetes$chol, class = Diabetes$dtest,
                     negref = "-", method = "bin")

# -----
summary(roc_empirical)
summary(roc_binormal)

# -----
plot(roc_empirical)
plot(roc_binormal, col = c("#00BA37", "#F8766D"),
     legend = FALSE, YIndex = FALSE)
```

summary.rocit

Summary of rocit object

Description

Prints the summary of rocit object.

Usage

```
## S3 method for class 'rocit'
summary(object, ... = NULL)
```

Arguments

`object` An object of class `rocit`, returned by `rocit` function.
`...` NULL. Used for S3 generic/method consistency.

Examples

```
data("Diabetes")
roc_empirical <- rocit(score = Diabetes$chol, class = Diabetes$dtest,
                      negref = "-")
# -----
summary(roc_empirical)
```

trapezoidarea	<i>Approximate Area with Trapezoid Rule</i>
---------------	---

Description

trapezoidarea calculates the approximated area under curve, using trapezoidal rule.

Usage

```
trapezoidarea(x, y)
```

Arguments

`x, y` Numeric vectors of same length, representing the x and y coordinates of the points.

Details

The function approximates the area bounded by the following 4 curves:

$$x = a, x = b, y = 0, y = f(x)$$

a and b are set at the min and max value of given x coordinates. (x, y) are some points on the $y = f(x)$ curve.

Value

Numeric value of the area under curve approximated with trapezoid rule.

Comment

trapezoidarea is used internally in other function(s) of **ROCit**.

Examples

```
# Area under rectangle -----
trapezoidarea(seq(0, 10), rep(1, 11))

# Area under triangle -----
trapezoidarea(seq(0, 10), seq(0, 10))

# Area under normal pdf -----
x_vals <- seq(-3, 3, 0.01); y_vals <- dnorm(x_vals)
trapezoidarea(x = x_vals, y = y_vals) # theoretically 1
```

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