

Package ‘RemixAutoML’

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Title Remix Automated Machine Learning

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Description R package for the automation of machine learning, forecasting, feature engineering, model evaluation, model interpretation, data generation, and recommenders. Built using data.table for all tabular data-related tasks.

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URL <https://github.com/AdrianAntico/RemixAutoML>

BugReports <https://github.com/AdrianAntico/RemixAutoML/issues>

Depends R (>= 3.5.0)

Imports arules, bit64, catboost, combinat, data.table, doParallel, e1071, fBasics, foreach, forecast, ggplot2, grid, h2o, itertools, lime, lubridate, methods, MLmetrics, monreg, nortest, parallel, pROC, RColorBrewer, recommenderlab, Rfast, scatterplot3d, stats, stringr, timeDate, tsoutliers, wordcloud, xgboost

Suggests knitr, rmarkdown, sde, testthat, fpp, gridExtra

VignetteBuilder knitr

Additional_repositories <https://github.com/catboost/catboost/tree/master/catboost/R-package>

Contact Adrian Antico

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NeedsCompilation no

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SystemRequirements Java (>= 7.0)

Author Adrian Antico [aut, cre], Douglas Pestana [ctb]

ByteCompile TRUE

R topics documented:

RemixAutoML-package	5
AutoArfima	6
AutoBanditNNet	8
AutoBanditSarima	10
AutoCatBoostCARMA	13
AutoCatBoostClassifier	22
AutoCatBoostFreqSizeScoring	27
AutoCatBoostHurdleCARMA	29
AutoCatBoostHurdleModel	36
AutoCatBoostMultiClass	40
AutoCatBoostRegression	45
AutoCatBoostScoring	51
AutoCatBoostSizeFreqDist	56
AutoCatBoostVectorCARMA	58
AutoClustering	64
AutoClusteringScoring	67
AutoCorrAnalysis	69
AutoDataDictionaries	70
AutoDataPartition	71
AutoDiffLagN	72
AutoETS	74
AutoFourierFeatures	76
AutoH2OCARMA	77
AutoH2oDRFClassifier	85
AutoH2oDRFHurdleModel	89
AutoH2oDRFMultiClass	91
AutoH2oDRFRegression	95
AutoH2oGAMClassifier	99
AutoH2oGAMMultiClass	103
AutoH2oGAMRegression	107
AutoH2oGBMClassifier	111
AutoH2oGBMFreqSizeScoring	116
AutoH2oGBMHurdleModel	117
AutoH2oGBMMultiClass	119
AutoH2oGBMRegression	123
AutoH2oGBMSizeFreqDist	127
AutoH2oGLMClassifier	130
AutoH2oGLMMultiClass	134
AutoH2oGLMRegression	139
AutoH2oMLClassifier	143
AutoH2oMLMultiClass	146
AutoH2oMLRegression	148
AutoH2OMLScoring	152
AutoH2OModeler	154
AutoH2OScoring	162
AutoH2OTextPrepScoring	165
AutoHierarchicalFourier	166
AutoHurdleScoring	167
AutoInteraction	169
AutoLagRollStats	172

AutoLagRollStatsScoring	175
AutoLimeAid	178
AutoMarketBasketModel	185
AutoNLS	187
AutoRecomDataCreate	188
AutoRecommender	189
AutoRecommenderScoring	191
AutoTBATS	193
AutoTransformationCreate	195
AutoTransformationScore	196
AutoTS	198
AutoWord2VecModeler	201
AutoWord2VecScoring	203
AutoWordFreq	205
AutoXGBoostCARMA	207
AutoXGBoostClassifier	212
AutoXGBoostHurdleModel	216
AutoXGBoostMultiClass	220
AutoXGBoostRegression	224
AutoXGBoostScoring	228
BinaryMetrics	231
BNLearnArcStrength	232
CarmaCatBoostKeepVarsGDL	232
CarmaH2OKeepVarsGDL	234
CarmaHoldoutMetrics	235
CarmaXGBoostKeepVarsGDL	235
CARMA_Define_Args	237
CARMA_Get_IndepentVariablesPass	238
CARMA_GroupHierarchyCheck	238
CatBoostArgsCheck	239
CatBoostDataConversion	241
CatBoostDataPrep	242
CatBoostEvalPlots	243
CatBoostFinalParams	245
CatBoostGridParams	247
CatBoostImportances	248
CatBoostParameterGrids	249
CatBoostPDF	251
CatBoostRemoveFiles	252
CatBoostValidationData	252
ChartTheme	254
ClassificationMetrics	255
CLForecast	256
CLTrainer	257
ColumnSubsetDataTable	263
ContinuousTimeDataGenerator	264
CreateCalendarVariables	267
CreateHolidayVariables	269
CreateProjectFolders	271
DataDisplayMeta	272
DeleteFile	272
DifferenceData	273

DifferenceDataReverse	273
DownloadCSVFromStorageExplorer	274
DT_BinaryConfusionMatrix	275
DT_GDL_Feature_Engineering	276
DummifyDT	278
EvalPlot	281
ExecuteSSIS	282
FakeDataGenerator	283
FinalBuildArfima	284
FinalBuildArima	285
FinalBuildETS	287
FinalBuildNNET	288
FinalBuildTBATS	289
FinalBuildTSLM	291
FullFactorialCatFeatures	292
GenerateParameterGrids	293
GenTSAnomVars	294
GridTuner	295
H2OAutoencoder	298
H2OAutoencoderScoring	301
H2OIsolationForest	304
H2OIsolationForestScoring	307
ID_BuildTrainDataSets	309
ID_MetadataGenerator	310
ID_TrainingDataGenerator	311
ID_TrainingDataGenerator2	312
IntermittentDemandScoringDataGenerator	313
LB	315
LimeModel	316
Logger	317
ModelDataPrep	317
MultiClassMetrics	319
multiplot	320
OptimizeArfima	321
OptimizeArima	323
OptimizeETS	325
OptimizeNNET	327
OptimizeTBATS	329
OptimizeTSLM	331
ParallelAutoArfima	333
ParallelAutoARIMA	334
ParallelAutoETS	335
ParallelAutoNNET	336
ParallelAutoTBATS	337
ParallelAutoTSLM	338
ParDepCalPlots	339
Partial_DT_GDL_Feature_Engineering	341
PlotGUI	343
PredictArima	344
PrintToPDF	344
ProblematicFeatures	345
RedYellowGreen	347

RegressionMetrics	349
Regular_Performance	350
RemixClassificationMetrics	351
RemixTheme	352
ResidualOutliers	353
RL_Initialize	354
RL_ML_Update	355
RL_Performance	357
RL_Update	358
ROCPlot	360
RPM_Binomial_Bandit	361
SQL_ClearTable	361
SQL_DropTable	362
SQL_Query	363
SQL_Query_Push	364
SQL_SaveTable	364
SQL_Server_BulkPull	365
SQL_Server_BulkPush	366
SQL_Server_DBConnection	367
SQL_UpdateTable	367
StackedTimeSeriesEnsembleForecast	368
threshOptim	369
TimeSeriesDataPrepare	371
TimeSeriesFill	372
TimeSeriesMelt	374
TimeSeriesPlotter	374
tokenizeH2O	377
VI_Plot	377
WideTimeSeriesEnsembleForecast	378
XGBoostClassifierParams	379
XGBoostMultiClassParams	380
XGBoostParameterGrids	381
XGBoostRegressionMetrics	382
XGBoostRegressionParams	382
Index	384

RemixAutoML-package	<i>Automated Machine Learning Remixed</i>
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Description

Automated Machine Learning Remixed for real-world use-cases. The package utilizes data.table under the hood for all data wrangling like operations so it's super fast and memory efficient. All ML methods are available in R or Python. The forecasting functions are unique and state of the art. There are feature engineering functions in this package that you cannot find anywhere else.

Details

See the github README for details and examples www.github.com/AdrianAntico/RemixAutoML

Author(s)

Adrian Antico, adrianantico@gmail.com, Douglas Pestana

AutoArfima

AutoArfima

Description

AutoArfima is a multi-armed bandit model testing framework for AR and SAR NNets. Randomized probability matching is the underlying bandit algorithm. Model evaluation is done by blending the training error and the validation error from testing the model on out of sample data. The bandit algorithm compares the performance of the current build against the previous builds which starts with the classic nnetar model from the forecast package. Depending on how many lags, seasonal lags, and fourier pairs you test the number of combinations of features to test begins to approach 10,000 different combinations of settings. The function tests out transformations, differencing, and variations of the lags, seasonal lags, and fourier pairs. The parameter space is broken up into various buckets that are increasing in sophistication. The bandit algorithm samples from those buckets and based on many rounds of testing it determines which buckets to generate samples from more frequently based on the models performance coming from that bucket. All of the models have performance data collected on them and a final rebuild is initiated when a winner is found. The rebuild process begins by retraining the model with the settings that produced the best performance. If the model fails to build, for whatever reason, the next best buildable model is rebuilt.

Usage

```
AutoArfima(
  data,
  FilePath = NULL,
  TargetVariableName,
  DateColumnName,
  TimeAggLevel = "week",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxMovingAverages = 5L,
  TrainWeighting = 0.5,
  MaxConsecutiveFails = 12L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

data	Source data.table
FilePath	NULL to return nothing. Provide a file path to save the model and xregs if available
TargetVariableName	Name of your time series target variable

DateColumnName	Name of your date column
TimeAggLevel	Choose from "year", "quarter", "month", "week", "day", "hour"
EvaluationMetric	Choose from MAE, MSE, and MAPE
NumHoldOutPeriods	Number of time periods to use in the out of sample testing
NumFCPeriods	Number of periods to forecast
MaxLags	A single value of the max number of lags to use in the internal auto.arima of tbats
MaxMovingAverages	A single value of the max number of moving averages to use in the internal auto.arima of arfima
TrainWeighting	Model ranking is based on a weighted average of training metrics and out of sample metrics. Supply the weight of the training metrics, such as 0.50 for 50 percent.
MaxConsecutiveFails	When a new best model is found MaxConsecutiveFails resets to zero. Indicated the number of model attempts without a new winner before terminating the procedure.
MaxNumberModels	Indicate the maximum number of models to test.
MaxRunTimeMinutes	Indicate the maximum number of minutes to wait for a result.
NumberCores	Default max(1L, min(4L, parallel::detectCores()-2L))

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoBanditNNet\(\)](#), [AutoBanditSarima\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoETS\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTBATS\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(TimeSeries = TRUE, TimeSeriesTimeAgg = "days")

# Build model
Output <- RemixAutoML::AutoArfima(
  data,
  FilePath = NULL,
  TargetVariableName = "Weekly_Sales",
  DateColumnName = "Date",
  TimeAggLevel = "weeks",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxMovingAverages = 5L,
```

```

TrainWeighting = 0.50,
MaxConsecutiveFails = 12L,
MaxNumberModels = 100L,
MaxRunTimeMinutes = 10L,
NumberCores = max(1L, min(4L, parallel::detectCores()-2L)))

# Output
Output$ForecastPlot
Output$Forecast
Output$PerformanceGrid

## End(Not run)

```

AutoBanditNNet

AutoBanditNNet

Description

AutoBanditNNet is a multi-armed bandit model testing framework for AR and SAR NNets. Randomized probability matching is the underlying bandit algorithm. Model evaluation is done by blending the training error and the validation error from testing the model on out of sample data. The bandit algorithm compares the performance of the current build against the previous builds which starts with the classic nnetar model from the forecast package. Depending on how many lags, seasonal lags, and fourier pairs you test the number of combinations of features to test begins to approach 10,000 different combinations of settings. The function tests out transformations, differencing, and variations of the lags, seasonal lags, and fourier pairs. The parameter space is broken up into various buckets that are increasing in sophistication. The bandit algorithm samples from those buckets and based on many rounds of testing it determines which buckets to generate samples from more frequently based on the models performance coming from that bucket. All of the models have performance data collected on them and a final rebuild is initiated when a winner is found. The rebuild process begins by retraining the model with the settings that produced the best performance. If the model fails to build, for whatever reason, the next best buildable model is rebuilt.

Usage

```

AutoBanditNNet(
  data,
  FilePath = NULL,
  TargetVariableName,
  DateColumnName,
  TimeAggLevel = "week",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxSeasonallags = 1L,
  MaxFourierPairs = 2L,
  TrainWeighting = 0.5,
  MaxConsecutiveFails = 12L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = max(1L, min(4L, parallel::detectCores() - 2L)),

```



```

    Debug = FALSE
)

```

Arguments

<code>data</code>	Source data.table
<code>FilePath</code>	NULL to return nothing. Provide a file path to save the model and xregs if available
<code>TargetVariableName</code>	Name of your time series target variable
<code>DateColumnName</code>	Name of your date column
<code>TimeAggLevel</code>	Choose from "year", "quarter", "month", "week", "day", "hour"
<code>EvaluationMetric</code>	Choose from MAE, MSE, and MAPE
<code>NumHoldOutPeriods</code>	Number of time periods to use in the out of sample testing
<code>NumFCPeriods</code>	Number of periods to forecast
<code>MaxLags</code>	A single value of the max number of lags to test
<code>MaxSeasonalLags</code>	A single value of the max number of seasonal lags to test
<code>MaxFourierPairs</code>	A single value of the max number of fourier pairs to test
<code>TrainWeighting</code>	Model ranking is based on a weighted average of training metrics and out of sample metrics. Supply the weight of the training metrics, such as 0.50 for 50 percent.
<code>MaxConsecutiveFails</code>	When a new best model is found MaxConsecutiveFails resets to zero. Indicated the number of model attempts without a new winner before terminating the procedure.
<code>MaxNumberModels</code>	Indicate the maximum number of models to test.
<code>MaxRunTimeMinutes</code>	Indicate the maximum number of minutes to wait for a result
<code>NumberCores</code>	Default max(1L, min(4L, parallel::detectCores()-2L))
<code>Debug</code>	Set to TRUE to print some steps

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditSarima\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoETS\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTBATS\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(TimeSeries = TRUE, TimeSeriesTimeAgg = "days")

# Build models
Output <- RemixAutoML::AutoBanditNNet(
  data = data,
  FilePath = NULL,
  TargetVariableName = "Weekly_Sales",
  DateColumnName = "Date",
  TimeAggLevel = "day",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxSeasonalLags = 1L,
  MaxFourierPairs = 2L,
  TrainWeighting = 0.50,
  MaxConsecutiveFails = 12L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = max(1L, min(4L, parallel::detectCores()-2L)),
  Debug = FALSE)

# Output
Output$ForecastPlot
Output$Forecast
Output$PerformanceGrid

## End(Not run)
```

AutoBanditSarima

AutoBanditSarima

Description

AutoBanditSarima is a multi-armed bandit model testing framework for SARIMA. Randomized probability matching is the underlying bandit algorithm. Model evaluation is done by blending the training error and the validation error from testing the model on out of sample data. The bandit algorithm compares the performance of the current build against the previous builds which starts with the classic `auto.arima` from the `forecast` package. Depending on how many lags, moving averages, seasonal lags and moving averages you test the number of combinations of features to test begins to approach 100,000 different combinations of settings. The function tests out transformations, differencing, and variations of the lags and moving averages. The parameter space is broken up into various buckets that are increasing in sophistication. The bandit algorithm samples from those buckets and based on many rounds of testing it determines which buckets to generate samples from more frequently based on the models performance coming from that bucket. All of the models have performance data collected on them and a final rebuild is initiated when a winner is found. The rebuild process begins by retraining the model with the settings that produced the best performance. If the model fails to build, for whatever reason, the next best buildable model is rebuilt.

Usage

```

AutoBanditSarima(
  data,
  FilePath = NULL,
  ByDataType = TRUE,
  TargetVariableName,
  DateColumnName,
  TimeAggLevel = "week",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxSeasonalLags = 0L,
  MaxMovingAverages = 5L,
  MaxSeasonalMovingAverages = 0L,
  MaxFourierPairs = 2L,
  TrainWeighting = 0.5,
  MaxConsecutiveFails = 25L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = max(1L, min(4L, parallel::detectCores() - 2L)),
  DebugMode = FALSE
)

```

Arguments

<code>data</code>	Source data.table
<code>FilePath</code>	NULL to return nothing. Provide a file path to save the model and xregs if available
<code>ByDataType</code>	TRUE returns the best model from the four base sets of possible models. FALSE returns the best model.
<code>TargetVariableName</code>	Name of your time series target variable
<code>DateColumnName</code>	Name of your date column
<code>TimeAggLevel</code>	Choose from "year", "quarter", "month", "week", "day", "hour"
<code>EvaluationMetric</code>	Choose from MAE, MSE, and MAPE
<code>NumHoldOutPeriods</code>	Number of time periods to use in the out of sample testing
<code>NumFCPeriods</code>	Number of periods to forecast
<code>MaxLags</code>	A single value of the max number of lags to test
<code>MaxSeasonalLags</code>	A single value of the max number of seasonal lags to test
<code>MaxMovingAverages</code>	A single value of the max number of moving averages to test
<code>MaxSeasonalMovingAverages</code>	A single value of the max number of seasonal moving averages to test
<code>MaxFourierPairs</code>	A single value of the max number of fourier pairs to test

TrainWeighting	Model ranking is based on a weighted average of training metrics and out of sample metrics. Supply the weight of the training metrics, such as 0.50 for 50 percent.
MaxConsecutiveFails	When a new best model is found MaxConsecutiveFails resets to zero. Indicated the number of model attempts without a new winner before terminating the procedure.
MaxNumberModels	Indicate the maximum number of models to test.
MaxRunTimeMinutes	Indicate the maximum number of minutes to wait for a result.
NumberCores	Default max(1L, min(4L, parallel::detectCores()-2L))
DebugMode	Set to TRUE to get print outs of particular steps helpful in tracing errors

Value

data.table containing historical values and the forecast values along with the grid tuning results in full detail, as a second data.table

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditNNet\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoETS\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTBATS\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(TimeSeries = TRUE, TimeSeriesTimeAgg = "days")

# Build models
Output <- RemixAutoML::AutoBanditSarima(
  data = data,
  FilePath = NULL,
  ByDataType = FALSE,
  TargetVariableName = "Weekly_Sales",
  DateColumnName = "Date",
  TimeAggLevel = "1min",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 12L,
  NumFCPeriods = 16L,
  MaxLags = 10L,
  MaxSeasonalLags = 0L,
  MaxMovingAverages = 3L,
  MaxSeasonalMovingAverages = 0L,
  MaxFourierPairs = 2L,
  TrainWeighting = 0.50,
  MaxConsecutiveFails = 50L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = Default max(1L, min(4L, parallel::detectCores()-2L)),
```

```

    DebugMode = FALSE)

# Output
Output$ForecastPlot
Output$Forecast
Output$PerformanceGrid
Output$errorLagMA2x2

## End(Not run)

```

AutoCatBoostCARMA

AutoCatBoostCARMA

Description

AutoCatBoostCARMA Multivariate Forecasting with calendar variables, Holiday counts, holiday lags, holiday moving averages, differencing, transformations, interaction-based categorical encoding using target variable and features to generate various time-based aggregated lags, moving averages, moving standard deviations, moving skewness, moving kurtosis, moving quantiles, parallelized interaction-based fourier pairs by grouping variables, and Trend Variables.

Usage

```

AutoCatBoostCARMA(
  data,
  TimeWeights = NULL,
  NonNegativePred = FALSE,
  RoundPreds = FALSE,
  TrainOnFull = FALSE,
  TargetColumnName = "Target",
  DateColumnName = "DateTime",
  HierarchGroups = NULL,
  GroupVariables = NULL,
  FC_Periods = 30,
  TimeUnit = "week",
  TimeGroups = c("weeks", "months"),
  PDFOutputPath = NULL,
  SaveDataPath = NULL,
  NumOfParDepPlots = 10L,
  TargetTransformation = FALSE,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  AnomalyDetection = NULL,
  XREGS = NULL,
  Lags = c(1L:5L),
  MA_Periods = c(2L:5L),
  SD_Periods = NULL,
  Skew_Periods = NULL,
  Kurt_Periods = NULL,
  Quantile_Periods = NULL,
  Quantiles_Selected = c("q5", "q95"),
  Difference = TRUE,

```

```

FourierTerms = 6L,
CalendarVariables = c("minute", "hour", "wday", "mday", "yday", "week", "isoweek",
  "month", "quarter", "year"),
HolidayVariable = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
  "OtherEcclesticalFeasts"),
HolidayLookback = NULL,
HolidayLags = 1L,
HolidayMovingAverages = 1L:2L,
TimeTrendVariable = FALSE,
ZeroPadSeries = NULL,
DataTruncate = FALSE,
SplitRatios = c(0.7, 0.2, 0.1),
PartitionType = "timeseries",
TaskType = "GPU",
NumGPU = 1,
DebugMode = FALSE,
EvalMetric = "RMSE",
EvalMetricValue = 1.5,
LossFunction = "RMSE",
LossFunctionValue = 1.5,
GridTune = FALSE,
PassInGrid = NULL,
ModelCount = 100,
MaxRunsWithoutNewWinner = 50,
MaxRunMinutes = 24L * 60L,
Langevin = FALSE,
DiffusionTemperature = 10000,
NTrees = 1000,
L2_Leaf_Reg = 3,
LearningRate = NULL,
RandomStrength = 1,
BorderCount = 254,
Depth = 6,
RSM = 1,
BootStrapType = NULL,
GrowPolicy = "SymmetricTree",
Timer = TRUE,
ModelSizeReg = 0.5,
FeatureBorderType = "GreedyLogSum",
SamplingUnit = "Group",
SubSample = NULL,
ScoreFunction = "Cosine",
MinDataInLeaf = 1
)

```

Arguments

data	Supply your full series data set here
TimeWeights	Supply a value that will be multiplied by the time trend value
NonNegativePred	TRUE or FALSE
RoundPreds	Rounding predictions to an integer value. TRUE or FALSE. Defaults to FALSE

TrainOnFull	Set to TRUE to train on full data
TargetColumnName	List the column name of your target variables column. E.g. "Target"
DateColumnName	List the column name of your date column. E.g. "DateTime"
HierarchGroups	Vector of hierachy categorical columns.
GroupVariables	Defaults to NULL. Use NULL when you have a single series. Add in Group-Variables when you have a series for every level of a group or multiple groups.
FC_Periods	Set the number of periods you want to have forecasts for. E.g. 52 for weekly data to forecast a year ahead
TimeUnit	List the time unit your data is aggregated by. E.g. "1min", "5min", "10min", "15min", "30min", "hour", "day", "week", "month", "quarter", "year".
TimeGroups	Select time aggregations for adding various time aggregated GDL features.
PDFOutputPath	NULL or a path file to output PDFs to a specified folder
SaveDataPath	NULL Or supply a path. Data saved will be called 'ModelID'_data.csv
NumOfParDepPlots	Supply a number for the number of partial dependence plots you want returned
TargetTransformation	TRUE or FALSE. If TRUE, select the methods in the Methods arg you want tested. The best one will be applied.
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
AnomalyDetection	NULL for not using the service. Other, provide a list, e.g. AnomalyDetection = list("tstat_high" = 4, "tstat_low" = -4)
XREGS	Additional data to use for model development and forecasting. Data needs to be a complete series which means both the historical and forward looking values over the specified forecast window needs to be supplied.
Lags	Select the periods for all lag variables you want to create. E.g. c(1:5,52) or list("day" = c(1:10), "weeks" = c(1:4))
MA_Periods	Select the periods for all moving average variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
SD_Periods	Select the periods for all moving standard deviation variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Skew_Periods	Select the periods for all moving skewness variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Kurt_Periods	Select the periods for all moving kurtosis variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Quantile_Periods	Select the periods for all moving quantiles variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Quantiles_Selected	Select from the following "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95"
Difference	Puts the I in ARIMA for single series and grouped series.

FourierTerms	Set to the max number of pairs. E.g. 2 means to generate two pairs for by each group level and iterations if hierarchy is enabled.
CalendarVariables	NULL, or select from "minute", "hour", "wday", "mday", "yday", "week", "isoweek", "month", "quarter", "year"
HolidayVariable	NULL, or select from "USPublicHolidays", "EasterGroup", "ChristmasGroup", "OtherEcclesticalFeasts"
HolidayLookback	Number of days in range to compute number of holidays from a given date in the data. If NULL, the number of days are computed for you.
HolidayLags	Number of lags to build off of the holiday count variable.
HolidayMovingAverages	Number of moving averages to build off of the holiday count variable.
TimeTrendVariable	Set to TRUE to have a time trend variable added to the model. Time trend is numeric variable indicating the numeric value of each record in the time series (by group). Time trend starts at 1 for the earliest point in time and increments by one for each success time point.
ZeroPadSeries	NULL to do nothing. Otherwise, set to "maxmax", "minmax", "maxmin", "minmin". See TimeSeriesFill for explanations of each type
DataTruncate	Set to TRUE to remove records with missing values from the lags and moving average features created
SplitRatios	E.g c(0.7,0.2,0.1) for train, validation, and test sets
PartitionType	Select "random" for random data partitioning "timeseries" for partitioning by time frames
TaskType	Default is "GPU" but you can also set it to "CPU"
NumGPU	Defaults to 1. If CPU is set this argument will be ignored.
DebugMode	Defaults to FALSE. Set to TRUE to get a print statement of each high level comment in function
EvalMetric	Select from "RMSE", "MAE", "MAPE", "Poisson", "Quantile", "LogLinQuantile", "Lq", "NumErrors", "SMAPE", "R2", "MSLE", "MedianAbsoluteError"
EvalMetricValue	Used when EvalMetric accepts an argument. See AutoCatBoostRegression
LossFunction	Used in model training for model fitting. Select from 'RMSE', 'MAE', 'Quantile', 'LogLinQuantile', 'MAPE', 'Poisson', 'PairLogitPairwise', 'Tweedie', 'QueryRMSE'
LossFunctionValue	Used when LossFunction accepts an argument. See AutoCatBoostRegression
GridTune	Set to TRUE to run a grid tune
PassInGrid	Defaults to NULL
ModelCount	Set the number of models to try in the grid tune
MaxRunsWithoutNewWinner	Default is 50
MaxRunMinutes	Default is 60*60
Langevin	Enables the Stochastic Gradient Langevin Boosting mode. If TRUE and TaskType == "GPU" then TaskType will be converted to "CPU"

DiffusionTemperature	Default is 10000
NTrees	Select the number of trees you want to have built to train the model
L2_Leaf_Reg	l2 reg parameter
LearningRate	Defaults to NULL. Catboost will dynamically define this if L2_Leaf_Reg is NULL and RMSE is chosen (otherwise catboost will default it to 0.03). Then you can pull it out of the model object and pass it back in should you wish.
RandomStrength	Default is 1
BorderCount	Default is 254
Depth	Depth of catboost model
RSM	CPU only. If TaskType is GPU then RSM will not be used
BootStrapType	If NULL, then if TaskType is GPU then Bayesian will be used. If CPU then MVS will be used. If MVS is selected when TaskType is GPU, then BootStrap-Type will be switched to Bayesian
GrowPolicy	Default is SymmetricTree. Others include Lossguide and Depthwise
Timer	Set to FALSE to turn off the updating print statements for progress
ModelSizeReg	Defaults to 0.5. Set to 0 to allow for bigger models. This is for models with high cardinality categorical features. Values greater than 0 will shrink the model and quality will decline but models won't be huge.
FeatureBorderType	Defaults to "GreedyLogSum". Other options include: Median, Uniform, UniformAndQuantiles, MaxLogSum, MinEntropy
SamplingUnit	Default is Group. Other option is Object. if GPU is selected, this will be turned off unless the loss_function is YetiRankPairWise
SubSample	Can use if BootStrapType is neither Bayesian nor No. Pass NULL to use Catboost default. Used for bagging.
ScoreFunction	Default is Cosine. CPU options are Cosine and L2. GPU options are Cosine, L2, NewtonL2, and NewtonCosine (not available for Lossguide)
MinDataInLeaf	Defaults to 1. Used if GrowPolicy is not SymmetricTree

Value

See examples

Author(s)

Adrian Antico

See Also

Other Automated Panel Data Forecasting: [AutoCatBoostHurdleCARMA\(\)](#), [AutoCatBoostVectorCARMA\(\)](#), [AutoH2OCARMA\(\)](#), [AutoXGBoostCARMA\(\)](#)

Examples

```
## Not run:

# Set up your output file path for saving results as a .csv
Path <- "C:/YourPathHere"

# Run on GPU or CPU (some options in the grid tuning force usage of CPU for some runs)
TaskType = "GPU"

# Define number of CPU threads to allow data.table to utilize
data.table::setDTthreads(percent = max(1L, parallel::detectCores()-2L))

# Load data
data <- data.table::fread("https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Ensure series have no missing dates (also remove series with more than 25% missing values)
data <- RemixAutoML::TimeSeriesFill(
  data,
  DateColumnName = "Date",
  GroupVariables = c("Store", "Dept"),
  TimeUnit = "weeks",
  FillType = "maxmax",
  MaxMissingPercent = 0.25,
  SimpleImpute = TRUE)

# Set negative numbers to 0
data <- data[, Weekly_Sales := data.table::fifelse(Weekly_Sales < 0, 0, Weekly_Sales)]

# Remove IsHoliday column
data[, IsHoliday := NULL]

# Create xregs (this is the include the categorical variables instead of utilizing only the interaction of them)
xregs <- data[, .SD, .SDcols = c("Date", "Store", "Dept")]

# Change data types
data[, "Date" := as.character(Date)]
xregs[, "Date" := as.character(Date)]

# Subset data so we have an out of time sample
data1 <- data.table::copy(data[, ID := 1L:.N, by = c("Store", "Dept")][ID <= 125L][, ID := NULL])
data[, ID := NULL]

# Define values for SplitRatios and FCWindow Args
N1 <- data1[, .N, by = c("Store", "Dept")][1L, N]
N2 <- xregs[, .N, by = c("Store", "Dept")][1L, N]

# Setup Grid Tuning & Feature Tuning data.table using a cross join of vectors
Tuning <- data.table::CJ(
  TimeWeights = c("None", 0.999),
  MaxTimeGroups = c("weeks", "months"),
  TargetTransformation = c("TRUE", "FALSE"),
  Difference = c("TRUE", "FALSE"),
  HoldoutTrain = c(6, 18),
  Langevin = c("TRUE", "FALSE"),
  NTrees = c(2500, 5000),
  Depth = c(6, 9),
```

```

RandomStrength = c(0.75,1),
L2_Leaf_Reg = c(3.0,4.0),
RSM = c(0.75,"NULL"),
GrowPolicy = c("SymmetricTree","Lossguide","Depthwise"),
BootStrapType = c("Bayesian","MVS","No"))

# Remove options that are not compatible with GPU (skip over this otherwise)
Tuning <- Tuning[Langevin == "TRUE" | (Langevin == "FALSE" & RSM == "NULL" & BootStrapType %in% c("Bayesian","No"))]

# Randomize order of Tuning data.table
Tuning <- Tuning[order(runif(.N))]

# Load grid results and remove rows that have already been tested
if(file.exists(file.path(Path, "Walmart_CARMA_Metrics.csv"))) {
  Metrics <- data.table::fread(file.path(Path, "Walmart_CARMA_Metrics.csv"))
  temp <- data.table::rbindlist(list(Metrics,Tuning), fill = TRUE)
  temp <- unique(temp, by = c(4:(ncol(temp)-1)))
  Tuning <- temp[is.na(RunTime)][, .SD, .SDcols = names(Tuning)]
  rm(Metrics,temp)
}

# Define the total number of runs
TotalRuns <- Tuning[,.N]

# Kick off feature + grid tuning
for(Run in seq_len(TotalRuns)) {

  # Print run number
  for(zz in seq_len(100)) print(Run)

  # Use fresh data for each run
  xregs_new <- data.table::copy(xregs)
  data_new <- data.table::copy(data1)

  # Timer start
  StartTime <- Sys.time()

  # Run carma system
  CatBoostResults <- RemixAutoML::AutoCatBoostCARMA(

    # data args
    data = data_new,
    TimeWeights = if(Tuning[Run, TimeWeights] == "None") NULL else as.numeric(Tuning[Run, TimeWeights]),
    TargetColumnName = "Weekly_Sales",
    DateColumnName = "Date",
    HierarchGroups = NULL,
    GroupVariables = c("Store","Dept"),
    TimeUnit = "weeks",
    TimeGroups = if(Tuning[Run, MaxTimeGroups] == "weeks") "weeks" else if(Tuning[Run, MaxTimeGroups] == "months") "months",

    # Production args
    TrainOnFull = TRUE,
    SplitRatios = c(1 - Tuning[Run, HoldoutTrain] / N2, Tuning[Run, HoldoutTrain] / N2),
    PartitionType = "random",
    FC_Periods = N2-N1,
    TaskType = TaskType,
    NumGPU = 1,

```

```

Timer = TRUE,
DebugMode = TRUE,

# Target variable transformations
TargetTransformation = as.logical(Tuning[Run, TargetTransformation]),
Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", "Logit"),
Difference = as.logical(Tuning[Run, Difference]),
NonNegativePred = TRUE,
RoundPreds = FALSE,

# Calendar-related features
CalendarVariables = c("week", "wom", "month", "quarter"),
HolidayVariable = c("USPublicHolidays"),
HolidayLookback = NULL,
HolidayLags = c(1,2,3),
HolidayMovingAverages = c(2,3),

# Lags, moving averages, and other rolling stats
Lags = if(Tuning[Run, MaxTimeGroups] == "weeks") c(1,2,3,4,5,8,9,12,13,51,52,53) else if(Tuning[Run, MaxTimeGroups] == "months") c(1,2,3,4,5,8,9,12,13,51,52,53) else if(Tuning[Run, MaxTimeGroups] == "years") c(1,2,3,4,5,8,9,12,13,51,52,53),
MA_Periods = if(Tuning[Run, MaxTimeGroups] == "weeks") c(2,3,4,5,8,9,12,13,51,52,53) else if(Tuning[Run, MaxTimeGroups] == "months") c(2,3,4,5,8,9,12,13,51,52,53) else if(Tuning[Run, MaxTimeGroups] == "years") c(2,3,4,5,8,9,12,13,51,52,53),
SD_Periods = NULL,
Skew_Periods = NULL,
Kurt_Periods = NULL,
Quantile_Periods = NULL,
Quantiles_Selected = NULL,

# Bonus features
AnomalyDetection = NULL,
XREGS = xregs_new,
FourierTerms = 0,
TimeTrendVariable = TRUE,
ZeroPadSeries = NULL,
DataTruncate = FALSE,

# ML grid tuning args
GridTune = FALSE,
PassInGrid = NULL,
ModelCount = 5,
MaxRunsWithoutNewWinner = 50,
MaxRunMinutes = 60*60,

# ML evaluation output
PDFOutputPath = NULL,
SaveDataPath = NULL,
NumOfParDepPlots = 0L,

# ML loss functions
EvalMetric = "RMSE",
EvalMetricValue = 1,
LossFunction = "RMSE",
LossFunctionValue = 1,

# ML tuning args
NTrees = Tuning[Run, NTrees],
Depth = Tuning[Run, Depth],
L2_Leaf_Reg = Tuning[Run, L2_Leaf_Reg],
LearningRate = 0.03,

```

```

    Langevin = as.logical(Tuning[Run, Langevin]),
    DiffusionTemperature = 10000,
    RandomStrength = Tuning[Run, RandomStrength],
    BorderCount = 254,
    RSM = if(Tuning[Run, RSM] == "NULL") NULL else as.numeric(Tuning[Run, RSM]),
    GrowPolicy = Tuning[Run, GrowPolicy],
    BootStrapType = Tuning[Run, BootStrapType],
    ModelSizeReg = 0.5,
    FeatureBorderType = "GreedyLogSum",
    SamplingUnit = "Group",
    SubSample = NULL,
    ScoreFunction = "Cosine",
    MinDataInLeaf = 1)

# Timer End
EndTime <- Sys.time()

# Prepare data for evaluation
Results <- CatBoostResults$Forecast
data.table::setnames(Results, "Weekly_Sales", "bla")
Results <- merge(Results, data, by = c("Store", "Dept", "Date"), all = FALSE)
Results <- Results[is.na(bla)][, bla := NULL]

# Create totals and subtotals
Results <- data.table::groupingsets(
  x = Results,
  j = list(Predictions = sum(Predictions), Weekly_Sales = sum(Weekly_Sales)),
  by = c("Date", "Store", "Dept"),
  sets = list(c("Date", "Store", "Dept"), c("Store", "Dept"), "Store", "Dept", "Date"))

# Fill NAs with "Total" for totals and subtotals
for(cols in c("Store", "Dept")) Results[, eval(cols) := data.table::fifelse(is.na(get(cols)), "Total", get(cols))]

# Add error measures
Results[, Weekly_MAE := abs(Weekly_Sales - Predictions)]
Results[, Weekly_MAPE := Weekly_MAE / Weekly_Sales]

# Weekly results
Weekly_MAPE <- Results[, list(Weekly_MAPE = mean(Weekly_MAPE)), by = list(Store, Dept)]

# Monthly results
temp <- data.table::copy(Results)
temp <- temp[, Date := lubridate::floor_date(Date, unit = "months")]
temp <- temp[, lapply(.SD, sum), by = c("Date", "Store", "Dept"), .SDcols = c("Predictions", "Weekly_Sales")]
temp[, Monthly_MAE := abs(Weekly_Sales - Predictions)]
temp[, Monthly_MAPE := Monthly_MAE / Weekly_Sales]
Monthly_MAPE <- temp[, list(Monthly_MAPE = mean(Monthly_MAPE)), by = list(Store, Dept)]

# Collect metrics for Total (feel free to switch to something else or no filter at all)
Metrics <- data.table::data.table(
  RunNumber = Run,
  Total_Weekly_MAPE = Weekly_MAPE[Store == "Total" & Dept == "Total", Weekly_MAPE],
  Total_Monthly_MAPE = Monthly_MAPE[Store == "Total" & Dept == "Total", Monthly_MAPE],
  Tuning[Run],
  RunTime = EndTime - StartTime)

# Append to file (not overwrite)

```

```

data.table::fwrite(Metrics, file = file.path(Path, "Walmart_CARMA_Metrics.csv"), append = TRUE)

# Remove objects (clear space before new runs)
rm(CatBoostResults, Results, temp, Weekly_MAE, Weekly_MAPE, Monthly_MAE, Monthly_MAPE)

# Garbage collection because of GPU
gc()
}

## End(Not run)

```

AutoCatBoostClassifier

AutoCatBoostClassifier

Description

AutoCatBoostClassifier is an automated modeling function that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train, validation, and test sets (if not supplied). Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions (on test data), an ROC plot, evaluation plot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting. You can download the catboost package using devtools, via: `devtools::install_github('catboost/catboost', subdir = 'catboost/R-package')`

Usage

```

AutoCatBoostClassifier(
  data,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  PrimaryDateColumn = NULL,
  IDcols = NULL,
  TrainOnFull = FALSE,
  task_type = "GPU",
  NumGPUs = 1,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  ModelID = "FirstModel",
  model_path = NULL,
  metadata_path = NULL,
  EvalMetric = "MCC",
  LossFunction = NULL,
  grid_eval_metric = "MCC",
  ClassWeights = c(1, 1),
  CostMatrixWeights = c(1, 0, 0, 1),
  NumOfParDepPlots = 0L,

```

```

    PassInGrid = NULL,
    GridTune = FALSE,
    MaxModelsInGrid = 30L,
    MaxRunsWithoutNewWinner = 20L,
    MaxRunMinutes = 24L * 60L,
    BaselineComparison = "default",
    MetricPeriods = 10L,
    Trees = 50L,
    Depth = 6,
    LearningRate = NULL,
    L2_Leaf_Reg = 3,
    RandomStrength = 1,
    BorderCount = 128,
    RSM = NULL,
    BootStrapType = NULL,
    GrowPolicy = "SymmetricTree",
    langevin = FALSE,
    diffusion_temperature = 10000,
    model_size_reg = 0.5,
    feature_border_type = "GreedyLogSum",
    sampling_unit = "Object",
    subsample = NULL,
    score_function = "Cosine",
    min_data_in_leaf = 1,
    DebugMode = FALSE
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located, but not mixed types. Note that the target column needs to be a 0 1 numeric variable.
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located, but not mixed types. Also, not zero-indexed.
<code>PrimaryDateColumn</code>	Supply a date or datetime column for catboost to utilize time as its basis for handling categorical features, instead of random shuffling
<code>IDcols</code>	A vector of column names or column numbers to keep in your data but not include in the modeling.
<code>TrainOnFull</code>	Set to TRUE to train on full data and skip over evaluation steps
<code>task_type</code>	Set to "GPU" to utilize your GPU for training. Default is "CPU".
<code>NumGPUs</code>	Numeric. If you have 4 GPUs supply 4 as a value.

ReturnModelObjects	Set to TRUE to output all modeling objects. E.g. plots and evaluation metrics
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save modeling information to PDF. If model_path or meta-data_path aren't defined then output will be saved to the working directory
ModelID	A character string to name your model and output
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
EvalMetric	This is the metric used inside catboost to measure performance on validation data during a grid-tune. "AUC" is the default. 'Logloss', 'CrossEntropy', 'Precision', 'Recall', 'F1', 'BalancedAccuracy', 'BalancedErrorRate', 'MCC', 'Accuracy', 'CtrFactor', 'AUC', 'BrierScore', 'HingeLoss', 'HammingLoss', 'ZeroOneLoss', 'Kappa', 'WKappa', 'LogLikelihoodOfPrediction', 'TotalF1', 'PairLogit', 'PairLogitPairwise', 'PairAccuracy', 'QueryCrossEntropy', 'QuerySoftMax', 'PFound', 'NDCG', 'AverageGain', 'PrecisionAt', 'RecallAt', 'MAP'
LossFunction	Default is NULL. Select the loss function of choice. c("MultiRMSE", 'Logloss', 'CrossEntropy', 'Lq',
grid_eval_metric	Case sensitive. I typically choose 'Utility' or 'MCC'. Choose from 'Utility', 'MCC', 'Acc', 'F1_Score', 'F2_Score', 'F0.5_Score', 'TPR', 'TNR', 'FNR', 'FPR', 'FDR', 'FOR', 'NPV', 'PPV', 'ThreatScore'
ClassWeights	Supply a vector of weights for your target classes. E.g. c(0.25, 1) to weight your 0 class by 0.25 and your 1 class by 1.
CostMatrixWeights	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1)
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
PassInGrid	Defaults to NULL. Pass in a single row of grid from a previous output as a data.table (they are collected as data.tables)
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
MaxModelsInGrid	Number of models to test from grid options.
MaxRunsWithoutNewWinner	A number
MaxRunMinutes	In minutes
BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MetricPeriods	Number of trees to build before evaluating intermediate metrics. Default is 10L
Trees	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the trees numbers you want to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1000L, 10000L, 1000L)

Depth	Bandit grid partitioned Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)
LearningRate	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01,0.02,0.03,0.04)
L2_Leaf_Reg	Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the L2_Leaf_Reg values to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
RandomStrength	A multiplier of randomness added to split evaluations. Default value is 1 which adds no randomness.
BorderCount	Number of splits for numerical features. Catboost defaults to 254 for CPU and 128 for GPU
RSM	CPU only. Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the RSM values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.80, 0.85, 0.90, 0.95, 1.0)
BootStrapType	Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the BootStrapType values to test. For running grid tuning, a NULL value supplied will mean these values are tested c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")
GrowPolicy	Random testing. NULL, character, or vector for GrowPolicy to test. For grid tuning, supply a vector of values. For running grid tuning, a NULL value supplied will mean these values are tested c("SymmetricTree", "Depthwise", "Lossguide")
langevin diffusion_temperature	TRUE or FALSE. TRUE enables Default value is 10000
model_size_reg	Defaults to 0.5. Set to 0 to allow for bigger models. This is for models with high cardinality categorical features. Values greater than 0 will shrink the model and quality will decline but models won't be huge.
feature_border_type	Defaults to "GreedyLogSum". Other options include: Median, Uniform, UniformAndQuantiles, MaxLogSum, MinEntropy
sampling_unit	Default is Group. Other option is Object. if GPU is selected, this will be turned off unless the LossFunction is YetiRankPairWise
subsample	Default is NULL. Catboost will turn this into 0.66 for BootStrapTypes Poisson and Bernoulli. 0.80 for MVS. Doesn't apply to others.
score_function	Default is Cosine. CPU options are Cosine and L2. GPU options are Cosine, L2, NewtonL2, and NewtonCosine (not available for Lossguide)
min_data_in_leaf	Default is 1. Cannot be used with SymmetricTree is GrowPolicy
DebugMode	Set to TRUE to get a printout of which step the function is on. FALSE, otherwise

Value

Saves to file and returned in list: VariableImportance.csv, Model (the model), ValidationData.csv, ROC_Plot.png, EvaluationPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoH2oDRFClassifier\(\)](#), [AutoH2oGAMClassifier\(\)](#), [AutoH2oGBMClassifier\(\)](#), [AutoH2oGLMClassifier\(\)](#), [AutoH2oMLClassifier\(\)](#), [AutoXGBoostClassifier\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 10000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoCatBoostClassifier(

  # GPU or CPU and the number of available GPUs
  task_type = "GPU",
  NumGPUs = 1,
  TrainOnFull = FALSE,
  DebugMode = FALSE

  # Metadata args
  ModelID = "Test_Model_1",
  model_path = normalizePath("./"),
  metadata_path = normalizePath("./"),
  SaveModelObjects = FALSE,
  ReturnModelObjects = TRUE,
  SaveInfoToPDF = FALSE,

  # Data args
  data = data,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  PrimaryDateColumn = NULL,
  IDcols = c("IDcol_1", "IDcol_2"),

  # Evaluation args
  ClassWeights = c(1L, 1L),
  CostMatrixWeights = c(1, 0, 0, 1),
  EvalMetric = "AUC",
  grid_eval_metric = "MCC",
  LossFunction = "Logloss",
  MetricPeriods = 10L,
  NumOfParDepPlots = ncol(data)-1L-2L,
```

```

# Grid tuning args
PassInGrid = NULL,
GridTune = FALSE,
MaxModelsInGrid = 30L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L*60L,
BaselineComparison = "default",

# ML args
Trees = 1000,
Depth = 9,
LearningRate = NULL,
L2_Leaf_Reg = NULL,
model_size_reg = 0.5,
langevin = FALSE,
diffusion_temperature = 10000,
RandomStrength = 1,
BorderCount = 128,
RSM = 1,
BootStrapType = "Bayesian",
GrowPolicy = "SymmetricTree",
feature_border_type = "GreedyLogSum",
sampling_unit = "Object",
subsample = NULL,
score_function = "Cosine",
min_data_in_leaf = 1)

# Output
TestModel$Model
TestModel$ValidationData
TestModel$ROC_Plot
TestModel$EvaluationPlot
TestModel$EvaluationMetrics
TestModel$VariableImportance
TestModel$InteractionImportance
TestModel$ShapValuesDT
TestModel$VI_Plot
TestModel$PartialDependencePlots
TestModel$GridMetrics
TestModel$ColNames

## End(Not run)

```

AutoCatBoostFreqSizeScoring

AutoCatBoostFreqSizeScoring is for scoring the models build with AutoCatBoostSizeFreqDist()

Description

AutoCatBoostFreqSizeScoring is for scoring the models build with AutoCatBoostSizeFreqDist(). It will return the predicted values for every quantile model for both distributions for 1 to the max forecast periods you provided to build the scoring data.

Usage

```
AutoCatBoostFreqSizeScoring(
  ScoringData,
  TargetColumnNames = NULL,
  FeatureColumnNames = NULL,
  IDcols = NULL,
  CountQuantiles = seq(0.1, 0.9, 0.1),
  SizeQuantiles = seq(0.1, 0.9, 0.1),
  ModelPath = NULL,
  ModelIDs = c("CountModel", "SizeModel"),
  KeepFeatures = TRUE
)
```

Arguments

ScoringData	The scoring data returned from <code>IntermittentDemandScoringDataGenerator()</code>
TargetColumnNames	A character or numeric vector of the target names. E.g. <code>c("Counts", "TARGET_qty")</code>
FeatureColumnNames	A character vector of column names or column numbers
IDcols	ID columns you want returned with the data that is not a model feature
CountQuantiles	A numerical vector of the quantiles used in model building
SizeQuantiles	A numerical vector of the quantiles used in model building
ModelPath	The path file to where you models were saved
ModelIDs	The ID's used in model building
KeepFeatures	Set to TRUE to return the features with the predicted values

Value

Returns a list of CountData scores, SizeData scores, along with count and size prediction column names

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditNNet\(\)](#), [AutoBanditSarima\(\)](#), [AutoETS\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTBATS\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
FinalData <- AutoCatBoostFreqSizeScoring(
  ScoringData,
  TargetColumnNames = c("Counts", "TARGET_qty"),
  FeatureColumnNames = 1:ncol(ScoringData),
  IDcols = NULL,
  CountQuantiles = seq(0.10, 0.90, 0.10),
  SizeQuantiles = seq(0.10, 0.90, 0.10),
```

```

ModelPath = getwd(),
ModelIDs = c("CountModel", "SizeModel"),
KeepFeatures = TRUE)

## End(Not run)

```

AutoCatBoostHurdleCARMA

AutoCatBoostHurdleCARMA

Description

AutoCatBoostHurdleCARMA is an intermittent demand, Multivariate Forecasting algorithms with calendar variables, Holiday counts, holiday lags, holiday moving averages, differencing, transformations, interaction-based categorical encoding using target variable and features to generate various time-based aggregated lags, moving averages, moving standard deviations, moving skewness, moving kurtosis, moving quantiles, parallelized interaction-based fourier pairs by grouping variables, and Trend Variables.

Usage

```

AutoCatBoostHurdleCARMA(
  data,
  NonNegativePred = FALSE,
  Threshold = NULL,
  RoundPreds = FALSE,
  TrainOnFull = FALSE,
  TargetColumnName = "Target",
  DateColumnName = "DateTime",
  HierarchGroups = NULL,
  GroupVariables = NULL,
  FC_Periods = 30,
  TimeUnit = "week",
  TimeGroups = c("weeks", "months"),
  NumOfParDepPlots = 10L,
  TargetTransformation = FALSE,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  AnomalyDetection = NULL,
  XREGS = NULL,
  Lags = c(1L:5L),
  MA_Periods = c(2L:5L),
  SD_Periods = NULL,
  Skew_Periods = NULL,
  Kurt_Periods = NULL,
  Quantile_Periods = NULL,
  Quantiles_Selected = c("q5", "q95"),
  Difference = TRUE,
  FourierTerms = 6L,
  CalendarVariables = c("second", "minute", "hour", "wday", "mday", "yday", "week",
    "wom", "isoweek", "month", "quarter", "year"),

```

```

HolidayVariable = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
  "OtherEcclesticalFeasts"),
HolidayLookback = NULL,
HolidayLags = 1L,
HolidayMovingAverages = 1L:2L,
TimeTrendVariable = FALSE,
ZeroPadSeries = NULL,
DataTruncate = FALSE,
SplitRatios = c(0.7, 0.2, 0.1),
TaskType = "GPU",
NumGPU = 1,
EvalMetric = "RMSE",
GridTune = FALSE,
PassInGrid = NULL,
ModelCount = 100,
MaxRunsWithoutNewWinner = 50,
MaxRunMinutes = 24L * 60L,
NTrees = list(classifier = seq(1000, 2000, 100), regression = seq(1000, 2000, 100)),
Depth = list(classifier = seq(6, 10, 1), regression = seq(6, 10, 1)),
LearningRate = list(classifier = seq(0.01, 0.25, 0.01), regression = seq(0.01, 0.25,
  0.01)),
L2_Leaf_Reg = list(classifier = 3:6, regression = 3:6),
RandomStrength = list(classifier = 1:10, regression = 1:10),
BorderCount = list(classifier = seq(32, 256, 16), regression = seq(32, 256, 16)),
BootStrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
PartitionType = "timeseries",
Timer = TRUE,
DebugMode = FALSE
)

```

Arguments

data	Supply your full series data set here
NonNegativePred	TRUE or FALSE
Threshold	Select confusion matrix measure to optimize for pulling in threshold. Choose from "MCC", "Acc", "TPR", "TNR", "FNR", "FPR", "FDR", "FOR", "F1_Score", "F2_Score", "F0.5_Score", "NPV", "PPV", "ThreatScore", "Utility"
RoundPreds	Rounding predictions to an integer value. TRUE or FALSE. Defaults to FALSE
TrainOnFull	Set to TRUE to train on full data
TargetColumnName	List the column name of your target variables column. E.g. "Target"
DateColumnName	List the column name of your date column. E.g. "DateTime"
HierarchGroups	Vector of hierachy categorical columns.
GroupVariables	Defaults to NULL. Use NULL when you have a single series. Add in Group-Variables when you have a series for every level of a group or multiple groups.
FC_Periods	Set the number of periods you want to have forecasts for. E.g. 52 for weekly data to forecast a year ahead
TimeUnit	List the time unit your data is aggregated by. E.g. "1min", "5min", "10min", "15min", "30min", "hour", "day", "week", "month", "quarter", "year".

TimeGroups	Select time aggregations for adding various time aggregated GDL features.
NumOfParDepPlots	Supply a number for the number of partial dependence plots you want returned
TargetTransformation	Run AutoTransformationCreate() to find best transformation for the target variable. Tests YeoJohnson, BoxCox, and Asigh (also Asin and Logit for proportion target variables).
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
AnomalyDetection	NULL for not using the service. Other, provide a list, e.g. AnomalyDetection = list("tstat_high" = 4, tstat_low = -4)
XREGS	Additional data to use for model development and forecasting. Data needs to be a complete series which means both the historical and forward looking values over the specified forecast window needs to be supplied.
Lags	Select the periods for all lag variables you want to create. E.g. c(1:5,52)
MA_Periods	Select the periods for all moving average variables you want to create. E.g. c(1:5,52)
SD_Periods	Select the periods for all moving standard deviation variables you want to create. E.g. c(1:5,52)
Skew_Periods	Select the periods for all moving skewness variables you want to create. E.g. c(1:5,52)
Kurt_Periods	Select the periods for all moving kurtosis variables you want to create. E.g. c(1:5,52)
Quantile_Periods	Select the periods for all moving quantiles variables you want to create. E.g. c(1:5,52)
Quantiles_Selected	Select from the following "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95"
Difference	Puts the I in ARIMA for single series and grouped series.
FourierTerms	Set to the max number of pairs. E.g. 2 means to generate two pairs for by each group level and iterations if hierarchy is enabled.
CalendarVariables	NULL, or select from "second", "minute", "hour", "wday", "mday", "yday", "week", "isoweek", "month", "quarter", "year"
HolidayVariable	NULL, or select from "USPublicHolidays", "EasterGroup", "ChristmasGroup", "OtherEcclesticalFeasts"
HolidayLookback	Number of days in range to compute number of holidays from a given date in the data. If NULL, the number of days are computed for you.
HolidayLags	Number of lags to build off of the holiday count variable.
HolidayMovingAverages	Number of moving averages to build off of the holiday count variable.

TimeTrendVariable

	Set to TRUE to have a time trend variable added to the model. Time trend is numeric variable indicating the numeric value of each record in the time series (by group). Time trend starts at 1 for the earliest point in time and increments by one for each success time point.
ZeroPadSeries	Set to "all", "inner", or NULL. See TimeSeriesFill for explanation
DataTruncate	Set to TRUE to remove records with missing values from the lags and moving average features created
SplitRatios	E.g c(0.7,0.2,0.1) for train, validation, and test sets
TaskType	Default is "GPU" but you can also set it to "CPU"
NumGPU	Defaults to 1. If CPU is set this argument will be ignored.
EvalMetric	Select from "RMSE", "MAE", "MAPE", "Poisson", "Quantile", "LogLinQuantile", "Lq", "NumErrors", "SMAPE", "R2", "MSLE", "MedianAbsoluteError"
GridTune	Set to TRUE to run a grid tune
PassInGrid	Defaults to NULL
ModelCount	Set the number of models to try in the grid tune
MaxRunsWithoutNewWinner	Default is 50
MaxRunMinutes	Default is 60*60
NTrees	Select the number of trees you want to have built to train the model
Depth	Depth of catboost model
LearningRate	learning_rate
L2_Leaf_Reg	l2 reg parameter
RandomStrength	Default is 1
BorderCount	Default is 254
BootstrapType	Select from Catboost list
PartitionType	Select "random" for random data partitioning "timeseries" for partitioning by time frames
Timer	Set to FALSE to turn off the updating print statements for progress
DebugMode	Defaults to FALSE. Set to TRUE to get a print statement of each high level comment in function

Value

Returns a data.table of original series and forecasts, the catboost model objects (everything returned from AutoCatBoostRegression()), a time series forecast plot, and transformation info if you set TargetTransformation to TRUE. The time series forecast plot will plot your single series or aggregate your data to a single series and create a plot from that.

Author(s)

Adrian Antico

See Also

Other Automated Panel Data Forecasting: [AutoCatBoostCARMA\(\)](#), [AutoCatBoostVectorCARMA\(\)](#), [AutoH2OCARMA\(\)](#), [AutoXGBoostCARMA\(\)](#)

Examples

```
## Not run:

# Single group variable and xregs ----

# Load Walmart Data from Dropbox----
data <- data.table::fread(
  "https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Subset for Stores / Departments With Full Series
data <- data[, Counts := .N, by = c("Store", "Dept")][Counts == 143][
  , Counts := NULL]

# Subset Columns (remove IsHoliday column)----
keep <- c("Store", "Dept", "Date", "Weekly_Sales")
data <- data[, ..keep]
data <- data[Store == 1][, Store := NULL]
xregs <- data.table::copy(data)
data.table::setnames(xregs, "Dept", "GroupVar")
data.table::setnames(xregs, "Weekly_Sales", "Other")
data <- data[as.Date(Date) < as.Date('2012-09-28')]

# Add zeros for testing
data[runif(.N) < 0.25, Weekly_Sales := 0]

# Build forecast
CatBoostResults <- RemixAutoML::AutoCatBoostHurdleCARMA(

  # data args
  data = data, # TwoGroup_Data,
  TargetColumnName = "Weekly_Sales",
  DateColumnName = "Date",
  HierarchGroups = NULL,
  GroupVariables = c("Dept"),
  TimeUnit = "weeks",
  TimeGroups = c("weeks", "months"),

  # Production args
  TrainOnFull = FALSE,
  SplitRatios = c(1 - 20 / 138, 10 / 138, 10 / 138),
  PartitionType = "random",
  FC_Periods = 4,
  Timer = TRUE,
  DebugMode = TRUE,

  # Target transformations
  TargetTransformation = TRUE,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
    "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),
  Difference = FALSE,
  NonNegativePred = FALSE,
  RoundPreds = FALSE,

  # Date features
  CalendarVariables = c("week", "wom", "month", "quarter"),
  HolidayVariable = c("USPublicHolidays",
```

```

    "EasterGroup",
    "ChristmasGroup", "OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  HolidayLags = 1,
  HolidayMovingAverages = 1:2,

  # Time series features
  Lags = list("weeks" = seq(2L, 10L, 2L),
    "months" = c(1:3)),
  MA_Periods = list("weeks" = seq(2L, 10L, 2L),
    "months" = c(2,3)),
  SD_Periods = NULL,
  Skew_Periods = NULL,
  Kurt_Periods = NULL,
  Quantile_Periods = NULL,
  Quantiles_Selected = c("q5", "q95"),

  # Bonus features
  AnomalyDetection = NULL,
  XREGS = xregs,
  FourierTerms = 2,
  TimeTrendVariable = TRUE,
  ZeroPadSeries = NULL,
  DataTruncate = FALSE,

  # ML Args
  NumOfParDepPlots = 100L,
  EvalMetric = "RMSE",
  GridTune = FALSE,
  PassInGrid = NULL,
  ModelCount = 5,
  TaskType = "GPU",
  NumGPU = 1,
  MaxRunsWithoutNewWinner = 50,
  MaxRunMinutes = 60*60,
  NTrees = 2500,
  L2_Leaf_Reg = 3.0,
  LearningRate = list("classifier" = seq(0.01, 0.25, 0.01), "regression" = seq(0.01, 0.25, 0.01)),
  RandomStrength = 1,
  BorderCount = 254,
  BootstrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
  Depth = 6)

# Two group variables and xregs

# Load Walmart Data from Dropbox----
data <- data.table::fread(
  "https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Subset for Stores / Departments With Full Series
data <- data[, Counts := .N, by = c("Store", "Dept")][Counts == 143][
  , Counts := NULL]

# Put negative values at 0
data[, Weekly_Sales := data.table::fifelse(Weekly_Sales < 0, 0, Weekly_Sales)]

# Subset Columns (remove IsHoliday column)----

```

```

keep <- c("Store", "Dept", "Date", "Weekly_Sales")
data <- data[, ..keep]
data <- data[Store %in% c(1,2)]

xregs <- data.table::copy(data)
xregs[, GroupVar := do.call(paste, c(.SD, sep = " ")), .SDcols = c("Store", "Dept")]
xregs[, c("Store", "Dept") := NULL]
data.table::setnames(xregs, "Weekly_Sales", "Other")
xregs[, Other := jitter(Other, factor = 25)]
data <- data[as.Date(Date) < as.Date('2012-09-28')]

# Add some zeros for testing
data[runif(.N) < 0.25, Weekly_Sales := 0]

# Build forecast
Output <- RemixAutoML::AutoCatBoostHurdleCARMA(

  # data args
  data = data,
  TargetColumnName = "Weekly_Sales",
  DateColumnName = "Date",
  HierarchGroups = NULL,
  GroupVariables = c("Store", "Dept"),
  TimeUnit = "weeks",
  TimeGroups = c("weeks", "months"),

  # Production args
  TrainOnFull = TRUE,
  SplitRatios = c(1 - 20 / 138, 10 / 138, 10 / 138),
  PartitionType = "random",
  FC_Periods = 4,
  Timer = TRUE,
  DebugMode = TRUE,

  # Target transformations
  TargetTransformation = TRUE,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
              "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),
  Difference = FALSE,
  NonNegativePred = FALSE,
  Threshold = NULL,
  RoundPreds = FALSE,

  # Date features
  CalendarVariables = c("week", "wom", "month", "quarter"),
  HolidayVariable = c("USPublicHolidays",
                     "EasterGroup",
                     "ChristmasGroup", "OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  HolidayLags = 1,
  HolidayMovingAverages = 1:2,

  # Time series features
  Lags = list("weeks" = seq(2L, 10L, 2L),
              "months" = c(1:3)),
  MA_Periods = list("weeks" = seq(2L, 10L, 2L),
                    "months" = c(2,3)),

```

```

SD_Periods = NULL,
Skew_Periods = NULL,
Kurt_Periods = NULL,
Quantile_Periods = NULL,
Quantiles_Selected = c("q5", "q95"),

# Bonus features
AnomalyDetection = NULL,
XREGS = xregs,
FourierTerms = 2,
TimeTrendVariable = TRUE,
ZeroPadSeries = NULL,
DataTruncate = FALSE,

# ML Args
NumOfParDepPlots = 100L,
EvalMetric = "RMSE",
GridTune = FALSE,
PassInGrid = NULL,
ModelCount = 5,
TaskType = "GPU",
NumGPU = 1,
MaxRunsWithoutNewWinner = 50,
MaxRunMinutes = 60*60,
NTrees = list("classifier" = seq(1000,2000,100), "regression" = seq(1000,2000,100)),
Depth = list("classifier" = seq(6,10,1), "regression" = seq(6,10,1)),
LearningRate = list("classifier" = seq(0.01,0.25,0.01), "regression" = seq(0.01,0.25,0.01)),
L2_Leaf_Reg = list("classifier" = 3.0:6.0, "regression" = 3.0:6.0),
RandomStrength = list("classifier" = 1:10, "regression" = 1:10),
BorderCount = list("classifier" = seq(32,256,16), "regression" = seq(32,256,16)),
BootstrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"))

## End(Not run)

```

AutoCatBoostHurdleModel

AutoCatBoostHurdleModel

Description

AutoCatBoostHurdleModel for generalized hurdle modeling. Check out the Readme.Rd on github for more background.

Usage

```

AutoCatBoostHurdleModel(
  data = NULL,
  TimeWeights = NULL,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 0L,
  TargetColumnName = NULL,
  FeatureColNames = NULL,

```

```

PrimaryDateColumn = NULL,
IDcols = NULL,
TransformNumericColumns = NULL,
Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Logit", "YeoJohnson"),
ClassWeights = NULL,
SplitRatios = c(0.7, 0.2, 0.1),
task_type = "GPU",
ModelID = "ModelTest",
Paths = NULL,
MetaDataPaths = NULL,
SaveModelObjects = FALSE,
ReturnModelObjects = TRUE,
NumOfParDepPlots = 10L,
PassInGrid = NULL,
GridTune = FALSE,
BaselineComparison = "default",
MaxModelsInGrid = 1L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 60L * 60L,
MetricPeriods = 25L,
Langevin = FALSE,
DiffusionTemperature = 10000,
Trees = list(classifier = seq(1000, 2000, 100), regression = seq(1000, 2000, 100)),
Depth = list(classifier = seq(6, 10, 1), regression = seq(6, 10, 1)),
RandomStrength = list(classifier = seq(1, 10, 1), regression = seq(1, 10, 1)),
BorderCount = list(classifier = seq(32, 256, 16), regression = seq(32, 256, 16)),
LearningRate = list(classifier = seq(0.01, 0.25, 0.01), regression = seq(0.01, 0.25,
  0.01)),
L2_Leaf_Reg = list(classifier = seq(3, 10, 1), regression = seq(1, 10, 1)),
RSM = list(classifier = c(0.8, 0.85, 0.9, 0.95, 1), regression = c(0.8, 0.85, 0.9,
  0.95, 1)),
BootStrapType = list(classifier = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
  regression = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")),
GrowPolicy = list(classifier = c("SymmetricTree", "Depthwise", "Lossguide"),
  regression = c("SymmetricTree", "Depthwise", "Lossguide"))
)

```

Arguments

<code>data</code>	Source training data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>TimeWeights</code>	Supply a value that will be multiplied by the time trend value
<code>TrainOnFull</code>	Set to TRUE to use all data
<code>ValidationData</code>	Source validation data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>TestData</code>	Source test data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>Buckets</code>	A numeric vector of the buckets used for subsetting the data. NOTE: the final Bucket value will first create a subset of data that is less than the value and a second one thereafter for data greater than the bucket value.
<code>TargetColumnName</code>	Supply the column name or number for the target variable

FeatureColNames	Supply the column names or number of the features (not included the Primary-DateColumn)
PrimaryDateColumn	Supply a date column if the data is functionally related to it
IDcols	Includes PrimaryDateColumn and any other columns you want returned in the validation data with predictions
TransformNumericColumns	Transform numeric column inside the AutoCatBoostRegression() function
Methods	Choose transformation methods
ClassWeights	Utilize these for the classifier model
SplitRatios	Supply vector of partition ratios. For example, c(0.70,0.20,0,10).
task_type	Set to "GPU" or "CPU"
ModelID	Define a character name for your models
Paths	The path to your folder where you want your model information saved
MetaDataPaths	TA character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to Paths.
SaveModelObjects	Set to TRUE to save the model objects to file in the folders listed in Paths
ReturnModelObjects	TRUE to return the models
NumOfParDepPlots	Set to pull back N number of partial dependence calibration plots.
PassInGrid	Pass in a grid for changing up the parameter settings for catboost
GridTune	Set to TRUE if you want to grid tune the models
BaselineComparison	= "default",
MaxModelsInGrid	= 1L,
MaxRunsWithoutNewWinner	= 20L,
MaxRunMinutes	= 60L*60L,
MetricPeriods	= 25L,
Langevin	TRUE or FALSE
DiffusionTemperature	Default 10000
Trees	Provide a named list to have different number of trees for each model. Trees = list("classifier" = seq(1000,2000,100), "regression" = seq(1000,2000,100))
Depth	= seq(4L, 8L, 1L),
RandomStrength	1
BorderCount	128
LearningRate	= seq(0.01,0.10,0.01),
L2_Leaf_Reg	= seq(1.0, 10.0, 1.0),
RSM	= c(0.80, 0.85, 0.90, 0.95, 1.0),
BootStrapType	= c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
GrowPolicy	= c("SymmetricTree", "Depthwise", "Lossguide")
Shuffles	= 2L,

Value

Returns AutoCatBoostRegression() model objects: VariableImportance.csv, Model, ValidationData.csv, EvaluationPlot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, and catboost-grid

Author(s)

Adrian Antico

See Also

Other Supervised Learning - Compound: [AutoCatBoostSizeFreqDist\(\)](#), [AutoH2oDRFHurdleModel\(\)](#), [AutoH2oGBMHurdleModel\(\)](#), [AutoH2oGBMSizeFreqDist\(\)](#), [AutoXGBoostHurdleModel\(\)](#)

Examples

```
## Not run:
Output <- RemixAutoML::AutoCatBoostHurdleModel(

  # Operationalization
  task_type = "GPU",
  ModelID = "ModelTest",
  SaveModelObjects = FALSE,
  ReturnModelObjects = TRUE,

  # Data related args
  data = data,
  TimeWeights = NULL,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 0L,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  PrimaryDateColumn = NULL,
  IDcols = NULL,

  # Metadata args
  Paths = normalizePath("./"),
  MetaDataPaths = NULL,
  TransformNumericColumns = NULL,
  Methods =
    c("BoxCox", "Asinh", "Asin", "Log",
      "LogPlus1", "Logit", "YeoJohnson"),
  ClassWeights = NULL,
  SplitRatios = c(0.70, 0.20, 0.10),
  NumOfParDepPlots = 10L,

  # Grid tuning setup
  PassInGrid = NULL,
  GridTune = FALSE,
  BaselineComparison = "default",
  MaxModelsInGrid = 1L,
  MaxRunsWithoutNewWinner = 20L,
  MaxRunMinutes = 60L*60L,
```

```

MetricPeriods = 25L,

# Bandit grid args
Langevin = FALSE,
DiffusionTemperature = 10000,
Trees = list("classifier" = seq(1000,2000,100),
             "regression" = seq(1000,2000,100)),
Depth = list("classifier" = seq(6,10,1),
             "regression" = seq(6,10,1)),
RandomStrength = list("classifier" = seq(1,10,1),
                      "regression" = seq(1,10,1)),
BorderCount = list("classifier" = seq(32,256,16),
                   "regression" = seq(32,256,16)),
LearningRate = list("classifier" = seq(0.01,0.25,0.01),
                    "regression" = seq(0.01,0.25,0.01)),
L2_Leaf_Reg = list("classifier" = seq(3.0,10.0,1.0),
                   "regression" = seq(1.0,10.0,1.0)),
RSM = list("classifier" = c(0.80, 0.85, 0.90, 0.95, 1.0),
           "regression" = c(0.80, 0.85, 0.90, 0.95, 1.0)),
BootStrapType = list("classifier" = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
                     "regression" = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")),
GrowPolicy = list("classifier" = c("SymmetricTree", "Depthwise", "Lossguide"),
                  "regression" = c("SymmetricTree", "Depthwise", "Lossguide"))

## End(Not run)

```

AutoCatBoostMultiClass

AutoCatBoostMultiClass

Description

AutoCatBoostMultiClass is an automated modeling function that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, variable importance, and column names used in model fitting. You can download the catboost package using devtools, via: `devtools::install_github('catboost/catboost', subdir = 'catboost/R-package')`.

Usage

```

AutoCatBoostMultiClass(
  data,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  PrimaryDateColumn = NULL,
  IDcols = NULL,
  TrainOnFull = FALSE,
  task_type = "GPU",
  NumGPUs = 1,

```



```

DebugMode = FALSE,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
ModelID = "FirstModel",
model_path = NULL,
metadata_path = NULL,
ClassWeights = NULL,
eval_metric = "MultiClassOneVsAll",
loss_function = "MultiClassOneVsAll",
grid_eval_metric = "Accuracy",
BaselineComparison = "default",
MetricPeriods = 10L,
PassInGrid = NULL,
GridTune = FALSE,
MaxModelsInGrid = 30L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L * 60L,
Trees = 50L,
Depth = 6,
LearningRate = NULL,
L2_Leaf_Reg = NULL,
RandomStrength = 1,
BorderCount = 128,
RSM = NULL,
BootstrapType = NULL,
GrowPolicy = NULL,
langevin = FALSE,
diffusion_temperature = 10000,
model_size_reg = 0.5,
feature_border_type = "GreedyLogSum",
sampling_unit = "Object",
subsample = NULL,
score_function = "Cosine",
min_data_in_leaf = 1
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located, but not mixed types. Note that the target column needs to be a 0 1 numeric variable.
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located, but not mixed types. Also, not zero-indexed.

PrimaryDateColumn	Supply a date or datetime column for catboost to utilize time as its basis for handling categorical features, instead of random shuffling
IDcols	A vector of column names or column numbers to keep in your data but not include in the modeling.
TrainOnFull	Set to TRUE to train on full data and skip over evaluation steps
task_type	Set to "GPU" to utilize your GPU for training. Default is "CPU".
NumGPUs	Set to 1, 2, 3, etc.
DebugMode	TRUE to print out steps taken
ReturnModelObjects	Set to TRUE to output all modeling objects. E.g. plots and evaluation metrics
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
ModelID	A character string to name your model and output
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ClassWeights	Supply a vector of weights for your target classes. E.g. c(0.25, 1) to weight your 0 class by 0.25 and your 1 class by 1.
eval_metric	Internal bandit metric. Select from 'MultiClass', 'MultiClassOneVsAll', 'AUC', 'TotalF1', 'MCC', 'Accuracy', 'HingeLoss', 'HammingLoss', 'ZeroOneLoss', 'Kappa', 'WKappa'
loss_function	Select from 'MultiClass' or 'MultiClassOneVsAll'
grid_eval_metric	For evaluating models within grid tuning. Choices include, "accuracy", "microauc", "logloss"
BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MetricPeriods	Number of trees to build before evaluating intermediate metrics. Default is 10L
PassInGrid	Defaults to NULL. Pass in a single row of grid from a previous output as a data.table (they are collected as data.tables)
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
MaxModelsInGrid	Number of models to test from grid options.
MaxRunsWithoutNewWinner	A number
MaxRunMinutes	In minutes
Trees	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the trees numbers you want to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1000L, 10000L, 1000L)
Depth	Bandit grid partitioned. Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)

LearningRate	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01,0.02,0.03,0.04)
L2_Leaf_Reg	Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the L2_Leaf_Reg values to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
RandomStrength	A multiplier of randomness added to split evaluations. Default value is 1 which adds no randomness.
BorderCount	Number of splits for numerical features. Catboost defaults to 254 for CPU and 128 for GPU
RSM	CPU only. Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the RSM values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.80, 0.85, 0.90, 0.95, 1.0)
BootStrapType	Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the BootStrapType values to test. For running grid tuning, a NULL value supplied will mean these values are tested c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")
GrowPolicy	Random testing. NULL, character, or vector for GrowPolicy to test. For grid tuning, supply a vector of values. For running grid tuning, a NULL value supplied will mean these values are tested c("SymmetricTree", "Depthwise", "Loss-guide")
langevin	TRUE or FALSE. Enable stochastic gradient langevin boosting
diffusion_temperature	Default is 10000 and is only used when langevin is set to TRUE
model_size_reg	Defaults to 0.5. Set to 0 to allow for bigger models. This is for models with high cardinality categorical features. Values greater than 0 will shrink the model and quality will decline but models won't be huge.
feature_border_type	Defaults to "GreedyLogSum". Other options include: Median, Uniform, UniformAndQuantiles, MaxLogSum, MinEntropy
sampling_unit	Default is Group. Other option is Object. if GPU is selected, this will be turned off unless the loss_function is YetiRankPairWise
subsample	Default is NULL. Catboost will turn this into 0.66 for BootStrapTypes Poisson and Bernoulli. 0.80 for MVS. Doesn't apply to others.
score_function	Default is Cosine. CPU options are Cosine and L2. GPU options are Cosine, L2, NewtonL2, and NewtonCosine (not available for Lossguide)
min_data_in_leaf	Default is 1. Cannot be used with SymmetricTree is GrowPolicy

Value

Saves to file and returned in list: VariableImportance.csv, Model (the model), ValidationData.csv, EvaluationMetrics.csv, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoH2oDRFMultiClass\(\)](#), [AutoH2oGAMMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oGLMMultiClass\(\)](#), [AutoH2oMLMultiClass\(\)](#), [AutoXGBoostMultiClass\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 10000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = TRUE)

# Run function
TestModel <- RemixAutoML::AutoCatBoostMultiClass(

  # GPU or CPU and the number of available GPUs
  task_type = "GPU",
  NumGPUs = 1,

  # Metadata args
  ModelID = "Test_Model_1",
  model_path = normalizePath("./"),
  metadata_path = normalizePath("./"),
  SaveModelObjects = FALSE,
  ReturnModelObjects = TRUE,

  # Data args
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  PrimaryDateColumn = NULL,
  ClassWeights = c(1L, 1L, 1L, 1L, 1L),
  IDcols = c("IDcol_1", "IDcol_2"),

  # Model evaluation
  eval_metric = "MCC",
  loss_function = "MultiClassOneVsAll",
  grid_eval_metric = "Accuracy",
  MetricPeriods = 10L,

  # Grid tuning args
  PassInGrid = NULL,
  GridTune = TRUE,
  MaxModelsInGrid = 30L,
  MaxRunsWithoutNewWinner = 20L,
  MaxRunMinutes = 24L*60L,
```

```

BaselineComparison = "default",

# ML args
langevin = FALSE,
diffusion_temperature = 10000,
Trees = seq(100L, 500L, 50L),
Depth = seq(4L, 8L, 1L),
LearningRate = seq(0.01, 0.10, 0.01),
L2_Leaf_Reg = seq(1.0, 10.0, 1.0),
RandomStrength = 1,
BorderCount = 254,
RSM = c(0.80, 0.85, 0.90, 0.95, 1.0),
BootStrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
GrowPolicy = c("SymmetricTree", "Depthwise", "Lossguide"),
model_size_reg = 0.5,
feature_border_type = "GreedyLogSum",
sampling_unit = "Object",
subsample = NULL,
score_function = "Cosine",
min_data_in_leaf = 1,
DebugMode = FALSE)

# Output
TestModel$Model
TestModel$ValidationData
TestModel$EvaluationMetrics
TestModel$Evaluation
TestModel$VI_Plot
TestModel$VariableImportance
TestModel$InteractionImportance
TestModel$GridMetrics
TestModel$ColNames = Names
TestModel$TargetLevels

## End(Not run)

```

AutoCatBoostRegression

AutoCatBoostRegression

Description

AutoCatBoostRegression is an automated modeling function that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting. You can download the catboost package using devtools, via: `devtools::install_github('catboost/catboost', subdir = 'catboost/R-package')`

Usage

```

AutoCatBoostRegression(
  data,

```

```

ValidationData = NULL,
TestData = NULL,
Weights = NULL,
TargetColumnName = NULL,
FeatureColNames = NULL,
PrimaryDateColumn = NULL,
DummifyCols = FALSE,
IDcols = NULL,
TransformNumericColumns = NULL,
Methods = c("BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", "Logit"),
TrainOnFull = FALSE,
task_type = "GPU",
NumGPUs = 1,
DebugMode = FALSE,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
ModelID = "FirstModel",
model_path = NULL,
metadata_path = NULL,
SaveInfoToPDF = FALSE,
eval_metric = "RMSE",
eval_metric_value = 1.5,
loss_function = "RMSE",
loss_function_value = 1.5,
grid_eval_metric = "r2",
NumOfParDepPlots = 0L,
EvalPlots = TRUE,
PassInGrid = NULL,
GridTune = FALSE,
MaxModelsInGrid = 30L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L * 60L,
Shuffles = 1L,
BaselineComparison = "default",
MetricPeriods = 10L,
Trees = 500L,
Depth = 9,
L2_Leaf_Reg = 3,
RandomStrength = 1,
BorderCount = 254,
LearningRate = NULL,
RSM = 1,
BootStrapType = NULL,
GrowPolicy = "SymmetricTree",
langevin = FALSE,
diffusion_temperature = 10000,
model_size_reg = 0.5,
feature_border_type = "GreedyLogSum",
sampling_unit = "Object",
subsample = NULL,
score_function = "Cosine",
min_data_in_leaf = 1

```

)

Arguments

data	This is your data set for training and testing your model
ValidationData	This is your holdout data set used in modeling either refine your hyperparameters. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
Weights	Weights vector for train.pool in catboost
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types).
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
PrimaryDateColumn	Supply a date or datetime column for catboost to utilize time as its basis for handling categorical features, instead of random shuffling
DummifyCols	Logical. Will coerce to TRUE if loss_function or eval_metric is set to 'Multi-RMSE'.
IDcols	A vector of column names or column numbers to keep in your data but not include in the modeling.
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
TrainOnFull	Set to TRUE to train on full data and skip over evaluation steps
task_type	Set to "GPU" to utilize your GPU for training. Default is "CPU".
NumGPUs	Set to 1, 2, 3, etc.
DebugMode	Set to TRUE to get a printout of which step the function is on. FALSE, otherwise
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
ModelID	A character string to name your model and output
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
SaveInfoToPDF	Set to TRUE to save modeling information to PDF. If model_path or metadata_path aren't defined then output will be saved to the working directory

eval_metric	Select from 'RMSE', 'MAE', 'MAPE', 'R2', 'Poisson', 'MedianAbsoluteError', 'SMAPE', 'MSLE', 'NumErrors', 'FairLoss', 'Tweedie', 'Huber', 'LogLinQuantile', 'Quantile', 'Lq', 'Expectile', 'MultiRMSE'
eval_metric_value	Used with the specified eval_metric. See https://catboost.ai/docs/concepts/loss-functions-regression.html
loss_function	Used in model training for model fitting. 'MAPE', 'MAE', 'RMSE', 'Poisson', 'Tweedie', 'Huber', 'LogLinQuantile', 'Quantile', 'Lq', 'Expectile', 'MultiRMSE'
loss_function_value	Used with the specified loss function if an associated value is required. 'Tweedie', 'Huber', 'LogLinQuantile', 'Quantile', 'Lq', 'Expectile'. See https://catboost.ai/docs/concepts/loss-functions-regression.html
grid_eval_metric	Choose from "mae", "mape", "rmse", "r2". Case sensitive
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
EvalPlots	Defaults to TRUE. Set to FALSE to not generate and return these objects.
PassInGrid	Defaults to NULL. Pass in a single row of grid from a previous output as a data.table (they are collected as data.tables)
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
MaxModelsInGrid	Number of models to test from grid options
MaxRunsWithoutNewWinner	Number of models built before calling it quits
MaxRunMinutes	Maximum number of minutes to let this run
Shuffles	Number of times to randomize grid possibilities
BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MetricPeriods	Number of periods to use between Catboost evaluations
Trees	Standard + Grid Tuning. Bandit grid partitioned. The maximum number of trees you want in your models
Depth	Standard + Grid Tuning. Bandit grid partitioned. Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)
L2_Leaf_Reg	Standard + Grid Tuning. Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the L2_Leaf_Reg values to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
RandomStrength	Standard + Grid Tuning. A multiplier of randomness added to split evaluations. Default value is 1 which adds no randomness.
BorderCount	Standard + Grid Tuning. Number of splits for numerical features. Catboost defaults to 254 for CPU and 128 for GPU

LearningRate	Standard + Grid Tuning. Default varies if RMSE, MultiClass, or Logloss is utilized. Otherwise default is 0.03. Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01,0.02,0.03,0.04)
RSM	CPU only. Standard + Grid Tuning. If GPU is set, this is turned off. Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the RSM values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.80, 0.85, 0.90, 0.95, 1.0)
BootStrapType	Standard + Grid Tuning. NULL value to default to catboost default (Bayesian for GPU and MVS for CPU). Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the BootStrapType values to test. For running grid tuning, a NULL value supplied will mean these values are tested c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")
GrowPolicy	Standard + Grid Tuning. Catboost default of SymmetricTree. Random testing. Default "SymmetricTree", character, or vector for GrowPolicy to test. For grid tuning, supply a vector of values. For running grid tuning, a NULL value supplied will mean these values are tested c("SymmetricTree", "Depthwise", "Lossguide")
langevin diffusion_temperature	Set to TRUE to enable Defaults to 10000
model_size_reg	Defaults to 0.5. Set to 0 to allow for bigger models. This is for models with high cardinality categorical features. Values greater than 0 will shrink the model and quality will decline but models won't be huge.
feature_border_type	Defaults to "GreedyLogSum". Other options include: Median, Uniform, UniformAndQuantiles, MaxLogSum, MinEntropy
sampling_unit	Default is Group. Other option is Object. if GPU is selected, this will be turned off unless the loss_function is YetiRankPairWise
subsample	Default is NULL. Catboost will turn this into 0.66 for BootStrapTypes Poisson and Bernoulli. 0.80 for MVS. Doesn't apply to others.
score_function	Default is Cosine. CPU options are Cosine and L2. GPU options are Cosine, L2, NewtonL2, and NewtonCosine (not available for Lossguide)
min_data_in_leaf	Default is 1. Cannot be used with SymmetricTree is GrowPolicy

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, catboostgrid, and a transformation details file.

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoH2oDRFRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoNLS\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```

## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 10000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoCatBoostRegression(

  # GPU or CPU and the number of available GPUs
  TrainOnFull = FALSE,
  task_type = "GPU",
  NumGPUs = 1,
  DebugMode = FALSE

  # Metadata args
  ModelID = "Test_Model_1",
  model_path = normalizePath("./"),
  metadata_path = normalizePath("./"),
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  ReturnModelObjects = TRUE,

  # Data args
  data = data,
  ValidationData = NULL,
  TestData = NULL,
  Weights = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  PrimaryDateColumn = NULL,
  DummifyCols = FALSE,
  IDcols = c("IDcol_1", "IDcol_2"),
  TransformNumericColumns = "Adrian",
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
    "LogPlus1", "Sqrt", "Logit"),

  # Model evaluation
  eval_metric = "RMSE",
  eval_metric_value = 1.5,
  loss_function = "RMSE",
  loss_function_value = 1.5,
  MetricPeriods = 10L,
  NumOfParDepPlots = ncol(data)-1L-2L,
  EvalPlots = TRUE,

  # Grid tuning args
  PassInGrid = NULL,
  GridTune = FALSE,

```

```

MaxModelsInGrid = 30L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 60*60,
Shuffles = 4L,
BaselineComparison = "default",

# ML args
langevin = FALSE,
diffusion_temperature = 10000,
Trees = 1000,
Depth = 9,
L2_Leaf_Reg = NULL,
RandomStrength = 1,
BorderCount = 128,
LearningRate = NULL,
RSM = 1,
BootStrapType = NULL,
GrowPolicy = "SymmetricTree",
model_size_reg = 0.5,
feature_border_type = "GreedyLogSum",
sampling_unit = "Object",
subsample = NULL,
score_function = "Cosine",
min_data_in_leaf = 1)

# Output
TestModel$Model
TestModel$ValidationData
TestModel$EvaluationPlot
TestModel$EvaluationBoxPlot
TestModel$EvaluationMetrics
TestModel$VariableImportance
TestModel$InteractionImportance
TestModel$ShapValuesDT
TestModel$VI_Plot
TestModel$PartialDependencePlots
TestModel$PartialDependenceBoxPlots
TestModel$GridList
TestModel$ColNames
TestModel$TransformationResults

## End(Not run)

```

AutoCatBoostScoring *AutoCatBoostScoring*

Description

AutoCatBoostScoring is an automated scoring function that compliments the AutoCatBoost model training functions. This function requires you to supply features for scoring. It will run `ModelDataPrep()` to prepare your features for catboost data conversion and scoring.

Usage

```

AutoCatBoostScoring(
  TargetType = NULL,
  ScoringData = NULL,
  FeatureColumnNames = NULL,
  FactorLevelsList = NULL,
  IDcols = NULL,
  OneHot = FALSE,
  ReturnShapValues = FALSE,
  ModelObject = NULL,
  ModelPath = NULL,
  ModelID = NULL,
  ReturnFeatures = TRUE,
  MultiClassTargetLevels = NULL,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = FALSE,
  MDP_CharToFactor = FALSE,
  MDP_RemoveDates = FALSE,
  MDP_MissFactor = "0",
  MDP_MissNum = -1,
  RemoveModel = FALSE
)

```

Arguments

TargetType	Set this value to "regression", "classification", "multiclass", or "multiregression" to score models built using AutoCatBoostRegression(), AutoCatBoostClassify() or AutoCatBoostMultiClass().
ScoringData	This is your data.table of features for scoring. Can be a single row or batch.
FeatureColumnNames	Supply either column names or column numbers used in the AutoCatBoostRegression() function
FactorLevelsList	List of factors levels to DummifyDT()
IDcols	Supply ID column numbers for any metadata you want returned with your predicted values
OneHot	Passsed to DummifyD
ReturnShapValues	Set to TRUE to return a data.table of feature contributions to all predicted values generated
ModelObject	Supply the model object directly for scoring instead of loading it from file. If you supply this, ModelID and ModelPath will be ignored.
ModelPath	Supply your path file used in the AutoCatBoost__() function
ModelID	Supply the model ID used in the AutoCatBoost__() function
ReturnFeatures	Set to TRUE to return your features with the predicted values.

MultiClassTargetLevels	For use with AutoCatBoostMultiClass(). If you saved model objects then this scoring function will locate the target levels file. If you did not save model objects, you can supply the target levels returned from AutoCatBoostMultiClass().
TransformNumeric	Set to TRUE if you have features that were transformed automatically from an Auto__Regression() model AND you haven't already transformed them.
BackTransNumeric	Set to TRUE to generate back-transformed predicted values. Also, if you return features, those will also be back-transformed.
TargetColumnName	Input your target column name used in training if you are utilizing the transformation service
TransformationObject	Set to NULL if you didn't use transformations or if you want the function to pull from the file output from the Auto__Regression() function. You can also supply the transformation data.table object with the transformation details versus having it pulled from file.
TransID	Set to the ID used for saving the transformation data.table object or set it to the ModelID if you are pulling from file from a build with Auto__Regression().
TransPath	Set the path file to the folder where your transformation data.table detail object is stored. If you used the Auto__Regression() to build, set it to the same path as ModelPath.
MDP_Impute	Set to TRUE if you did so for modeling and didn't do so before supplying ScoringData in this function
MDP_CharToFactor	Set to TRUE to turn your character columns to factors if you didn't do so to your ScoringData that you are supplying to this function
MDP_RemoveDates	Set to TRUE if you have date of timestamp columns in your ScoringData
MDP_MissFactor	If you set MDP_Impute to TRUE, supply the character values to replace missing values with
MDP_MissNum	If you set MDP_Impute to TRUE, supply a numeric value to replace missing values with
RemoveModel	Set to TRUE if you want the model removed immediately after scoring

Value

A data.table of predicted values with the option to return model features as well.

Author(s)

Adrian Antico

See Also

Other Automated Model Scoring: [AutoH2OMLScoring\(\)](#), [AutoH2OModeler\(\)](#), [AutoHurdleScoring\(\)](#), [AutoXGBoostScoring\(\)](#)

Examples

```
## Not run:

# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 10000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Train a Multiple Regression Model (two target variables)
TestModel <- RemixAutoML::AutoCatBoostRegression(

  # GPU or CPU and the number of available GPUs
  task_type = "GPU",
  NumGPUs = 1,

  # Metadata arguments
  ModelID = "Test_Model_1",
  model_path = normalizePath("./"),
  metadata_path = NULL,
  SaveModelObjects = FALSE,
  ReturnModelObjects = TRUE,

  # Data arguments
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  Weights = NULL,
  DummifyCols = FALSE,
  TargetColumnName = c("Adrian", "Independent_Variable1"),
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  PrimaryDateColumn = NULL,
  IDcols = c("IDcol_1", "IDcol_2"),
  TransformNumericColumns = NULL,
  Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1",
    "Logit", "YeoJohnson"),

  # Model evaluation
  eval_metric = "MultiRMSE",
  eval_metric_value = 1.5,
  loss_function = "MultiRMSE",
  loss_function_value = 1.5,
  MetricPeriods = 10L,
  NumOfParDepPlots = ncol(data)-1L-2L,
  EvalPlots = TRUE,

  # Grid tuning
  PassInGrid = NULL,
  GridTune = FALSE,
  MaxModelsInGrid = 100L,
```

```

MaxRunsWithoutNewWinner = 100L,
MaxRunMinutes = 60*60,
BaselineComparison = "default",

# ML Args
langevin = TRUE,
diffusion_temperature = 10000,
Trees = 250,
Depth = 6,
L2_Leaf_Reg = 3.0,
RandomStrength = 1,
BorderCount = 128,
LearningRate = seq(0.01,0.10,0.01),
RSM = c(0.80, 0.85, 0.90, 0.95, 1.0),
BootStrapType = c("Bayesian","Bernoulli","Poisson","MVS","No"),
GrowPolicy = c("SymmetricTree", "Depthwise", "Lossguide"))

# Output
TestModel$Model
TestModel$ValidationData
TestModel$EvaluationPlot
TestModel$EvaluationBoxPlot
TestModel$EvaluationMetrics
TestModel$VariableImportance
TestModel$InteractionImportance
TestModel$ShapValuesDT
TestModel$VI_Plot
TestModel$PartialDependencePlots
TestModel$PartialDependenceBoxPlots
TestModel$GridList
TestModel$ColNames
TestModel$TransformationResults

# Score a multiple regression model
Preds <- RemixAutoML::AutoCatBoostScoring(
  TargetType = "multiregression",
  ScoringData = data,
  FeatureColumnNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2","Adrian")],
  FactorLevelsList = TestModel$FactorLevelsList,
  IDcols = c("IDcol_1","IDcol_2"),
  OneHot = FALSE,
  ReturnShapValues = TRUE,
  ModelObject = TestModel$Model,
  ModelPath = NULL, #normalizePath("./"),
  ModelID = "Test_Model_1",
  ReturnFeatures = TRUE,
  MultiClassTargetLevels = NULL,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = TRUE,
  MDP_CharToFactor = TRUE,
  MDP_RemoveDates = TRUE,

```

```

MDP_MissFactor = "0",
MDP_MissNum = -1,
RemoveModel = FALSE)

## End(Not run)

```

AutoCatBoostSizeFreqDist

AutoCatBoostSizeFreqDist

Description

AutoCatBoostSizeFreqDist for building size and frequency distributions via quantile regressions. Size (or severity) and frequency (or count) quantile regressions are build. Use this with the AutoQuantileGibbsSampler function to simulate the joint distribution.

Usage

```

AutoCatBoostSizeFreqDist(
  CountData = NULL,
  SizeData = NULL,
  CountQuantiles = seq(0.1, 0.9, 0.1),
  SizeQuantiles = seq(0.1, 0.9, 0.1),
  AutoTransform = TRUE,
  DataPartitionRatios = c(0.75, 0.2, 0.05),
  StratifyColumnNames = NULL,
  NTrees = 1500,
  TaskType = "GPU",
  EvalMetric = "Quantile",
  GridTune = FALSE,
  GridEvalMetric = "mae",
  CountTargetColumnName = NULL,
  SizeTargetColumnName = NULL,
  CountFeatureColNames = NULL,
  SizeFeatureColNames = NULL,
  CountIDcols = NULL,
  SizeIDcols = NULL,
  ModelIDs = c("CountModel", "SizeModel"),
  MaxModelsGrid = 5,
  ModelPath = NULL,
  MetaDataPath = NULL,
  NumOfParDepPlots = 0
)

```

Arguments

CountData	This is your CountData generated from the IntermittentDemandBootStrapper() function
SizeData	This is your SizeData generated from the IntermittentDemandBootStrapper() function

CountQuantiles	The default are deciles, i.e. seq(0.10,0.90,0.10). More granularity the better, but it will take longer to run.
SizeQuantiles	The default are deciles, i.e. seq(0.10,0.90,0.10). More granularity the better, but it will take longer to run.
AutoTransform	Set to FALSE not to have the your target variables automatically transformed for the best normalization.
DataPartitionRatios	The default is c(0.75,0.20,0.05). With CatBoost, you should allocate a decent amount to the validation data (second input). Three inputs are required.
StratifyColumnNames	Specify grouping variables to stratify by
NTrees	Default is 1500. If the best model utilizes all trees, you should consider increasing the argument.
TaskType	The default is set to "GPU". If you do not have a GPU, set it to "CPU".
EvalMetric	Set to "Quantile". Alternative quantile methods may become available in the future.
GridTune	The default is set to FALSE. If you set to TRUE, make sure to specify MaxModelsGrid to a number greater than 1.
GridEvalMetric	The default is set to "mae". Choose from 'poisson', 'mae', 'mape', 'mse', 'msle', 'kl', 'cs', 'r2'.
CountTargetColumnName	Column names or column numbers
SizeTargetColumnName	Column names or column numbers
CountFeatureColNames	Column names or column numbers
SizeFeatureColNames	Column names or column numbers
CountIDcols	Column names or column numbers
SizeIDcols	Column names or column numbers
ModelIDs	A two element character vector. E.g. c("CountModel","SizeModel")
MaxModelsGrid	Set to a number greater than 1 if GridTune is set to TRUE
ModelPath	This path file is where all your models will be stored. If you leave MetaDataPath NULL, the evaluation metadata will also be stored here. If you leave this NULL, the function will not run.
MetaDataPath	A separate path to store the model metadata for evaluation.
NumOfParDepPlots	Set to a number greater than or equal to 1 to see the relationships between your features and targets.

Value

This function does not return anything. It can only store your models and model evaluation metadata to file.

Author(s)

Adrian Antico

See Also

Other Supervised Learning - Compound: [AutoCatBoostHurdleModel\(\)](#), [AutoH2oDRFHurdleModel\(\)](#), [AutoH2oGBMHurdleModel\(\)](#), [AutoH2oGBMSizeFreqDist\(\)](#), [AutoXGBoostHurdleModel\(\)](#)

Examples

```
## Not run:
AutoCatBoostSizeFreqDist(
  CountData = CountData,
  SizeData = SizeData,
  CountQuantiles = seq(0.10,0.90,0.10),
  SizeQuantiles = seq(0.10,0.90,0.10),
  AutoTransform = TRUE,
  DataPartitionRatios = c(0.75,0.20,0.05),
  StratifyColumnNames = NULL,
  NTrees = 1500,
  TaskType = "GPU",
  EvalMetric = "Quantile",
  GridTune = FALSE,
  GridEvalMetric = "mae",
  CountTargetColumnName = "Counts",
  SizeTargetColumnName = "Target_qty",
  CountFeatureColNames = 2:ncol(CountData),
  SizeFeatureColNames = 2:ncol(SizeData),
  CountIDcols = NULL,
  SizeIDcols = NULL,
  ModelIDs = c("CountModel","SizeModel"),
  MaxModelsGrid = 5,
  ModelPath = getwd(),
  MetaDataPath = paste0(getwd(),"/ModelMetaData"),
  NumOfParDepPlots = 1)

## End(Not run)
```

AutoCatBoostVectorCARMA

AutoCatBoostVectorCARMA

Description

AutoCatBoostVectorCARMA Multiple Regression, Multivariate Forecasting with calendar variables, Holiday counts, holiday lags, holiday moving averages, differencing, transformations, interaction-based categorical encoding using target variable and features to generate various time-based aggregated lags, moving averages, moving standard deviations, moving skewness, moving kurtosis, moving quantiles, parallelized interaction-based fourier pairs by grouping variables, and Trend Variables.

Usage

```
AutoCatBoostVectorCARMA(
  data,
  TimeWeights = NULL,
  NonNegativePred = FALSE,
```

```

RoundPreds = FALSE,
TrainOnFull = FALSE,
TargetColumnName = "Target",
DateColumnName = "DateTime",
HierarchGroups = NULL,
GroupVariables = NULL,
FC_Periods = 30,
TimeUnit = "week",
TimeGroups = c("weeks", "months"),
NumOfParDepPlots = 10L,
TargetTransformation = FALSE,
Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Logit", "YeoJohnson"),
AnomalyDetection = NULL,
XREGS = NULL,
Lags = c(1L:5L),
MA_Periods = c(2L:5L),
SD_Periods = NULL,
Skew_Periods = NULL,
Kurt_Periods = NULL,
Quantile_Periods = NULL,
Quantiles_Selected = c("q5", "q95"),
Difference = TRUE,
FourierTerms = 6L,
CalendarVariables = c("second", "minute", "hour", "wday", "mday", "yday", "week",
  "isoweek", "month", "quarter", "year"),
HolidayVariable = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
  "OtherEccelesticalFeasts"),
HolidayLookback = NULL,
HolidayLags = 1L,
HolidayMovingAverages = 1L:2L,
TimeTrendVariable = FALSE,
ZeroPadSeries = NULL,
DataTruncate = FALSE,
SplitRatios = c(0.7, 0.2, 0.1),
TaskType = "GPU",
NumGPU = 1,
EvalMetric = "RMSE",
EvalMetricValue = 1.5,
LossFunction = "RMSE",
LossFunctionValue = 1.5,
GridTune = FALSE,
PassInGrid = NULL,
ModelCount = 100,
MaxRunsWithoutNewWinner = 50,
MaxRunMinutes = 24L * 60L,
Langevin = FALSE,
DiffusionTemperature = 10000,
NTrees = 1000,
L2_Leaf_Reg = 3,
RandomStrength = 1,
BorderCount = 254,
Depth = 6,

```

```

    BootStrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
    PartitionType = "timeseries",
    Timer = TRUE,
    DebugMode = FALSE
)

```

Arguments

<code>data</code>	Supply your full series data set here
<code>TimeWeights</code>	NULL or a value.
<code>NonNegativePred</code>	TRUE or FALSE
<code>RoundPreds</code>	Rounding predictions to an integer value. TRUE or FALSE. Defaults to FALSE
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>TargetColumnName</code>	List the column names of your target variables column. E.g. <code>c("Target1", "Target2", ..., "TargetN")</code>
<code>DateColumnName</code>	List the column name of your date column. E.g. <code>"DateTime"</code>
<code>HierarchGroups</code>	Vector of hierachy categorical columns.
<code>GroupVariables</code>	Defaults to NULL. Use NULL when you have a single series. Add in Group-Variables when you have a series for every level of a group or multiple groups.
<code>FC_Periods</code>	Set the number of periods you want to have forecasts for. E.g. 52 for weekly data to forecast a year ahead
<code>TimeUnit</code>	List the time unit your data is aggregated by. E.g. <code>"1min", "5min", "10min", "15min", "30min", "hour", "day", "week", "month", "quarter", "year"</code> .
<code>TimeGroups</code>	Select time aggregations for adding various time aggregated GDL features.
<code>NumOfParDepPlots</code>	Supply a number for the number of partial dependence plots you want returned
<code>TargetTransformation</code>	Run <code>AutoTransformationCreate()</code> to find best transformation for the target variable. Tests YeoJohnson, BoxCox, and Asigh (also Asin and Logit for proportion target variables).
<code>Methods</code>	Transformation options to test which include <code>"BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Logit", "YeoJohnson"</code>
<code>AnomalyDetection</code>	NULL for not using the service. Other, provide a list, e.g. <code>AnomalyDetection = list("tstat_high" = 4, tstat_low = -4)</code>
<code>XREGS</code>	Additional data to use for model development and forecasting. Data needs to be a complete series which means both the historical and forward looking values over the specified forecast window needs to be supplied.
<code>Lags</code>	Select the periods for all lag variables you want to create. E.g. <code>c(1:5,52)</code>
<code>MA_Periods</code>	Select the periods for all moving average variables you want to create. E.g. <code>c(1:5,52)</code>
<code>SD_Periods</code>	Select the periods for all moving standard deviation variables you want to create. E.g. <code>c(1:5,52)</code>
<code>Skew_Periods</code>	Select the periods for all moving skewness variables you want to create. E.g. <code>c(1:5,52)</code>

Kurt_Periods	Select the periods for all moving kurtosis variables you want to create. E.g. <code>c(1:5,52)</code>
Quantile_Periods	Select the periods for all moving quantiles variables you want to create. E.g. <code>c(1:5,52)</code>
Quantiles_Selected	Select from the following "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95"
Difference	Puts the I in ARIMA for single series and grouped series.
FourierTerms	Set to the max number of pairs. E.g. 2 means to generate two pairs for by each group level and iterations if hierarchy is enabled.
CalendarVariables	NULL, or select from "second", "minute", "hour", "wday", "mday", "yday", "week", "isoweek", "month", "quarter", "year"
HolidayVariable	NULL, or select from "USPublicHolidays", "EasterGroup", "ChristmasGroup", "OtherEcclesticalFeasts"
HolidayLookback	Number of days in range to compute number of holidays from a given date in the data. If NULL, the number of days are computed for you.
HolidayLags	Number of lags to build off of the holiday count variable.
HolidayMovingAverages	Number of moving averages to build off of the holiday count variable.
TimeTrendVariable	Set to TRUE to have a time trend variable added to the model. Time trend is numeric variable indicating the numeric value of each record in the time series (by group). Time trend starts at 1 for the earliest point in time and increments by one for each success time point.
ZeroPadSeries	Set to "all", "inner", or NULL. See TimeSeriesFill for explanation
DataTruncate	Set to TRUE to remove records with missing values from the lags and moving average features created
SplitRatios	E.g <code>c(0.7,0.2,0.1)</code> for train, validation, and test sets
TaskType	Has to CPU for now. If catboost makes GPU available for "MultiRMSE" then it will be enabled. If you set to GPU the function will coerce it back to CPU.
NumGPU	Defaults to 1. If CPU is set this argument will be ignored.
EvalMetric	"MultiRMSE" only. If catboost updates this I'll add more later
EvalMetricValue	Placeholder for later
LossFunction	"MultiRMSE" only. If catboost updates this I'll add more later
LossFunctionValue	Placeholder for later
GridTune	Set to TRUE to run a grid tune
PassInGrid	Defaults to NULL
ModelCount	Set the number of models to try in the grid tune
MaxRunsWithoutNewWinner	Default is 50

MaxRunMinutes	Default is 60*60
Langevin	TRUE or FALSE
DiffusionTemperature	Default value of 10000
NTrees	Select the number of trees you want to have built to train the model
L2_Leaf_Reg	l2 reg parameter
RandomStrength	Default is 1
BorderCount	Default is 254
Depth	Depth of catboost model
BootStrapType	Select from Catboost list
PartitionType	Select "random" for random data partitioning "timeseries" for partitioning by time frames
Timer	Set to FALSE to turn off the updating print statements for progress
DebugMode	Defaults to FALSE. Set to TRUE to get a print statement of each high level comment in function

Value

Returns a data.table of original series and forecasts, the catboost model objects (everything returned from AutoCatBoostRegression()), a time series forecast plot, and transformation info if you set TargetTransformation to TRUE. The time series forecast plot will plot your single series or aggregate your data to a single series and create a plot from that.

Author(s)

Adrian Antico

See Also

Other Automated Panel Data Forecasting: [AutoCatBoostCARMA\(\)](#), [AutoCatBoostHurdleCARMA\(\)](#), [AutoH2OCARMA\(\)](#), [AutoXGBoostCARMA\(\)](#)

Examples

```
## Not run:
# Two group variables and xregs

# Load Walmart Data from Dropbox----
data <- data.table::fread(
  "https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Filter out zeros
data <- data[Weekly_Sales != 0]

# Subset for Stores / Departments With Full Series
data <- data[, Counts := .N, by = c("Store", "Dept")][Counts == 143][
  , Counts := NULL]

# Subset Columns (remove IsHoliday column)----
keep <- c("Store", "Dept", "Date", "Weekly_Sales")
data <- data[, ..keep]
data <- data[Store %in% c(1,2)]
```

```

xregs <- data.table::copy(data)
xregs[, GroupVar := do.call(paste, c(.SD, sep = " ")), .SDcols = c("Store", "Dept")]
xregs[, c("Store", "Dept") := NULL]
data.table::setnames(xregs, "Weekly_Sales", "Other")
xregs[, Other := jitter(Other, factor = 25)]
data <- data[as.Date(Date) < as.Date('2012-09-28')]

# Vector CARMA testing
data[, Weekly_Profit := Weekly_Sales * 0.75]

# Build forecast
CatBoostResults <- RemixAutoML::AutoCatBoostVectorCARMA(

  # data args
  data = data, # TwoGroup_Data,
  TimeWeights = NULL,
  TargetColumnName = c("Weekly_Sales", "Weekly_Profit"),
  DateColumnName = "Date",
  HierarchGroups = NULL,
  GroupVariables = c("Store", "Dept"),
  TimeUnit = "weeks",
  TimeGroups = c("weeks", "months"),

  # Production args
  TrainOnFull = TRUE,
  SplitRatios = c(1 - 10 / 138, 10 / 138),
  PartitionType = "random",
  FC_Periods = 4,
  Timer = TRUE,
  DebugMode = TRUE,

  # Target transformations
  TargetTransformation = TRUE,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
              "LogPlus1", "Logit", "YeoJohnson"),
  Difference = FALSE,
  NonNegativePred = FALSE,
  RoundPreds = FALSE,

  # Date features
  CalendarVariables = c("week", "month", "quarter"),
  HolidayVariable = c("USPublicHolidays",
                      "EasterGroup",
                      "ChristmasGroup", "OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  HolidayLags = 1,
  HolidayMovingAverages = 1:2,

  # Time series features
  Lags = list("weeks" = seq(2L, 10L, 2L),
              "months" = c(1:3)),
  MA_Periods = list("weeks" = seq(2L, 10L, 2L),
                    "months" = c(2, 3)),
  SD_Periods = NULL,
  Skew_Periods = NULL,
  Kurt_Periods = NULL,
  Quantile_Periods = NULL,

```

```

Quantiles_Selected = c("q5","q95"),

# Bonus features
AnomalyDetection = NULL,
XREGS = xregs,
FourierTerms = 2,
TimeTrendVariable = TRUE,
ZeroPadSeries = NULL,
DataTruncate = FALSE,

# ML Args
NumOfParDepPlots = 100L,
EvalMetric = "MultiRMSE",
EvalMetricValue = 1.5,
LossFunction = "MultiRMSE",
LossFunctionValue = 1.5,
GridTune = FALSE,
PassInGrid = NULL,
ModelCount = 5,
TaskType = "GPU",
NumGPU = 1,
MaxRunsWithoutNewWinner = 50,
MaxRunMinutes = 60*60,
Langevin = FALSE,
DiffusionTemperature = 10000,
NTrees = 2500,
L2_Leaf_Reg = 3.0,
RandomStrength = 1,
BorderCount = 254,
BootstrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
Depth = 6)

## End(Not run)

```

AutoClustering

AutoClustering

Description

AutoClustering adds a column to your original data with a cluster number identifier. You can run request an autoencoder to be built to reduce the dimensionality of your data before running the clustering algo.

Usage

```

AutoClustering(
  data,
  FeatureColumns = NULL,
  ModelID = "TestModel",
  SavePath = NULL,
  NThreads = 8,
  MaxMemory = "28G",
  MaxClusters = 50,
  ClusterMetric = "totss",

```



```

    RunDimReduction = TRUE,
    ShrinkRate = (sqrt(5) - 1)/2,
    Epochs = 5L,
    L2_Reg = 0.1,
    ElasticAveraging = TRUE,
    ElasticAveragingMovingRate = 0.9,
    ElasticAveragingRegularization = 0.001
  )

```

Arguments

<code>data</code>	is the source time series data.table
<code>FeatureColumns</code>	Independent variables
<code>ModelID</code>	For naming the files to save
<code>SavePath</code>	Directory path for saving models
<code>NThreads</code>	set based on number of threads your machine has available
<code>MaxMemory</code>	set based on the amount of memory your machine has available
<code>MaxClusters</code>	number of factors to test out in k-means to find the optimal number
<code>ClusterMetric</code>	pick the metric to identify top model in grid tune c("totss","betweeness","withinss")
<code>RunDimReduction</code>	If TRUE, an autoencoder will be built to reduce the feature space. Otherwise, all features in <code>FeatureColumns</code> will be used for clustering
<code>ShrinkRate</code>	Node shrink rate for H2OAutoencoder. See that function for details.
<code>Epochs</code>	For the autoencoder
<code>L2_Reg</code>	For the autoencoder
<code>ElasticAveraging</code>	For the autoencoder
<code>ElasticAveragingMovingRate</code>	For the autoencoder
<code>ElasticAveragingRegularization</code>	For the autoencoder

Value

Original data.table with added column with cluster number identifier

Author(s)

Adrian Antico

See Also

Other Unsupervised Learning: [AutoClusteringScoring\(\)](#), [GentTSAnomVars\(\)](#), [H2OIsolationForestScoring\(\)](#), [H2OIsolationForest\(\)](#), [ResidualOutliers\(\)](#)

Examples

```

## Not run:
#####
# Training Setup
#####

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = TRUE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
data <- RemixAutoML::AutoClustering(
  data,
  FeatureColumns = names(data)[2:(ncol(data)-1)],
  ModelID = "TestModel",
  SavePath = getwd(),
  NThreads = 8,
  MaxMemory = "28G",
  MaxClusters = 50,
  ClusterMetric = "totss",
  RunDimReduction = TRUE,
  ShrinkRate = (sqrt(5) - 1) / 2,
  Epochs = 5L,
  L2_Reg = 0.10,
  ElasticAveraging = TRUE,
  ElasticAveragingMovingRate = 0.90,
  ElasticAveragingRegularization = 0.001)

#####
# Scoring Setup
#####

Sys.sleep(10)

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = TRUE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
data <- RemixAutoML::AutoClusteringScoring(
  data,
  FeatureColumns = names(data)[2:(ncol(data)-1)],
  ModelID = "TestModel",
  SavePath = getwd(),

```

```

NThreads = 8,
MaxMemory = "28G",
DimReduction = TRUE)

## End(Not run)

```

AutoClusteringScoring *AutoClusteringScoring*

Description

AutoClusteringScoring adds a column to your original data with a cluster number identifier. You can run request an autoencoder to be built to reduce the dimensionality of your data before running the clusering algo.

Usage

```

AutoClusteringScoring(
  data,
  FeatureColumns = NULL,
  ModelID = "TestModel",
  SavePath = NULL,
  NThreads = 8,
  MaxMemory = "28G",
  DimReduction = TRUE
)

```

Arguments

data	is the source time series data.table
FeatureColumns	Independent variables
ModelID	This is returned from the training run in the output list with element named 'model_name'. It's not identical to the ModelID used in training due to the grid tuning.
SavePath	Directory path for saving models
NThreads	set based on number of threads your machine has available
MaxMemory	set based on the amount of memory your machine has available
DimReduction	Set to TRUE if you set RunDimReduction in the training version of this function

Value

Original data.table with added column with cluster number identifier

Author(s)

Adrian Antico

See Also

Other Unsupervised Learning: [AutoClustering\(\)](#), [GenTSAnomVars\(\)](#), [H2OIsolationForestScoring\(\)](#), [H2OIsolationForest\(\)](#), [ResidualOutliers\(\)](#)

Examples

```
## Not run:
#####
# Training Setup
#####

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = TRUE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
data <- RemixAutoML::AutoClustering(
  data,
  FeatureColumns = names(data)[2:(ncol(data)-1)],
  ModelID = "TestModel",
  SavePath = getwd(),
  NThreads = 8,
  MaxMemory = "28G",
  MaxClusters = 50,
  ClusterMetric = "totss",
  RunDimReduction = TRUE,
  ShrinkRate = (sqrt(5) - 1) / 2,
  Epochs = 5L,
  L2_Reg = 0.10,
  ElasticAveraging = TRUE,
  ElasticAveragingMovingRate = 0.90,
  ElasticAveragingRegularization = 0.001)

#####
# Scoring Setup
#####

Sys.sleep(10)

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = TRUE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
```

```
data <- RemixAutoML::AutoClusteringScoring(
  data,
  FeatureColumns = names(data)[2:(ncol(data)-1)],
  ModelID = "TestModel",
  SavePath = getwd(),
  NThreads = 8,
  MaxMemory = "28G",
  DimReduction = TRUE)

## End(Not run)
```

AutoCorrAnalysis

*AutoCorrAnalysis***Description**

Generate correlation analysis over a data set

Usage

```
AutoCorrAnalysis(
  data = NULL,
  CorVars = NULL,
  SkipCorVars = NULL,
  ByGroupVars = NULL,
  DataSampleRate = 0.5,
  MinRows = 30,
  KeepSignificantVars = TRUE,
  PValAdjMethod = "holm",
  RobustCalc = TRUE,
  PartialCorr = FALSE,
  BayesianCorr = FALSE
)
```

Arguments

data	data.table
CorVars	Can leave NULL or supply column names you want to analyze
SkipCorVars	Can leave NULL or supply column names you want to skip
ByGroupVars	Categorical variables to run correlation analysis by

Author(s)

Adrian Antico

See Also

Other EDA: [AutoWordFreq\(\)](#), [BNLearnArcStrength\(\)](#), [ProblematicFeatures\(\)](#)

Examples

```
## Not run:
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 10000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadder = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

# Run Analysis
data <- RemixAutoML::AutoCorrAnalysis(
  data = data,
  CorVars = NULL,
  SkipCorVars = c("IDcol_1", "IDcol_2", "DateTime"),
  ByGroupVars = "Factor_1",
  DataSampleRate = 0.50,
  MinRows = 30,
  KeepSignificantVars = TRUE,
  PValAdjMethod = "holm",
  RobustCalc = TRUE,
  PartialCorr = FALSE,
  BayesianCorr = FALSE)

## End(Not run)
```

AutoDataDictionaries *AutoDataDictionaries*

Description

AutoDataDictionaries is a function to return data dictionary data in table form

Usage

```
AutoDataDictionaries(
  Type = "sqlserver",
  DBConnection,
  DDType = 1L,
  Query = NULL,
  ASIS = FALSE,
  CloseChannel = TRUE
)
```

Arguments

Type	= "sqlserver" is currently the only system supported
DBConnection	This is a RODBC connection object for sql server
DDType	Select from 1 - 6 based on this article

Query	Supply a query
ASIS	Set to TRUE to pull in values without coercing types
CloseChannel	Set to TRUE to disconnect

Author(s)

Adrian Antico

See Also

Other Database: [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

AutoDataPartition	<i>AutoDataPartition</i>
-------------------	--------------------------

Description

This function will take your ratings matrix and model and score your data in parallel.

Usage

```
AutoDataPartition(
  data,
  NumDataSets = 3L,
  Ratios = c(0.7, 0.2, 0.1),
  PartitionType = "random",
  StratifyColumnNames = NULL,
  TimeColumnName = NULL
)
```

Arguments

data	Source data to do your partitioning on
NumDataSets	The number of total data sets you want built
Ratios	A vector of values for how much data each data set should get in each split. E.g. <code>c(0.70, 0.20, 0.10)</code>
PartitionType	Set to either "random", "timeseries", or "time". With "random", your data will be partitioned randomly (with stratified sampling if column names are supplied). With "timeseries", you can partition by time with a stratify option (so long as you have an equal number of records for each strata). With "time" you will have data sets generated so that the training data contains the earliest records in time, validation data the second earliest, test data the third earliest, etc.
StratifyColumnNames	Supply column names of categorical features to use in a stratified sampling procedure for partitioning the data. Partition type must be "random" to use this option
TimeColumnName	Supply a date column name or a name of a column with an ID for sorting by time such that the smallest number is the earliest in time.

Value

Returns a list of data.tables

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run data partitioning function
dataSets <- RemixAutoML::AutoDataPartition(
  data,
  NumDataSets = 3L,
  Ratios = c(0.70,0.20,0.10),
  PartitionType = "random",
  StratifyColumnNames = NULL,
  TimeColumnName = NULL)

# Collect data
TrainData <- dataSets$TrainData
ValidationData <- dataSets$ValidationData
TestData <- dataSets$TestData
```

AutoDiffLagN

AutoDiffLagN

Description

AutoDiffLagN create differences for selected numerical columns

Usage

```
AutoDiffLagN(
  data,
  DateVariable = NULL,
  GroupVariables = NULL,
  DiffVariables = NULL,
  DiffDateVariables = NULL,
  NLag1 = 0L,
  NLag2 = 1L,
  Sort = FALSE,
  RemoveNA = TRUE
)
```

Arguments

<code>data</code>	Source data
<code>DateVariable</code>	Date column used for sorting
<code>GroupVariables</code>	Difference data by group
<code>DiffVariables</code>	Column names of numeric columns to difference
<code>DiffDateVariables</code>	Columns names for date variables to difference. Output is a numeric value representing the difference in days.
<code>NLag1</code>	If the diff calc, we have column 1 - column 2. NLag1 is in reference to column 1. If you want to take the current value minus the previous weeks value, supply a zero. If you want to create a lag2 - lag4 NLag1 gets a 2.
<code>NLag2</code>	If the diff calc, we have column 1 - column 2. NLag2 is in reference to column 2. If you want to take the current value minus the previous weeks value, supply a 1. If you want to create a lag2 - lag4 NLag1 gets a 4.
<code>Sort</code>	TRUE to sort your data inside the function
<code>RemoveNA</code>	Set to TRUE to remove rows with NA generated by the lag operation

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
```

```

N = 50000,
ID = 2L,
FactorCount = 3L,
AddDate = TRUE,
ZIP = 0L,
TimeSeries = FALSE,
ChainLadderData = FALSE,
Classification = FALSE,
MultiClass = FALSE)

# Store Cols to diff
Cols <- names(data)[which(unlist(data[, lapply(.SD, is.numeric)])))]

# Clean data before running AutoDiffLagN
data <- RemixAutoML::ModelDataPrep(data = data, Impute = FALSE, CharToFactor = FALSE, FactorToChar = TRUE)

# Run function
data <- RemixAutoML::AutoDiffLagN(
  data,
  DateVariable = "DateTime",
  GroupVariables = c("Factor_1", "Factor_2"),
  DiffVariables = Cols,
  DiffDateVariables = NULL,
  NLag1 = 0L,
  NLag2 = 1L,
  Sort = TRUE,
  RemoveNA = TRUE)

## End(Not run)

```

AutoETS

AutoETS

Description

AutoETS is a multi-armed bandit model testing framework for AR and SAR NNets. Randomized probability matching is the underlying bandit algorithm. Model evaluation is done by blending the training error and the validation error from testing the model on out of sample data. The bandit algorithm compares the performance of the current build against the previous builds which starts with the classic nnetar model from the forecast package. Depending on how many lags, seasonal lags, and fourier pairs you test the number of combinations of features to test begins to approach 10,000 different combinations of settings. The function tests out transformations, differencing, and variations of the lags, seasonal lags, and fourier pairs. The parameter space is broken up into various buckets that are increasing in sophistication. The bandit algorithm samples from those buckets and based on many rounds of testing it determines which buckets to generate samples from more frequently based on the models performance coming from that bucket. All of the models have performance data collected on them and a final rebuild is initiated when a winner is found. The rebuild process begins by retraining the model with the settings that produced the best performance. If the model fails to build, for whatever reason, the next best buildable model is rebuilt.

Usage

```
AutoETS(
```

```

data,
FilePath = NULL,
TargetVariableName,
DateColumnName,
TimeAggLevel = "week",
EvaluationMetric = "MAE",
NumHoldOutPeriods = 5L,
NumFCPeriods = 5L,
TrainWeighting = 0.5,
MaxConsecutiveFails = 12L,
MaxNumberModels = 100L,
MaxRunTimeMinutes = 10L,
NumberCores = max(1L, min(4L, parallel::detectCores() - 2L))
)

```

Arguments

<code>data</code>	Source data.table
<code>FilePath</code>	NULL to return nothing. Provide a file path to save the model and xregs if available
<code>TargetVariableName</code>	Name of your time series target variable
<code>DateColumnName</code>	Name of your date column
<code>TimeAggLevel</code>	Choose from "year", "quarter", "month", "week", "day", "hour"
<code>EvaluationMetric</code>	Choose from MAE, MSE, and MAPE
<code>NumHoldOutPeriods</code>	Number of time periods to use in the out of sample testing
<code>NumFCPeriods</code>	Number of periods to forecast
<code>TrainWeighting</code>	Model ranking is based on a weighted average of training metrics and out of sample metrics. Supply the weight of the training metrics, such as 0.50 for 50 percent.
<code>MaxConsecutiveFails</code>	When a new best model is found MaxConsecutiveFails resets to zero. Indicated the number of model attempts without a new winner before terminating the procedure.
<code>MaxNumberModels</code>	Indicate the maximum number of models to test.
<code>MaxRunTimeMinutes</code>	Indicate the maximum number of minutes to wait for a result.
<code>NumberCores</code>	Default max(1L, min(4L, parallel::detectCores()-2L))

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditNNet\(\)](#), [AutoBanditSarima\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTBATS\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(TimeSeries = TRUE, TimeSeriesTimeAgg = "days")

# Build model
Output <- RemixAutoML::AutoETS(
  data,
  FilePath = NULL,
  TargetVariableName = "Weekly_Sales",
  DateColumnName = "Date",
  TimeAggLevel = "weeks",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  TrainWeighting = 0.50,
  MaxConsecutiveFails = 12L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = max(1L, min(4L, parallel::detectCores()-2L)))

# Output
Output$ForecastPlot
Output$Forecast
Output$PerformanceGrid

## End(Not run)
```

AutoFourierFeatures	<i>AutoFourierFeatures</i>
---------------------	----------------------------

Description

AutoFourierFeatures for feature engineering

Usage

```
AutoFourierFeatures(
  data,
  FourierPairs = NULL,
  FCPeriods = NULL,
  Time_Unit = NULL,
  TargetColumn = NULL,
  DateColumn = NULL,
  GroupVariable = NULL,
  xregs = NonGroupDateNames
)
```

Arguments

data	The source data
FourierPairs	A number indicating the max number of fourier pairs that will be built

FCPeriods	Number of periods
Time_Unit	Agg level
TargetColumn	The name of your target column
DateColumn	The name of your date column
GroupVariable	The name of your group variable
xregs	Extra data to merge in

Author(s)

Adrian Antico

See Also

Other Feature Engineering Helper: [ID_BuildTrainDataSets\(\)](#), [ID_MetadataGenerator\(\)](#), [ID_TrainingDataGenera](#)
[ID_TrainingDataGenerator\(\)](#)

AutoH2OCARMA	<i>AutoH2OCARMA</i>
--------------	---------------------

Description

AutoH2OCARMA Multivariate Forecasting with calendar variables, Holiday counts, holiday lags, holiday moving averages, differencing, transformations, interaction-based categorical encoding using target variable and features to generate various time-based aggregated lags, moving averages, moving standard deviations, moving skewness, moving kurtosis, moving quantiles, parallelized interaction-based fourier pairs by grouping variables, and Trend Variables.

Usage

```
AutoH2OCARMA(  
  AlgoType = "drf",  
  ExcludeAlgos = "XGBoost",  
  data,  
  TrainOnFull = FALSE,  
  TargetColumnName = "Target",  
  PDFOutputPath = NULL,  
  SaveDataPath = NULL,  
  WeightsColumn = NULL,  
  NonNegativePred = FALSE,  
  RoundPreds = FALSE,  
  DateColumnName = "DateTime",  
  GroupVariables = NULL,  
  HierarchGroups = NULL,  
  TimeUnit = "week",  
  TimeGroups = c("weeks", "months"),  
  FC_Periods = 30,  
  PartitionType = "timeseries",  
  MaxMem = {      gc()  
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",  
      intern = TRUE))/1e+06))), "G") },
```

```

NThreads = max(1, parallel::detectCores() - 2),
Timer = TRUE,
DebugMode = FALSE,
TargetTransformation = FALSE,
Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
  "Logit"),
XREGS = NULL,
Lags = c(1:5),
MA_Periods = c(1:5),
SD_Periods = NULL,
Skew_Periods = NULL,
Kurt_Periods = NULL,
Quantile_Periods = NULL,
Quantiles_Selected = NULL,
AnomalyDetection = NULL,
Difference = TRUE,
FourierTerms = 6,
CalendarVariables = c("second", "minute", "hour", "wday", "mday", "yday", "week",
  "wom", "isoweek", "month", "quarter", "year"),
HolidayVariable = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
  "OtherEcclesticalFeasts"),
HolidayLookback = NULL,
HolidayLags = 1,
HolidayMovingAverages = 1:2,
TimeTrendVariable = FALSE,
DataTruncate = FALSE,
ZeroPadSeries = NULL,
SplitRatios = c(0.7, 0.2, 0.1),
EvalMetric = "rmse",
NumOfParDepPlots = 0L,
GridTune = FALSE,
ModelCount = 1,
NTrees = 1000,
LearnRate = 0.1,
LearnRateAnnealing = 1,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60 * 60 * 24,
StoppingRounds = 10,
MaxDepth = 20,
SampleRate = 0.632,
MTries = -1,
ColSampleRate = 1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
CategoricalEncoding = "AUTO",
HistogramType = "AUTO",
Distribution = "gaussian",
Link = "identity",

```

```

RandomDistribution = NULL,
RandomLink = NULL,
Solver = "AUTO",
Alpha = NULL,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE,
RandomColNumbers = NULL,
InteractionColNumbers = NULL
)

```

Arguments

AlgoType	Select from "dfr" for RandomForecast, "gbm" for gradient boosting, "glm" for generalized linear model, "automl" for H2O's AutoML algo, and "gam" for H2O's Generalized Additive Model.
ExcludeAlgos	For use when AlgoType = "AutoML". Selections include "DRF", "GLM", "XGBoost", "GBM", "DeepL" and "StackedEnsemble"
data	Supply your full series data set here
TrainOnFull	Set to TRUE to train on full data
TargetColumnName	List the column name of your target variables column. E.g. "Target"
PDFOutputPath	NULL or a path file to output PDFs to a specified folder
SaveDataPath	NULL Or supply a path. Data saved will be called 'ModelID'_data.csv
WeightsColumn	NULL
NonNegativePred	TRUE or FALSE
RoundPreds	Rounding predictions to an integer value. TRUE or FALSE. Defaults to FALSE
DateColumnName	List the column name of your date column. E.g. "DateTime"
GroupVariables	Defaults to NULL. Use NULL when you have a single series. Add in GroupVariables when you have a series for every level of a group or multiple groups.
HierarchGroups	Vector of hierarchy categorical columns.
TimeUnit	List the time unit your data is aggregated by. E.g. "1min", "5min", "10min", "15min", "30min", "hour", "day", "week", "month", "quarter", "year".
TimeGroups	Select time aggregations for adding various time aggregated GDL features.
FC_Periods	Set the number of periods you want to have forecasts for. E.g. 52 for weekly data to forecast a year ahead
PartitionType	Select "random" for random data partitioning "time" for partitioning by time frames
MaxMem	Set to the maximum amount of memory you want to allow for running this function. Default is "32G".
NThreads	Set to the number of threads you want to dedicate to this function.
Timer	Set to FALSE to turn off the updating print statements for progress

DebugMode	Defaults to FALSE. Set to TRUE to get a print statement of each high level comment in function
TargetTransformation	Run AutoTransformationCreate() to find best transformation for the target variable. Tests YeoJohnson, BoxCox, and Asigh (also Asin and Logit for proportion target variables).
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
XREGS	Additional data to use for model development and forecasting. Data needs to be a complete series which means both the historical and forward looking values over the specified forecast window needs to be supplied.
Lags	Select the periods for all lag variables you want to create. E.g. c(1:5,52) or list("day" = c(1:10), "weeks" = c(1:4))
MA_Periods	Select the periods for all moving average variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
SD_Periods	Select the periods for all moving standard deviation variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Skew_Periods	Select the periods for all moving skewness variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Kurt_Periods	Select the periods for all moving kurtosis variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Quantile_Periods	Select the periods for all moving quantiles variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))
Quantiles_Selected	Select from the following c("q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60")
AnomalyDetection	NULL for not using the service. Other, provide a list, e.g. AnomalyDetection = list("tstat_high" = 4, tstat_low = -4)
Difference	Puts the I in ARIMA for single series and grouped series.
FourierTerms	Set to the max number of pairs. E.g. 2 means to generate two pairs for by each group level and iterations if hierarchy is enabled.
CalendarVariables	NULL, or select from "second", "minute", "hour", "wday", "mday", "yday", "week", "isoweek", "month", "quarter", "year"
HolidayVariable	NULL, or select from "USPublicHolidays", "EasterGroup", "ChristmasGroup", "OtherEcclesticalFeasts"
HolidayLookback	Number of days in range to compute number of holidays from a given date in the data. If NULL, the number of days are computed for you.
HolidayLags	Number of lags to build off of the holiday count variable.
HolidayMovingAverages	Number of moving averages to build off of the holiday count variable.

TimeTrendVariable	Set to TRUE to have a time trend variable added to the model. Time trend is numeric variable indicating the numeric value of each record in the time series (by group). Time trend starts at 1 for the earliest point in time and increments by one for each success time point.
DataTruncate	Set to TRUE to remove records with missing values from the lags and moving average features created
ZeroPadSeries	NULL to do nothing. Otherwise, set to "maxmax", "minmax", "maxmin", "minmin". See TimeSeriesFill for explanations of each type
SplitRatios	E.g c(0.7,0.2,0.1) for train, validation, and test sets
EvalMetric	Select from "RMSE", "MAE", "MAPE", "Poisson", "Quantile", "LogLinQuantile", "Lq", "SMAPE", "R2", "MSLE", "MedianAbsoluteError"
NumOfParDepPlots	Set to zeros if you do not want any returned. Can set to a very large value and it will adjust to the max number of features if it's too high
GridTune	Set to TRUE to run a grid tune
ModelCount	Set the number of models to try in the grid tune
NTrees	Select the number of trees you want to have built to train the model
LearnRate	Default 0.10, models available include gbm
LearnRateAnnealing	Default 1, models available include gbm
GridStrategy	Default "Cartesian", models available include
MaxRuntimeSecs	Default 60*60*24, models available include
StoppingRounds	Default 10, models available include
MaxDepth	Default 20, models available include drf, gbm
SampleRate	Default 0.632, models available include drf, gbm
MTries	Default 1, models available include drf
ColSampleRate	Default 1, model available include gbm
ColSampleRatePerTree	Default 1, models available include drf, gbm
ColSampleRatePerTreeLevel	Default 1, models available include drf, gbm
MinRows	Default 1, models available include drf, gbm
NBins	Default 20, models available include drf, gbm
NBinsCats	Default 1024, models available include drf, gbm
NBinsTopLevel	Default 1024, models available include drf, gbm
CategoricalEncoding	Default "AUTO". Choices include : "AUTO", "Enum", "OneHotInternal", "OneHotExplicit", "Binary", "Eigen", "LabelEncoder", "Sort-ByResponse", "Enum-Limited"
HistogramType	Default "AUTO". Select from "AUTO", "UniformAdaptive", "Random", "QuantilesGlobal", "RoundRobin"
Distribution	Model family
Link	Link for model family

RandomDistribution	Default NULL
RandomLink	Default NULL
Solver	Model optimizer
Alpha	Default NULL
Lambda	Default NULL
LambdaSearch	Default FALSE,
NLambdas	Default -1
Standardize	Default TRUE
RemoveCollinearColumns	Default FALSE
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE
RandomColNumbers	NULL
InteractionColNumbers	NULL

Value

See examples

Author(s)

Adrian Antico

See Also

Other Automated Panel Data Forecasting: [AutoCatBoostCARMA\(\)](#), [AutoCatBoostHurdleCARMA\(\)](#), [AutoCatBoostVectorCARMA\(\)](#), [AutoXGBoostCARMA\(\)](#)

Examples

```
## Not run:

# Load data
data <- data.table::fread("https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Ensure series have no missing dates (also remove series with more than 25% missing values)
data <- RemixAutoML::TimeSeriesFill(
  data,
  DateColumnName = "Date",
  GroupVariables = c("Store", "Dept"),
  TimeUnit = "weeks",
  FillType = "maxmax",
  MaxMissingPercent = 0.25,
  SimpleImpute = TRUE)

# Set negative numbers to 0
data <- data[, Weekly_Sales := data.table::fifelse(Weekly_Sales < 0, 0, Weekly_Sales)]
```

```

# Remove IsHoliday column
data[, IsHoliday := NULL]

# Create xregs (this is the include the categorical variables instead of utilizing only the interaction of them)
xregs <- data[, .SD, .SDcols = c("Date", "Store", "Dept")]

# Change data types
data[, ":@" (Store = as.character(Store), Dept = as.character(Dept))]
xregs[, ":@" (Store = as.character(Store), Dept = as.character(Dept))]

# Build forecast
Results <- RemixAutoML::AutoH2OCARMA(

  # Data Artifacts
  AlgoType = "drf",
  ExcludeAlgos = NULL,
  data = data,
  TargetColumnName = "Weekly_Sales",
  DateColumnName = "Date",
  HierarchGroups = NULL,
  GroupVariables = c("Dept"),
  TimeUnit = "week",
  TimeGroups = c("weeks", "months"),

  # Data Wrangling Features
  SplitRatios = c(1 - 10 / 138, 10 / 138),
  PartitionType = "random",

  # Production args
  FC_Periods = 4L,
  TrainOnFull = FALSE,
  MaxMem = {gc();paste0(as.character(floor(max(32, as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo))))))},
  NThreads = parallel::detectCores(),
  PDFOutputPath = NULL,
  SaveDataPath = NULL,
  Timer = TRUE,
  DebugMode = TRUE,

  # Target Transformations
  TargetTransformation = FALSE,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
    "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),
  Difference = FALSE,
  NonNegativePred = FALSE,
  RoundPreds = FALSE,

  # Calendar features
  CalendarVariables = c("week", "wom", "month", "quarter", "year"),
  HolidayVariable = c("USPublicHolidays", "EasterGroup",
    "ChristmasGroup", "OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  HolidayLags = 1:7,
  HolidayMovingAverages = 2:7,
  TimeTrendVariable = TRUE,

  # Time series features
  Lags = list("weeks" = c(1:4), "months" = c(1:3)),

```

```

MA_Periods = list("weeks" = c(2:8), "months" = c(6:12)),
SD_Periods = NULL,
Skew_Periods = NULL,
Kurt_Periods = NULL,
Quantile_Periods = NULL,
Quantiles_Selected = NULL,

# Bonus Features
XREGS = NULL,
FourierTerms = 2L,
AnomalyDetection = NULL,
ZeroPadSeries = NULL,
DataTruncate = FALSE,

# ML evaluation args
EvalMetric = "RMSE",
NumOfParDepPlots = 0L,

# ML grid tuning args
GridTune = FALSE,
GridStrategy = "Cartesian",
ModelCount = 5,
MaxRuntimeSecs = 60*60*24,
StoppingRounds = 10,

# ML Args
NTrees = 1000L,
MaxDepth = 20,
SampleRate = 0.632,
MTries = -1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO",
RandomColNumbers = NULL,
InteractionColNumbers = NULL,
WeightsColumn = NULL,

# ML args
Distribution = "gaussian",
Link = "identity",
RandomDistribution = NULL,
RandomLink = NULL,
Solver = "AUTO",
Alpha = NULL,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE)

```

```

UpdateMetrics <-
  Results$ModelInformation$EvaluationMetrics[
    Metric == "MSE", MetricValue := sqrt(MetricValue)]
print(UpdateMetrics)

# Get final number of trees actually used
Results$Model@model$model_summary$number_of_internal_trees

# Inspect performance
Results$ModelInformation$EvaluationMetricsByGroup[order(-R2_Metric)]
Results$ModelInformation$EvaluationMetricsByGroup[order(MAE_Metric)]
Results$ModelInformation$EvaluationMetricsByGroup[order(MSE_Metric)]
Results$ModelInformation$EvaluationMetricsByGroup[order(MAPE_Metric)]

## End(Not run)

```

AutoH2oDRFClassifier *AutoH2oDRFClassifier*

Description

AutoH2oDRFClassifier is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation metrics, variable importance, partial dependence calibration plots, and column names used in model fitting.

Usage

```

AutoH2oDRFClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  MaxMem = { gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1L, parallel::detectCores() - 2L),
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  NumOfParDepPlots = 3L,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = FALSE,

```

```

H2OStartUp = TRUE,
GridTune = FALSE,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60 * 60 * 24,
StoppingRounds = 10,
MaxModelsInGrid = 2,
eval_metric = "auc",
CostMatrixWeights = c(1, 0, 0, 1),
Trees = 50L,
MaxDepth = 20L,
SampleRate = 0.632,
MTries = -1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO"
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types). Note that the target column needs to be a 0 1 numeric variable.
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>WeightsColumn</code>	Column name of a weights column
<code>MaxMem</code>	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
<code>NThreads</code>	Set the number of threads you want to dedicate to the model building
<code>model_path</code>	A character string of your path file to where you want your output saved
<code>metadata_path</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to <code>model_path</code> .
<code>ModelID</code>	A character string to name your model and output
<code>NumOfParDepPlots</code>	Tell the function the number of partial dependence calibration plots you want to create.

ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save modeling information to PDF. If model_path or meta-data_path aren't defined then output will be saved to the working directory
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O after running the function
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	Default "Cartesian"
MaxRuntimeSecs	Default 86400
StoppingRounds	Default 10
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
eval_metric	This is the metric used to identify best grid tuned model. Choose from "AUC" or "logloss"
CostMatrixWeights	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1),
Trees	The maximum number of trees you want in your models
MaxDepth	Default 20
SampleRate	Default 0.632
MTries	Default -1 means it will default to number of features divided by 3
ColSampleRatePerTree	Default 1
ColSampleRatePerTreeLevel	Default 1
MinRows	Default 1
NBinsCats	Default 1024
NBinsTopLevel	Default 1024
HistogramType	Default "AUTO"
CategoricalEncoding	Default "AUTO"

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoCatBoostClassifier\(\)](#), [AutoH2oGAMClassifier\(\)](#), [AutoH2oGBMClassifier\(\)](#), [AutoH2oGLMClassifier\(\)](#), [AutoH2oMLClassifier\(\)](#), [AutoXGBoostClassifier\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

TestModel <- RemixAutoML::AutoH2oDRFClassifier(

  # Compute management args
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1L, parallel::detectCores() - 2L),
  IfSaveModel = "mojo",
  H2OShutdown = FALSE,
  H2OStartUp = TRUE,

  # Model evaluation args
  eval_metric = "auc",
  NumOfParDepPlots = 3L,
  CostMatrixWeights = c(1,0,0,1),

  # Metadata args
  model_path = normalizePath("./"),
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,

  # Data args
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
  WeightsColumn = NULL,

  # Grid Tuning Args
  GridStrategy = "Cartesian",
  GridTune = FALSE,
  MaxModelsInGrid = 10,
  MaxRuntimeSecs = 60*60*24,
  StoppingRounds = 10,

  # Model args
```



```

Trees = 50L,
MaxDepth = 20,
SampleRate = 0.632,
MTries = -1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO")

## End(Not run)

```

AutoH2oDRFHurdleModel *AutoH2oDRFHurdleModel*

Description

AutoH2oDRFHurdleModel for hurdle modeling

Usage

```

AutoH2oDRFHurdleModel(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 0L,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  TransformNumericColumns = NULL,
  SplitRatios = c(0.7, 0.2, 0.1),
  ModelID = "ModelTest",
  Paths = NULL,
  MetaDataPaths = NULL,
  SaveModelObjects = TRUE,
  IfSaveModel = "mojo",
  MaxMem = { gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1L, parallel::detectCores() - 2L),
  Trees = 1000L,
  GridTune = TRUE,
  MaxModelsInGrid = 1L,
  NumOfParDepPlots = 10L,
  PassInGrid = NULL
)

```

Arguments

<code>data</code>	Source training data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	Source validation data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>TestData</code>	Source test data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>Buckets</code>	A numeric vector of the buckets used for subsetting the data. NOTE: the final Bucket value will first create a subset of data that is less than the value and a second one thereafter for data greater than the bucket value.
<code>TargetColumnName</code>	Supply the column name or number for the target variable
<code>FeatureColNames</code>	Supply the column names or number of the features (not included the Primary-DateColumn)
<code>TransformNumericColumns</code>	Transform numeric column inside the <code>AutoCatBoostRegression()</code> function
<code>SplitRatios</code>	Supply vector of partition ratios. For example, <code>c(0.70,0.20,0,10)</code> .
<code>ModelID</code>	Define a character name for your models
<code>Paths</code>	The path to your folder where you want your model information saved
<code>MetaDataPaths</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to Paths.
<code>SaveModelObjects</code>	Set to TRUE to save the model objects to file in the folders listed in Paths
<code>IfSaveModel</code>	Save as "mojo" or "standard"
<code>MaxMem</code>	Set the maximum memory your system can provide
<code>NThreads</code>	Set the number of threads you want to dedicate to the model building
<code>Trees</code>	Default 1000
<code>GridTune</code>	Set to TRUE if you want to grid tune the models
<code>MaxModelsInGrid</code>	Set to a numeric value for the number of models to try in grid tune
<code>NumOfParDepPlots</code>	Set to pull back N number of partial dependence calibration plots.
<code>PassInGrid</code>	Pass in a grid for changing up the parameter settings for catboost

Value

Returns `AutoXGBoostRegression()` model objects: `VariableImportance.csv`, `Model`, `ValidationData.csv`, `EvaluationPlot.png`, `EvaluationBoxPlot.png`, `EvaluationMetrics.csv`, `ParDepPlots.R` a named list of features with partial dependence calibration plots, `ParDepBoxPlots.R`, `GridCollect`, and the grid used

Author(s)

Adrian Antico

See Also

Other Supervised Learning - Compound: [AutoCatBoostHurdleModel\(\)](#), [AutoCatBoostSizeFreqDist\(\)](#), [AutoH2oGBMHurdleModel\(\)](#), [AutoH2oGBMSizeFreqDist\(\)](#), [AutoXGBoostHurdleModel\(\)](#)

Examples

```
## Not run:
Output <- AutoH2oDRFHurdleModel(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 1L,
  TargetColumnName = "Target_Variable",
  FeatureColNames = 4:ncol(data),
  TransformNumericColumns = NULL,
  SplitRatios = c(0.7, 0.2, 0.1),
  NThreads = max(1L, parallel::detectCores()-2L),
  ModelID = "ModelID",
  Paths = NULL,
  MetaDataPaths = NULL,
  SaveModelObjects = TRUE,
  IfSaveModel = "mojo",
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", intern=TRUE)))
  NThreads = max(1L, parallel::detectCores()-2L),
  Trees = 1000L,
  GridTune = FALSE,
  MaxModelsInGrid = 1L,
  NumOfParDepPlots = 10L,
  PassInGrid = NULL)

## End(Not run)
```

AutoH2oDRFMultiClass *AutoH2oDRFMultiClass*

Description

AutoH2oDRFMultiClass is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, confusion matrix, and variable importance.

Usage

```
AutoH2oDRFMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
```

```

FeatureColNames = NULL,
WeightsColumn = NULL,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
IfSaveModel = "mojo",
MaxMem = {      gc()
  paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
    intern = TRUE))/1e+06)), "G") },
NThreads = max(1, parallel::detectCores() - 2),
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
H2OShutdown = FALSE,
H2OStartUp = TRUE,
eval_metric = "logloss",
GridTune = FALSE,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60 * 60 * 24,
StoppingRounds = 10,
MaxModelsInGrid = 2,
Trees = 50,
MaxDepth = 20L,
SampleRate = 0.632,
MTries = -1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO"
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>WeightsColumn</code>	Column name of a weights column
<code>ReturnModelObjects</code>	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)

SaveModelObjects	Set to TRUE to return all modeling objects to your environment
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
H2OShutdown	Set to TRUE to have H2O shutdown after running this function
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function
eval_metric	This is the metric used to identify best grid tuned model. Choose from "logloss", "r2", "RMSE", "MSE"
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	Default "Cartesian"
MaxRuntimeSecs	Default 86400
StoppingRounds	Default 10
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
Trees	The maximum number of trees you want in your models
MaxDepth	Default 20
SampleRate	Default 0.632
MTries	Default -1 means it will default to number of features divided by 3
ColSampleRatePerTree	Default 1
ColSampleRatePerTreeLevel	Default 1
MinRows	Default 1
NBins	Default 20
NBinsCats	Default 1024
NBinsTopLevel	Default 1024
HistogramType	Default "AUTO"
CategoricalEncoding	Default "AUTO"

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Metrics.csv, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoCatBoostMultiClass\(\)](#), [AutoH2oGAMMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oGLMMultiClass\(\)](#), [AutoH2oMLMultiClass\(\)](#), [AutoXGBoostMultiClass\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = TRUE)

# Run function
TestModel <- RemixAutoML::AutoH2oDRFMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
  WeightsColumn = NULL,
  eval_metric = "logloss",
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", inte
  NThreads = max(1, parallel::detectCores()-2)},
  model_path = normalizePath("./"),
  metadata_path = file.path(normalizePath("./")),
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = FALSE,
  H2OStartUp = TRUE,

  # Grid Tuning Args
  GridStrategy = "Cartesian",
  GridTune = FALSE,
  MaxModelsInGrid = 10,
  MaxRuntimeSecs = 60*60*24,
  StoppingRounds = 10,

  # ML args
  Trees = 50,
  MaxDepth = 20,
  SampleRate = 0.632,
  MTries = -1,
  ColSampleRatePerTree = 1,
  ColSampleRatePerTreeLevel = 1,
  MinRows = 1,
  NBins = 20,
  NBinsCats = 1024,
```

```

NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO")

## End(Not run)

```

AutoH2oDRFRegression *AutoH2oDRFRegression*

Description

AutoH2oDRFRegression is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```

AutoH2oDRFRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  MaxMem = { gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  IfSaveModel = "mojo",
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  TransformNumericColumns = NULL,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  NumOfParDepPlots = 3,
  eval_metric = "RMSE",
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  MaxRuntimeSecs = 60 * 60 * 24,
  StoppingRounds = 10,

```

```

MaxModelsInGrid = 2,
Trees = 50,
MaxDepth = 20,
SampleRate = 0.632,
MTries = -1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO"
)

```

Arguments

data	This is your data set for training and testing your model
TrainOnFull	Set to TRUE to train on full data
ValidationData	This is your holdout data set used in modeling either refine your hyperparameters.
TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types).
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
WeightsColumn	Column name of a weights column
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save insights to PDF
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output

TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
eval_metric	This is the metric used to identify best grid tuned model. Choose from "MSE", "RMSE", "MAE", "RMSLE"
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	Default "Cartesian"
MaxRuntimeSecs	Default 86400
StoppingRounds	Default 10
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
Trees	The maximum number of trees you want in your models
MaxDepth	Default 20
SampleRate	Default 0.632
MTries	Default -1 means it will default to number of features divided by 3
ColSampleRatePerTree	Default 1
ColSampleRatePerTreeLevel	Default 1
MinRows	Default 1
NBins	Default 20
NBinsCats	Default 1024
NBinsTopLevel	Default 1024
HistogramType	Default "AUTO". Select from "AUTO", "UniformAdaptive", "Random", "QuantilesGlobal", "RoundRobin"
CategoricalEncoding	Default "AUTO"

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, GridList, and Transformation metadata

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoNLS\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoH2oDRFRegression(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1L, parallel::detectCores() - 2L),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

  # Model evaluation:
  eval_metric = "RMSE",
  NumOfParDepPlots = 3,

  # Metadata arguments:
  model_path = normalizePath("./"),
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,

  # Data Args
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  WeightsColumn = NULL,
  TransformNumericColumns = NULL,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
    "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

  # Grid Tuning Args
  GridStrategy = "Cartesian",
  GridTune = FALSE,
  MaxModelsInGrid = 10,
```

```

MaxRuntimeSecs = 60*60*24,
StoppingRounds = 10,

# ML Args
Trees = 50,
MaxDepth = 20,
SampleRate = 0.632,
MTries = -1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO")

## End(Not run)

```

AutoH2oGAMClassifier *AutoH2oGAMClassifier*

Description

AutoH2oGAMClassifier is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation metrics, variable importance, partial dependence calibration plots, and column names used in model fitting.

Usage

```

AutoH2oGAMClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  GamColNames = NULL,
  Distribution = "binomial",
  Link = "logit",
  eval_metric = "auc",
  CostMatrixWeights = c(1, 0, 0, 1),
  MaxMem = { gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06))), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  model_path = NULL,

```

```

metadata_path = NULL,
ModelID = "FirstModel",
NumOfParDepPlots = 3,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,
IfSaveModel = "mojo",
H2OShutdown = FALSE,
H2OStartUp = TRUE,
GridTune = FALSE,
GridStrategy = "Cartesian",
StoppingRounds = 10,
MaxRunTimeSecs = 3600 * 24 * 7,
MaxModelsInGrid = 2,
num_knots = NULL,
keep_gam_cols = TRUE,
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types). Note that the target column needs to be a 0 1 numeric variable.
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>WeightsColumn</code>	Weighted classification
<code>GamColNames</code>	GAM column names. Up to 9 features
<code>Distribution</code>	"binomial", "quasibinomial"
<code>Link</code>	identity, logit, log, inverse, tweedie
<code>eval_metric</code>	This is the metric used to identify best grid tuned model. Choose from "AUC" or "logloss"

CostMatrixWeights	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1),
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create.
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save modeling information to PDF. If model_path or meta-data_path aren't defined then output will be saved to the working directory
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O after running the function
H2OStartUp	Set to TRUE to start up H2O inside function
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	"RandomDiscrete" or "Cartesian"
StoppingRounds	Iterations in grid tuning
MaxRunTimeSecs	Max run time in seconds
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
num_knots	Numeric values for gam
keep_gam_cols	Logical
Solver	Default "AUTO". Options include "IRLSM", "L_BFGS", "COORDINATE_DESCENT_NAIVE", "COORDINATE_DESCENT", "GRADIENT_DESCENT_LH", "GRADIENT_DESCENT_SQERR"
Alpha	Default 0.5 Otherwise supply a value between 0 and 1. 1 is equivalent to Lasso regression. 0 is equivalent to Ridge regression. Inbetween for a blend of the two.
Lambda	Default NULL. Regularization strength.
LambdaSearch	Default FALSE.
NLambdas	Default -1
Standardize	Default TRUE. Standardize numerical columns
RemoveCollinearColumns	Default FALSE. Removes some of the linearly dependent columns
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoCatBoostClassifier\(\)](#), [AutoH2oDRFClassifier\(\)](#), [AutoH2oGBMClassifier\(\)](#), [AutoH2oGLMClassifier\(\)](#), [AutoH2oMLClassifier\(\)](#), [AutoXGBoostClassifier\(\)](#)

Examples

```
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

# Define GAM Columns to use - up to 9 are allowed
GamCols <- names(which(unlist(lapply(data, is.numeric))))
GamCols <- GamCols[!GamCols %in% c("Adrian", "IDcol_1", "IDcol_2")]
GamCols <- GamCols[1L:(min(9L, length(GamCols)))]

# Run function
TestModel <- RemixAutoML::AutoH2oGAMClassifier(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", inter
  NThreads = max(1, parallel::detectCores()-2)},
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

  # Model evaluation args
  CostMatrixWeights = c(1,0,0,1),
  eval_metric = "auc",
  NumOfParDepPlots = 3,

  # Metadata arguments:
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,

  # Data args
```

```

data = data,
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
WeightsColumn = NULL,
GamColNames = GamCols,

# ML args
num_knots = NULL,
keep_gam_cols = TRUE,
GridTune = FALSE,
GridStrategy = "Cartesian",
StoppingRounds = 10,
MaxRunTimeSecs = 3600 * 24 * 7,
MaxModelsInGrid = 10,
Distribution = "binomial",
Link = "logit",
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE)

```

AutoH2oGAMMultiClass *AutoH2oGAMMultiClass*

Description

AutoH2oGAMMultiClass is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, confusion matrix, and variable importance.

Usage

```

AutoH2oGAMMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  GamColNames = NULL,

```

```

eval_metric = "logloss",
MaxMem = {      gc()
  paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
    intern = TRUE))/1e+06)), "G") },
NThreads = max(1, parallel::detectCores() - 2),
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
IfSaveModel = "mojo",
H2OShutdown = FALSE,
H2OStartUp = TRUE,
GridTune = FALSE,
GridStrategy = "Cartesian",
StoppingRounds = 10,
MaxRunTimeSecs = 3600 * 24 * 7,
MaxModelsInGrid = 2,
Distribution = "multinomial",
Link = "Family_Default",
num_knots = NULL,
keep_gam_cols = TRUE,
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>WeightsColumn</code>	Weighted classification
<code>GamColNames</code>	GAM column names. Up to 9 features

eval_metric	This is the metric used to identify best grid tuned model. Choose from "logloss", "r2", "RMSE", "MSE"
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to have H2O shutdown after running this function
H2OStartUp	Set to TRUE to start up H2O inside function
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	"RandomDiscrete" or "Cartesian"
StoppingRounds	Iterations in grid tuning
MaxRunTimeSecs	Max run time in seconds
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
num_knots	Numeric values for gam
keep_gam_cols	Logical
Solver	Default "AUTO". Options include "IRLSM", "L_BFGS", "COORDINATE_DESCENT_NAIVE", "COORDINATE_DESCENT", "GRADIENT_DESCENT_LH", "GRADIENT_DESCENT_SQERR"
Alpha	Default 0.5 Otherwise supply a value between 0 and 1. 1 is equivalent to Lasso regression. 0 is equivalent to Ridge regression. Inbetween for a blend of the two.
Lambda	Default NULL. Regularization strength.
LambdaSearch	Default FALSE.
NLambdas	Default -1
Standardize	Default TRUE. Standardize numerical columns
RemoveCollinearColumns	Default FALSE. Removes some of the linearly dependent columns
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Metrics.csv, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoCatBoostMultiClass\(\)](#), [AutoH2oDRFMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oGLMMultiClass\(\)](#), [AutoH2oMLMultiClass\(\)](#), [AutoXGBoostMultiClass\(\)](#)

Examples

```
# Create some dummy correlated data with numeric and categorical features
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = TRUE)

# Define GAM Columns to use - up to 9 are allowed
GamCols <- names(which(unlist(lapply(data, is.numeric))))
GamCols <- GamCols[!GamCols %in% c("Adrian", "IDcol_1", "IDcol_2")]
GamCols <- GamCols[1L:(min(9L, length(GamCols)))]

# Run function
TestModel <- RemixAutoML::AutoH2oGAMMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
  WeightsColumn = NULL,
  GamColNames = GamCols,
  eval_metric = "logloss",
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", inte
  NThreads = max(1, parallel::detectCores()-2)},
  model_path = normalizePath("./"),
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = FALSE,
  H2OStartUp = TRUE,

  # ML args
  num_knots = NULL,
  keep_gam_cols = TRUE,
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  StoppingRounds = 10,
  MaxRunTimeSecs = 3600 * 24 * 7,
  MaxModelsInGrid = 10,
```

```

Distribution = "multinomial",
Link = "Family_Default",
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE)

```

AutoH2oGAMRegression *AutoH2oGAMRegression*

Description

AutoH2oGAMRegression is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```

AutoH2oGAMRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  InteractionColNumbers = NULL,
  WeightsColumn = NULL,
  GamColNames = NULL,
  Distribution = "gaussian",
  Link = "identity",
  TweedieLinkPower = NULL,
  TweedieVariancePower = NULL,
  TransformNumericColumns = NULL,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  eval_metric = "RMSE",
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",

```

```

    NumOfParDepPlots = 3,
    ReturnModelObjects = TRUE,
    SaveModelObjects = FALSE,
    SaveInfoToPDF = FALSE,
    IfSaveModel = "mojo",
    H2oShutdown = TRUE,
    H2oStartUp = TRUE,
    GridTune = FALSE,
    GridStrategy = "Cartesian",
    StoppingRounds = 10,
    MaxRunTimeSecs = 3600 * 24 * 7,
    MaxModelsInGrid = 2,
    num_knots = NULL,
    keep_gam_cols = TRUE,
    Solver = "AUTO",
    Alpha = 0.5,
    Lambda = NULL,
    LambdaSearch = FALSE,
    NLambdas = -1,
    Standardize = TRUE,
    RemoveCollinearColumns = FALSE,
    InterceptInclude = TRUE,
    NonNegativeCoefficients = FALSE
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>InteractionColNumbers</code>	Column numbers of the features you want to be pairwise interacted
<code>WeightsColumn</code>	Column name of a weights column
<code>GamColNames</code>	GAM column names. Up to 9 features
<code>Distribution</code>	: "AUTO", "gaussian", "binomial", "quasi-binomial", "ordinal", "multinomial", "poisson", "gamma", "tweedie", "negative-binomial", "fractionalbinomial"
<code>Link</code>	"family_default", "identity", "logit", "log", "inverse", "tweedie", "ologit"
<code>TweedieLinkPower</code>	See h2o docs for background

TweedieVariancePower	See h2o docs for background
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
eval_metric	This is the metric used to identify best grid tuned model. Choose from "MSE", "RMSE", "MAE", "RMSLE"
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save insights to PDF
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartup	Defaults to TRUE which means H2O will be started inside the function
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	"RandomDiscrete" or "Cartesian"
StoppingRounds	Iterations in grid tuning
MaxRunTimeSecs	Max run time in seconds
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
num_knots	Numeric values for gam
keep_gam_cols	Logical
Solver	Default "AUTO". Options include "IRLSM", "L_BFGS", "COORDINATE_DESCENT_NAIVE", "COORDINATE_DESCENT", "GRADIENT_DESCENT_LH", "GRADIENT_DESCENT_SQERR"
Alpha	Default 0.5 Otherwise supply a value between 0 and 1. 1 is equivalent to Lasso regression. 0 is equivalent to Ridge regression. Inbetween for a blend of the two.
Lambda	Default NULL. Regularization strength.

LambdaSearch	Default FALSE.
NLambdas	Default -1
Standardize	Default TRUE. Standardize numerical columns
RemoveCollinearColumns	Default FALSE. Removes some of the linearly dependent columns
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, GridList, and Transformation metadata

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oDRFRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoNLS\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Define GAM Columns to use - up to 9 are allowed
GamCols <- names(which(unlist(lapply(data, is.numeric))))
GamCols <- GamCols[!GamCols %in% c("Adrian", "IDcol_1", "IDcol_2")]
GamCols <- GamCols[1L:(min(9L, length(GamCols)))]

# Run function
TestModel <- RemixAutoML::AutoH2oGAMRegression(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", inter
  NThreads = max(1, parallel::detectCores()-2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

  # Model evaluation:
```

```

eval_metric = "RMSE",
NumOfParDepPlots = 3,

# Metadata arguments:
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,

# Data arguments:
data = data,
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in%
                                c("IDcol_1", "IDcol_2", "Adrian")],
InteractionColNumbers = NULL,
WeightsColumn = NULL,
GamColNames = GamCols,
TransformNumericColumns = NULL,
Methods = c("BoxCox", "Asinh", "Asin", "Log",
            "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

# Model args
num_knots = NULL,
keep_gam_cols = TRUE,
GridTune = FALSE,
GridStrategy = "Cartesian",
StoppingRounds = 10,
MaxRunTimeSecs = 3600 * 24 * 7,
MaxModelsInGrid = 10,
Distribution = "gaussian",
Link = "Family_Default",
TweedieLinkPower = NULL,
TweedieVariancePower = NULL,
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE)

```

AutoH2oGBMClassifier *AutoH2oGBMClassifier*

Description

AutoH2oGBMClassifier is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to

create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation metrics, variable importance, partial dependence calibration plots, and column names used in model fitting.

Usage

```
AutoH2oGBMClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1L, parallel::detectCores() - 2L),
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  NumOfParDepPlots = 3L,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = FALSE,
  H2OStartUp = TRUE,
  GridStrategy = "Cartesian",
  MaxRuntimeSecs = 60 * 60 * 24,
  StoppingRounds = 10,
  MaxModelsInGrid = 2,
  eval_metric = "auc",
  CostMatrixWeights = c(1, 0, 0, 1),
  Trees = 50L,
  GridTune = FALSE,
  LearnRate = 0.1,
  LearnRateAnnealing = 1,
  Distribution = "bernoulli",
  MaxDepth = 20,
  SampleRate = 0.632,
  ColSampleRate = 1,
  ColSampleRatePerTree = 1,
  ColSampleRatePerTreeLevel = 1,
  MinRows = 1,
  NBins = 20,
  NBinsCats = 1024,
  NBinsTopLevel = 1024,
  HistogramType = "AUTO",
  CategoricalEncoding = "AUTO"
)
```


Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>WeightsColumn</code>	Column name of a weights column
<code>MaxMem</code>	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
<code>NThreads</code>	Set to the maximum amount of threads you want to use for this function
<code>model_path</code>	A character string of your path file to where you want your output saved
<code>metadata_path</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to <code>model_path</code> .
<code>ModelID</code>	A character string to name your model and output
<code>NumOfParDepPlots</code>	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
<code>ReturnModelObjects</code>	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
<code>SaveModelObjects</code>	Set to TRUE to return all modeling objects to your environment
<code>SaveInfoToPDF</code>	Set to TRUE to save modeling information to PDF. If <code>model_path</code> or <code>metadata_path</code> aren't defined then output will be saved to the working directory
<code>IfSaveModel</code>	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
<code>H2OShutdown</code>	Set to TRUE to shutdown H2O inside the function
<code>H2OStartup</code>	Defaults to TRUE which means H2O will be started inside the function
<code>GridStrategy</code>	Default "Cartesian"
<code>MaxRuntimeSecs</code>	Default 60*60*24
<code>StoppingRounds</code>	Number of runs
<code>MaxModelsInGrid</code>	Number of models to test from grid options (1080 total possible options)
<code>eval_metric</code>	This is the metric used to identify best grid tuned model. Choose from "auc", "logloss", "aucpr", "lift_top_group", "misclassification", "mean_per_class_error"
<code>CostMatrixWeights</code>	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1),

Trees	The maximum number of trees you want in your models
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
LearnRate	Default 0.10
LearnRateAnnealing	Default 1
Distribution	Choose from "AUTO", "bernoulli", and "quasibinomial"
MaxDepth	Default 20
SampleRate	Default 0.632
ColSampleRate	Default 1
ColSampleRatePerTree	Default 1
ColSampleRatePerTreeLevel	Default 1
MinRows	Default 1
NBins	Default 20
NBinsCats	Default 1024
NBinsTopLevel	Default 1024
HistogramType	Default "AUTO"
CategoricalEncoding	Default "AUTO"

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoCatBoostClassifier\(\)](#), [AutoH2oDRFClassifier\(\)](#), [AutoH2oGAMClassifier\(\)](#), [AutoH2oGLMClassifier\(\)](#), [AutoH2oMLClassifier\(\)](#), [AutoXGBoostClassifier\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

TestModel <- RemixAutoML::AutoH2oGBMClassifier(
```

```

# Compute management
MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
NThreads = max(1, parallel::detectCores()-2),
H2OShutdown = TRUE,
H2OStartUp = TRUE,
IfSaveModel = "mojo",

# Model evaluation
CostMatrixWeights = c(1,0,0,1),
eval_metric = "auc",
NumOfParDepPlots = 3,

# Metadata arguments:
model_path = normalizePath("./"),
metadata_path = file.path(normalizePath("./")),
ModelID = "FirstModel",
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,

# Data arguments
data = data,
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2","Adrian")],
WeightsColumn = NULL,

# ML grid tuning args
GridTune = FALSE,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60*60*24,
StoppingRounds = 10,
MaxModelsInGrid = 2,

# Model args
Trees = 50,
LearnRate = 0.10,
LearnRateAnnealing = 1,
Distribution = "bernoulli",
MaxDepth = 20,
SampleRate = 0.632,
ColSampleRate = 1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO")

## End(Not run)

```

AutoH2oGBMFreqSizeScoring

AutoH2oGBMFreqSizeScoring is for scoring the models build with AutoH2oGBMSizeFreqDist()

Description

AutoH2oGBMFreqSizeScoring is for scoring the models build with AutoH2oGBMSizeFreqDist(). It will return the predicted values for every quantile model for both distributions for 1 to the max forecast periods you provided to build the scoring data.

Usage

```
AutoH2oGBMFreqSizeScoring(
  ScoringData,
  TargetColumnNames = NULL,
  CountQuantiles = seq(0.1, 0.9, 0.1),
  SizeQuantiles = seq(0.1, 0.9, 0.1),
  ModelPath = NULL,
  ModelIDs = c("CountModel", "SizeModel"),
  JavaOptions = "-Xmx1g -XX:ReservedCodeCacheSize=256m",
  KeepFeatures = TRUE
)
```

Arguments

ScoringData	The scoring data returned from IntermittentDemandScoringDataGenerator()
TargetColumnNames	A character or numeric vector of the target names. E.g. c("Counts", "TARGET_qty")
CountQuantiles	A numerical vector of the quantiles used in model building
SizeQuantiles	A numerical vector of the quantiles used in model building
ModelPath	The path file to where you models were saved
ModelIDs	The ID's used in model building
JavaOptions	For mojo scoring '-Xmx1g -XX:ReservedCodeCacheSize=256m',
KeepFeatures	Set to TRUE to return the features with the predicted values

Value

Returns a list of CountData scores, SizeData scores, along with count and size prediction column names

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditNNNet\(\)](#), [AutoBanditSarima\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoETS\(\)](#), [AutoTBATS\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
FinalData <- AutoH2oGBMFreqSizeScoring(
  ScoringData,
  TargetColumnNames = c("Counts","TARGET_qty"),
  CountQuantiles = seq(0.10,0.90,0.10),
  SizeQuantiles = seq(0.10,0.90,0.10),
  ModelPath = getwd(),
  ModelIDs = c("CountModel","SizeModel"),
  JavaOptions = '-Xmx1g -XX:ReservedCodeCacheSize=256m',
  KeepFeatures = TRUE)

## End(Not run)
```

AutoH2oGBMHurdleModel *AutoH2oGBMHurdleModel*

Description

AutoH2oGBMHurdleModel for hurdle modeling

Usage

```
AutoH2oGBMHurdleModel(
  data,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 0L,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  TransformNumericColumns = NULL,
  Distribution = "gaussian",
  SplitRatios = c(0.7, 0.2, 0.1),
  ModelID = "ModelTest",
  Paths = NULL,
  MetaDataPaths = NULL,
  SaveModelObjects = TRUE,
  IfSaveModel = "mojo",
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1L, parallel::detectCores() - 2L),
  Trees = 1000L,
  GridTune = TRUE,
  MaxModelsInGrid = 1L,
  NumOfParDepPlots = 10L,
  PassInGrid = NULL
)
```

Arguments

<code>data</code>	Source training data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>ValidationData</code>	Source validation data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>TestData</code>	Source test data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>Buckets</code>	A numeric vector of the buckets used for subsetting the data. NOTE: the final Bucket value will first create a subset of data that is less than the value and a second one thereafter for data greater than the bucket value.
<code>TargetColumnName</code>	Supply the column name or number for the target variable
<code>FeatureColNames</code>	Supply the column names or number of the features (not included the Primary-DateColumn)
<code>TransformNumericColumns</code>	Transform numeric column inside the <code>AutoCatBoostRegression()</code> function
<code>Distribution</code>	Set to the distribution of choice based on H2O regression documents.
<code>SplitRatios</code>	Supply vector of partition ratios. For example, <code>c(0.70,0.20,0,10)</code> .
<code>ModelID</code>	Define a character name for your models
<code>Paths</code>	The path to your folder where you want your model information saved
<code>MetaDataPaths</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to Paths.
<code>SaveModelObjects</code>	Set to TRUE to save the model objects to file in the folders listed in Paths
<code>IfSaveModel</code>	Save as "mojo" or "standard"
<code>MaxMem</code>	Set the maximum memory your system can provide
<code>NThreads</code>	Set the number of threads you want to dedicate to the model building
<code>Trees</code>	Default 1000
<code>GridTune</code>	Set to TRUE if you want to grid tune the models
<code>MaxModelsInGrid</code>	Set to a numeric value for the number of models to try in grid tune
<code>NumOfParDepPlots</code>	Set to pull back N number of partial dependence calibration plots.
<code>PassInGrid</code>	Pass in a grid for changing up the parameter settings for catboost

Value

Returns `AutoXGBoostRegression()` model objects: `VariableImportance.csv`, `Model`, `ValidationData.csv`, `EvaluationPlot.png`, `EvaluationBoxPlot.png`, `EvaluationMetrics.csv`, `ParDepPlots.R` a named list of features with partial dependence calibration plots, `ParDepBoxPlots.R`, `GridCollect`, and the grid used

Author(s)

Adrian Antico

See Also

Other Supervised Learning - Compound: [AutoCatBoostHurdleModel\(\)](#), [AutoCatBoostSizeFreqDist\(\)](#), [AutoH2oDRFHurdleModel\(\)](#), [AutoH2oGBMSizeFreqDist\(\)](#), [AutoXGBoostHurdleModel\(\)](#)

Examples

```
Output <- RemixAutoML::AutoH2oGBMHurdleModel(
  data,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 1L,
  TargetColumnName = "Target_Variable",
  FeatureColNames = 4L:ncol(data),
  TransformNumericColumns = NULL,
  Distribution = "gaussian",
  SplitRatios = c(0.7, 0.2, 0.1),
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", intern=TRUE)))
  NThreads = max(1L, parallel::detectCores()-2L),
  ModelID = "ModelID",
  Paths = normalizePath("./"),
  MetaDataPaths = NULL,
  SaveModelObjects = TRUE,
  IfSaveModel = "mojo",
  Trees = 1000L,
  GridTune = FALSE,
  MaxModelsInGrid = 1L,
  NumOfParDepPlots = 10L,
  PassInGrid = NULL)
```

AutoH2oGBMMultiClass *AutoH2oGBMMultiClass*

Description

AutoH2oGBMMultiClass is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, confusion matrix, and variable importance.

Usage

```
AutoH2oGBMMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  MaxMem = {       gc()
```

```

paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
intern = TRUE))/1e+06)), "G") },
NThreads = max(1L, parallel::detectCores() - 2L),
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
NumOfParDepPlots = 3L,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
IfSaveModel = "mojo",
H2OShutdown = TRUE,
H2OStartUp = TRUE,
GridTune = FALSE,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60 * 60 * 24,
StoppingRounds = 10,
MaxModelsInGrid = 2,
eval_metric = "auc",
Trees = 50L,
LearnRate = 0.1,
LearnRateAnnealing = 1,
Distribution = "multinomial",
MaxDepth = 20,
SampleRate = 0.632,
MTries = -1,
ColSampleRate = 1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO"
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>WeightsColumn</code>	Column name of a weights column

MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set to the maximum amount of threads you want to use for this function
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartup	Defaults to TRUE which means H2O will be started inside the function
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	Default "Cartesian"
MaxRuntimeSecs	Default 60*60*24
StoppingRounds	Number of runs
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
eval_metric	This is the metric used to identify best grid tuned model. Choose from "auc", "logloss"
Trees	The maximum number of trees you want in your models
LearnRate	Default 0.10
LearnRateAnnealing	Default 1
Distribution	Choose from "multinomial". Placeholder in more options get added
MaxDepth	Default 20
SampleRate	Default 0.632
ColSampleRate	Default 1
ColSampleRatePerTree	Default 1
ColSampleRatePerTreeLevel	Default 1
MinRows	Default 1
NBins	Default 20
NBinsCats	Default 1024
NBinsTopLevel	Default 1024

HistogramType	Default "AUTO"
CategoricalEncoding	Default "AUTO"
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
SaveInfoToPDF	Set to TRUE to save insights to PDF

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, EvaluationMetrics.csv, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoCatBoostMultiClass\(\)](#), [AutoH2oDRFMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oGLMMultiClass\(\)](#), [AutoH2oMLMultiClass\(\)](#), [AutoXGBoostMultiClass\(\)](#)

Examples

```
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = TRUE)

# Run function
TestModel <- RemixAutoML::AutoH2oGBMMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
  WeightsColumn = NULL,
  eval_metric = "logloss",
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", intern=TRUE))))},
  NThreads = max(1, parallel::detectCores()-2),
  model_path = normalizePath("./"),
  metadata_path = file.path(normalizePath("./")),
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
```

```

SaveModelObjects = FALSE,
IfSaveModel = "mojo",
H2OShutdown = TRUE,
H2OStartUp = TRUE,

# Model args
GridTune = FALSE,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60*60*24,
StoppingRounds = 10,
MaxModelsInGrid = 2,
Trees = 50,
LearnRate = 0.10,
LearnRateAnnealing = 1,
eval_metric = "RMSE",
Distribution = "multinomial",
MaxDepth = 20,
SampleRate = 0.632,
ColSampleRate = 1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO")

```

AutoH2oGBMRegression *AutoH2oGBMRegression*

Description

AutoH2oGBMRegression is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```

AutoH2oGBMRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  WeightsColumn = NULL,
  TransformNumericColumns = NULL,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",

```

```

    "Logit"),
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  NumOfParDepPlots = 3,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  MaxRuntimeSecs = 60 * 60 * 24,
  StoppingRounds = 10,
  MaxModelsInGrid = 2,
  eval_metric = "RMSE",
  Trees = 50,
  LearnRate = 0.1,
  LearnRateAnnealing = 1,
  Alpha = NULL,
  Distribution = "poisson",
  MaxDepth = 20,
  SampleRate = 0.632,
  MTries = -1,
  ColSampleRate = 1,
  ColSampleRatePerTree = 1,
  ColSampleRatePerTreeLevel = 1,
  MinRows = 1,
  NBins = 20,
  NBinsCats = 1024,
  NBinsTopLevel = 1024,
  HistogramType = "AUTO",
  CategoricalEncoding = "AUTO"
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).

FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
WeightsColumn	Column name of a weights column
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set to the maximum amount of threads you want to use for this function
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save insights to PDF
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartup	Defaults to TRUE which means H2O will be started inside the function
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	Default "Cartesian"
MaxRuntimeSecs	Default 60*60*24
StoppingRounds	Number of runs
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
eval_metric	This is the metric used to identify best grid tuned model. Choose from "MSE", "RMSE", "MAE", "RMSLE"
Trees	The maximum number of trees you want in your models
LearnRate	Default 0.10
LearnRateAnnealing	Default 1
Alpha	This is the quantile value you want to use for quantile regression. Must be a decimal between 0 and 1.

Distribution	Choose from gaussian", "poisson", "gamma", "tweedie", "laplace", "quantile", "huber"
MaxDepth	Default 20
SampleRate	Default 0.632
ColSampleRate	Default 1
ColSampleRatePerTree	Default 1
ColSampleRatePerTreeLevel	Default 1
MinRows	Default 1
NBins	Default 20
NBinsCats	Default 1024
NBinsTopLevel	Default 1024
HistogramType	Default "AUTO"
CategoricalEncoding	Default "AUTO"

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, GridList, and metadata

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oDRFRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoNLS\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoH2oGBMRegression(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1, parallel::detectCores()-2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
```

```

IfSaveModel = "mojo",

# Model evaluation
NumOfParDepPlots = 3,

# Metadata arguments:
model_path = normalizePath("./"),
metadata_path = file.path(normalizePath("./")),
ModelID = "FirstModel",
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,

# Data arguments
data = data,
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
WeightsColumn = NULL,
TransformNumericColumns = NULL,
Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

# ML grid tuning args
GridTune = FALSE,
GridStrategy = "Cartesian",
MaxRuntimeSecs = 60*60*24,
StoppingRounds = 10,
MaxModelsInGrid = 2,

# Model args
Trees = 50,
LearnRate = 0.10,
LearnRateAnnealing = 1,
eval_metric = "RMSE",
Alpha = NULL,
Distribution = "poisson",
MaxDepth = 20,
SampleRate = 0.632,
ColSampleRate = 1,
ColSampleRatePerTree = 1,
ColSampleRatePerTreeLevel = 1,
MinRows = 1,
NBins = 20,
NBinsCats = 1024,
NBinsTopLevel = 1024,
HistogramType = "AUTO",
CategoricalEncoding = "AUTO")

```

Description

AutoH2oGBMSizeFreqDist for building size and frequency distributions via quantile regressions.

Size (or severity) and frequency (or count) quantile regressions are build. Use this with the ID_SingleLevelGibbsSampler function to simulate the joint distribution.

Usage

```
AutoH2oGBMSizeFreqDist(
  CountData = NULL,
  SizeData = NULL,
  CountQuantiles = seq(0.1, 0.9, 0.1),
  SizeQuantiles = seq(0.1, 0.9, 0.1),
  AutoTransform = TRUE,
  DataPartitionRatios = c(0.75, 0.2, 0.05),
  StratifyColumnName = NULL,
  StratifyTargets = FALSE,
  NTrees = 1500,
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  EvalMetric = "Quantile",
  GridTune = FALSE,
  CountTargetColumnName = NULL,
  SizeTargetColumnName = NULL,
  CountFeatureColNames = NULL,
  SizeFeatureColNames = NULL,
  ModelIDs = c("CountModel", "SizeModel"),
  MaxModelsGrid = 5,
  ModelPath = NULL,
  MetaDataPath = NULL,
  NumOfParDepPlots = 0
)
```

Arguments

CountData	This is your CountData generated from the IntermittentDemandBootStrapper() function
SizeData	This is your SizeData generated from the IntermittentDemandBootStrapper() function
CountQuantiles	The default are deciles, i.e. seq(0.10,0.90,0.10). More granularity the better, but it will take longer to run.
SizeQuantiles	The default are deciles, i.e. seq(0.10,0.90,0.10). More granularity the better, but it will take longer to run.
AutoTransform	Set to FALSE not to have the your target variables automatically transformed for the best normalization.
DataPartitionRatios	The default is c(0.75,0.20,0.05). With CatBoost, you should allocate a decent amount to the validation data (second input). Three inputs are required.
StratifyColumnName	You can specify grouping columns to stratify by

StratifyTargets	Set to TRUE to stratify by the target variables to ensure the a more even allocation for potentially highly skewed data
NTrees	Default is 1500. If the best model utilizes all trees, you should consider increasing the argument.
MaxMem	The max memory allocation. E.g. "28G"
NThreads	The max threads to use. E.g. 4
EvalMetric	Set to "Quantile". Alternative quantile methods may become available in the future.
GridTune	The default is set to FALSE. If you set to TRUE, make sure to specify MaxModelsGrid to a number greater than 1.
CountTargetColumnName	Column names or column numbers
SizeTargetColumnName	Column names or column numbers
CountFeatureColNames	Column names or column numbers
SizeFeatureColNames	Column names or column numbers
ModelIDs	A two element character vector. E.g. c("CountModel","SizeModel")
MaxModelsGrid	Set to a number greater than 1 if GridTune is set to TRUE
ModelPath	This path file is where all your models will be stored. If you leave MetaDataPath NULL, the evaluation metadata will also be stored here. If you leave this NULL, the function will not run.
MetaDataPath	A separate path to store the model metadata for evaluation.
NumOfParDepPlots	Set to a number greater than or equal to 1 to see the relationships between your features and targets.

Value

This function does not return anything. It can only store your models and model evaluation metadata to file.

Author(s)

Adrian Antico

See Also

Other Supervised Learning - Compound: [AutoCatBoostHurdleModel\(\)](#), [AutoCatBoostSizeFreqDist\(\)](#), [AutoH2oDRFHurdleModel\(\)](#), [AutoH2oGBMHurdleModel\(\)](#), [AutoXGBoostHurdleModel\(\)](#)

Examples

```
AutoH2oGBMSizeFreqDist(
  CountData = NULL,
  SizeData = NULL,
  CountQuantiles = seq(0.10,0.90,0.10),
  SizeQuantiles = seq(0.10,0.90,0.10),
  AutoTransform = TRUE,
```

```

DataPartitionRatios = c(0.75,0.20,0.05),
StratifyColumnName = NULL,
StratifyTargets = FALSE,
NTrees = 1500,
MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", intern = TRUE))/1e+06)), "G") },
NThreads = max(1, parallel::detectCores()-2),
EvalMetric = "Quantile",
GridTune = FALSE,
CountTargetColumnName = NULL,
SizeTargetColumnName = NULL,
CountFeatureColNames = NULL,
SizeFeatureColNames = NULL,
ModelIDs = c("CountModel","SizeModel"),
MaxModelsGrid = 5,
ModelPath = NULL,
MetaDataPath = NULL,
NumOfParDepPlots = 0)

```

AutoH2oGLMClassifier *AutoH2oGLMClassifier*

Description

AutoH2oGLMClassifier is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation metrics, variable importance, partial dependence calibration plots, and column names used in model fitting.

Usage

```

AutoH2oGLMClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  RandomColNumbers = NULL,
  InteractionColNumbers = NULL,
  WeightsColumn = NULL,
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  model_path = NULL,
  metadata_path = NULL,

```

```

SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,
IfSaveModel = "mojo",
H2OShutdown = TRUE,
H2OStartUp = TRUE,
TransformNumericColumns = NULL,
Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
  "Logit"),
MaxModelsInGrid = 2,
NumOfParDepPlots = 3,
GridTune = FALSE,
GridStrategy = "Cartesian",
StoppingRounds = 10,
MaxRunTimeSecs = 3600 * 24 * 7,
Distribution = "binomial",
Link = "logit",
eval_metric = "auc",
CostMatrixWeights = c(1, 0, 0, 1),
RandomDistribution = NULL,
RandomLink = NULL,
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>RandomColNumbers</code>	Random effects column number indicies
<code>InteractionColNumbers</code>	Column numbers of the features you want to be pairwise interacted
<code>WeightsColumn</code>	Column name of a weights column

MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
ModelID	A character string to name your model and output
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save modeling information to PDF. If model_path or metadata_path aren't defined then output will be saved to the working directory
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	"RandomDiscrete" or "Cartesian"
StoppingRounds	Iterations in grid tuning
MaxRunTimeSecs	Max run time in seconds
Distribution	"binomial", "fractionalbinomial", "quasibinomial"
eval_metric	This is the metric used to identify best grid tuned model. Choose from "auc"
CostMatrixWeights	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1),
RandomDistribution	Random effects family. Defaults NULL, otherwise it will run a hierarchical glm
RandomLink	Random effects link. Defaults NULL, otherwise it will run a hierarchical glm
Solver	Default "AUTO". Options include "IRLSM", "L_BFGS", "COORDINATE_DESCENT_NAIVE", "COORDINATE_DESCENT", "GRADIENT_DESCENT_LH", "GRADIENT_DESCENT_SQERR"

Alpha	Default 0.5 Otherwise supply a value between 0 and 1. 1 is equivalent to Lasso regression. 0 is equivalent to Ridge regression. Inbetween for a blend of the two.
Lambda	Default NULL. Regularization strength.
LambdaSearch	Default FALSE.
NLambdas	Default -1
Standardize	Default TRUE. Standardize numerical columns
RemoveCollinearColumns	Default FALSE. Removes some of the linearly dependent columns
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE
link	identity, logit, log, inverse, tweedie

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoCatBoostClassifier\(\)](#), [AutoH2oDRFCClassifier\(\)](#), [AutoH2oGAMClassifier\(\)](#), [AutoH2oGBMClassifier\(\)](#), [AutoH2oMLClassifier\(\)](#), [AutoXGBoostClassifier\(\)](#)

Examples

```
# Create some dummy correlated data with numeric and categorical features
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoH2oGLMClassifier(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1, parallel::detectCores()-2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

  # Model evaluation args
```

```

CostMatrixWeights = c(1,0,0,1),
eval_metric = "auc",
NumOfParDepPlots = 3,

# Metadata args
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,

# Data args
data = data,
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in%
  c("IDcol_1", "IDcol_2", "Adrian")],
RandomColNumbers = NULL,
InteractionColNumbers = NULL,
WeightsColumn = NULL,
TransformNumericColumns = NULL,
Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

# ML args
GridTune = FALSE,
GridStrategy = "Cartesian",
StoppingRounds = 10,
MaxRunTimeSecs = 3600 * 24 * 7,
MaxModelsInGrid = 10,
Distribution = "binomial",
Link = "logit",
RandomDistribution = NULL,
RandomLink = NULL,
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE)

```

AutoH2oGLMMultiClass *AutoH2oGLMMultiClass*

Description

AutoH2oGLMMultiClass is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of

models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, confusion matrix, and variable importance.

Usage

```
AutoH2oGLMMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  RandomColNumbers = NULL,
  InteractionColNumbers = NULL,
  WeightsColumn = NULL,
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  model_path = NULL,
  metadata_path = NULL,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  TransformNumericColumns = NULL,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  MaxModelsInGrid = 2,
  NumOfParDepPlots = 3,
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  StoppingRounds = 10,
  MaxRunTimeSecs = 3600 * 24 * 7,
  Distribution = "multinomial",
  Link = "family_default",
  eval_metric = "logloss",
  RandomDistribution = NULL,
  RandomLink = NULL,
  Solver = "AUTO",
  Alpha = 0.5,
  Lambda = NULL,
  LambdaSearch = FALSE,
  NLambdas = -1,
  Standardize = TRUE,
  RemoveCollinearColumns = FALSE,
  InterceptInclude = TRUE,
  NonNegativeCoefficients = FALSE
)
```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>RandomColNumbers</code>	Random effects column number indices
<code>InteractionColNumbers</code>	Column numbers of the features you want to be pairwise interacted
<code>WeightsColumn</code>	Column name of a weights column
<code>MaxMem</code>	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
<code>NThreads</code>	Set the number of threads you want to dedicate to the model building
<code>ModelID</code>	A character string to name your model and output
<code>ReturnModelObjects</code>	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
<code>model_path</code>	A character string of your path file to where you want your output saved
<code>metadata_path</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to <code>model_path</code> .
<code>SaveModelObjects</code>	Set to TRUE to return all modeling objects to your environment
<code>SaveInfoToPDF</code>	Set to TRUE to save insights to PDF
<code>IfSaveModel</code>	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
<code>H2OShutdown</code>	Set to TRUE to shutdown H2O inside the function
<code>H2OStartUp</code>	Defaults to TRUE which means H2O will be started inside the function
<code>TransformNumericColumns</code>	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
<code>Methods</code>	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
<code>MaxModelsInGrid</code>	Number of models to test from grid options (1080 total possible options)
<code>NumOfParDepPlots</code>	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)

GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	"RandomDiscrete" or "Cartesian"
StoppingRounds	Iterations in grid tuning
MaxRunTimeSecs	Max run time in seconds
Distribution	"multinomial"
eval_metric	This is the metric used to identify best grid tuned model. Choose from "logloss"
RandomDistribution	Random effects family. Defaults NULL, otherwise it will run a hierarchical glm
RandomLink	Random effects link. Defaults NULL, otherwise it will run a hierarchical glm
Solver	Default "AUTO". Options include "IRLSM", "L_BFGS", "COORDINATE_DESCENT_NAIVE", "COORDINATE_DESCENT", "GRADIENT_DESCENT_LH", "GRADIENT_DESCENT_SQERR"
Alpha	Default 0.5 Otherwise supply a value between 0 and 1. 1 is equivalent to Lasso regression. 0 is equivalent to Ridge regression. Inbetween for a blend of the two.
Lambda	Default NULL. Regularization strength.
LambdaSearch	Default FALSE.
NLambdas	Default -1
Standardize	Default TRUE. Standardize numerical columns
RemoveCollinearColumns	Default FALSE. Removes some of the linearly dependent columns
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE
link	"family_default"

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Metrics.csv, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoCatBoostMultiClass\(\)](#), [AutoH2oDRFMultiClass\(\)](#), [AutoH2oGAMMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oMLMultiClass\(\)](#), [AutoXGBoostMultiClass\(\)](#)

Examples

```
# Create some dummy correlated data with numeric and categorical features
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
```

```

ZIP = 0L,
AddDate = FALSE,
Classification = FALSE,
MultiClass = TRUE)

# Run function
TestModel <- RemixAutoML::AutoH2oGLMMultiClass(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1, parallel::detectCores()-2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

  # Model evaluation:
  eval_metric = "logloss",
  NumOfParDepPlots = 3,

  # Metadata arguments:
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,

  # Data arguments:
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2","Adrian")],
  RandomColNumbers = NULL,
  InteractionColNumbers = NULL,
  WeightsColumn = NULL,
  TransformNumericColumns = NULL,
  Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

  # Model args
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  StoppingRounds = 10,
  MaxRuntimeSecs = 3600 * 24 * 7,
  MaxModelsInGrid = 10,
  Distribution = "multinomial",
  Link = "family_default",
  RandomDistribution = NULL,
  RandomLink = NULL,
  Solver = "AUTO",
  Alpha = 0.5,
  Lambda = NULL,
  LambdaSearch = FALSE,
  NLambdas = -1,
  Standardize = TRUE,
  RemoveCollinearColumns = FALSE,

```

```
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE)
```

AutoH2oGLMRegression *AutoH2oGLMRegression*

Description

AutoH2oGLMRegression is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```
AutoH2oGLMRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  RandomColNumbers = NULL,
  InteractionColNumbers = NULL,
  WeightsColumn = NULL,
  MaxMem = {      gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  model_path = NULL,
  metadata_path = NULL,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  TransformNumericColumns = NULL,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  NumOfParDepPlots = 3,
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  StoppingRounds = 10,
  MaxRunTimeSecs = 3600 * 24 * 7,
  MaxModelsInGrid = 2,
  Distribution = "gaussian",
```

```

Link = "identity",
TweedieLinkPower = NULL,
TweedieVariancePower = NULL,
eval_metric = "RMSE",
RandomDistribution = NULL,
RandomLink = NULL,
Solver = "AUTO",
Alpha = 0.5,
Lambda = NULL,
LambdaSearch = FALSE,
NLambdas = -1,
Standardize = TRUE,
RemoveCollinearColumns = FALSE,
InterceptInclude = TRUE,
NonNegativeCoefficients = FALSE
)

```

Arguments

data	This is your data set for training and testing your model
TrainOnFull	Set to TRUE to train on full data
ValidationData	This is your holdout data set used in modeling either refine your hyperparameters.
TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types).
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
RandomColNumbers	Random effects column number indicies
InteractionColNumbers	Column numbers of the features you want to be pairwise interacted
WeightsColumn	Column name of a weights column
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
ModelID	A character string to name your model and output
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save insights to PDF

IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
GridStrategy	"RandomDiscrete" or "Cartesian"
StoppingRounds	Iterations in grid tuning
MaxRunTimeSecs	Max run time in seconds
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
Distribution	"AUTO", "gaussian", "poisson", "gamma", "tweedie", "negativebinomial"
Link	"family_default", "identity", "log", "inverse", "tweedie"
TweedieLinkPower	See h2o docs for background
TweedieVariancePower	See h2o docs for background
eval_metric	This is the metric used to identify best grid tuned model. Choose from "MSE", "RMSE", "MAE", "RMSLE"
RandomDistribution	Random effects family. Defaults NULL, otherwise it will run a hierarchical glm
RandomLink	Random effects link. Defaults NULL, otherwise it will run a hierarchical glm
Solver	Default "AUTO". Options include "IRLSM", "L_BFGS", "COORDINATE_DESCENT_NAIVE", "COORDINATE_DESCENT", "GRADIENT_DESCENT_LH", "GRADIENT_DESCENT_SQERR"
Alpha	Default 0.5 Otherwise supply a value between 0 and 1. 1 is equivalent to Lasso regression. 0 is equivalent to Ridge regression. Inbetween for a blend of the two.
Lambda	Default NULL. Regularization strength.
LambdaSearch	Default FALSE.
NLambdas	Default -1
Standardize	Default TRUE. Standardize numerical columns
RemoveCollinearColumns	Default FALSE. Removes some of the linearly dependent columns
InterceptInclude	Default TRUE
NonNegativeCoefficients	Default FALSE

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, GridList, and Transformation metadata

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oDRFRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoNLS\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoH2oGLMRegression(

  # Compute management
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1, parallel::detectCores()-2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

  # Model evaluation:
  eval_metric = "RMSE",
  NumOfParDepPlots = 3,

  # Metadata arguments:
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,

  # Data arguments:
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
```

```

      c("IDcol_1", "IDcol_2", "Adrian")]],
  RandomColNumbers = NULL,
  InteractionColNumbers = NULL,
  WeightsColumn = NULL,
  TransformNumericColumns = NULL,
  Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

  # Model args
  GridTune = FALSE,
  GridStrategy = "Cartesian",
  StoppingRounds = 10,
  MaxRunTimeSecs = 3600 * 24 * 7,
  MaxModelsInGrid = 10,
  Distribution = "gaussian",
  Link = "identity",
  TweedieLinkPower = NULL,
  TweedieVariancePower = NULL,
  RandomDistribution = NULL,
  RandomLink = NULL,
  Solver = "AUTO",
  Alpha = 0.5,
  Lambda = NULL,
  LambdaSearch = FALSE,
  NLambdas = -1,
  Standardize = TRUE,
  RemoveCollinearColumns = FALSE,
  InterceptInclude = TRUE,
  NonNegativeCoefficients = FALSE)

```

AutoH2oMLClassifier *AutoH2oMLClassifier*

Description

AutoH2oMLClassifier is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation metrics, variable importance, partial dependence calibration plots, and column names used in model fitting.

Usage

```

AutoH2oMLClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  ExcludeAlgos = NULL,

```

```

eval_metric = "auc",
CostMatrixWeights = c(1, 0, 0, 1),
MaxMem = {      gc()
  paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
    intern = TRUE))/1e+06)), "G") },
NThreads = max(1, parallel::detectCores() - 2),
MaxModelsInGrid = 2,
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
NumOfParDepPlots = 3,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
IfSaveModel = "mojo",
H2OShutdown = TRUE,
H2OStartUp = TRUE
)

```

Arguments

data	This is your data set for training and testing your model
TrainOnFull	Set to TRUE to train on full data
ValidationData	This is your holdout data set used in modeling either refine your hyperparameters.
TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types). Note that the target column needs to be a 0 1 numeric variable.
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
ExcludeAlgos	"DRF","GLM","XGBoost","GBM","DeepLearning" and "StackedEnsemble"
eval_metric	This is the metric used to identify best grid tuned model. Choose from "AUC" or "logloss"
CostMatrixWeights	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1),
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output

NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create.
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O after running the function
H2OStartUp	Set to FALSE

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoCatBoostClassifier\(\)](#), [AutoH2oDRFClassifier\(\)](#), [AutoH2oGAMClassifier\(\)](#), [AutoH2oGBMClassifier\(\)](#), [AutoH2oGLMClassifier\(\)](#), [AutoXGBoostClassifier\(\)](#)

Examples

```
# Create some dummy correlated data with numeric and categorical features
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

TestModel <- RemixAutoML::AutoH2oMLClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
  ExcludeAlgos = NULL,
  eval_metric = "auc",
  CostMatrixWeights = c(1,0,0,1),
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", inte
  NThreads = max(1, parallel::detectCores()-2),
  MaxModelsInGrid = 10,
  model_path = normalizePath("./"),
  metadata_path = normalizePath("./"),
  ModelID = "FirstModel",
```

```

    NumOfParDepPlots = 3,
    ReturnModelObjects = TRUE,
    SaveModelObjects = FALSE,
    IfSaveModel = "mojo",
    H2OShutdown = TRUE,
    H2OStartUp = TRUE)

```

AutoH2oMLMultiClass	<i>AutoH2oMLMultiClass</i>
---------------------	----------------------------

Description

AutoH2oDRFMultiClass is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, confusion matrix, and variable importance.

Usage

```

AutoH2oMLMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  ExcludeAlgos = NULL,
  eval_metric = "logloss",
  MaxMem = {
    gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  MaxModelsInGrid = 2,
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.

TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types).
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
ExcludeAlgos	"DRF", "GLM", "XGBoost", "GBM", "DeepLearning" and "StackedEnsemble"
eval_metric	This is the metric used to identify best grid tuned model. Choose from "logloss", "r2", "RMSE", "MSE"
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"
NThreads	Set the number of threads you want to dedicate to the model building
MaxModelsInGrid	Number of models to test from grid options (1080 total possible options)
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to have H2O shutdown after running this function
H2OStartUp	Set to FALSE

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Metrics.csv, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoCatBoostMultiClass\(\)](#), [AutoH2oDRFMultiClass\(\)](#), [AutoH2oGAMMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oGLMMultiClass\(\)](#), [AutoXGBoostMultiClass\(\)](#)

Examples

```
# Create some dummy correlated data with numeric and categorical features
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = TRUE)

# Run function
TestModel <- RemixAutoML::AutoH2oMLMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
  ExcludeAlgos = NULL,
  eval_metric = "logloss",
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", inte
  NThreads = max(1, parallel::detectCores()-2)},
  MaxModelsInGrid = 10,
  model_path = normalizePath("./"),
  metadata_path = normalizePath("./"),
  ModelID = "FirstModel",
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  IfSaveModel = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE)
```

AutoH2oMLRegression *AutoH2oMLRegression*

Description

AutoH2oMLRegression is an automated H2O modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```
AutoH2oMLRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
```

```

TestData = NULL,
TargetColumnName = NULL,
FeatureColNames = NULL,
ExcludeAlgos = NULL,
TransformNumericColumns = NULL,
Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
  "Logit"),
eval_metric = "RMSE",
MaxMem = {      gc()
  paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
    intern = TRUE))/1e+06)), "G") },
NThreads = max(1, parallel::detectCores() - 2),
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
NumOfParDepPlots = 3,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,
IfSaveModel = "mojo",
H2OShutdown = TRUE,
H2OStartup = TRUE
)

```

Arguments

data	This is your data set for training and testing your model
TrainOnFull	Set to TRUE to train on full data
ValidationData	This is your holdout data set used in modeling either refine your hyperparameters.
TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types).
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
ExcludeAlgos	"DRF","GLM","XGBoost","GBM","DeepLearning" and "StackedEnsemble"
TransformNumericColumns	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.
eval_metric	This is the metric used to identify best grid tuned model. Choose from "MSE", "RMSE", "MAE", "RMSLE"
MaxMem	Set the maximum amount of memory you'd like to dedicate to the model run. E.g. "32G"

NThreads	Set the number of threads you want to dedicate to the model building
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
ModelID	A character string to name your model and output
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create. Calibration boxplots will only be created for numerical features (not dummy variables)
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
SaveInfoToPDF	Set to TRUE to save insights to PDF
IfSaveModel	Set to "mojo" to save a mojo file, otherwise "standard" to save a regular H2O model object
H2OShutdown	Set to TRUE to shutdown H2O inside the function
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, GridList, and Transformation metadata

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oDRFRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoNLS\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoH2oMLRegression(

  # Compute management
```

```

MaxMem = {gc()};paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", int
  NThreads = max(1, parallel::detectCores()-2),
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  IfSaveModel = "mojo",

# Model evaluation:
# 'eval_metric' is the measure catboost uses when
#   evaluating on holdout data during its bandit style
#   process
# 'NumOfParDepPlots' Number of partial dependence
#   calibration plots generated.
#   A value of 3 will return plots for the top 3 variables
#   based on variable importance
#   Won't be returned if GrowPolicy is either
#   "Depthwise" or "Lossguide" is used
#   Can run the RemixAutoML::ParDepCalPlots() with
#   the outputted ValidationData
eval_metric = "RMSE",
NumOfParDepPlots = 3,

# Metadata arguments:
# 'ModelID' is used to create part of the file names
#   generated when saving to file'
# 'model_path' is where the minimal model objects
#   for scoring will be stored
# 'ModelID' will be the name of the saved model object
# 'metadata_path' is where model evaluation and model
#   interpretation files are saved
#   objects saved to model_path if metadata_path is null
#   Saved objects include:
#     'ModelID_ValidationData.csv' is the supplied or
#     generated TestData with predicted values
#     'ModelID_VariableImportance.csv' is the variable
#     importance.
#     This won't be saved to file if GrowPolicy is either
#     "Depthwise" or "Lossguide" was used
#     Results of all model builds including parameter
#     settings, bandit probs, and grid IDs
#     'ModelID_EvaluationMetrics.csv' which contains MSE,
#     MAE, MAPE, R2
model_path = NULL,
metadata_path = NULL,
ModelID = "FirstModel",
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,

# Data arguments:
# 'TrainOnFull' is to train a model with 100
#   percent of your data.
#   That means no holdout data will be used for evaluation
#   If ValidationData and TestData are NULL and TrainOnFull
#   is FALSE then data will be split 70 20 10
# 'PrimaryDateColumn' is a date column in data that is
#   meaningful when sorted.
#   CatBoost categorical treatment is enhanced when supplied

```

```
# 'IDcols' are columns in your data that you don't use for
# modeling but get returned with ValidationData
# 'TransformNumericColumns' is for transforming your target
# variable. Just supply the name of it
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in% c("IDcol_1", "IDcol_2", "Adrian")],
TransformNumericColumns = NULL,
Methods = c("BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

# Model args
ExcludeAlgos = NULL)
```

AutoH2OMLScoring

AutoH2OMLScoring

Description

AutoH2OMLScoring is an automated scoring function that compliments the AutoH2oGBM__() and AutoH2oDRF__() models training functions. This function requires you to supply features for scoring. It will run ModelDataPrep() to prepare your features for H2O data conversion and scoring.

Usage

```
AutoH2OMLScoring(
  ScoringData = NULL,
  ModelObject = NULL,
  ModelType = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  MaxMem = { gc()
    paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo",
      intern = TRUE)))/1e+06)), "G") },
  NThreads = max(1, parallel::detectCores() - 2),
  JavaOptions = "-Xmx1g -XX:ReservedCodeCacheSize=256m",
  ModelPath = NULL,
  ModelID = NULL,
  ReturnFeatures = TRUE,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = TRUE,
  MDP_CharToFactor = TRUE,
  MDP_RemoveDates = TRUE,
  MDP_MissFactor = "0",
  MDP_MissNum = -1
)
```


Arguments

ScoringData	This is your data.table of features for scoring. Can be a single row or batch.
ModelObject	Supply a model object from AutoH2oDRF__()
ModelType	Set to either "mojo" or "standard" depending on which version you saved
H2OShutdown	Set to TRUE to shutdown H2O inside the function.
H2OStartUp	Defaults to TRUE which means H2O will be started inside the function
MaxMem	Set to you dedicated amount of memory. E.g. "28G"
NThreads	Default set to max(1, parallel::detectCores()-2)
JavaOptions	Change the default to your machines specification if needed. Default is '-Xmx1g -XX:ReservedCodeCacheSize=256m',
ModelPath	Supply your path file used in the AutoH2o__() function
ModelID	Supply the model ID used in the AutoH2o__() function
ReturnFeatures	Set to TRUE to return your features with the predicted values.
TransformNumeric	Set to TRUE if you have features that were transformed automatically from an Auto__Regression() model AND you haven't already transformed them.
BackTransNumeric	Set to TRUE to generate back-transformed predicted values. Also, if you return features, those will also be back-transformed.
TargetColumnName	Input your target column name used in training if you are utilizing the transformation service
TransformationObject	Set to NULL if you didn't use transformations or if you want the function to pull from the file output from the Auto__Regression() function. You can also supply the transformation data.table object with the transformation details versus having it pulled from file.
TransID	Set to the ID used for saving the transformation data.table object or set it to the ModelID if you are pulling from file from a build with Auto__Regression().
TransPath	Set the path file to the folder where your transformation data.table detail object is stored. If you used the Auto__Regression() to build, set it to the same path as ModelPath.
MDP_Impute	Set to TRUE if you did so for modeling and didn't do so before supplying ScoringData in this function
MDP_CharToFactor	Set to TRUE to turn your character columns to factors if you didn't do so to your ScoringData that you are supplying to this function
MDP_RemoveDates	Set to TRUE if you have date of timestamp columns in your ScoringData
MDP_MissFactor	If you set MDP_Impute to TRUE, supply the character values to replace missing values with
MDP_MissNum	If you set MDP_Impute to TRUE, supply a numeric value to replace missing values with

Value

A data.table of predicted values with the option to return model features as well.

Author(s)

Adrian Antico

See Also

Other Automated Model Scoring: [AutoCatBoostScoring\(\)](#), [AutoH2OModeler\(\)](#), [AutoHurdleScoring\(\)](#), [AutoXGBoostScoring\(\)](#)

Examples

```
## Not run:
Preds <- AutoH2OMLScoring(
  ScoringData = data,
  ModelObject = NULL,
  ModelType = "mojo",
  H2OShutdown = TRUE,
  H2OStartUp = TRUE,
  MaxMem = {gc();paste0(as.character(floor(as.numeric(system("awk '/MemFree/ {print $2}' /proc/meminfo", intern=TRUE)))
  NThreads = max(1, parallel::detectCores()-2),
  JavaOptions = '-Xmx1g -XX:ReservedCodeCacheSize=256m',
  ModelPath = normalizePath("./"),
  ModelID = "ModelTest",
  ReturnFeatures = TRUE,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = TRUE,
  MDP_CharToFactor = TRUE,
  MDP_RemoveDates = TRUE,
  MDP_MissFactor = "0",
  MDP_MissNum = -1)

## End(Not run)
```

AutoH2OModeler

*An Automated Machine Learning Framework using H2O***Description**

Steps in the function include: See details below for information on using this function.

Usage

```
AutoH2OModeler(
  Construct,
  max_memory = "28G",
  ratios = 0.8,
  BL_Trees = 500,
  nthreads = 1,
  model_path = NULL,
```

```

    MaxRuntimeSeconds = 3600,
    MaxModels = 30,
    TrainData = NULL,
    TestData = NULL,
    SaveToFile = FALSE,
    ReturnObjects = TRUE
)

```

Arguments

Construct	Core instruction file for automation (see Details below for more information on this)
max_memory	The ceiling amount of memory H2O will utilize
ratios	The percentage of train samples from source data (remainder goes to validation set)
BL_Trees	The number of trees to build in baseline GBM or RandomForest
nthreads	Set the number of threads to run function
model_path	Directory path for where you want your models saved
MaxRuntimeSeconds	Number of seconds of run time for grid tuning
MaxModels	Number of models you'd like to have returned
TrainData	Set to NULL or supply a data.table for training data
TestData	Set to NULL or supply a data.table for validation data
SaveToFile	Set to TRUE to save models and output to model_path
ReturnObjects	Set to TRUE to return objects from function

Details

1. Logic: Error checking in the modeling arguments from your Construct file
2. ML: Build grid-tuned models and baseline models for comparison and checks which one performs better on validation data
3. Evaluation: Collects the performance metrics for both
4. Evaluation: Generates calibration plots (and boxplots for regression) for the winning model
5. Evaluation: Generates partial dependence calibration plots (and boxplots for regression) for the winning model
6. Evaluation: Generates variable importance tables and a table of non-important features
7. Production: Creates a storage file containing: model name, model path, grid tune performance, baseline performance, and threshold (if classification) and stores that file in your model_path location

The Construct file must be a data.table and the columns need to be in the correct order (see examples). Character columns must be converted to type "Factor". You must remove date columns or convert them to "Factor". For classification models, your target variable needs to be a (0,1) of type "Factor." See the examples below for help with setting up the Construct file for various modeling target variable types. There are examples for regression, classification, multinomial, and quantile regression. For help on which parameters to use, look up the r/h2o documentation. If you misspecify the construct file, it will produce an error and outputfile of what was wrong and suggestions for fixing the error.

Let's go over the construct file, column by column. The Targets column is where you specify the column number of your target variable (in quotes, e.g. "c(1)").

The Distribution column is where you specify the distribution type for the modeling task. For classification use bernoulli, for multilabel use multinomial, for quantile use quantile, and for regression, you can choose from the list available in the H2O docs, such as gaussian, poisson, gamma, etc. It's not set up to handle tweedie distributions currently but I can add support if there is demand.

The Loss column tells H2O which metric to use for the loss metrics. For regression, I typically use "mse", quantile regression, "mae", classification "auc", and multinomial "logloss". For deeplearning models, you need to use "quadratic", "absolute", and "crossentropy".

The Quantile column tells H2O which quantile to use for quantile regression (in decimal form).

The ModelName column is the name you wish to give your model as a prefix.

The Algorithm column is the model you wish to use: gbm, randomForest, deeplearning, AutoML, XGBoost, LightGBM.

The dataName column is the name of your data.

The TargetCol column is the column number of your target variable.

The FeatureCols column is the column numbers of your features.

The CreateDate column is for tracking your model build dates.

The GridTune column is a TRUE / FALSE column for whether you want to run a grid tune model for comparison.

The ExportValidData column is a TRUE / FALSE column indicating if you want to export the validation data.

The ParDep column is where you put the number of partial dependence calibration plots you wish to generate.

The PD_Data column is where you specify if you want to generate the partial dependence plots on "All" data, "Validate" data, or "Train" data.

The ThreshType column is for classification models. You can specify "f1", "f2", "f0point5", or "CS" for cost sensitive.

The FSC column is the feature selection column. Specify the percentage importance cutoff to create a table of "unimportant" features.

The tpProfit column is for when you specify "CS" in the ThreshType column. This is your true positive profit.

The tnProfit column is for when you specify "CS" in the ThreshType column. This is your true negative profit.

The fpProfit column is for when you specify "CS" in the ThreshType column. This is your false positive profit.

The fnProfit column is for when you specify "CS" in the ThreshType column. This is your false negative profit.

The SaveModel column is a TRUE / FALSE indicator. If you are just testing out models, set this to FALSE.

The SaveModelType column is where you specify if you want a "standard" model object saved or a "mojo" model object saved.

The PredsAllData column is a TRUE / FALSE column. Set to TRUE if you want all the predicted values returns (for all data).

The TargetEncoding column let's you specify the column number of features you wish to run target encoding on. Set to NA to not run this feature.


```

aa[, Independent_Variable10 := (pnorm(Correl * x1 +
                                     sqrt(1-Correl^2) * qnorm(x2)))^4]
aa[, ':= ' (x1 = NULL, x2 = NULL)]
aa[, target := as.factor(ifelse(target < 0.33,"A",ifelse(target < 0.66, "B","C")))]
Construct <- data.table::data.table(Targets = rep("target",3),
                                   Distribution = c("multinomial",
                                                    "multinomial",
                                                    "multinomial"),
                                   Loss = c("auc", "logloss", "accuracy"),
                                   Quantile = rep(NA,3),
                                   ModelName = c("GBM", "DRF", "DL"),
                                   Algorithm = c("gbm",
                                                  "randomForest",
                                                  "deeplearning"),
                                   dataName = rep("aa",3),
                                   TargetCol = rep(c("1"),3),
                                   FeatureCols = rep(c("2:11"),3),
                                   CreateDate = rep(Sys.time(),3),
                                   GridTune = rep(FALSE,3),
                                   ExportValidData = rep(TRUE,3),
                                   ParDep = rep(NA,3),
                                   PD_Data = rep("All",3),
                                   ThreshType = rep("f1",3),
                                   FSC = rep(0.001,3),
                                   tpProfit = rep(NA,3),
                                   tnProfit = rep(NA,3),
                                   fpProfit = rep(NA,3),
                                   fnProfit = rep(NA,3),
                                   SaveModel = rep(FALSE,3),
                                   SaveModelType = c("Mojo", "standard", "mojo"),
                                   PredsAllData = rep(TRUE,3),
                                   TargetEncoding = rep(NA,3),
                                   SupplyData = rep(FALSE,3))

AutoH2OModeler(Construct,
               max_memory = "28G",
               ratios = 0.75,
               BL_Trees = 500,
               nthreads = 5,
               model_path = NULL,
               MaxRuntimeSeconds = 3600,
               MaxModels = 30,
               TrainData = NULL,
               TestData = NULL,
               SaveToFile = FALSE,
               ReturnObjects = TRUE)

# Regression Example
Correl <- 0.85
aa <- data.table::data.table(target = runif(1000))
aa[, x1 := qnorm(target)]
aa[, x2 := runif(1000)]
aa[, Independent_Variable1 := log(pnorm(Correl * x1 +
                                       sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable2 := (pnorm(Correl * x1 +
                                   sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable3 := exp(pnorm(Correl * x1 +

```

```

                                sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable4 := exp(exp(pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2)))))]
aa[, Independent_Variable5 := sqrt(pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2))))]
aa[, Independent_Variable6 := (pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2)))^0.10]
aa[, Independent_Variable7 := (pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2)))^0.25]
aa[, Independent_Variable8 := (pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2)))^0.75]
aa[, Independent_Variable9 := (pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2)))^2]
aa[, Independent_Variable10 := (pnorm(Correl * x1 +
                                sqrt(1-Correl^2) * qnorm(x2)))^4]
aa[, ' :=' (x1 = NULL, x2 = NULL)]
Construct <- data.table::data.table(Targets = rep("target",3),
                                   Distribution = c("gaussian",
                                                    "gaussian",
                                                    "gaussian"),
                                   Loss = c("MSE", "MSE", "Quadratic"),
                                   Quantile = rep(NA,3),
                                   ModelName = c("GBM", "DRF", "DL"),
                                   Algorithm = c("gbm",
                                                "randomForest",
                                                "deeplearning"),
                                   dataName = rep("aa",3),
                                   TargetCol = rep(c("1"),3),
                                   FeatureCols = rep(c("2:11"),3),
                                   CreateDate = rep(Sys.time(),3),
                                   GridTune = rep(FALSE,3),
                                   ExportValidData = rep(TRUE,3),
                                   ParDep = rep(2,3),
                                   PD_Data = rep("All",3),
                                   ThreshType = rep("f1",3),
                                   FSC = rep(0.001,3),
                                   tpProfit = rep(NA,3),
                                   tnProfit = rep(NA,3),
                                   fpProfit = rep(NA,3),
                                   fnProfit = rep(NA,3),
                                   SaveModel = rep(FALSE,3),
                                   SaveModelType = c("Mojo", "standard", "mojo"),
                                   PredsAllData = rep(TRUE,3),
                                   TargetEncoding = rep(NA,3),
                                   SupplyData = rep(FALSE,3))

AutoH2OModeler(Construct,
               max_memory = "28G",
               ratios = 0.75,
               BL_Trees = 500,
               nthreads = 5,
               model_path = NULL,
               MaxRuntimeSeconds = 3600,
               MaxModels = 30,
               TrainData = NULL,
               TestData = NULL,
               SaveToFile = FALSE,
               ReturnObjects = TRUE)

```



```

# Quantile Regression Example
Correl <- 0.85
aa <- data.table::data.table(target = runif(1000))
aa[, x1 := qnorm(target)]
aa[, x2 := runif(1000)]
aa[, Independent_Variable1 := log(pnorm(Correl * x1 +
                                         sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable2 := (pnorm(Correl * x1 +
                                     sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable3 := exp(pnorm(Correl * x1 +
                                       sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable4 := exp(exp(pnorm(Correl * x1 +
                                           sqrt(1-Correl^2) * qnorm(x2))))]
aa[, Independent_Variable5 := sqrt(pnorm(Correl * x1 +
                                         sqrt(1-Correl^2) * qnorm(x2)))]
aa[, Independent_Variable6 := (pnorm(Correl * x1 +
                                     sqrt(1-Correl^2) * qnorm(x2)))^0.10]
aa[, Independent_Variable7 := (pnorm(Correl * x1 +
                                     sqrt(1-Correl^2) * qnorm(x2)))^0.25]
aa[, Independent_Variable8 := (pnorm(Correl * x1 +
                                     sqrt(1-Correl^2) * qnorm(x2)))^0.75]
aa[, Independent_Variable9 := (pnorm(Correl * x1 +
                                     sqrt(1-Correl^2) * qnorm(x2)))^2]
aa[, Independent_Variable10 := (pnorm(Correl * x1 +
                                      sqrt(1-Correl^2) * qnorm(x2)))^4]
aa[, ':= ' (x1 = NULL, x2 = NULL)]
Construct <- data.table::data.table(Targets = rep("target",3),
                                   Distribution = c("quantile",
                                                    "quantile"),
                                   Loss = c("MAE", "Absolute"),
                                   Quantile = rep(0.75,2),
                                   ModelName = c("GBM", "DL"),
                                   Algorithm = c("gbm",
                                                "deeplearning"),
                                   dataName = rep("aa",2),
                                   TargetCol = rep(c("1"),2),
                                   FeatureCols = rep(c("2:11"),2),
                                   CreateDate = rep(Sys.time(),2),
                                   GridTune = rep(FALSE,2),
                                   ExportValidData = rep(TRUE,2),
                                   ParDep = rep(4,2),
                                   PD_Data = rep("All",2),
                                   ThreshType = rep("f1",2),
                                   FSC = rep(0.001,2),
                                   tpProfit = rep(NA,2),
                                   tnProfit = rep(NA,2),
                                   fpProfit = rep(NA,2),
                                   fnProfit = rep(NA,2),
                                   SaveModel = rep(FALSE,2),
                                   SaveModelType = c("Mojo", "mojo"),
                                   PredsAllData = rep(TRUE,2),
                                   TargetEncoding = rep(NA,2),
                                   SupplyData = rep(FALSE,2))

AutoH2OModeler(Construct,
               max_memory = "28G",
               ratios = 0.75,

```

```

        BL_Trees = 500,
        nthreads = 5,
        model_path = NULL,
        MaxRuntimeSeconds = 3600,
        MaxModels = 30,
        TrainData = NULL,
        TestData = NULL,
        SaveToFile = FALSE,
        ReturnObjects = TRUE)

## End(Not run)

```

AutoH2OScoring

AutoH2OScoring is the complement of AutoH20Modeler.

Description

AutoH2OScoring is the complement of AutoH20Modeler. Use this for scoring models. You can score regression, quantile regression, classification, multinomial, clustering, and text models (built with the Word2VecModel function). You can also use this to score multioutcome models so long as there are two models: one for predicting the count of outcomes (a count outcome in character form) and a multinomial model on the label data. You will want to ensure you have a record for each label in your training data in (0,1) as factor form.

Usage

```

AutoH2OScoring(
  Features = data,
  GridTuneRow = c(1:3),
  ScoreMethod = "Standard",
  TargetType = rep("multinomial", 3),
  ClassVals = rep("probs", 3),
  TextType = "individual",
  TextNames = NULL,
  NThreads = 6,
  MaxMem = "28G",
  JavaOptions = "-Xmx1g -XX:ReservedCodeCacheSize=256m",
  SaveToFile = FALSE,
  FilesPath = NULL,
  H20ShutDown = rep(FALSE, 3)
)

```

Arguments

Features	This is a data.table of features for scoring.
GridTuneRow	Numeric. The row numbers of grid_tuned_paths, KMeansModelFile, or Store-File containing the model you wish to score
ScoreMethod	"Standard" or "Mojo": Mojo is available for supervised models; use standard for all others


```

                                "multinomial",
                                "multinomial"),
Loss                           = c("logloss", "logloss", "CrossEntropy"),
Quantile                       = rep(NA, 3),
ModelName                      = c("GBM", "DRF", "DL"),
Algorithm                      = c("gbm",
                                "randomForest",
                                "deeplearning"),
dataName                       = rep("aa", 3),
TargetCol                      = rep(c("1"), 3),
FeatureCols                    = rep(c("2:11"), 3),
CreateDate                    = rep(Sys.time(), 3),
GridTune                       = rep(FALSE, 3),
ExportValidData                = rep(TRUE, 3),
ParDep                         = rep(NA, 3),
PD_Data                        = rep("All", 3),
ThreshType                     = rep("f1", 3),
FSC                            = rep(0.001, 3),
tpProfit                       = rep(NA, 3),
tnProfit                       = rep(NA, 3),
fpProfit                       = rep(NA, 3),
fnProfit                       = rep(NA, 3),
SaveModel                      = rep(FALSE, 3),
SaveModelType                  = c("Mojo", "mojo", "mojo"),
PredsAllData                   = rep(TRUE, 3),
TargetEncoding                 = rep(NA, 3),
SupplyData                     = rep(FALSE, 3))

AutoH2OModeler(Construct,
  max_memory = "28G",
  ratios = 0.75,
  BL_Trees = 500,
  nthreads = 5,
  model_path = NULL,
  MaxRuntimeSeconds = 3600,
  MaxModels = 30,
  TrainData = NULL,
  TestData = NULL,
  SaveToFile = FALSE,
  ReturnObjects = TRUE)

N <- 3
data <- AutoH2OScoring(Features = aa,
  GridTuneRow = c(1:N),
  ScoreMethod = "standard",
  TargetType = rep("multinomial", N),
  ClassVals = rep("Probs", N),
  NThreads = 6,
  MaxMem = "28G",
  JavaOptions = '-Xmx1g -XX:ReservedCodeCacheSize=256m',
  SaveToFile = FALSE,
  FilesPath = NULL,
  H2OShutDown = rep(FALSE, N))

## End(Not run)

```

`AutoH2OTextPrepScoring`*AutoH2OTextPrepScoring is for NLP scoring*

Description

This function returns prepared tokenized data for H2O Word2VecModeler scoring

Usage

```
AutoH2OTextPrepScoring(  
  data,  
  string = NULL,  
  MaxMem = NULL,  
  NThreads = NULL,  
  StartH2O = TRUE  
)
```

Arguments

<code>data</code>	The text data
<code>string</code>	The name of the string column to prepare
<code>MaxMem</code>	Amount of memory you want to let H2O utilize
<code>NThreads</code>	The number of threads you want to let H2O utilize
<code>StartH2O</code>	Set to TRUE to have H2O start inside this function

Author(s)

Adrian Antico

See Also

Other Misc: [LB\(\)](#), [Logger\(\)](#), [PrintToPDF\(\)](#), [tokenizeH2O\(\)](#)

Examples

```
## Not run:  
data <- AutoH2OTextPrepScoring(data = x,  
                               string = "text_column",  
                               MaxMem = "28G",  
                               NThreads = 8,  
                               StartH2O = TRUE)  
  
## End(Not run)
```

AutoHierarchicalFourier

AutoHierarchicalFourier

Description

AutoHierarchicalFourier reverses the difference

Usage

```
AutoHierarchicalFourier(  
  datax = data,  
  xRegs = names(XREGS),  
  FourierTermS = FourierTerms,  
  TimeUnit = TimeUnit,  
  FC_PeriodS = FC_Periods,  
  TargetColumnN = TargetColumn,  
  DateColumnN = DateColumnName,  
  HierarchGroups = NULL,  
  IndependentGroups = NULL  
)
```

Arguments

datax	data
xRegs	The XREGS
FourierTermS	Number of fourier pairs
TimeUnit	Time unit
FC_PeriodS	Number of forecast periods
TargetColumnN	Target column name
DateColumnN	Date column name
HierarchGroups	Character vector of categorical columns to fully interact
IndependentGroups	Character vector of categorical columns to run independently

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

AutoHurdleScoring	<i>AutoHurdleScoring</i>
-------------------	--------------------------

Description

AutoHurdleScoring can score AutoCatBoostHurdleModel() and AutoXGBoostHurdleModel()

Usage

```
AutoHurdleScoring(
  TestData = NULL,
  Path = NULL,
  ModelID = NULL,
  ModelClass = "catboost",
  ArgList = NULL,
  ModellList = NULL,
  Threshold = NULL
)
```

Arguments

TestData	scoring data.table
Path	Supply if ArgList is NULL or ModellList is null.
ModelID	Supply if ArgList is NULL or ModellList is null. Same as used in model training.
ModelClass	Name of model type. "catboost" is currently the only available option
ArgList	Output from the hurdle model
ModellList	Output from the hurdle model
Threshold	NULL to use raw probabilities to predict. Otherwise, supply a threshold

Value

A data.table with the final predicted value, the intermediate model predictions, and your source data

Author(s)

Adrian Antico

See Also

Other Automated Model Scoring: [AutoCatBoostScoring\(\)](#), [AutoH2OMLScoring\(\)](#), [AutoH2OModeler\(\)](#), [AutoXGBoostScoring\(\)](#)

Examples

```
## Not run:

# XGBoost----

# Define file path
Path <- "C:/Users/aantico/Documents/Package/GUI_Package"
```

```

# Create hurdle data with correlated features
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 25000,
  ID = 3,
  FactorCount = 2L,
  AddDate = TRUE,
  ZIP = 1,
  Classification = FALSE,
  MultiClass = FALSE)

# Define features
Features <- names(data)[!names(data) %chin%
  c("Adrian", "IDcol_1", "IDcol_2", "IDcol_3", "DateTime")]

# Build hurdle model
Output <- RemixAutoML::AutoXGBoostHurdleModel(

  # Operationalization args
  TreeMethod = "hist",
  TrainOnFull = FALSE,
  PassInGrid = NULL,

  # Metadata args
  NThreads = max(1L, parallel::detectCores()-2L),
  ModelID = "ModelTest",
  Paths = normalizePath(Path),
  MetaDataPaths = NULL,
  ReturnModelObjects = TRUE,

  # data args
  data,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = c(0),
  TargetColumnName = "Adrian",
  FeatureColNames = Features,
  IDcols = c("IDcol_1", "IDcol_2", "IDcol_3"),

  # options
  TransformNumericColumns = NULL,
  SplitRatios = c(0.70, 0.20, 0.10),
  SaveModelObjects = TRUE,
  NumOfParDepPlots = 10L,

  # grid tuning args
  GridTune = FALSE,
  grid_eval_metric = "accuracy",
  MaxModelsInGrid = 1L,
  BaselineComparison = "default",
  MaxRunsWithoutNewWinner = 10L,
  MaxRunMinutes = 60L,

  # bandit hyperparameters
  Trees = 100L,
  eta = seq(0.05, 0.40, 0.05),

```



```
max_depth = seq(4L, 16L, 2L),

# random hyperparameters
min_child_weight = seq(1.0, 10.0, 1.0),
subsample = seq(0.55, 1.0, 0.05),
colsample_bytree = seq(0.55, 1.0, 0.05))

# Score XGBoost Hurdle Model
HurdleScores <- RemixAutoML::AutoHurdleScoring(
  TestData = data,
  Path = Path,
  ModelID = "ModelTest",
  ModelClass = "xgboost",
  ModelList = NULL,
  ArgList = NULL,
  Threshold = NULL)

## End(Not run)
```

AutoInteraction	<i>AutoInteraction</i>
-----------------	------------------------

Description

AutoInteraction creates interaction variables from your numerical features in your data. Supply a set of column names to utilize and set the interaction level. Supply a character vector of columns to exclude and the function will ignore those features.

Usage

```
AutoInteraction(
  data = NULL,
  NumericVars = NULL,
  InteractionDepth = 2,
  Center = TRUE,
  Scale = TRUE,
  SkipCols = NULL,
  Scoring = FALSE,
  File = NULL
)
```

Arguments

data	Source data.table
InteractionDepth	The max K in N choose K. If NULL, K will loop through 1 to length(NumVars). Default is 2 for pairwise interactions
Center	TRUE to center the data
Scale	TRUE to scale the data
SkipCols	Use this to exclude features from being created. An example could be, you build a model with all variables and then use the varaible importance list to determine which features aren't necessary and pass that set of features into this argument as a character vector.

Scoring	Defaults to FALSE. Set to TRUE for generating these columns in a model scoring setting
File	When Scoring is set to TRUE you have to supply either the .Rdata list with lookup values for recreating features or a pathfile to the .Rdata file with the lookup values. If you didn't center or scale the data then this argument can be ignored.
NumVars	Names of numeric columns (if NULL, all numeric and integer columns will be used)

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_EngiTimeSeriesFill\(\)](#)

Examples

```
## Not run:

#####
# Feature Engineering for Model Training
#####

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 50000,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  ZIP = 0L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Print number of columns
print(ncol(data))

# Store names of numeric and integer cols
Cols <- names(data)[c(which(unlist(lapply(data, is.numeric))),
                     which(unlist(lapply(data, is.integer))))]

# Model Training Feature Engineering
system.time(data <- RemixAutoML::AutoInteraction(
  data = data,
  NumericVars = Cols,
  InteractionDepth = 4,
```

```

    Center = TRUE,
    Scale = TRUE,
    SkipCols = NULL,
    Scoring = FALSE,
    File = getwd()))

# user  system elapsed
# 0.30    0.11    0.41

# Print number of columns
print(ncol(data))

#####
# Feature Engineering for Model Scoring
#####

# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  ZIP = 0L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Print number of columns
print(ncol(data))

# Reduce to single row to mock a scoring scenario
data <- data[1L]

# Model Scoring Feature Engineering
system.time(data <- RemixAutoML::AutoInteraction(
  data = data,
  NumericVars = names(data)[
    c(which(unlist(lapply(data, is.numeric))),
      which(unlist(lapply(data, is.integer))))],
  InteractionDepth = 4,
  Center = TRUE,
  Scale = TRUE,
  SkipCols = NULL,
  Scoring = TRUE,
  File = file.path(getwd(), "Standardize.Rdata"))))

# user  system elapsed
# 0.19    0.00    0.19

# Print number of columns
print(ncol(data))

## End(Not run)

```

AutoLagRollStats

*AutoLagRollStats***Description**

AutoLagRollStats Builds lags and a large variety of rolling statistics with options to generate them for hierarchical categorical interactions.

Usage

```
AutoLagRollStats(
  data,
  Targets = NULL,
  HierarchyGroups = NULL,
  IndependentGroups = NULL,
  DateColumn = NULL,
  TimeUnit = "day",
  TimeUnitAgg = "day",
  TimeGroups = "day",
  TimeBetween = NULL,
  RollOnLag1 = TRUE,
  Type = "Lag",
  SimpleImpute = TRUE,
  Lags = c(1:5),
  MA_RollWindows = c(2, 5, 10),
  SD_RollWindows = c(5, 10),
  Skew_RollWindows = c(5, 10),
  Kurt_RollWindows = c(5, 10),
  Quantile_RollWindows = c(10),
  Quantiles_Selected = c("q25", "q75"),
  Debug = FALSE
)
```

Arguments

<code>data</code>	A data.table you want to run the function on
<code>Targets</code>	A character vector of the column names for the reference column in which you will build your lags and rolling stats
<code>HierarchyGroups</code>	A vector of categorical column names that you want to have generate all lags and rolling stats done for the individual columns and their full set of interactions.
<code>IndependentGroups</code>	A vector of categorical column names that you want to have run independently of each other. This will mean that no interaction will be done.
<code>DateColumn</code>	The column name of your date column used to sort events over time
<code>TimeUnit</code>	List the time aggregation level for the time between events features, such as "hour", "day", "weeks", "months", "quarter", or "year"
<code>TimeUnitAgg</code>	List the time aggregation of your data that you want to use as a base time unit for your features. E.g. "raw" or "day"

TimeGroups	A vector of TimeUnits indicators to specify any time-aggregated GDL features you want to have returned. E.g. c("raw" (no aggregation is done), "hour", "day", "week", "month", "quarter", "year")
TimeBetween	Specify a desired name for features created for time between events. Set to NULL if you don't want time between events features created.
RollOnLag1	Set to FALSE to build rolling stats off of target columns directly or set to TRUE to build the rolling stats off of the lag-1 target
Type	List either "Lag" if you want features built on historical values or "Lead" if you want features built on future values
SimpleImpute	Set to TRUE for factor level imputation of "0" and numeric imputation of -1
Lags	A numeric vector of the specific lags you want to have generated. You must include 1 if WindowingLag = 1.
MA_RollWindows	A numeric vector of the specific rolling statistics window sizes you want to utilize in the calculations.
SD_RollWindows	A numeric vector of Standard Deviation rolling statistics window sizes you want to utilize in the calculations.
Skew_RollWindows	A numeric vector of Skewness rolling statistics window sizes you want to utilize in the calculations.
Kurt_RollWindows	A numeric vector of Kurtosis rolling statistics window sizes you want to utilize in the calculations.
Quantile_RollWindows	A numeric vector of Quantile rolling statistics window sizes you want to utilize in the calculations.
Quantiles_Selected	Select from the following c("q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95")
Debug	Set to TRUE to get a print of which steps are running

Value

data.table of original data plus created lags, rolling stats, and time between event lags and rolling stats

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_EngiTimeSeriesFill\(\)](#)

Examples

```

## Not run:
# Create fake Panel Data----
Count <- 1L
for(Level in LETTERS) {
  datatemp <- RemixAutoML::FakeDataGenerator(
    Correlation = 0.75,
    N = 25000L,
    ID = 0L,
    ZIP = 0L,
    FactorCount = 0L,
    AddDate = TRUE,
    Classification = FALSE,
    MultiClass = FALSE)
  datatemp[, Factor1 := eval(Level)]
  if(Count == 1L) {
    data <- data.table::copy(datatemp)
  } else {
    data <- data.table::rbindlist(
      list(data, data.table::copy(datatemp)))
  }
  Count <- Count + 1L
}

# Add scoring records
data <- RemixAutoML::AutoLagRollStats(

  # Data
  data           = data,
  DateColumn     = "DateTime",
  Targets        = "Adrian",
  HierarchyGroups = NULL,
  IndependentGroups = c("Factor1"),
  TimeUnitAgg    = "days",
  TimeGroups     = c("days", "weeks",
                    "months", "quarters"),
  TimeBetween    = NULL,
  TimeUnit       = "days",

  # Services
  RollOnLag1     = TRUE,
  Type           = "Lag",
  SimpleImpute   = TRUE,

  # Calculated Columns
  Lags           = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1)),
                        "quarters" = c(seq(1,2,1))),
  MA_RollWindows = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1)),
                        "quarters" = c(seq(1,2,1))),
  SD_RollWindows = NULL,
  Skew_RollWindows = NULL,
  Kurt_RollWindows = NULL,

```

```

    Quantile_RollWindows = NULL,
    Quantiles_Selected   = NULL,
    Debug                = FALSE)

## End(Not run)

```

AutoLagRollStatsScoring

AutoLagRollStatsScoring

Description

AutoLagRollStatsScoring Builds lags and a large variety of rolling statistics with options to generate them for hierarchical categorical interactions.

Usage

```

AutoLagRollStatsScoring(
  data,
  RowNumsID = "temp",
  RowNumsKeep = 1,
  Targets = NULL,
  HierarchyGroups = NULL,
  IndependentGroups = NULL,
  DateColumn = NULL,
  TimeUnit = "day",
  TimeUnitAgg = "day",
  TimeGroups = "day",
  TimeBetween = NULL,
  RollOnLag1 = 1,
  Type = "Lag",
  SimpleImpute = TRUE,
  Lags = NULL,
  MA_RollWindows = NULL,
  SD_RollWindows = NULL,
  Skew_RollWindows = NULL,
  Kurt_RollWindows = NULL,
  Quantile_RollWindows = NULL,
  Quantiles_Selected = NULL,
  Debug = FALSE
)

```

Arguments

data	A data.table you want to run the function on
RowNumsID	The name of your column used to id the records so you can specify which rows to keep
RowNumsKeep	The RowNumsID numbers that you want to keep
Targets	A character vector of the column names for the reference column in which you will build your lags and rolling stats

HierarchyGroups	A vector of categorical column names that you want to have generate all lags and rolling stats done for the individual columns and their full set of interactions.
IndependentGroups	Only supply if you do not want HierarchyGroups. A vector of categorical column names that you want to have run independently of each other. This will mean that no interaction will be done.
DateColumn	The column name of your date column used to sort events over time
TimeUnit	List the time aggregation level for the time between events features, such as "hour", "day", "weeks", "months", "quarter", or "year"
TimeUnitAgg	List the time aggregation of your data that you want to use as a base time unit for your features. E.g. "day",
TimeGroups	A vector of TimeUnits indicators to specify any time-aggregated GDL features you want to have returned. E.g. c("hour", "day", "week", "month", "quarter", "year"). STILL NEED TO ADD these '1min', '5min', '10min', '15min', '30min', '45min'
TimeBetween	Specify a desired name for features created for time between events. Set to NULL if you don't want time between events features created.
RollOnLag1	Set to FALSE to build rolling stats off of target columns directly or set to TRUE to build the rolling stats off of the lag-1 target
Type	List either "Lag" if you want features built on historical values or "Lead" if you want features built on future values
SimpleImpute	Set to TRUE for factor level imputation of "0" and numeric imputation of -1
Lags	A numeric vector of the specific lags you want to have generated. You must include 1 if WindowingLag = 1.
MA_RollWindows	A numeric vector of the specific rolling statistics window sizes you want to utilize in the calculations.
SD_RollWindows	A numeric vector of Standard Deviation rolling statistics window sizes you want to utilize in the calculations.
Skew_RollWindows	A numeric vector of Skewness rolling statistics window sizes you want to utilize in the calculations.
Kurt_RollWindows	A numeric vector of Kurtosis rolling statistics window sizes you want to utilize in the calculations.
Quantile_RollWindows	A numeric vector of Quantile rolling statistics window sizes you want to utilize in the calculations.
Quantiles_Selected	Select from the following c("q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95")
Debug	Set to TRUE to get a print out of which step you are on

Value

data.table of original data plus created lags, rolling stats, and time between event lags and rolling stats

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engi](#), [TimeSeriesFill\(\)](#)

Examples

```
# Create fake Panel Data----
Count <- 1L
for(Level in LETTERS) {
  datatemp <- RemixAutoML::FakeDataGenerator(
    Correlation = 0.75,
    N = 25000L,
    ID = 0L,
    ZIP = 0L,
    FactorCount = 0L,
    AddDate = TRUE,
    Classification = FALSE,
    MultiClass = FALSE)
  datatemp[, Factor1 := eval(Level)]
  if(Count == 1L) {
    data <- data.table::copy(datatemp)
  } else {
    data <- data.table::rbindlist(
      list(data, data.table::copy(datatemp)))
  }
  Count <- Count + 1L
}

# Create ID columns to know which records to score
data[, ID := .N:1L, by = "Factor1"]
data.table::set(data, i = which(data[["ID"]] == 2L), j = "ID", value = 1L)

# Score records
data <- RemixAutoML::AutoLagRollStatsScoring(

  # Data
  data          = data,
  RowNumsID     = "ID",
  RowNumsKeep   = 1,
  DateColumn    = "DateTime",
  Targets       = "Adrian",
  HierarchyGroups = c("Store", "Dept"),
  IndependentGroups = NULL,

  # Services
  TimeBetween    = NULL,
  TimeGroups     = c("days", "weeks", "months"),
  TimeUnit       = "day",
```

```

TimeUnitAgg      = "day",
RollOnLag1       = TRUE,
Type             = "Lag",
SimpleImpute     = TRUE,

# Calculated Columns
Lags             = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1))),
MA_RollWindows   = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1))),
SD_RollWindows   = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1))),
Skew_RollWindows = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1))),
Kurt_RollWindows = list("days" = c(seq(1,5,1)),
                        "weeks" = c(seq(1,3,1)),
                        "months" = c(seq(1,2,1))),
Quantile_RollWindows = list("days" = c(seq(1,5,1)),
                             "weeks" = c(seq(1,3,1)),
                             "months" = c(seq(1,2,1))),
Quantiles_Selected = c("q5", "q10", "q95"),
Debug            = FALSE)

```

AutoLimeAid

AutoLimeAid automated lime

Description

AutoLimeAid automated lime explanations and lime model builds.

Usage

```

AutoLimeAid(
  EvalPredsData = data,
  LimeTrainingData = data,
  LimeBins = 10,
  LimeIterations = 7500,
  LimeNumFeatures = 0,
  LimeModel = NULL,
  LimeModelPath = NULL,
  LimeModelID = NULL,
  MLModel = NULL,
  MLModelPath = NULL,
  MLMetaDataPath = NULL,
  MLModelID = NULL,
  ModelType = "xgboost",
  TargetType = "classification",
  NThreads = parallel::detectCores(),

```

```

MaxMem = "32G",
FeatureColumnNames = TestModel$ColNames,
IDcols = NULL,
FactorLevelsList = TestModel$FactorLevels,
TargetLevels = NULL,
OneHot = FALSE,
ReturnFeatures = TRUE,
TransformNumeric = FALSE,
BackTransNumeric = FALSE,
TargetColumnName = NULL,
TransformationObject = NULL,
TransID = NULL,
TransPath = NULL,
MDP_Impute = TRUE,
MDP_CharToFactor = TRUE,
MDP_RemoveDates = TRUE,
MDP_MissFactor = "0",
MDP_MissNum = -1
)

```

Arguments

EvalPredsData	Data used for interpretation. Should be the same kind of data used on ML_Scoring functions.
LimeTrainingData	Data used to train your ML model
LimeBins	Number of bins to use for bucketing numeric variables
LimeIterations	Number of lime permutations ran to generate interpretation of predicted value
LimeNumFeatures	How many features do you want to be considering for the Lime evaluation? Set to 0 to use all features
LimeModel	Supply a model if you have one available. Otherwise, provide a model path and either it will be pulling in or made and saved there.
LimeModelPath	Supply a path to where your model is located or to be stored.
LimeModelID	Provide a name for your model. If left NULL, a name will be created for you (and a new model).
MLModel	Supply the model object (except for H2O models). Can leave null.
MLModelPath	Supply a path to where your model is located. If this is supplied, the model will be pulled in from file (even if you supply a model)
MLMetaDataPath	Supply a path to where your model metadata is located (might be the same of the MLModelPath). If this is supplied, artifacts about the model will be pulled in from there.
MLModelID	The name of your model as read in the file directory
ModelType	Choose from "xgboost", "h2o", "catboost"
TargetType	For catboost models only. Select from "classification", "regression", "multi-class"
NThreads	Number of CPU threads.
MaxMem	Set the max memory you want to allocate. E.g. "32G"

FeatureColumnNames	The names of the features used in training your ML model (should be returned with the model or saved to file)
IDcols	The ID columns used in either CatBoost or XGBoost
FactorLevelsList	= TestModel\$FactorLevels,
TargetLevels	The target levels used in MultiClass models
OneHot	Replicate what you did with the model training
ReturnFeatures	TRUE or FALSE
TransformNumeric	Replicate what you did with the model training
BackTransNumeric	TRUE or FALSE. Replicate what you did with the model training.
TargetColumnName	For the transformations
TransformationObject	TRUE or FALSE. Replicate what you did with the model training.
TransID	Set to the ID used in model training.
TransPath	Same path used in model training.
MDP_Impute	Replicate what you did with the model training.
MDP_CharToFactor	Replicate what you did with the model training.
MDP_RemoveDates	Replicate what you did with the model training.
MDP_MissFactor	Replicate what you did with the model training.
MDP_MissNum	Replicate what you did with the model training.

Value

LimeModelObject and Lime Explanations

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [EvalPlot\(\)](#), [LimeModel\(\)](#), [ParDepCalPlots\(\)](#), [ROCPlot\(\)](#), [RedYellowGreen\(\)](#), [VI_Plot\(\)](#), [threshOptim\(\)](#)

Examples

```
## Not run:
# CatBoost data generator
dataGenH20 <- function() {
  Correl <- 0.85
  N <- 10000
  data <- data.table::data.table(Classification = runif(N))
  data[, x1 := qnorm(Classification)]
  data[, x2 := runif(N)]
  data[, Independent_Variable1 := log(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
}
```

```

data[, Independent_Variable2 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
data[, Independent_Variable3 := exp(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
data[, Independent_Variable4 := exp(exp(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2))))]
data[, Independent_Variable5 := sqrt(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
data[, Independent_Variable6 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.10]
data[, Independent_Variable7 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.25]
data[, Independent_Variable8 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.75]
data[, Independent_Variable9 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^2]
data[, Independent_Variable10 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^4]
data[, Independent_Variable11 := as.factor(
  ifelse(Independent_Variable2 < 0.20,
    "A", ifelse(Independent_Variable2 < 0.40,
      "B", ifelse(Independent_Variable2 < 0.6,
        "C", ifelse(Independent_Variable2 < 0.8, "D", "E"))))]
data[, ':= ' (x1 = NULL, x2 = NULL)]
data[, Classification := ifelse(Classification > 0.5, 1, 0)]
rm(N, Correl)
return(data)
}
data <- dataGenH20()
TestModel <- RemixAutoML::AutoCatBoostRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Classification",
  FeatureColNames = c(2:12),
  PrimaryDateColumn = NULL,
  IDcols = NULL,
  MaxModelsInGrid = 3,
  task_type = "GPU",
  eval_metric = "RMSE",
  Trees = 50,
  GridTune = FALSE,
  model_path = "C:/Users/aantico/Documents/Package/GUI_Package",
  metadata_path = NULL,
  ModelID = "Adrian",
  NumOfParDepPlots = 15,
  ReturnModelObjects = TRUE,
  SaveModelObjects = TRUE,
  PassInGrid = NULL)

# CatBoost Build Lime Model and Explanations
LimeOutput <- RemixAutoML::AutoLimeAid(
  EvalPredsData = data[c(1,15)],
  LimeTrainingData = data,
  LimeBins = 10,
  LimeIterations = 7500,
  LimeNumFeatures = 0,
  TargetType = "regression",
  LimeModel = NULL,
  LimeModelPath = "C:/Users/aantico/Documents/Package/GUI_Package",
  LimeModelID = "AdrianLime",
  MLModel = NULL,
  MLModelPath = "C:/Users/aantico/Documents/Package/GUI_Package",
  MLMetaDataPath = NULL,
  MLModelID = "Adrian",

```

```

ModelType = "catboost",
NThreads = parallel::detectCores(),
MaxMem = "14G",
FeatureColumnNames = NULL,
IDcols = NULL,
FactorLevelsList = NULL,
TargetLevels = NULL,
OneHot = FALSE,
ReturnFeatures = TRUE,
TransformNumeric = FALSE,
BackTransNumeric = FALSE,
TargetColumnName = NULL,
TransformationObject = NULL,
TransID = NULL,
TransPath = NULL,
MDP_Impute = TRUE,
MDP_CharToFactor = TRUE,
MDP_RemoveDates = TRUE,
MDP_MissFactor = "0",
MDP_MissNum = -1)

# Plot lime objects
lime::plot_features(LimeOutput$LimeExplanations)
suppressWarnings(lime::plot_explanations(LimeOutput$LimeExplanations))

# H2O data generator
dataGenH2O <- function() {
  Correl <- 0.85
  N <- 10000
  data <- data.table::data.table(Classification = runif(N))
  data[, x1 := qnorm(Classification)]
  data[, x2 := runif(N)]
  data[, Independent_Variable1 := log(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable2 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable3 := exp(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable4 := exp(exp(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2))))]
  data[, Independent_Variable5 := sqrt(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable6 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.10]
  data[, Independent_Variable7 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.25]
  data[, Independent_Variable8 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.75]
  data[, Independent_Variable9 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^2]
  data[, Independent_Variable10 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^4]
  data[, Independent_Variable11 := as.factor(ifelse(Independent_Variable2 < 0.20,
    "A", ifelse(Independent_Variable2 < 0.40,
    "B", ifelse(Independent_Variable2 < 0.6,
    "C", ifelse(Independent_Variable2 < 0.8, "D", "E"))))]
  data[, ':= ' (x1 = NULL, x2 = NULL)]
  data[, Classification := ifelse(Classification > 0.5, 1, 0)]
  rm(N, Correl)
  return(data)
}
data <- dataGenH2O()
TestModel <- RemixAutoML::AutoH2oDRFClassifier(
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,

```

```

    TargetColumnName = "Classification",
    FeatureColNames = setdiff(names(data),"Classification"),
    eval_metric = "auc",
    Trees = 50,
    GridTune = FALSE,
    MaxMem = "32G",
    NThreads = max(1, parallel::detectCores()-2),
    MaxModelsInGrid = 10,
    model_path = "C:/Users/aantico/Desktop/Retention Analytics",
    metadata_path = NULL,
    ModelID = "Adrian",
    NumOfParDepPlots = 10,
    ReturnModelObjects = TRUE,
    SaveModelObjects = TRUE,
    IfSaveModel = "standard",
    H2OShutdown = TRUE)

LimeOutput <- RemixAutoML::AutoLimeAid(
  EvalPredsData = data[c(1,15)],
  LimeTrainingData = data,
  LimeBins = 10,
  LimeIterations = 7500,
  TargetType = "regression",
  LimeNumFeatures = 0,
  LimeModel = NULL,
  LimeModelPath = "C:/Users/aantico/Desktop/Retention Analytics",
  LimeModelID = "AdrianLime",
  MLModel = NULL,
  MLModelPath = "C:/Users/aantico/Desktop/Retention Analytics",
  MLMetaDataPath = NULL,
  MLModelID = "Adrian",
  ModelType = "h2o",
  NThreads = parallel::detectCores(),
  MaxMem = "14G",
  FeatureColumnNames = NULL,
  IDcols = NULL,
  FactorLevelsList = NULL,
  TargetLevels = NULL,
  OneHot = FALSE,
  ReturnFeatures = TRUE,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = TRUE,
  MDP_CharToFactor = TRUE,
  MDP_RemoveDates = TRUE,
  MDP_MissFactor = "0",
  MDP_MissNum = -1)

# Plot lime objects
lime::plot_features(LimeOutput$LimeExplanations)
suppressWarnings(lime::plot_explanations(LimeOutput$LimeExplanations))

# XGBoost create data function

```

```

dataGenXGBoost <- function() {
  Correl <- 0.85
  N <- 10000
  data <- data.table::data.table(Classification = runif(N))
  data[, x1 := qnorm(Classification)]
  data[, x2 := runif(N)]
  data[, Independent_Variable1 := log(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable2 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable3 := exp(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable4 := exp(exp(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2))))]
  data[, Independent_Variable5 := sqrt(pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
  data[, Independent_Variable6 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.10]
  data[, Independent_Variable7 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.25]
  data[, Independent_Variable8 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^0.75]
  data[, Independent_Variable9 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^2]
  data[, Independent_Variable10 := (pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))^4]
  data[, Independent_Variable11 := as.factor(ifelse(Independent_Variable2 < 0.20,
    "A", ifelse(Independent_Variable2 < 0.40,
    "B", ifelse(Independent_Variable2 < 0.6,
    "C", ifelse(Independent_Variable2 < 0.8, "D", "E")))))]
  data[, ':= ' (x1 = NULL, x2 = NULL)]
  data[, Classification := ifelse(Classification > 0.5, 1, 0)]
  rm(Correl, N)
  return(data)
}
data <- dataGenXGBoost()
TestModel <- RemixAutoML::AutoXGBoostClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Classification",
  FeatureColNames = 2:12,
  IDcols = NULL,
  eval_metric = "auc",
  Trees = 50,
  GridTune = FALSE,
  grid_eval_metric = "auc",
  MaxModelsInGrid = 10,
  NThreads = 8,
  TreeMethod = "hist",
  model_path = "C:/Users/aantico/Desktop/Retention Analytics",
  metadata_path = NULL,
  ModelID = "Adrian2",
  NumOfParDepPlots = 3,
  ReturnModelObjects = TRUE,
  ReturnFactorLevels = TRUE,
  SaveModelObjects = TRUE,
  PassInGrid = NULL)

# XGBoost Build Lime and Generate Output
LimeOutput <- RemixAutoML::AutoLimeAid(
  EvalPredsData = data[c(1,15)],
  LimeTrainingData = data,
  LimeBins = 10,
  TargetType = "classification",
  LimeIterations = 7500,

```



```

LimeNumFeatures = 0,
LimeModel = NULL,
LimeModelPath = "C:/Users/aantico/Desktop/Retention Analytics",
LimeModelID = "Adrian2Lime",
MLModel = NULL,
MLModelPath = "C:/Users/aantico/Desktop/Retention Analytics",
MLMetaDataPath = NULL,
MLModelID = "Adrian2",
ModelType = "xgboost",
NThreads = parallel::detectCores(),
MaxMem = "14G",
FeatureColumnNames = NULL,
IDcols = NULL,
FactorLevelsList = NULL,
TargetLevels = NULL,
OneHot = FALSE,
ReturnFeatures = TRUE,
TransformNumeric = FALSE,
BackTransNumeric = FALSE,
TargetColumnName = NULL,
TransformationObject = NULL,
TransID = NULL,
TransPath = NULL,
MDP_Impute = TRUE,
MDP_CharToFactor = TRUE,
MDP_RemoveDates = TRUE,
MDP_MissFactor = "0",
MDP_MissNum = -1)

# Plot lime objects
lime::plot_features(LimeOutput$LimeExplanations)
suppressWarnings(lime::plot_explanations(LimeOutput$LimeExplanations))

## End(Not run)

```

AutoMarketBasketModel *AutoMarketBasketModel*

Description

AutoMarketBasketModel function runs a market basket analysis automatically. It will convert your data, run the algorithm, and add on additional significance values not originally contained within.

Usage

```

AutoMarketBasketModel(
  data,
  OrderIDColumnName,
  ItemIDColumnName,
  LHS_Delimiter = ",",
  Support = 0.001,
  Confidence = 0.1,
  MaxLength = 2,
  MinLength = 2,

```

```

    MaxTime = 5
)

```

Arguments

data	This is your transactions data set
OrderIDColumnName	Supply your column name for the Order ID Values
ItemIDColumnName	Supply your column name for the Item ID Values
LHS_Delimiter	Default delimiter for separating multiple ItemID's is a comma.
Support	Threshold for inclusion using support
Confidence	Threshold for inclusion using confidence
MaxLength	Maximum combinations of Item ID (number of items in basket to consider)
MinLength	Minimum length of combinations of ItemID (number of items in basket to consider)
MaxTime	Max run time per iteration (default is 5 seconds)

Author(s)

Adrian Antico and Douglas Pestana

See Also

Chi-sq statistics and p-values based on this paper: <http://www.cs.bc.edu/~alvarez/ChiSquare/chi2tr.pdf>

Other Recommenders: [AutoRecomDataCreate\(\)](#), [AutoRecommenderScoring\(\)](#), [AutoRecommender\(\)](#)

Examples

```

## Not run:
rules_data <- AutoMarketBasketModel(
  data,
  OrderIDColumnName = "OrderNumber",
  ItemIDColumnName = "ItemNumber",
  LHS_Delimiter = ",",
  Support = 0.001,
  Confidence = 0.1,
  MaxLength = 2,
  MinLength = 2,
  MaxTime = 5)

## End(Not run)

```

AutoNLS	<i>AutoNLS</i>
---------	----------------

Description

This function will build models for 9 different nls models, along with a non-parametric monotonic regression and a polynomial regression. The models are evaluated, a winner is picked, and the predicted values are stored in your data table.

Usage

```
AutoNLS(data, y, x, monotonic = TRUE)
```

Arguments

data	Data is the data table you are building the modeling on
y	Y is the target variable name in quotes
x	X is the independent variable name in quotes
monotonic	This is a TRUE/FALSE indicator - choose TRUE if you want monotonic regression over polynomial regression

Value

A list containing "PredictionData" which is a data table with your original column replaced by the nls model predictions; "ModelName" the model name; "ModelObject" The winning model to later use; "EvaluationMetrics" Model metrics for models with ability to build.

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oDRFRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoXGBoostRegression\(\)](#)

Examples

```
## Not run:
# Create Growth Data
data <- data.table::data.table(Target = seq(1, 500, 1),
  Variable = rep(1, 500))
for (i in as.integer(1:500)) {
  if (i == 1) {
    var <- data[i, "Target"][[1]]
    data.table::set(data, i = i, j = 2L,
      value = var * (1 + runif(1) / 100))
  } else {
    var <- data[i - 1, "Variable"][[1]]
    data.table::set(data, i = i, j = 2L,
      value = var * (1 + runif(1) / 100))
  }
}
```

```

    }
  }

  # Add jitter to Target
  data[, Target := jitter(Target, factor = 0.25)]

  # To keep original values
  data1 <- data.table::copy(data)

  # Merge and Model data
  data11 <- AutoNLS(
    data = data,
    y = "Target",
    x = "Variable",
    monotonic = TRUE)

  # Join predictions to source data
  data2 <- merge(
    data1,
    data11$PredictionData,
    by = "Variable",
    all = FALSE)

  # Plot output
  ggplot2::ggplot(data2, ggplot2::aes(x = Variable)) +
    ggplot2::geom_line(ggplot2::aes(y = data2[["Target.x"]],
                                     color = "Target")) +
    ggplot2::geom_line(ggplot2::aes(y = data2[["Target.y"]],
                                     color = "Predicted")) +
    RemixAutoML::ChartTheme(Size = 12) +
    ggplot2::ggtitle(paste0("Growth Models AutoNLS: ",
                             data11$ModelName)) +
    ggplot2::ylab("Target Variable") +
    ggplot2::xlab("Independent Variable") +
    ggplot2::scale_colour_manual("Values",
                                 breaks = c("Target", "Predicted"),
                                 values = c("red", "blue"))

  summary(data11$ModelObject)
  data11$EvaluationMetrics

  ## End(Not run)

```

AutoRecomDataCreate *AutoRecomDataCreate*

Description

AutoRecomDataCreate to create data that is prepared for modeling

Usage

```

AutoRecomDataCreate(
  data,
  EntityColName = "CustomerID",

```

```

    ProductColName = "StockCode",
    MetricColName = "TotalSales",
    ReturnMatrix = FALSE
  )

```

Arguments

data	This is your transactional data.table. Must include an Entity (typically customer), ProductCode (such as SKU), and a sales metric (such as total sales).
EntityColName	This is the column name in quotes that represents the column name for the Entity, such as customer
ProductColName	This is the column name in quotes that represents the column name for the product, such as SKU
MetricColName	This is the column name in quotes that represents the column name for the metric, such as total sales
ReturnMatrix	Set to FALSE to coerce the object (desired route) or TRUE to return a matrix

Value

A BinaryRatingsMatrix

Author(s)

Adrian Antico and Douglas Pestana

See Also

Other Recommenders: [AutoMarketBasketModel\(\)](#), [AutoRecommenderScoring\(\)](#), [AutoRecommender\(\)](#)

Examples

```

## Not run:
RatingsMatrix <- AutoRecomDataCreate(
  data,
  EntityColName = "CustomerID",
  ProductColName = "StockCode",
  MetricColName = "TotalSales",
  ReturnMatrix = TRUE)

## End(Not run)

```

AutoRecommender	<i>Automatically build the best recommender model among models available.</i>
-----------------	---

Description

This function returns the winning model that you pass onto AutoRecommenderScoring

Usage

```
AutoRecommender(
  data,
  Partition = "Split",
  KFold = 1,
  Ratio = 0.75,
  Given = 1,
  RatingType = "TopN",
  RatingsKeep = 20,
  SkipModels = "AssociationRules",
  ModelMetric = "TPR"
)
```

Arguments

data	This is your BinaryRatingsMatrix. See function <code>RecomDataCreate</code>
Partition	Choose from "split", "cross-validation", "bootstrap". See <code>evaluationScheme</code> in <code>recommenderlab</code> for details.
KFold	Choose 1 for traditional train and test. Choose greater than 1 for the number of cross validations
Ratio	The ratio for train and test. E.g. 0.75 for 75 percent data allocated to training
Given	The number of products you would like to evaluate. Negative values implement all-but schemes.
RatingType	Choose from "TopN", "ratings", "ratingMatrix"
RatingsKeep	The total ratings you wish to return. Default is 20.
SkipModels	<code>AssociationRules</code> runs the slowest and may crash your system. Choose from: "AssociationRules", "ItemBasedCF", "UserBasedCF", "PopularItems", "RandomItems"
ModelMetric	Choose from "Precision", "Recall", "TPR", or "FPR"

Value

The winning model used for scoring in the `AutoRecommenderScoring` function

Author(s)

Adrian Antico and Douglas Pestana

See Also

Other Recommenders: [AutoMarketBasketModel\(\)](#), [AutoRecomDataCreate\(\)](#), [AutoRecommenderScoring\(\)](#)

Examples

```
## Not run:
WinningModel <- AutoRecommender(
  RatingsMatrix,
  Partition = "Split",
  KFold = 1,
  Ratio = 0.75,
  Given = 1,
  RatingType = "TopN",
```

```

RatingsKeep = 20,
SkipModels = "AssociationRules",
ModelMetric = "TPR")

## End(Not run)

```

AutoRecommenderScoring

The AutoRecomScoring function scores recommender models from AutoRecommender()

Description

This function will take your ratings matrix and model and score your data in parallel.

This function will take your ratings matrix and model and score your data in parallel.

Usage

```

AutoRecommenderScoring(
  data,
  WinningModel,
  EntityColName = "CustomerID",
  ProductColName = "StockCode",
  NumItemsReturn = 1
)

```

```

AutoRecommenderScoring(
  data,
  WinningModel,
  EntityColName = "CustomerID",
  ProductColName = "StockCode",
  NumItemsReturn = 1
)

```

Arguments

data	The binary ratings matrix from RecomDataCreate()
WinningModel	The winning model returned from AutoRecommender()
EntityColName	Typically your customer ID
ProductColName	Something like "StockCode"
NumItemsReturn	Number of items to return on scoring

Value

Returns the prediction data

Returns the prediction data

Author(s)

Adrian Antico and Douglas Pestana

Adrian Antico and Douglas Pestana

See Also

Other Recommenders: [AutoMarketBasketModel\(\)](#), [AutoRecomDataCreate\(\)](#), [AutoRecommender\(\)](#)

Other Recommenders: [AutoMarketBasketModel\(\)](#), [AutoRecomDataCreate\(\)](#), [AutoRecommender\(\)](#)

Examples

```
## Not run:
Results <- AutoRecommenderScoring(
  data = AutoRecomDataCreate(
    data,
    EntityColName = "CustomerID",
    ProductColName = "StockCode",
    MetricColName = "TotalSales"),
  WinningModel = AutoRecommender(
    AutoRecomDataCreate(
      data,
      EntityColName = "CustomerID",
      ProductColName = "StockCode",
      MetricColName = "TotalSales"),
    Partition = "Split",
    KFold = 2,
    Ratio = 0.75,
    RatingType = "TopN",
    RatingsKeep = 20,
    SkipModels = "AssociationRules",
    ModelMetric = "TPR"),
  EntityColName = "CustomerID",
  ProductColName = "StockCode")
```

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

```
## Not run:
Results <- AutoRecommenderScoring(
  data = AutoRecomDataCreate(
    data,
    EntityColName = "CustomerID",
    ProductColName = "StockCode",
    MetricColName = "TotalSales"),
  WinningModel = AutoRecommender(
    AutoRecomDataCreate(
      data,
      EntityColName = "CustomerID",
      ProductColName = "StockCode",
      MetricColName = "TotalSales"),
    Partition = "Split",
    KFold = 2,
    Ratio = 0.75,
    RatingType = "TopN",
    RatingsKeep = 20,
    SkipModels = "AssociationRules",
    ModelMetric = "TPR"),
  EntityColName = "CustomerID",
  ProductColName = "StockCode")
```

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


AutoTBATS

*AutoTBATS***Description**

AutoTBATS is a multi-armed bandit model testing framework for AR and SAR NNets. Randomized probability matching is the underlying bandit algorithm. Model evaluation is done by blending the training error and the validation error from testing the model on out of sample data. The bandit algorithm compares the performance of the current build against the previous builds which starts with the classic nnetar model from the forecast package. Depending on how many lags, seasonal lags, and fourier pairs you test the number of combinations of features to test begins to approach 10,000 different combinations of settings. The function tests out transformations, differencing, and variations of the lags, seasonal lags, and fourier pairs. The parameter space is broken up into various buckets that are increasing in sophistication. The bandit algorithm samples from those buckets and based on many rounds of testing it determines which buckets to generate samples from more frequently based on the models performance coming from that bucket. All of the models have performance data collected on them and a final rebuild is initiated when a winner is found. The rebuild process begins by retraining the model with the settings that produced the best performance. If the model fails to build, for whatever reason, the next best buildable model is rebuilt.

Usage

```
AutoTBATS(
  data,
  FilePath = NULL,
  TargetVariableName,
  DateColumnName,
  TimeAggLevel = "week",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxMovingAverages = 5L,
  MaxSeasonalPeriods = 1L,
  TrainWeighting = 0.5,
  MaxConsecutiveFails = 12L,
  MaxNumberModels = 100L,
  MaxRunTimeMinutes = 10L,
  NumberCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

<code>data</code>	Source data.table
<code>FilePath</code>	NULL to return nothing. Provide a file path to save the model and xregs if available
<code>TargetVariableName</code>	Name of your time series target variable
<code>DateColumnName</code>	Name of your date column
<code>TimeAggLevel</code>	Choose from "year", "quarter", "month", "week", "day", "hour"

EvaluationMetric	Choose from MAE, MSE, and MAPE
NumHoldOutPeriods	Number of time periods to use in the out of sample testing
NumFCPeriods	Number of periods to forecast
MaxLags	A single value of the max number of lags to use in the internal auto.arima of tbats
MaxMovingAverages	A single value of the max number of moving averages to use in the internal auto.arima of tbats
MaxSeasonalPeriods	A single value for the max allowable seasonal periods to be tested in the tbats framework
TrainWeighting	Model ranking is based on a weighted average of training metrics and out of sample metrics. Supply the weight of the training metrics, such as 0.50 for 50 percent.
MaxConsecutiveFails	When a new best model is found MaxConsecutiveFails resets to zero. Indicated the number of model attempts without a new winner before terminating the procedure.
MaxNumberModels	Indicate the maximum number of models to test.
MaxRunTimeMinutes	Indicate the maximum number of minutes to wait for a result.
NumberCores	Default max(1L, min(4L, parallel::detectCores()-2L))

Author(s)

Adrian Antico

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditNNet\(\)](#), [AutoBanditSarima\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoETS\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTS\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(TimeSeries = TRUE, TimeSeriesTimeAgg = "days")

# Build model
Output <- RemixAutoML::AutoTBATS(
  data,
  FilePath = NULL,
  TargetVariableName = "Weekly_Sales",
  DateColumnName = "Date",
  TimeAggLevel = "weeks",
  EvaluationMetric = "MAE",
  NumHoldOutPeriods = 5L,
  NumFCPeriods = 5L,
  MaxLags = 5L,
  MaxMovingAverages = 5L,
```

```

MaxSeasonalPeriods = 1L,
TrainWeighting = 0.50,
MaxConsecutiveFails = 12L,
MaxNumberModels = 100L,
MaxRunTimeMinutes = 10L,
NumberCores = max(1L, min(4L, parallel::detectCores()-2L)))

# Output
Output$ForecastPlot
Output$Forecast
Output$PerformanceGrid

## End(Not run)

```

AutoTransformationCreate

AutoTransformationCreate is a function for automatically identifying the optimal transformations for numeric features and transforming them once identified.

Description

AutoTransformationCreate is a function for automatically identifying the optimal transformations for numeric features and transforming them once identified. This function will loop through your selected transformation options (YeoJohnson, BoxCox, Asinh, Asin, and Logit) and find the one that produces data that is the closest to normally distributed data. It then makes the transformation and collects the metadata information for use in the AutoTransformationScore() function, either by returning the objects (always) or saving them to file (optional).

Usage

```

AutoTransformationCreate(
  data,
  ColumnNames = NULL,
  Methods = c("BoxCox", "YeoJohnson", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit", "Identity"),
  Path = NULL,
  TransID = "ModelID",
  SaveOutput = FALSE
)

```

Arguments

data	This is your source data
ColumnNames	List your columns names in a vector, for example, c("Target", "IV1")
Methods	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Asin", "Logit", and "Identity".
Path	Set to the directly where you want to save all of your modeling files
TransID	Set to a character value that corresponds with your modeling project
SaveOutput	Set to TRUE to save necessary file to run AutoTransformationScore()

Value

data with transformed columns and the transformation object for back-transforming later

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
# Create Fake Data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 25000,
  ID = 2L,
  ZIP = 0,
  FactorCount = 2L,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Columns to transform
Cols <- names(data)[1L:11L]
print(Cols)

# Run function
data <- RemixAutoML::AutoTransformationCreate(
  data,
  ColumnNames = Cols,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", "Logit", "Identity"),
  Path = getwd(),
  TransID = "Trans",
  SaveOutput = TRUE)

## End(Not run)
```

AutoTransformationScore

AutoTransformationScore() is a the complimentary function to *AutoTransformationCreate()*

Description

AutoTransformationScore() is a the compliment function to AutoTransformationCreate(). Automatically apply or inverse the transformations you identified in AutoTransformationCreate() to other data sets. This is useful for applying transformations to your validation and test data sets for modeling. It's also useful for back-transforming your target and prediction columns after you have build and score your models so you can obtain statistics on the original features.

Usage

```
AutoTransformationScore(
  ScoringData,
  FinalResults,
  Type = "Inverse",
  TransID = "TestModel",
  Path = NULL
)
```

Arguments

ScoringData	This is your source data
FinalResults	This is the FinalResults output object from AutoTransformationCreate().
Type	Set to "Inverse" to back-transfrom or "Apply" for applying the transformation.
TransID	Set to a character value that corresponds with your modeling project
Path	Set to the directly where you want to save all of your modeling files

Value

data with transformed columns

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariable](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engi](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
# Create Fake Data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 25000,
  ID = 2L,
  ZIP = 0,
  FactorCount = 2L,
  AddDate = FALSE,
```

```

    Classification = FALSE,
    MultiClass = FALSE)

# Columns to transform
Cols <- names(data)[1L:11L]
print(Cols)

data <- data[1]

# Run function
Output <- RemixAutoML::AutoTransformationCreate(
  data,
  ColumnNames = Cols,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", "Logit", "Identity"),
  Path = getwd(),
  TransID = "Model_1",
  SaveOutput = TRUE)

# Output
data <- Output$Data
TransInfo <- Output$FinalResults

# Back Transform
data <- RemixAutoML::AutoTransformationScore(
  data,
  FinalResults = TransInfo,
  Path = NULL,
  TransID = "Model_1")

## End(Not run)

```

AutoTS

AutoTS

Description

Step 1 is to build all the models and evaluate them on the number of HoldOutPeriods periods you specify. Step 2 is to pick the winner and rebuild the winning model on the full data set. Step 3 is to generate forecasts with the final model for FCPeriods that you specify. AutoTS builds the best time series models for each type, using optimized box-cox transformations and using a user-supplied frequency for the ts data conversion along with a model-based frequency for the ts data conversion, compares all types, selects the winner, and generates a forecast. Models include:

DSHW: Double Seasonal Holt Winters

ARFIMA: Auto Regressive Fractional Integrated Moving Average

ARIMIA: Stepwise Auto Regressive Integrated Moving Average with specified max lags, seasonal lags, moving averages, and seasonal moving averages

ETS: Additive and Multiplicative Exponential Smoothing and Holt Winters

NNetar: Auto Regressive Neural Network models automatically compares models with 1 lag or 1 seasonal lag compared to models with up to N lags and N seasonal lags

TBATS: Exponential smoothing state space model with Box-Cox transformation, ARMA errors, Trend and Seasonal components

TSLM: Time Series Linear Model - builds a linear model with trend and season components extracted from the data

Usage

```

AutoTS(
  data,
  TargetName = "Target",
  DateName = "DateTime",
  FCPeriods = 30,
  HoldOutPeriods = 30,
  EvaluationMetric = "MAPE",
  InnerEval = "AICc",
  TimeUnit = "day",
  Lags = 25,
  SLags = 2,
  MaxFourierPairs = 0,
  NumCores = 4,
  SkipModels = NULL,
  StepWise = TRUE,
  TSClean = TRUE,
  ModelFreq = TRUE,
  PrintUpdates = FALSE,
  PlotPredictionIntervals = TRUE
)

```

Arguments

<code>data</code>	is the source time series data as a <code>data.table</code> - or a data structure that can be converted to a <code>data.table</code>
<code>TargetName</code>	is the name of the target variable in your <code>data.table</code>
<code>DateName</code>	is the name of the date column in your <code>data.table</code>
<code>FCPeriods</code>	is the number of periods into the future you wish to forecast
<code>HoldOutPeriods</code>	is the number of periods to use for validation testing
<code>EvaluationMetric</code>	Set this to either "MAPE", "MSE", or "MAE". Default is "MAPE"
<code>InnerEval</code>	Choose from AICC, AIC, and BIC. These are what the time series models use internally to optimize
<code>TimeUnit</code>	is the level of aggregation your dataset comes in. Choices include: hour, day, week, month, quarter, year, 1Min, 5Min, 10Min, 15Min, and 30Min
<code>Lags</code>	is the number of lags you wish to test in various models (same as moving averages)
<code>SLags</code>	is the number of seasonal lags you wish to test in various models (same as moving averages)
<code>MaxFourierPairs</code>	Set the max number of Fourier terms to test out. They will be utilized in the ARIMA and NN models.
<code>NumCores</code>	is the number of cores available on your computer
<code>SkipModels</code>	Don't run specified models - e.g. exclude all models "DSHW" "ARFIMA" "ARIMA" "ETS" "NNET" "TBATS" "TSLM"
<code>StepWise</code>	Set to TRUE to have ARIMA and ARFIMA run a stepwise selection process. Otherwise, all models will be generated in parallel execution, but still run much slower.

TSClean	Set to TRUE to have missing values interpolated and outliers replaced with interpolated values: creates separate models for a larger comparison set
ModelFreq	Set to TRUE to run a separate version of all models where the time series frequency is chosen algorithmically
PrintUpdates	Set to TRUE for a print to console of function progress
PlotPredictionIntervals	Set to FALSE to not print prediction intervals on your plot output

Value

Returns a list containing 1: A data.table object with a date column and the forecasted values; 2: The model evaluation results; 3: The champion model for later use if desired; 4: The name of the champion model; 5: A time series ggplot with historical values and forecasted values with 80

Author(s)

Adrian Antico and Douglas Pestana

See Also

Other Automated Time Series: [AutoArfima\(\)](#), [AutoBanditNNet\(\)](#), [AutoBanditSarima\(\)](#), [AutoCatBoostFreqSizeScoring\(\)](#), [AutoETS\(\)](#), [AutoH2oGBMFreqSizeScoring\(\)](#), [AutoTBATS\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(DateTime = as.Date(Sys.time()),
  Target = stats::filter(rnorm(100,
    mean = 50,
    sd = 20),
    filter=rep(1,10),
    circular=TRUE))
data[, temp := seq(1:100)][, DateTime := DateTime - temp][
  , temp := NULL]
data <- data[order(DateTime)]
output <- AutoTS(
  data,
  TargetName      = "Target",
  DateName        = "DateTime",
  FCPeriods       = 1,
  HoldOutPeriods  = 1,
  EvaluationMetric = "MAPE",
  InnerEval       = "AICc",
  TimeUnit        = "day",
  Lags            = 1,
  SLags           = 1,
  MaxFourierPairs = 0,
  NumCores        = 4,
  SkipModels      = c("NNET", "TBATS", "ETS",
    "TSLM", "ARFIMA", "DSHW"),
  StepWise        = TRUE,
  TSClean         = FALSE,
  ModelFreq       = TRUE,
  PlotPredictionIntervals = TRUE,
  PrintUpdates    = FALSE)
```



```

ForecastData <- output$Forecast
ModelEval    <- output$EvaluationMetrics
WinningModel <- output$TimeSeriesModel

## End(Not run)

```

AutoWord2VecModeler *AutoWord2VecModeler*

Description

This function allows you to automatically build a word2vec model and merge the data onto your supplied dataset

Usage

```

AutoWord2VecModeler(
  data,
  BuildType = "Combined",
  stringCol = c("Text_Col1", "Text_Col2"),
  KeepStringCol = FALSE,
  model_path = NULL,
  vects = 100,
  MinWords = 1,
  WindowSize = 12,
  Epochs = 25,
  SaveModel = "standard",
  Threads = max(1L, parallel::detectCores() - 2L),
  MaxMemory = "28G",
  ModelID = "Model_1"
)

```

Arguments

data	Source data table to merge vects onto
BuildType	Choose from "individual" or "combined". Individual will build a model for every text column. Combined will build a single model for all columns.
stringCol	A string name for the column to convert via word2vec
KeepStringCol	Set to TRUE if you want to keep the original string column that you convert via word2vec
model_path	A string path to the location where you want the model and metadata stored
vects	The number of vectors to retain from the word2vec model
MinWords	For H2O word2vec model
WindowSize	For H2O word2vec model
Epochs	For H2O word2vec model
SaveModel	Set to "standard" to save normally; set to "mojo" to save as mojo. NOTE: while you can save a mojo, I haven't figured out how to score it in the AutoH2OScoring function.
Threads	Number of available threads you want to dedicate to model building
MaxMemory	Amount of memory you want to dedicate to model building
ModelID	Name for saving to file

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = TRUE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Create Model and Vectors
data <- RemixAutoML::AutoWord2VecModeler(
  data,
  BuildType = "individual",
  stringCol = c("Comment"),
  KeepStringCol = FALSE,
  ModelID = "Model_1",
  model_path = getwd(),
  vects = 10,
  MinWords = 1,
  WindowSize = 1,
  Epochs = 25,
  SaveModel = "standard",
  Threads = max(1,parallel::detectCores()-2),
  MaxMemory = "28G")

# Remove data
rm(data)

# Create fake data for mock scoring
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = TRUE,
```

```

ZIP = 2L,
TimeSeries = FALSE,
ChainLadderData = FALSE,
Classification = FALSE,
MultiClass = FALSE)

# Create vectors for scoring
data <- RemixAutoML::AutoWord2VecScoring(
  data,
  BuildType = "individual",
  ModelObject = NULL,
  ModelID = "Model_1",
  model_path = getwd(),
  stringCol = "Comment",
  KeepStringCol = FALSE,
  H2OStartUp = TRUE,
  H2OShutdown = TRUE,
  Threads = max(1L, parallel::detectCores() - 2L),
  MaxMemory = "28G")

## End(Not run)

```

AutoWord2VecScoring *AutoWord2VecScoring*

Description

AutoWord2VecScoring is for scoring models generated by AutoWord2VecModeler()

Usage

```

AutoWord2VecScoring(
  data,
  BuildType = "individual",
  ModelObject = NULL,
  ModelID = "Model_1",
  model_path = NULL,
  stringCol = NULL,
  KeepStringCol = FALSE,
  H2OStartUp = TRUE,
  H2OShutdown = TRUE,
  Threads = max(1L, parallel::detectCores() - 2L),
  MaxMemory = "28G"
)

```

Arguments

data	data.table
BuildType	"individual" or "combined". Used to locate model in file
ModelObject	NULL if you want it loaded in the function
ModelID	Same as in training
model_path	Location of model

stringCol	Columns to transform
KeepStringCol	FALSE to remove string col after creating vectors
H2OStartUp	= TRUE,
Threads	max(1L, parallel::detectCores() - 2L)
MaxMemory	"28G"

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = TRUE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Create Model and Vectors
data <- RemixAutoML::AutoWord2VecModeler(
  data,
  BuildType = "individual",
  stringCol = c("Comment"),
  KeepStringCol = FALSE,
  ModelID = "Model_1",
  model_path = getwd(),
  vects = 10,
  MinWords = 1,
  WindowSize = 1,
  Epochs = 25,
  SaveModel = "standard",
  Threads = max(1,parallel::detectCores()-2),
  MaxMemory = "28G")

# Remove data
rm(data)
```

```

# Create fake data for mock scoring
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = TRUE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Create vectors for scoring
data <- RemixAutoML::AutoWord2VecScoring(
  data,
  BuildType = "individual",
  ModelObject = NULL,
  ModelID = "Model_1",
  model_path = getwd(),
  stringCol = "Comment",
  KeepStringCol = FALSE,
  H2OStartUp = TRUE,
  H2OShutdown = TRUE,
  Threads = max(1L, parallel::detectCores() - 2L),
  MaxMemory = "28G")

## End(Not run)

```

AutoWordFreq

Automated Word Frequency and Word Cloud Creation

Description

This function builds a word frequency table and a word cloud. It prepares data, cleans text, and generates output.

Usage

```

AutoWordFreq(
  data,
  TextColName = "DESCR",
  GroupColName = "ClusterAllNoTarget",
  GroupLevel = 0,
  RemoveEnglishStopwords = TRUE,
  Stemming = TRUE,
  StopWords = c("bla", "bla2")
)

```

Arguments

<code>data</code>	Source data table
<code>TextColName</code>	A string name for the column
<code>GroupColName</code>	Set to NULL to ignore, otherwise set to Cluster column name (or factor column name)
<code>GroupLevel</code>	Must be set if <code>GroupColName</code> is defined. Set to cluster ID (or factor level)
<code>RemoveEnglishStopwords</code>	Set to TRUE to remove English stop words, FALSE to ignore
<code>Stemming</code>	Set to TRUE to run stemming on your text data
<code>StopWords</code>	Add your own stopwords, in vector format

Author(s)

Adrian Antico

See Also

Other EDA: [AutoCorrAnalysis\(\)](#), [BNLearnArcStrength\(\)](#), [ProblematicFeatures\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(
  DESCR = c(
    "Gru", "Gru", "Gru", "Gru", "Gru", "Gru", "Gru",
    "Gru", "Gru", "Gru", "Gru", "Gru", "Gru", "Urkle",
    "Urkle", "Urkle", "Urkle", "Urkle", "Urkle", "Urkle",
    "Gru", "Gru", "Gru", "bears", "bears", "bears",
    "bears", "bears", "bears", "smug", "smug", "smug", "smug",
    "smug", "smug", "smug", "smug", "smug", "smug",
    "smug", "smug", "smug", "smug", "smug", "eats", "eats",
    "eats", "eats", "eats", "eats", "beats", "beats", "beats", "beats",
    "beats", "beats", "beats", "beats", "beats", "beats",
    "beats", "science", "science", "Dwigt", "Dwigt", "Dwigt", "Dwigt",
    "Dwigt", "Dwigt", "Dwigt", "Dwigt", "Dwigt", "Dwigt",
    "Schrute", "Schrute", "Schrute", "Schrute", "Schrute",
    "Schrute", "Schrute", "James", "James", "James", "James",
    "James", "James", "James", "James", "James", "James",
    "Halpert", "Halpert", "Halpert", "Halpert",
    "Halpert", "Halpert", "Halpert", "Halpert"))
data <- AutoWordFreq(
  data,
  TextColName = "DESCR",
  GroupColName = NULL,
  GroupLevel = NULL,
  RemoveEnglishStopwords = FALSE,
  Stemming = FALSE,
  StopWords = c("Bla"))

## End(Not run)
```

AutoXGBoostCARMA	<i>AutoXGBoostCARMA</i>
------------------	-------------------------

Description

AutoXGBoostCARMA Multivariate Forecasting with calendar variables, Holiday counts, holiday lags, holiday moving averages, differencing, transformations, interaction-based categorical encoding using target variable and features to generate various time-based aggregated lags, moving averages, moving standard deviations, moving skewness, moving kurtosis, moving quantiles, parallelized interaction-based fourier pairs by grouping variables, and Trend Variables.

Usage

```
AutoXGBoostCARMA(
  data,
  NonNegativePred = FALSE,
  RoundPreds = FALSE,
  TrainOnFull = FALSE,
  TargetColumnName = NULL,
  DateColumnName = NULL,
  HierarchGroups = NULL,
  GroupVariables = NULL,
  FC_Periods = 5,
  SaveDataPath = NULL,
  PDFOutputPath = NULL,
  TimeUnit = "week",
  TimeGroups = c("weeks", "months"),
  TargetTransformation = FALSE,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  AnomalyDetection = NULL,
  XREGS = NULL,
  Lags = c(1:5),
  MA_Periods = c(1:5),
  SD_Periods = NULL,
  Skew_Periods = NULL,
  Kurt_Periods = NULL,
  Quantile_Periods = NULL,
  Quantiles_Selected = NULL,
  Difference = TRUE,
  FourierTerms = 6,
  CalendarVariables = c("second", "minute", "hour", "wday", "mday", "yday", "week",
    "wom", "isoweek", "month", "quarter", "year"),
  HolidayVariable = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
    "OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  HolidayLags = 1L,
  HolidayMovingAverages = 3L,
  TimeTrendVariable = FALSE,
  DataTruncate = FALSE,
  ZeroPadSeries = NULL,
```

```

SplitRatios = c(1 - 10/100, 10/100),
TreeMethod = "hist",
NThreads = max(1, parallel::detectCores() - 2L),
PartitionType = "random",
Timer = TRUE,
DebugMode = FALSE,
EvalMetric = "MAE",
LossFunction = "reg:squarederror",
GridTune = FALSE,
GridEvalMetric = "mae",
ModelCount = 30L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L * 60L,
NTrees = 1000L,
LearningRate = 0.3,
MaxDepth = 9L,
MinChildWeight = 1,
SubSample = 1,
ColSampleByTree = 1
)

```

Arguments

<code>data</code>	Supply your full series data set here
<code>NonNegativePred</code>	TRUE or FALSE
<code>RoundPreds</code>	Rounding predictions to an integer value. TRUE or FALSE. Defaults to FALSE
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>TargetColumnName</code>	List the column name of your target variables column. E.g. "Target"
<code>DateColumnName</code>	List the column name of your date column. E.g. "DateTime"
<code>HierarchGroups</code>	= NULL Character vector or NULL with names of the columns that form the interaction hierarchy
<code>GroupVariables</code>	Defaults to NULL. Use NULL when you have a single series. Add in GroupVariables when you have a series for every level of a group or multiple groups.
<code>FC_Periods</code>	Set the number of periods you want to have forecasts for. E.g. 52 for weekly data to forecast a year ahead
<code>SaveDataPath</code>	Path to save modeling data
<code>PDFOutputPath</code>	Supply a path to save model insights to PDF
<code>TimeUnit</code>	List the time unit your data is aggregated by. E.g. "1min", "5min", "10min", "15min", "30min", "hour", "day", "week", "month", "quarter", "year"
<code>TimeGroups</code>	Select time aggregations for adding various time aggregated GDL features.
<code>TargetTransformation</code>	Run <code>AutoTransformationCreate()</code> to find best transformation for the target variable. Tests YeoJohnson, BoxCox, and Asigh (also Asin and Logit for proportion target variables).
<code>Methods</code>	Choose from "YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin", or "Logit". If more than one is selected, the one with the best normalization pearson statistic will be used. Identity is automatically selected and compared.

AnomalyDetection

NULL for not using the service. Other, provide a list, e.g. AnomalyDetection = list("tstat_high" = 4, tstat_low = -4)

XREGS

Additional data to use for model development and forecasting. Data needs to be a complete series which means both the historical and forward looking values over the specified forecast window needs to be supplied.

Lags

Select the periods for all lag variables you want to create. E.g. c(1:5,52) or list("day" = c(1:10), "weeks" = c(1:4))

MA_Periods

Select the periods for all moving average variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))

SD_Periods

Select the periods for all moving standard deviation variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))

Skew_Periods

Select the periods for all moving skewness variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))

Kurt_Periods

Select the periods for all moving kurtosis variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))

Quantile_Periods

Select the periods for all moving quantiles variables you want to create. E.g. c(1:5,52) or list("day" = c(2:10), "weeks" = c(2:4))

Quantiles_Selected

Select from the following c("q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95", "q99")

Difference

Set to TRUE to put the I in ARIMA

FourierTerms

Set to the max number of pairs

CalendarVariables

NULL, or select from "second", "minute", "hour", "wday", "mday", "yday", "week", "wom", "isoweek", "month", "quarter", "year"

HolidayVariable

NULL, or select from "USPublicHolidays", "EasterGroup", "ChristmasGroup", "OtherEcclestialFeasts"

HolidayLookback

Number of days in range to compute number of holidays from a given date in the data. If NULL, the number of days are computed for you.

HolidayLags

Number of lags for the holiday counts

HolidayMovingAverages

Number of moving averages for holiday counts

TimeTrendVariable

Set to TRUE to have a time trend variable added to the model. Time trend is numeric variable indicating the numeric value of each record in the time series (by group). Time trend starts at 1 for the earliest point in time and increments by one for each success time point.

DataTruncate

Set to TRUE to remove records with missing values from the lags and moving average features created

ZeroPadSeries

NULL to do nothing. Otherwise, set to "maxmax", "minmax", "maxmin", "minmin". See [TimeSeriesFill](#) for explanations of each type

SplitRatios

E.g c(0.7,0.2,0.1) for train, validation, and test sets

TreeMethod

Choose from "hist", "gpu_hist"

NThreads

Set the maximum number of threads you'd like to dedicate to the model run. E.g. 8

PartitionType	Select "random" for random data partitioning "time" for partitioning by time frames
Timer	Setting to TRUE prints out the forecast number while it is building
DebugMode	Setting to TRUE generates printout of all header code comments during run time of function
EvalMetric	Select from "r2", "RMSE", "MSE", "MAE"
LossFunction	Default is 'reg:squarederror'. Other options include 'reg:squaredlogerror', 'reg:pseudohubererror', 'count:poisson', 'survival:cox', 'survival:aft', 'aft_loss_distribution', 'reg:gamma', 'reg:tweedie'
GridTune	Set to TRUE to run a grid tune
GridEvalMetric	This is the metric used to find the threshold 'poisson', 'mae', 'mape', 'mse', 'msle', 'kl', 'cs', 'r2'
ModelCount	Set the number of models to try in the grid tune
MaxRunsWithoutNewWinner	Number of consecutive runs without a new winner in order to terminate procedure
MaxRunMinutes	Default 24L*60L
NTrees	Select the number of trees you want to have built to train the model
LearningRate	Learning Rate
MaxDepth	Depth
MinChildWeight	Records in leaf
SubSample	Random forecast setting
ColSampleByTree	Self explanatory

Value

See examples

Author(s)

Adrian Antico

See Also

Other Automated Panel Data Forecasting: [AutoCatBoostCARMA\(\)](#), [AutoCatBoostHurdleCARMA\(\)](#), [AutoCatBoostVectorCARMA\(\)](#), [AutoH2OCARMA\(\)](#)

Examples

```
## Not run:

# Load data
data <- data.table::fread("https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Ensure series have no missing dates (also remove series with more than 25% missing values)
data <- RemixAutoML::TimeSeriesFill(
  data,
  DateColumnName = "Date",
  GroupVariables = c("Store", "Dept"),
```

```

    TimeUnit = "weeks",
    FillType = "maxmax",
    MaxMissingPercent = 0.25,
    SimpleImpute = TRUE)

# Set negative numbers to 0
data <- data[, Weekly_Sales := data.table::fifelse(Weekly_Sales < 0, 0, Weekly_Sales)]

# Remove IsHoliday column
data[, IsHoliday := NULL]

# Create xregs (this is the include the categorical variables instead of utilizing only the interaction of them)
xregs <- data[, .SD, .SDcols = c("Date", "Store", "Dept")]

# Change data types
data[, "Date" := as.character(Date), Dept = as.character(Dept)]
xregs[, "Date" := as.character(Date), Dept = as.character(Dept)]

# Build forecast
XGBoostResults <- AutoXGBoostCARMA(

  # Data Artifacts
  data = data,
  NonNegativePred = FALSE,
  RoundPreds = FALSE,
  TargetColumnName = "Weekly_Sales",
  DateColumnName = "Date",
  HierarchGroups = NULL,
  GroupVariables = c("Store", "Dept"),
  TimeUnit = "weeks",
  TimeGroups = c("weeks", "months"),

  # Data Wrangling Features
  ZeroPadSeries = NULL,
  DataTruncate = FALSE,
  SplitRatios = c(1 - 10 / 138, 10 / 138),
  PartitionType = "timeseries",
  AnomalyDetection = NULL,

  # Productionize
  FC_Periods = 0,
  TrainOnFull = FALSE,
  NThreads = 8,
  Timer = TRUE,
  DebugMode = FALSE,
  SaveDataPath = NULL,
  PDFOutputPath = NULL,

  # Target Transformations
  TargetTransformation = TRUE,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
              "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),
  Difference = FALSE,

  # Features
  Lags = list("weeks" = seq(1L, 10L, 1L),
              "months" = seq(1L, 5L, 1L)),

```

```

MA_Periods = list("weeks" = seq(5L, 20L, 5L),
                  "months" = seq(2L, 10L, 2L)),
SD_Periods = NULL,
Skew_Periods = NULL,
Kurt_Periods = NULL,
Quantile_Periods = NULL,
Quantiles_Selected = c("q5", "q95"),
XREGS = xregs,
FourierTerms = 4,
CalendarVariables = c("week", "wom", "month", "quarter"),
HolidayVariable = c("USPublicHolidays", "EasterGroup",
                    "ChristmasGroup", "OtherEcclesticalFeasts"),
HolidayLookback = NULL,
HolidayLags = 1,
HolidayMovingAverages = 1:2,
TimeTrendVariable = TRUE,

# ML eval args
TreeMethod = "hist",
EvalMetric = "RMSE",
LossFunction = 'reg:squarederror',

# ML grid tuning
GridTune = FALSE,
ModelCount = 5,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L*60L,

# ML args
NTrees = 300,
LearningRate = 0.3,
MaxDepth = 9L,
MinChildWeight = 1.0,
SubSample = 1.0,
ColSampleByTree = 1.0)

UpdateMetrics <- print(
  XGBoostResults$ModelInformation$EvaluationMetrics[
    Metric == "MSE", MetricValue := sqrt(MetricValue)])
print(UpdateMetrics)
XGBoostResults$ModelInformation$EvaluationMetricsByGroup[order(-R2_Metric)]
XGBoostResults$ModelInformation$EvaluationMetricsByGroup[order(MAE_Metric)]
XGBoostResults$ModelInformation$EvaluationMetricsByGroup[order(MSE_Metric)]
XGBoostResults$ModelInformation$EvaluationMetricsByGroup[order(MAPE_Metric)]

## End(Not run)

```

AutoXGBoostClassifier *AutoXGBoostClassifier*

Description

AutoXGBoostClassifier is an automated XGBoost modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of

models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```
AutoXGBoostClassifier(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  IDcols = NULL,
  model_path = NULL,
  metadata_path = NULL,
  SaveInfoToPDF = FALSE,
  ModelID = "FirstModel",
  ReturnFactorLevels = TRUE,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  Verbose = 0L,
  NumOfParDepPlots = 3L,
  NThreads = parallel::detectCores(),
  LossFunction = "reg:logistic",
  CostMatrixWeights = c(1, 0, 0, 1),
  eval_metric = "auc",
  TreeMethod = "hist",
  GridTune = FALSE,
  BaselineComparison = "default",
  MaxModelsInGrid = 10L,
  MaxRunsWithoutNewWinner = 20L,
  MaxRunMinutes = 24L * 60L,
  PassInGrid = NULL,
  Shuffles = 1L,
  Trees = 1000L,
  eta = seq(0.05, 0.4, 0.05),
  max_depth = seq(4L, 16L, 2L),
  min_child_weight = seq(1, 10, 1),
  subsample = seq(0.55, 1, 0.05),
  colsample_bytree = seq(0.55, 1, 0.05),
  DebugMode = FALSE
)
```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.

TestData	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
TargetColumnName	Either supply the target column name OR the column number where the target is located (but not mixed types). Note that the target column needs to be a 0 1 numeric variable.
FeatureColNames	Either supply the feature column names OR the column number where the target is located (but not mixed types)
IDcols	A vector of column names or column numbers to keep in your data but not include in the modeling.
model_path	A character string of your path file to where you want your output saved
metadata_path	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to model_path.
SaveInfoToPDF	Set to TRUE to save modeling information to PDF. If model_path or metadata_path aren't defined then output will be saved to the working directory
ModelID	A character string to name your model and output
ReturnFactorLevels	TRUE or FALSE. Set to FALSE to not return factor levels.
ReturnModelObjects	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
Verbose	Set to 0 if you want to suppress model evaluation updates in training
NumOfParDepPlots	Tell the function the number of partial dependence calibration plots you want to create.
NThreads	Set the maximum number of threads you'd like to dedicate to the model run. E.g. 8
LossFunction	Select from 'reg:logistic', "binary:logistic"
CostMatrixWeights	A vector with 4 elements c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost). Default c(1,0,0,1),
eval_metric	This is the metric used to identify best grid tuned model. Choose from "logloss", "error", "aucpr", "auc"
TreeMethod	Choose from "hist", "gpu_hist"
GridTune	Set to TRUE to run a grid tuning procedure
BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MaxModelsInGrid	Number of models to test from grid options.
MaxRunsWithoutNewWinner	A number
MaxRunMinutes	In minutes
PassInGrid	Default is NULL. Provide a data.table of grid options from a previous run.

Shuffles	Numeric. List a number to let the program know how many times you want to shuffle the grids for grid tuning
Trees	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the trees numbers you want to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1000L, 10000L, 1000L)
eta	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01,0.02,0.03,0.04)
max_depth	Bandit grid partitioned. Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)
min_child_weight	Number, or vector for min_child_weight to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
subsample	Number, or vector for subsample to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(0.55, 1.0, 0.05)
colsample_bytree	Number, or vector for colsample_bytree to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(0.55, 1.0, 0.05)
DebugMode	TRUE to print to console the steps taken

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Binary Classification: [AutoCatBoostClassifier\(\)](#), [AutoH2oDRFCClassifier\(\)](#), [AutoH2oGAMClassifier\(\)](#), [AutoH2oGBMClassifier\(\)](#), [AutoH2oGLMClassifier\(\)](#), [AutoH2oMLClassifier\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = TRUE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoXGBoostClassifier(
```

```

# GPU or CPU
TreeMethod = "hist",
NThreads = parallel::detectCores(),

# Metadata args
model_path = normalizePath("./"),
metadata_path = NULL,
ModelID = "Test_Model_1",
ReturnFactorLevels = TRUE,
ReturnModelObjects = TRUE,
SaveModelObjects = FALSE,
SaveInfoToPDF = FALSE,

# Data args
data = data,
TrainOnFull = FALSE,
ValidationData = NULL,
TestData = NULL,
TargetColumnName = "Adrian",
FeatureColNames = names(data)[!names(data) %in%
  c("IDcol_1", "IDcol_2", "Adrian")],
IDcols = c("IDcol_1", "IDcol_2"),

# Model evaluation
LossFunction = 'reg:logistic',
CostMatrixWeights = c(1,0,0,1),
eval_metric = "auc",
NumOfParDepPlots = 3L,

# Grid tuning args
PassInGrid = NULL,
GridTune = FALSE,
BaselineComparison = "default",
MaxModelsInGrid = 10L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L*60L,
Verbose = 1L,

# ML args
Shuffles = 1L,
Trees = 50L,
eta = 0.05,
max_depth = 4L,
min_child_weight = 1.0,
subsample = 0.55,
colsample_bytree = 0.55,
DebugMode = FALSE)

## End(Not run)

```

AutoXGBoostHurdleModel

AutoXGBoostHurdleModel

Description

AutoXGBoostHurdleModel is generalized hurdle modeling framework

Usage

```
AutoXGBoostHurdleModel(
  TreeMethod = "hist",
  TrainOnFull = FALSE,
  PassInGrid = NULL,
  NThreads = max(1L, parallel::detectCores() - 2L),
  ModelID = "ModelTest",
  Paths = NULL,
  MetadataPaths = NULL,
  data,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 0L,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  IDcols = NULL,
  TransformNumericColumns = NULL,
  SplitRatios = c(0.7, 0.2, 0.1),
  SaveModelObjects = FALSE,
  ReturnModelObjects = TRUE,
  NumOfParDepPlots = 10L,
  GridTune = FALSE,
  grid_eval_metric = "accuracy",
  MaxModelsInGrid = 1L,
  BaselineComparison = "default",
  MaxRunsWithoutNewWinner = 10L,
  MaxRunMinutes = 60L,
  Trees = list(classifier = seq(1000, 2000, 100), regression = seq(1000, 2000, 100)),
  eta = list(classifier = seq(0.05, 0.4, 0.05), regression = seq(0.05, 0.4, 0.05)),
  max_depth = list(classifier = seq(4L, 16L, 2L), regression = seq(4L, 16L, 2L)),
  min_child_weight = list(classifier = seq(1, 10, 1), regression = seq(1, 10, 1)),
  subsample = list(classifier = seq(0.55, 1, 0.05), regression = seq(0.55, 1, 0.05)),
  colsample_bytree = list(classifier = seq(0.55, 1, 0.05), regression = seq(0.55, 1,
    0.05))
)
```

Arguments

TreeMethod	Set to hist or gpu_hist depending on if you have an xgboost installation capable of gpu processing
TrainOnFull	Set to TRUE to train model on 100 percent of data
PassInGrid	Pass in a grid for changing up the parameter settings for catboost
NThreads	Set to the number of threads you would like to dedicate to training
ModelID	Define a character name for your models
Paths	The path to your folder where you want your model information saved
MetadataPaths	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to Paths.

<code>data</code>	Source training data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>ValidationData</code>	Source validation data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>TestData</code>	Source test data. Do not include a column that has the class labels for the buckets as they are created internally.
<code>Buckets</code>	A numeric vector of the buckets used for subsetting the data. NOTE: the final Bucket value will first create a subset of data that is less than the value and a second one thereafter for data greater than the bucket value.
<code>TargetColumnName</code>	Supply the column name or number for the target variable
<code>FeatureColNames</code>	Supply the column names or number of the features (not included the Primary-DateColumn)
<code>IDcols</code>	Includes PrimaryDateColumn and any other columns you want returned in the validation data with predictions
<code>TransformNumericColumns</code>	Transform numeric column inside the AutoCatBoostRegression() function
<code>SplitRatios</code>	Supply vector of partition ratios. For example, c(0.70,0.20,0,10).
<code>SaveModelObjects</code>	Set to TRUE to save the model objects to file in the folders listed in Paths
<code>ReturnModelObjects</code>	Set to TRUE to return all model objects
<code>NumOfParDepPlots</code>	Set to pull back N number of partial dependence calibration plots.
<code>GridTune</code>	Set to TRUE if you want to grid tune the models
<code>grid_eval_metric</code>	Select the metric to optimize in grid tuning. "accuracy", "microauc", "logloss"
<code>MaxModelsInGrid</code>	Set to a numeric value for the number of models to try in grid tune
<code>BaselineComparison</code>	"default"
<code>MaxRunsWithoutNewWinner</code>	Number of runs without a new winner before stopping the grid tuning
<code>MaxRunMinutes</code>	Max number of minutes to allow the grid tuning to run for
<code>Trees</code>	Provide a named list to have different number of trees for each model. Trees = list("classifier" = seq(1000,2000,100), "regression" = seq(1000,2000,100))
<code>eta</code>	Provide a named list to have different number of eta for each model.
<code>max_depth</code>	Provide a named list to have different number of max_depth for each model.
<code>min_child_weight</code>	Provide a named list to have different number of min_child_weight for each model.
<code>subsample</code>	Provide a named list to have different number of subsample for each model.
<code>colsample_bytree</code>	Provide a named list to have different number of colsample_bytree for each model.

Value

Returns AutoXGBoostRegression() model objects: VariableImportance.csv, Model, Validation-Data.csv, EvaluationPlot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, and the grid used

Author(s)

Adrian Antico

See Also

Other Supervised Learning - Compound: [AutoCatBoostHurdleModel\(\)](#), [AutoCatBoostSizeFreqDist\(\)](#), [AutoH2oDRFHurdleModel\(\)](#), [AutoH2oGBMHurdleModel\(\)](#), [AutoH2oGBMSizeFreqDist\(\)](#)

Examples

```
## Not run:
Output <- RemixAutoML::AutoXGBoostHurdleModel(

  # Operationalization args
  TreeMethod = "hist",
  TrainOnFull = FALSE,
  PassInGrid = NULL,

  # Metadata args
  NThreads = max(1L, parallel::detectCores()-2L),
  ModelID = "ModelTest",
  Paths = normalizePath("./"),
  MetaDataPaths = NULL,

  # data args
  data,
  ValidationData = NULL,
  TestData = NULL,
  Buckets = 0L,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  IDcols = NULL,

  # options
  TransformNumericColumns = NULL,
  SplitRatios = c(0.70, 0.20, 0.10),
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  NumOfParDepPlots = 10L,

  # grid tuning args
  GridTune = FALSE,
  grid_eval_metric = "accuracy",
  MaxModelsInGrid = 1L,
  BaselineComparison = "default",
  MaxRunsWithoutNewWinner = 10L,
  MaxRunMinutes = 60L,

  # bandit hyperparameters
```

```

Trees = list("classifier" = seq(1000,2000,100),
             "regression" = seq(1000,2000,100)),
eta = list("classifier" = seq(0.05,0.40,0.05),
           "regression" = seq(0.05,0.40,0.05)),
max_depth = list("classifier" = seq(4L,16L,2L),
                 "regression" = seq(4L,16L,2L)),

# random hyperparameters
min_child_weight = list("classifier" = seq(1.0,10.0,1.0),
                        "regression" = seq(1.0,10.0,1.0)),
subsample = list("classifier" = seq(0.55,1.0,0.05),
                 "regression" = seq(0.55,1.0,0.05)),
colsample_bytree = list("classifier" = seq(0.55,1.0,0.05),
                        "regression" = seq(0.55,1.0,0.05))

## End(Not run)

```

AutoXGBoostMultiClass *AutoXGBoostMultiClass*

Description

AutoXGBoostMultiClass is an automated XGBoost modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, a stratified sampling (by the target variable) is done to create train and validation sets. Then, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation metrics, variable importance, and column names used in model fitting.

Usage

```

AutoXGBoostMultiClass(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  IDcols = NULL,
  model_path = NULL,
  metadata_path = NULL,
  ModelID = "FirstModel",
  LossFunction = "multi:softmax",
  ReturnFactorLevels = TRUE,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  Verbose = 0L,
  NumOfParDepPlots = 3L,
  NThreads = parallel::detectCores(),
  eval_metric = "merror",
  grid_eval_metric = "accuracy",
  TreeMethod = "hist",

```

```

GridTune = FALSE,
BaselineComparison = "default",
MaxModelsInGrid = 10L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L * 60L,
PassInGrid = NULL,
Shuffles = 1L,
Trees = 50L,
eta = NULL,
max_depth = NULL,
min_child_weight = NULL,
subsample = NULL,
colsample_bytree = NULL
)

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types). Note that the target column needs to be a 0 1 numeric variable.
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>IDcols</code>	A vector of column names or column numbers to keep in your data but not include in the modeling.
<code>model_path</code>	A character string of your path file to where you want your output saved
<code>metadata_path</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to <code>model_path</code> .
<code>ModelID</code>	A character string to name your model and output
<code>LossFunction</code>	'multi:softmax'
<code>ReturnFactorLevels</code>	TRUE or FALSE. Set to FALSE to not return factor levels.
<code>ReturnModelObjects</code>	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
<code>SaveModelObjects</code>	Set to TRUE to return all modeling objects to your environment
<code>Verbose</code>	Set to 0 if you want to suppress model evaluation updates in training
<code>NumOfParDepPlots</code>	Tell the function the number of partial dependence calibration plots you want to create.
<code>NThreads</code>	Set the maximum number of threads you'd like to dedicate to the model run. E.g. 8

eval_metric	This is the metric used to identify best grid tuned model. Choose from "logloss", "error", "aucpr", "auc"
grid_eval_metric	"accuracy", "logloss", "microauc"
TreeMethod	Choose from "hist", "gpu_hist"
GridTune	Set to TRUE to run a grid tuning procedure
BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MaxModelsInGrid	Number of models to test from grid options.
MaxRunsWithoutNewWinner	A number
MaxRunMinutes	In minutes
PassInGrid	Default is NULL. Provide a data.table of grid options from a previous run.
Shuffles	Numeric. List a number to let the program know how many times you want to shuffle the grids for grid tuning
Trees	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the trees numbers you want to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1000L, 10000L, 1000L)
eta	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01, 0.02, 0.03, 0.04)
max_depth	Bandit grid partitioned. Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)
min_child_weight	Number, or vector for min_child_weight to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
subsample	Number, or vector for subsample to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(0.55, 1.0, 0.05)
colsample_bytree	Number, or vector for colsample_bytree to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(0.55, 1.0, 0.05)

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Metrics.csv, GridCollect, GridList, and TargetLevels

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Multiclass Classification: [AutoCatBoostMultiClass\(\)](#), [AutoH2oDRFMultiClass\(\)](#), [AutoH2oGAMMultiClass\(\)](#), [AutoH2oGBMMultiClass\(\)](#), [AutoH2oGLMMultiClass\(\)](#), [AutoH2oMLMultiClass\(\)](#)

Examples

```

## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000L,
  ID = 2L,
  ZIP = 0L,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = TRUE)

# Run function
TestModel <- RemixAutoML::AutoXGBoostMultiClass(

  # GPU or CPU
  TreeMethod = "hist",
  NThreads = parallel::detectCores(),

  # Metadata args
  model_path = normalizePath("./"),
  metadata_path = normalizePath("./"),
  ModelID = "Test_Model_1",
  ReturnFactorLevels = TRUE,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,

  # Data args
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  IDcols = c("IDcol_1", "IDcol_2"),

  # Model evaluation args
  eval_metric = "merror",
  LossFunction = 'multi:softmax',
  grid_eval_metric = "accuracy",
  NumOfParDepPlots = 3L,

  # Grid tuning args
  PassInGrid = NULL,
  GridTune = FALSE,
  BaselineComparison = "default",
  MaxModelsInGrid = 10L,
  MaxRunsWithoutNewWinner = 20L,
  MaxRunMinutes = 24L*60L,
  Verbose = 1L,

  # ML args
  Shuffles = 1L,
  Trees = 50L,
  eta = 0.05,

```

```

max_depth = 4L,
min_child_weight = 1.0,
subsample = 0.55,
colsample_bytree = 0.55)

## End(Not run)

```

AutoXGBoostRegression *AutoXGBoostRegression*

Description

AutoXGBoostRegression is an automated XGBoost modeling framework with grid-tuning and model evaluation that runs a variety of steps. First, the function will run a random grid tune over N number of models and find which model is the best (a default model is always included in that set). Once the model is identified and built, several other outputs are generated: validation data with predictions, evaluation plot, evaluation boxplot, evaluation metrics, variable importance, partial dependence calibration plots, partial dependence calibration box plots, and column names used in model fitting.

Usage

```

AutoXGBoostRegression(
  data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = NULL,
  FeatureColNames = NULL,
  IDcols = NULL,
  model_path = NULL,
  metadata_path = NULL,
  SaveInfoToPDF = FALSE,
  ModelID = "FirstModel",
  ReturnFactorLevels = TRUE,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  TransformNumericColumns = NULL,
  Methods = c("YeoJohnson", "BoxCox", "Asinh", "Log", "LogPlus1", "Sqrt", "Asin",
    "Logit"),
  Verbose = 0L,
  NumOfParDepPlots = 3L,
  NThreads = parallel::detectCores(),
  LossFunction = "reg:squarederror",
  eval_metric = "rmse",
  TreeMethod = "hist",
  GridTune = FALSE,
  grid_eval_metric = "rmse",
  BaselineComparison = "default",
  MaxModelsInGrid = 10L,
  MaxRunsWithoutNewWinner = 20L,

```



```

    MaxRunMinutes = 24L * 60L,
    PassInGrid = NULL,
    Shuffles = 1L,
    Trees = 50L,
    eta = NULL,
    max_depth = NULL,
    min_child_weight = NULL,
    subsample = NULL,
    colsample_bytree = NULL
  )

```

Arguments

<code>data</code>	This is your data set for training and testing your model
<code>TrainOnFull</code>	Set to TRUE to train on full data
<code>ValidationData</code>	This is your holdout data set used in modeling either refine your hyperparameters.
<code>TestData</code>	This is your holdout data set. Catboost using both training and validation data in the training process so you should evaluate out of sample performance with this data set.
<code>TargetColumnName</code>	Either supply the target column name OR the column number where the target is located (but not mixed types).
<code>FeatureColNames</code>	Either supply the feature column names OR the column number where the target is located (but not mixed types)
<code>IDcols</code>	A vector of column names or column numbers to keep in your data but not include in the modeling.
<code>model_path</code>	A character string of your path file to where you want your output saved
<code>metadata_path</code>	A character string of your path file to where you want your model evaluation output saved. If left NULL, all output will be saved to <code>model_path</code> .
<code>SaveInfoToPDF</code>	Set to TRUE to save model insights to pdf
<code>ModelID</code>	A character string to name your model and output
<code>ReturnFactorLevels</code>	Set to TRUE to have the factor levels returned with the other model objects
<code>ReturnModelObjects</code>	Set to TRUE to output all modeling objects (E.g. plots and evaluation metrics)
<code>SaveModelObjects</code>	Set to TRUE to return all modeling objects to your environment
<code>TransformNumericColumns</code>	Set to NULL to do nothing; otherwise supply the column names of numeric variables you want transformed
<code>Methods</code>	Choose from "BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Sqrt", "Logit", "YeoJohnson". Function will determine if one cannot be used because of the underlying data.
<code>Verbose</code>	Set to 0 if you want to suppress model evaluation updates in training
<code>NumOfParDepPlots</code>	Tell the function the number of partial dependence calibration plots you want to create.

NThreads	Set the maximum number of threads you'd like to dedicate to the model run. E.g. 8
LossFunction	Default is 'reg:squarederror'. Other options include 'reg:squaredlogerror', 'reg:pseudohubererror', 'count:poisson', 'survival:cox', 'survival:aft', 'aft_loss_distribution', 'reg:gamma', 'reg:tweedie'
eval_metric	This is the metric used to identify best grid tuned model. Choose from "r2", "RMSE", "MSE", "MAE"
TreeMethod	Choose from "hist", "gpu_hist"
GridTune	Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid to tell the procedure how many models you want to test.
grid_eval_metric	Choose from "poisson", "mae", "mape", "mse", "msle", "kl", "cs", "r2"
BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MaxModelsInGrid	Number of models to test from grid options (243 total possible options)
MaxRunsWithoutNewWinner	Runs without new winner to end procedure
MaxRunMinutes	In minutes
PassInGrid	Default is NULL. Provide a data.table of grid options from a previous run.
Shuffles	Numeric. List a number to let the program know how many times you want to shuffle the grids for grid tuning
Trees	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the trees numbers you want to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1000L, 10000L, 1000L)
eta	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01,0.02,0.03,0.04)
max_depth	Bandit grid partitioned. Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)
min_child_weight	Number, or vector for min_child_weight to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
subsample	Number, or vector for subsample to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(0.55, 1.0, 0.05)
colsample_bytree	Number, or vector for colsample_bytree to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(0.55, 1.0, 0.05)

Value

Saves to file and returned in list: VariableImportance.csv, Model, ValidationData.csv, Evaluation-Plot.png, EvaluationBoxPlot.png, EvaluationMetrics.csv, ParDepPlots.R a named list of features with partial dependence calibration plots, ParDepBoxPlots.R, GridCollect, and GridList

Author(s)

Adrian Antico

See Also

Other Automated Supervised Learning - Regression: [AutoCatBoostRegression\(\)](#), [AutoH2oDRFRegression\(\)](#), [AutoH2oGAMRegression\(\)](#), [AutoH2oGBMRegression\(\)](#), [AutoH2oGLMRegression\(\)](#), [AutoH2oMLRegression\(\)](#), [AutoNLS\(\)](#)

Examples

```
## Not run:
# Create some dummy correlated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 1000,
  ID = 2,
  ZIP = 0,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run function
TestModel <- RemixAutoML::AutoXGBoostRegression(

  # GPU or CPU
  TreeMethod = "hist",
  NThreads = parallel::detectCores(),
  LossFunction = 'reg:squarederror',

  # Metadata args
  model_path = normalizePath("./"),
  metadata_path = NULL,
  ModelID = "Test_Model_1",
  ReturnFactorLevels = TRUE,
  ReturnModelObjects = TRUE,
  SaveModelObjects = FALSE,
  SaveInfoToPDF = FALSE,

  # Data args
  data = data,
  TrainOnFull = FALSE,
  ValidationData = NULL,
  TestData = NULL,
  TargetColumnName = "Adrian",
  FeatureColNames = names(data)[!names(data) %in%
    c("IDcol_1", "IDcol_2", "Adrian")],
  IDcols = c("IDcol_1", "IDcol_2"),
  TransformNumericColumns = NULL,
  Methods = c("BoxCox", "Asinh", "Asin", "Log",
    "LogPlus1", "Sqrt", "Logit", "YeoJohnson"),

  # Model evaluation args
  eval_metric = "rmse",
  NumOfParDepPlots = 3L,
```

```

# Grid tuning args
PassInGrid = NULL,
GridTune = FALSE,
grid_eval_metric = "mse",
BaselineComparison = "default",
MaxModelsInGrid = 10L,
MaxRunsWithoutNewWinner = 20L,
MaxRunMinutes = 24L*60L,
Verbose = 1L,

# ML args
Shuffles = 1L,
Trees = 50L,
eta = 0.05,
max_depth = 4L,
min_child_weight = 1.0,
subsample = 0.55,
colsample_bytree = 0.55)

## End(Not run)

```

AutoXGBoostScoring	<i>AutoXGBoostScoring</i>
--------------------	---------------------------

Description

AutoXGBoostScoring is an automated scoring function that compliments the AutoCatBoost model training functions. This function requires you to supply features for scoring. It will run `ModelDataPrep()` and the `DummifyDT()` function to prepare your features for xgboost data conversion and scoring.

Usage

```

AutoXGBoostScoring(
  TargetType = NULL,
  ScoringData = NULL,
  FeatureColumnNames = NULL,
  IDcols = NULL,
  FactorLevelsList = NULL,
  TargetLevels = NULL,
  Objective = "multi:softmax",
  OneHot = FALSE,
  ModelObject = NULL,
  ModelPath = NULL,
  ModelID = NULL,
  ReturnFeatures = TRUE,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = TRUE,

```

```

    MDP_CharToFactor = TRUE,
    MDP_RemoveDates = TRUE,
    MDP_MissFactor = "0",
    MDP_MissNum = -1
)

```

Arguments

TargetType	Set this value to "regression", "classification", or "multiclass" to score models built using AutoCatBoostRegression(), AutoCatBoostClassify() or AutoCatBoostMultiClass().
ScoringData	This is your data.table of features for scoring. Can be a single row or batch.
FeatureColumnNames	Supply either column names or column numbers used in the AutoXGBoost__() function
IDcols	Supply ID column numbers for any metadata you want returned with your predicted values
FactorLevelsList	Supply the factor variables' list from DummifyDT()
TargetLevels	Supply the target levels output from AutoXGBoostMultiClass() or the scoring function will go looking for it in the file path you supply.
Objective	Set to 'multi:softprobs' if you did so in training. Default is softmax
OneHot	Set to TRUE to have one-hot-encoding run. Otherwise, N columns will be made for N levels of a factor variable
ModelObject	Supply a model for scoring, otherwise it will have to search for it in the file path you specify
ModelPath	Supply your path file used in the AutoXGBoost__() function
ModelID	Supply the model ID used in the AutoXGBoost__() function
ReturnFeatures	Set to TRUE to return your features with the predicted values.
TransformNumeric	Set to TRUE if you have features that were transformed automatically from an Auto__Regression() model AND you haven't already transformed them.
BackTransNumeric	Set to TRUE to generate back-transformed predicted values. Also, if you return features, those will also be back-transformed.
TargetColumnName	Input your target column name used in training if you are utilizing the transformation service
TransformationObject	Set to NULL if you didn't use transformations or if you want the function to pull from the file output from the Auto__Regression() function. You can also supply the transformation data.table object with the transformation details versus having it pulled from file.
TransID	Set to the ID used for saving the transformation data.table object or set it to the ModelID if you are pulling from file from a build with Auto__Regression().
TransPath	Set the path file to the folder where your transformation data.table detail object is stored. If you used the Auto__Regression() to build, set it to the same path as ModelPath.

MDP_Impute	Set to TRUE if you did so for modeling and didn't do so before supplying ScoringData in this function
MDP_CharToFactor	Set to TRUE to turn your character columns to factors if you didn't do so to your ScoringData that you are supplying to this function
MDP_RemoveDates	Set to TRUE if you have date of timestamp columns in your ScoringData
MDP_MissFactor	If you set MDP_Impute to TRUE, supply the character values to replace missing values with
MDP_MissNum	If you set MDP_Impute to TRUE, supply a numeric value to replace missing values with

Value

A data.table of predicted values with the option to return model features as well.

Author(s)

Adrian Antico

See Also

Other Automated Model Scoring: [AutoCatBoostScoring\(\)](#), [AutoH2OMLScoring\(\)](#), [AutoH2OModeler\(\)](#), [AutoHurdleScoring\(\)](#)

Examples

```
## Not run:
Preds <- AutoXGBoostScoring(
  TargetType = "regression",
  ScoringData = data,
  FeatureColumnNames = 2:12,
  IDcols = NULL,
  FactorLevelsList = NULL,
  TargetLevels = NULL,
  Objective = "multi:softmax",
  OneHot = FALSE,
  ModelObject = NULL,
  ModelPath = "home",
  ModelID = "ModelTest",
  ReturnFeatures = TRUE,
  TransformNumeric = FALSE,
  BackTransNumeric = FALSE,
  TargetColumnName = NULL,
  TransformationObject = NULL,
  TransID = NULL,
  TransPath = NULL,
  MDP_Impute = TRUE,
  MDP_CharToFactor = TRUE,
  MDP_RemoveDates = TRUE,
  MDP_MissFactor = "0",
  MDP_MissNum = -1)

## End(Not run)
```

BinaryMetrics

BinaryMetrics

Description

Compute binary metrics and save them to file

Usage

```
BinaryMetrics(  
  MLModels. = "catboost",  
  ClassWeights. = ClassWeights,  
  CostMatrixWeights. = CostMatrixWeights,  
  SaveModelObjects. = SaveModelObjects,  
  ValidationData. = ValidationData,  
  TrainOnFull. = TrainOnFull,  
  TargetColumnName. = TargetColumnName,  
  ModelID. = ModelID,  
  model_path. = model_path,  
  metadata_path. = metadata_path  
)
```

Arguments

```
ClassWeights.    = ClassWeights  
CostMatrixWeights.  
                  = CostMatrixWeights  
SaveModelObjects.  
                  = SaveModelObjects  
ValidationData.  
                  = ValidationData  
TrainOnFull.    = TrainOnFull  
TargetColumnName.  
                  = TargetColumnName  
ModelID.        = ModelID  
model_path.     = model_path  
metadata_path.  = metadata_path  
MLModels        = "catboost"
```

Author(s)

Adrian Antico

See Also

Other Model Evaluation: [ClassificationMetrics\(\)](#), [DT_BinaryConfusionMatrix\(\)](#), [MultiClassMetrics\(\)](#), [RegressionMetrics\(\)](#), [RemixClassificationMetrics\(\)](#)

BNLearnArcStrength	<i>BNLearnArcStrength</i>
--------------------	---------------------------

Description

Utilize bnlearn to create a bayesian network and return the arc strengths for features and their edges

Usage

```
BNLearnArcStrength(  
  data = NULL,  
  NetworkVars = NULL,  
  DataSampleRate = 0.5,  
  ByGroupVars = NULL,  
  MinRows = 30  
)
```

Arguments

data	data.table
NetworkVars	Names of the columns to utilize in the analysis
DataSampleRate	Sample your data to reduce runtime
ByGroupVars	Group variables that you want to have the analysis done by
MinRows	Minimum number of rows to utilize in the ByGroupVars analysis

Author(s)

Adrian Antico

See Also

Other EDA: [AutoCorrAnalysis\(\)](#), [AutoWordFreq\(\)](#), [ProblematicFeatures\(\)](#)

CarmaCatBoostKeepVarsGDL
<i>CarmaCatBoostKeepVarsGDL</i>

Description

CarmaCatBoostKeepVarsGDL is to help manage carma code

Usage

```
CarmaCatBoostKeepVarsGDL(
  data,
  IndepVarPassTRUE = "GroupVar",
  UpdateData,
  CalendarFeatures,
  XREGS,
  Difference,
  HierarchGroups,
  GroupVariables,
  GroupVarVector,
  CalendarVariables,
  HolidayVariable,
  TargetColumnName,
  DateColumnName,
  Preds
)
```

Arguments

data	Supply data
IndepVarPassTRUE	Name of the column used as a single grouping variable.
UpdateData	Supply UpdateData
CalendarFeatures	Supply CalendarFeatures
XREGS	Supply XREGS
Difference	Supply Difference
HierarchGroups	Supply HierarchGroups
GroupVariables	Supply GroupVariables
GroupVarVector	Supply GroupVarVector
CalendarVariables	Supply CalendarVariables
HolidayVariable	Supply HolidayVariable
TargetColumnName	Supply TargetColumnName
DateColumnName	Supply DateColumnName
Preds	Supply Preds

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Define_Args\(\)](#), [CARMA_Get_IndepentVariablesPass\(\)](#), [CARMA_GroupHierarchyCheck](#), [CarmaH2OKeepVarsGDL\(\)](#), [CarmaHoldoutMetrics\(\)](#), [CarmaXGBoostKeepVarsGDL\(\)](#)

CarmaH2OKeepVarsGDL	<i>CarmaH2OKeepVarsGDL</i>
---------------------	----------------------------

Description

CarmaH2OKeepVarsGDL is to help manage carma code

Usage

```
CarmaH2OKeepVarsGDL(
  data,
  IndepVarPassTRUE = "GroupVar",
  UpdateData,
  CalendarFeatures,
  XREGS,
  Difference,
  HierarchGroups,
  GroupVariables,
  GroupVarVector,
  CalendarVariables = NULL,
  HolidayVariable = NULL,
  TargetColumnName,
  DateColumnName
)
```

Arguments

data	Supply data
IndepVarPassTRUE	Name of the column used as a single grouping variable.
UpdateData	Supply UpdateData
CalendarFeatures	Supply CalendarFeatures
XREGS	Supply XREGS
Difference	Supply Difference
HierarchGroups	Supply HierarchGroups
GroupVariables	Supply GroupVariables
GroupVarVector	Supply GroupVarVector
CalendarVariables	Supply CalendarVariables
HolidayVariable	Supply HolidayVariable
TargetColumnName	Supply TargetColumnName
DateColumnName	Supply DateColumnName

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Define_Args\(\)](#), [CARMA_Get_IndepentVariablesPass\(\)](#), [CARMA_GroupHierarchyCheck](#)
[CarmaCatBoostKeepVarsGDL\(\)](#), [CarmaHoldoutMetrics\(\)](#), [CarmaXGBoostKeepVarsGDL\(\)](#)

CarmaHoldoutMetrics	<i>CarmaHoldoutMetrics</i>
---------------------	----------------------------

Description

CarmaHoldoutMetrics

Usage

```
CarmaHoldoutMetrics(  
  DATA = TestDataEval,  
  TARGETCOLUMNNAME = TargetColumnName,  
  GROUPVARIABLES = GroupingVariables  
)
```

Arguments

DATA	TestDataEval
TARGETCOLUMNNAME	TargetColumnName
GROUPVARIABLES	GroupVariables

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Define_Args\(\)](#), [CARMA_Get_IndepentVariablesPass\(\)](#), [CARMA_GroupHierarchyCheck](#)
[CarmaCatBoostKeepVarsGDL\(\)](#), [CarmaH2OKeepVarsGDL\(\)](#), [CarmaXGBoostKeepVarsGDL\(\)](#)

CarmaXGBoostKeepVarsGDL	<i>CarmaXGBoostKeepVarsGDL</i>
-------------------------	--------------------------------

Description

CarmaXGBoostKeepVarsGDL is to help manage carma code

Usage

```
CarmaXGBoostKeepVarsGDL(
  data,
  IndepVarPassTRUE = "GroupVar",
  UpdateData,
  CalendarFeatures,
  XREGS,
  Difference,
  HierarchGroups,
  GroupVariables,
  GroupVarVector,
  CalendarVariables = NULL,
  HolidayVariable = NULL,
  TargetColumnName,
  DateColumnName
)
```

Arguments

data	Supply data
IndepVarPassTRUE	Name of the column used as a single grouping variable.
UpdateData	Supply UpdateData
CalendarFeatures	Supply CalendarFeatures
XREGS	Supply XREGS
Difference	Supply Difference
HierarchGroups	Supply HierarchGroups
GroupVariables	Supply GroupVariables
GroupVarVector	Supply GroupVarVector
CalendarVariables	Supply CalendarVariables
HolidayVariable	Supply HolidayVariable
TargetColumnName	Supply TargetColumnName
DateColumnName	Supply DateColumnName

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Define_Args\(\)](#), [CARMA_Get_IndepentVariablesPass\(\)](#), [CARMA_GroupHierarchyCheck](#)
[CarmaCatBoostKeepVarsGDL\(\)](#), [CarmaH20KeepVarsGDL\(\)](#), [CarmaHoldoutMetrics\(\)](#)

CARMA_Define_Args	<i>CARMA_Define_Args</i>
-------------------	--------------------------

Description

CARMA_Define_Args is to help manage carma code

Usage

```
CARMA_Define_Args(
  TimeUnit = NULL,
  TimeGroups = NULL,
  HierarchGroups = NULL,
  GroupVariables = NULL,
  FC_Periods = NULL,
  PartitionType = NULL,
  TrainOnFull = NULL,
  SplitRatios = NULL,
  SD_Periods = 0L,
  Skew_Periods = 0L,
  Kurt_Periods = 0L,
  Quantile_Periods = 0L
)
```

Arguments

TimeUnit	= TimeUnit
TimeGroups	= TimeGroups
HierarchGroups	= HierarchGroups
GroupVariables	= GroupVariables
FC_Periods	= FC_Periods
PartitionType	= PartitionType
TrainOnFull	= TrainOnFull
SplitRatios	= SplitRatios
SD_Periods	= 0L turns it off, otherwise values must be greater than 1 such as c(2L,5L,6L,25L)
Skew_Periods	= 0L turns it off, otherwise values must be greater than 2 such as c(3L,5L,6L,25L)
Kurt_Periods	= 0L turns it off, otherwise values must be greater than 3 such as c(4L,5L,6L,25L)
Quantile_Periods	= 0L turns it off, otherwise values must be greater than 3 such as c(5L,6L,25L)

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Get_IndepentVariablesPass\(\)](#), [CARMA_GroupHierarchyCheck\(\)](#), [CarmaCatBoostKeepVarsGDL\(\)](#), [CarmaH20KeepVarsGDL\(\)](#), [CarmaHoldoutMetrics\(\)](#), [CarmaXGBoostKeepVarsGDL\(\)](#)

CARMA_Get_IndepentVariablesPass

*CARMA_Get_IndepentVariablesPass CARMA_Get_IndepentVariablesPass
is to help manage carma code*

Description

CARMA_Get_IndepentVariablesPass

CARMA_Get_IndepentVariablesPass is to help manage carma code

Usage

CARMA_Get_IndepentVariablesPass(HierarchGroups)

Arguments

HierarchGroups Supply HierarchGroups

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Define_Args\(\)](#), [CARMA_GroupHierarchyCheck\(\)](#), [CarmaCatBoostKeepVarsGDL\(\)](#), [CarmaH20KeepVarsGDL\(\)](#), [CarmaHoldoutMetrics\(\)](#), [CarmaXGBoostKeepVarsGDL\(\)](#)

CARMA_GroupHierarchyCheck

CARMA_GroupHierarchyCheck

Description

CARMA_GroupHierarchyCheck

Usage

```
CARMA_GroupHierarchyCheck(  
  data = data,  
  Group_Variables = GroupVariables,  
  HierarchyGroups = HierarchGroups  
)
```

Arguments

data data fed into function

Group_Variables

Takes GroupVariables from caram function

HierarchyGroups

Vector of group variables

Author(s)

Adrian Antico

See Also

Other Carma Helper: [CARMA_Define_Args\(\)](#), [CARMA_Get_IndepentVariablesPass\(\)](#), [CarmaCatBoostKeepVarsGDL\(\)](#), [CarmaH20KeepVarsGDL\(\)](#), [CarmaHoldoutMetrics\(\)](#), [CarmaXGBoostKeepVarsGDL\(\)](#)

CatBoostArgsCheck	<i>CatBoostArgsCheck</i>
-------------------	--------------------------

Description

Ensure arguments are defined correctly

Usage

```
CatBoostArgsCheck(  
  ModelType = "regression",  
  DummifyCols. = DummifyCols,  
  data. = data,  
  FeatureColNames. = FeatureColNames,  
  PrimaryDateColumn. = PrimaryDateColumn,  
  GridTune. = GridTune,  
  model_path. = model_path,  
  metadata_path. = metadata_path,  
  ClassWeights. = ClassWeights,  
  LossFunction. = LossFunction,  
  loss_function. = loss_function,  
  loss_function_value. = loss_function_value,  
  eval_metric. = eval_metric,  
  eval_metric_value. = eval_metric_value,  
  task_type. = task_type,  
  NumGPUs. = NumGPUs,  
  MaxModelsInGrid. = MaxModelsInGrid,  
  NumOfParDepPlots. = NumOfParDepPlots,  
  ReturnModelObjects. = ReturnModelObjects,  
  SaveModelObjects. = SaveModelObjects,  
  PassInGrid. = PassInGrid,  
  MetricPeriods. = MetricPeriods,  
  langevin. = langevin,  
  diffusion_temperature. = diffusion_temperature,  
  Trees. = Trees,  
  Depth. = Depth,  
  LearningRate. = LearningRate,  
  L2_Leaf_Reg. = L2_Leaf_Reg,  
  RandomStrength. = RandomStrength,  
  BorderCount. = BorderCount,  
  RSM. = RSM,  
  BootStrapType. = BootStrapType,  
  GrowPolicy. = GrowPolicy,
```

```

    model_size_reg. = model_size_reg,
    feature_border_type. = feature_border_type,
    sampling_unit. = sampling_unit,
    subsample. = subsample,
    score_function. = score_function,
    min_data_in_leaf. = min_data_in_leaf
)

```

Arguments

ModelType	Passthrough
DummifyCols.	Passthrough
data.	Passthrough
FeatureColNames.	Passthrough
PrimaryDateColumn.	Passthrough
GridTune.	Passthrough
model_path.	Passthrough
metadata_path.	Passthrough
ClassWeights.	Passthrough
LossFunction.	Passthrough
loss_function.	Passthrough regression
loss_function_value.	Passthrough regression
eval_metric.	Passthrough regression
eval_metric_value.	Passthrough regression
task_type.	Passthrough
NumGPUs.	Passthrough
MaxModelsInGrid.	Passthrough
NumOfParDepPlots.	Passthrough
SaveModelObjects.	Passthrough
PassInGrid.	Passthrough
MetricPeriods.	Passthrough
langevin.	Passthrough
diffusion_temperature.	Passthrough
Trees.	Passthrough
Depth.	Passthrough
LearningRate.	Passthrough
L2_Leaf_Reg.	Passthrough


```

RandomStrength.
                Passthrough
BorderCount.   Passthrough
RSM.           Passthrough
BootStrapType. Passthrough
GrowPolicy.    Passthrough
model_size_reg.
                Passthrough
feature_border_type.
                Passthrough
sampling_unit. Passthrough
subsample.     Passthrough
score_function.
                Passthrough
min_data_in_leaf.
                Passthrough
ReturnModelObject.
                Passthrough

```

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostDataConversion

CatBoostDataConversion

Description

Convert data to catboost format

Usage

```

CatBoostDataConversion(
  CatFeatures. = CatFeatures,
  dataTrain. = dataTrain,
  dataTest. = dataTest,
  TestData. = TestData,
  TrainTarget. = TrainTarget,
  TestTarget. = TestTarget,
  FinalTestTarget. = FinalTestTarget,
  TrainOnFull. = TrainOnFull
)

```

Arguments

CatFeatures.	Passthrough
dataTrain.	Passthrough
dataTest.	Passthrough
TestData.	Passthrough
TrainTarget.	Passthrough
TestTarget.	Passthrough
FinalTestTarget.	Passthrough
TrainOnFull.	Passthrough

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostDataPrep	<i>CatBoostDataPrep</i>
------------------	-------------------------

Description

Prepare data for loading into catboost format

Usage

```
CatBoostDataPrep(
  ModelType = "regression",
  data. = data,
  ValidationData. = ValidationData,
  TestData. = TestData,
  TargetColumnName. = TargetColumnName,
  FeatureColNames. = FeatureColNames,
  PrimaryDateColumn. = PrimaryDateColumn,
  IDcols. = IDcols,
  TransformNumericColumns. = TransformNumericColumns,
  Methods. = Methods,
  ModelID. = ModelID,
  model_path. = model_path,
  DummifyCols. = DummifyCols,
  LossFunction. = LossFunction,
  EvalMetric. = EvalMetric,
  TrainOnFull. = TrainOnFull,
  SaveModelObjects. = SaveModelObjects
)
```

Arguments

ModelType	'regression', 'vector', 'classification', or 'multiclass'
data.	Passthrough
ValidationData.	Passthrough
TestData.	Passthrough
TargetColumnName.	Passthrough
FeatureColNames.	Passthrough
PrimaryDateColumn.	Passthrough
IDcols.	Passthrough
TransformNumericColumns.	Passthrough regression
Methods.	Passthrough regression
ModelID.	Passthrough regression
model_path.	Passthrough regression
DummifyCols.	Passthrough regression
LossFunction.	Passthrough regression
EvalMetric.	Passthrough regression
TrainOnFull.	Passthrough
SaveModelObjects.	Passthrough

Author(s)

Adrian Antico

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostEvalPlots

CatBoostEvalPlots

Description

Generate evaluation plots

Usage

```

CatBoostEvalPlots(
  ModelType = "classification",
  TrainOnFull. = TrainOnFull,
  LossFunction. = LossFunction,
  EvalMetric. = EvalMetric,
  EvaluationMetrics. = EvaluationMetrics,
  ValidationData. = ValidationData,
  NumOfParDepPlots. = NumOfParDepPlots,
  VariableImportance. = VariableImportance,
  TargetColumnName. = TargetColumnName,
  FeatureColNames. = FeatureColNames,
  SaveModelObjects. = SaveModelObjects,
  ModelID. = ModelID,
  metadata_path. = metadata_path,
  model_path. = model_path,
  predict. = predict
)

```

Arguments

ModelType	'classification', 'multiclass', 'regression', or 'vector'
TrainOnFull.	Passthrough
LossFunction.	Passthrough regression
EvalMetric.	Passthrough regression
EvaluationMetrics.	Passthrough regression
ValidationData.	Passthrough
NumOfParDepPlots.	Passthrough
VariableImportance.	Passthrough
TargetColumnName.	Passthrough
FeatureColNames.	Passthrough
SaveModelObjects.	Passthrough
ModelID.	Passthrough
metadata_path.	Passthrough
model_path.	Passthrough

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostFinalParams	<i>CatBoostFinalParams</i>
---------------------	----------------------------

Description

Convert data to catboost format

Usage

```
CatBoostFinalParams(
    ModelType = "classification",
    UseBestModel. = UseBestModel,
    ClassWeights. = ClassWeights,
    PassInGrid. = PassInGrid,
    ExperimentalGrid. = ExperimentalGrid,
    BestGrid. = BestGrid,
    GridTune. = GridTune,
    TrainOnFull. = TrainOnFull,
    MetricPeriods. = MetricPeriods,
    LossFunction. = LossFunction,
    EvalMetric. = EvalMetric,
    score_function. = score_function,
    HasTime. = HasTime,
    task_type. = task_type,
    NumGPUs. = NumGPUs,
    NTrees. = Trees,
    Depth. = Depth,
    LearningRate. = LearningRate,
    L2_Leaf_Reg. = L2_Leaf_Reg,
    langevin. = langevin,
    diffusion_temperature. = diffusion_temperature,
    sampling_unit. = sampling_unit,
    RandomStrength. = RandomStrength,
    BorderCount. = BorderCount,
    RSM. = RSM,
    GrowPolicy. = GrowPolicy,
    BootStrapType. = BootStrapType,
    model_size_reg. = model_size_reg,
    feature_border_type. = feature_border_type,
    subsample. = subsample,
    min_data_in_leaf. = min_data_in_leaf
)
```

Arguments

ModelType	'regression', 'classification', 'multiclass', 'vector'
UseBestModel.	Passthrough
ClassWeights.	Passthrough
PassInGrid.	Passthrough
ExperimentalGrid.	Passthrough
BestGrid.	Passthrough
GridTune.	Passthrough
TrainOnFull.	Passthrough
MetricPeriods.	Passthrough
LossFunction.	Passthrough
EvalMetric.	Passthrough
score_function.	Passthrough
HasTime.	Passthrough
task_type.	Passthrough
NumGPUs.	Passthrough
NTrees.	Passthrough
Depth.	Passthrough
LearningRate.	Passthrough
L2_Leaf_Reg.	Passthrough
langevin.	Passthrough
diffusion_temperature.	Passthrough
sampling_unit.	Passthrough
RandomStrength.	Passthrough
BorderCount.	Passthrough
RSM.	Passthrough
GrowPolicy.	Passthrough
BootStrapType.	Passthrough
model_size_reg.	Passthrough
feature_border_type.	Passthrough
subsample.	Passthrough
min_data_in_leaf.	Passthrough
TargetColumnName.	Passthrough

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGr](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostGridParams	<i>CatBoostClassifierParams</i>
--------------------	---------------------------------

Description

CatBoostClassifierParams

Usage

```
CatBoostGridParams(  
  N. = N,  
  counter. = NULL,  
  BanditArmsN. = NULL,  
  HasTime. = NULL,  
  MetricPeriods. = NULL,  
  ClassWeights. = NULL,  
  EvalMetric. = NULL,  
  LossFunction. = NULL,  
  task_type. = NULL,  
  NumGPUs. = NULL,  
  model_path. = NULL,  
  NewGrid. = NULL,  
  Grid. = NULL,  
  ExperimentalGrid. = NULL,  
  GridClusters. = NULL  
)
```

Arguments

N.	Iteration for specific grid in grid clusters
counter.	Passthrough
BanditArmsN.	Passthrough
HasTime.	Passthrough
MetricPeriods.	Passthrough
ClassWeights.	Passthrough
EvalMetric.	Passthrough
LossFunction.	Passthrough
task_type.	Passthrough
NumGPUs.	Passthrough

model_path.	Passthrough
NewGrid.	Passthrough
Grid.	Passthrough
ExperimentalGrid.	Passthrough
GridClusters.	Passthrough

Author(s)

Adrian Antico

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterG](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostImportances	<i>CatBoostImportances</i>
---------------------	----------------------------

Description

Generate variable importance, interaction importance, and shap values

Usage

```
CatBoostImportances(  
  ModelType = "regression",  
  TargetColumnName. = TargetColumnName,  
  BestGrid. = BestGrid,  
  TrainOnFull. = TrainOnFull,  
  TrainPool. = TrainPool,  
  TestPool. = TestPool,  
  FinalTestPool. = FinalTestPool,  
  TestDataCheck = !is.null(TestData),  
  ValidationData. = ValidationData,  
  FeatureColNames. = FeatureColNames,  
  GridTune. = GridTune,  
  task_type. = task_type,  
  SaveModelObjects. = SaveModelObjects,  
  model. = model,  
  ModelID. = ModelID,  
  model_path. = model_path,  
  metadata_path. = metadata_path,  
  GrowPolicy. = GrowPolicy  
)
```


Arguments

ModelType	'regression', 'classification', or 'multiclass'
TargetColumnName.	Passthrough
BestGrid.	Passthrough
TrainOnFull.	Passthrough
TrainPool.	Passthrough
TestPool.	Passthrough
FinalTestPool.	Passthrough
TestDataCheck	Check if TestData is not null
ValidationData.	Passthrough
FeatureColNames.	Passthrough
GridTune.	Passthrough
task_type.	Passthrough
SaveModelObjects.	Passthrough
model.	Passthrough
ModelID.	Passthrough
model_path.	Passthrough
metadata_path.	Passthrough
GrowPolicy.	= GrowPolicy

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGr](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostParameterGrids

CatBoostParameterGrids

Description

CatBoostParameterGrids <https://catboost.ai/docs/concepts/r-training-parameters.html>

Usage

```

CatBoostParameterGrids(
  TaskType = "CPU",
  Shuffles = 1L,
  NTrees = seq(1000L, 10000L, 1000L),
  Depth = seq(4L, 16L, 2L),
  LearningRate = c(0.01, 0.02, 0.03, 0.04),
  L2_Leaf_Reg = seq(1, 10, 1),
  RandomStrength = seq(1, 2, 0.1),
  BorderCount = seq(32, 256, 32),
  RSM = c(0.8, 0.85, 0.9, 0.95, 1),
  BootStrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
  GrowPolicy = c("SymmetricTree", "Depthwise", "Lossguide")
)

```

Arguments

TaskType	"GPU" or "CPU"
Shuffles	The number of shuffles you want to apply to each grid
NTrees	seq(1000L, 10000L, 1000L)
Depth	seq(4L, 16L, 2L)
LearningRate	seq(0.01,.10,0.01)
L2_Leaf_Reg	c(1.0:10.0)
RandomStrength	seq(1, 2, 0.1)
BorderCount	seq(32,256,32)
RSM	CPU ONLY, Random subspace method.c(0.80, 0.85, 0.90, 0.95, 1.0)
BootStrapType	c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")
GrowPolicy	c("SymmetricTree", "Depthwise", "Lossguide")

Value

A list containing data.table's with the parameters shuffled and ready to test in the bandit framework

Author(s)

Adrian Antico

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostPDF

*CatBoostPDF***Description**

Send model insights to pdf

Usage

```
CatBoostPDF(
  ModelClass = "catboost",
  ModelType = "regression",
  TrainOnFull. = TrainOnFull,
  SaveInfoToPDF. = SaveInfoToPDF,
  EvaluationPlot. = EvaluationPlot,
  EvaluationBoxPlot. = EvaluationBoxPlot,
  ParDepPlots. = ParDepPlots,
  ParDepBoxPlots. = ParDepBoxPlots,
  EvalMetrics. = EvalMetrics,
  VariableImportance. = VariableImportance,
  Interaction. = Interaction,
  model_path. = model_path,
  metadata_path. = metadata_path
)
```

Arguments

ModelClass	'catboost', 'xgboost', 'h2o'
ModelType	'regression', 'classification', 'multiclass', or 'vector'
TrainOnFull.	Passthrough
SaveInfoToPDF.	Passthrough
EvaluationPlot.	Passthrough
EvaluationBoxPlot.	Passthrough
ParDepPlots.	Passthrough
ParDepBoxPlots.	Passthrough
EvalMetrics.	Passthrough
VariableImportance.	Passthrough
Interaction.	Passthrough
model_path.	Passthrough
metadata_path.	Passthrough

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostRemoveFiles\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostRemoveFiles	<i>CatBoostRemoveFiles</i>
---------------------	----------------------------

Description

Remove temp files generated by catboost

Usage

```
CatBoostRemoveFiles(GridTune. = GridTune)
```

Arguments

GridTune.	Passthrough
-----------	-------------

Author(s)

Adrian

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostValidationData\(\)](#)

CatBoostValidationData	<i>CatBoostValidationData</i>
------------------------	-------------------------------

Description

Return validation data with predictions and save to file if requested

Usage

```
CatBoostValidationData(
  ModelType = "classification",
  TrainOnFull. = TrainOnFull,
  TestDataCheck = !is.null(TestData),
  FinalTestTarget. = FinalTestTarget,
  TestTarget. = TestTarget,
  TrainTarget. = TrainTarget,
  TestMerge. = TestMerge,
  dataTest. = dataTest,
  data. = data,
```

```

    predict. = predict,
    TargetColumnName. = TargetColumnName,
    SaveModelObjects. = SaveModelObjects,
    metadata_path. = metadata_path,
    model_path. = model_path,
    ModelID. = ModelID,
    LossFunction. = LossFunction,
    TransformNumericColumns. = TransformNumericColumns,
    GridTune. = GridTune,
    TransformationResults. = TransformationResults,
    TargetLevels. = TargetLevels
)

```

Arguments

```

ModelType          = "classification",
TrainOnFull.       Passthrough
TestDataCheck      = !is.null(TestData),
FinalTestTarget.   Passthrough
TestTarget.        Passthrough
TrainTarget.       Passthrough
TestMerge.         Passthrough
dataTest.          Passthrough
data.              Passthrough
predict.           Passthrough
TargetColumnName.   Passthrough
SaveModelObjects.  Passthrough
metadata_path.     Passthrough
model_path.        Passthrough
ModelID.           Passthrough
LossFunction.      Passthrough regression
TransformNumericColumns. Passthrough regression
GridTune.          Passthrough regression
TransformationResults. Passthrough regression
TargetLevels.      Passthrough multiclass

```

Author(s)

Adrian Antico

See Also

Other CatBoost Helpers: [CatBoostArgsCheck\(\)](#), [CatBoostDataConversion\(\)](#), [CatBoostDataPrep\(\)](#), [CatBoostEvalPlots\(\)](#), [CatBoostFinalParams\(\)](#), [CatBoostGridParams\(\)](#), [CatBoostImportances\(\)](#), [CatBoostPDF\(\)](#), [CatBoostParameterGrids\(\)](#), [CatBoostRemoveFiles\(\)](#)

ChartTheme

ChartTheme

Description

This function helps your ggplots look professional with the choice of the two main colors that will dominate the theme

Usage

```
ChartTheme(
  Size = 12,
  AngleX = 35,
  AngleY = 0,
  ChartColor = "lightsteelblue1",
  BorderColor = "darkblue",
  TextColor = "darkblue",
  GridColor = "white",
  BackGroundColor = "gray95",
  LegendPosition = "bottom"
)
```

Arguments

Size	The size of the axis labels and title
AngleX	The angle of the x axis labels
AngleY	The angle of the Y axis labels
ChartColor	"lightsteelblue1",
BorderColor	"darkblue",
TextColor	"darkblue",
GridColor	"white",
BackGroundColor	"gray95",
LegendPosition	Where to place legend

Value

An object to pass along to ggplot objects following the "+" sign

Author(s)

Adrian Antico

See Also

Other Graphics: [RemixTheme\(\)](#), [TimeSeriesPlotter\(\)](#), [multiplot\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(DateTime = as.Date(Sys.time()),
  Target = stats::filter(rnorm(1000,
    mean = 50,
    sd = 20),
    filter=rep(1,10),
    circular=TRUE))
data[, temp := seq(1:1000)][, DateTime := DateTime - temp][
  , temp := NULL]
data <- data[order(DateTime)]
p <- ggplot2::ggplot(data, ggplot2::aes(x = DateTime, y = Target)) +
  ggplot2::geom_line()
p <- p + ChartTheme(Size = 12)

## End(Not run)
```

ClassificationMetrics *ClassificationMetrics*

Description

ClassificationMetrics

Usage

```
ClassificationMetrics(
  TestData,
  Thresholds,
  Target,
  PredictColumnName,
  PositiveOutcome,
  NegativeOutcome,
  CostMatrix = c(0, 1, 1, 0)
)
```

Arguments

TestData	Test data from your modeling
Thresholds	Value
Target	Name of your target variable
PredictColumnName	Name of your predicted value variable
PositiveOutcome	The value of the positive outcome level
NegativeOutcome	The value of the negative outcome level
CostMatrix	c(True Positive Cost, False Negative Cost, False Positive Cost, True Negative Cost)

Author(s)

Adrian Antico

See Also

Other Model Evaluation: [BinaryMetrics\(\)](#), [DT_BinaryConfusionMatrix\(\)](#), [MultiClassMetrics\(\)](#), [RegressionMetrics\(\)](#), [RemixClassificationMetrics\(\)](#)

CLForecast	<i>CLForecast</i>
------------	-------------------

Description

CLForecast for generating forecasts

Usage

```
CLForecast(  
  data,  
  OutputFilePath = NULL,  
  FC_BaseFunnelMeasure = NULL,  
  SegmentName = NULL,  
  MaxDateForecasted = NULL,  
  MaxCalendarDate = NULL,  
  ArgsList = NULL,  
  MaxCohortPeriods = NULL  
)
```

Arguments

data	N
OutputFilePath	P
FC_BaseFunnelMeasure	d
SegmentName	a
MaxDateForecasted	S
MaxCalendarDate	S
ArgsList	A
MaxCohortPeriods	T

Value

S

Author(s)

Adrian Antico

See Also

Other Population Dynamics Forecasting: [CLTrainer\(\)](#)

CLTrainer	<i>CLTrainer</i>
-----------	------------------

Description

CLTrainer is a forecasting model for chain ladder style forecasting

Usage

```
CLTrainer(
  data,
  PartitionRatios = c(0.7, 0.2, 0.1),
  BaseFunnelMeasure = NULL,
  ConversionMeasure = NULL,
  ConversionRateMeasure = NULL,
  CohortPeriodsVariable = NULL,
  CalendarDate = NULL,
  CohortDate = NULL,
  TruncateDate = NULL,
  TimeUnit = c("day"),
  CalendarTimeGroups = c("day", "week", "month"),
  CohortTimeGroups = c("day", "week", "month"),
  TransformTargetVariable = TRUE,
  TransformMethods = c("Identity", "YeoJohnson"),
  AnomalyDetection = list(tstat_high = 3, tstat_low = -2),
  Jobs = c("Evaluate", "Train"),
  SaveModelObjects = TRUE,
  ModelID = "Segment_ID",
  ModelPath = NULL,
  MetaDataPath = NULL,
  TaskType = "CPU",
  NumGPUs = 1,
  DT_Threads = max(1L, parallel::detectCores()),
  EvaluationMetric = "RMSE",
  LossFunction = "RMSE",
  NumOfParDepPlots = 1L,
  MetricPeriods = 50L,
  CalendarVariables = c("wday", "mday", "yday", "week", "isoweek", "month", "quarter",
    "year"),
  HolidayGroups = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
    "OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  ImputeRollStats = -0.001,
  CohortHolidayLags = c(1L, 2L, 7L),
  CohortHolidayMovingAverages = c(3L, 7L),
  CalendarHolidayLags = c(1L, 2L, 7L),
  CalendarHolidayMovingAverages = c(3L, 7L),
  CalendarLags = list(day = c(1L, 7L, 21L), week = c(1L, 4L, 52L), month = c(1L, 6L,
```

```

    12L)),
  CalendarMovingAverages = list(day = c(1L, 7L, 21L), week = c(1L, 4L, 52L), month =
    c(1L, 6L, 12L)),
  CalendarStandardDeviations = NULL,
  CalendarSkews = NULL,
  CalendarKurts = NULL,
  CalendarQuantiles = NULL,
  CalendarQuantilesSelected = "q50",
  CohortLags = list(day = c(1L, 7L, 21L), week = c(1L, 4L, 52L), month = c(1L, 6L,
    12L)),
  CohortMovingAverages = list(day = c(1L, 7L, 21L), week = c(1L, 4L, 52L), month =
    c(1L, 6L, 12L)),
  CohortStandardDeviations = NULL,
  CohortSkews = NULL,
  CohortKurts = NULL,
  CohortQuantiles = NULL,
  CohortQuantilesSelected = "q50",
  PassInGrid = NULL,
  GridTune = FALSE,
  BaselineComparison = "default",
  MaxModelsInGrid = 25L,
  MaxRunMinutes = 180L,
  MaxRunsWithoutNewWinner = 10L,
  Trees = 3000L,
  Depth = seq(4L, 8L, 1L),
  LearningRate = seq(0.01, 0.1, 0.01),
  L2_Leaf_Reg = seq(1, 10, 1),
  RSM = c(0.8, 0.85, 0.9, 0.95, 1),
  BootStrapType = c("Bayesian", "Bernoulli", "Poisson", "MVS", "No"),
  GrowPolicy = c("SymmetricTree", "Depthwise", "Lossguide")
)

```

Arguments

<code>data</code>	data object
<code>PartitionRatios</code>	Requires three values for train, validation, and test data sets
<code>BaseFunnelMeasure</code>	E.g. "Leads". This value should be a forward looking variable. Say you want to forecast <code>ConversionMeasure</code> 2 months into the future. You should have two months into the future of values of <code>BaseFunnelMeasure</code>
<code>ConversionMeasure</code>	E.g. "Conversions". Rate is derived as conversions over leads by cohort periods out
<code>ConversionRateMeasure</code>	Conversions over Leads for every cohort
<code>CohortPeriodsVariable</code>	Numeric. Numerical value of the the number of periods since cohort base date.
<code>CalendarDate</code>	The name of your date column that represents the calendar date
<code>CohortDate</code>	The name of your date column that represents the cohort date

TruncateDate	NULL. Supply a date to represent the earliest point in time you want in your data. Filtering takes place before partitioning data so feature engineering can include as many non null values as possible.
TimeUnit	Base time unit of data. "days", "weeks", "months", "quarters", "years"
CalendarTimeGroups	TimeUnit value must be included. If you want to generate lags and moving averages in several time based aggregations, choose from "days", "weeks", "months", "quarters", "years".
CohortTimeGroups	TimeUnit value must be included. If you want to generate lags and moving averages in several time based aggregations, choose from "days", "weeks", "months", "quarters", "years".
TransformTargetVariable	TRUE or FALSE
TransformMethods	Choose from "Identity", "BoxCox", "Asinh", "Asin", "Log", "LogPlus1", "Logit", "YeoJohnson"
AnomalyDetection	Provide a named list. See examples
Jobs	Default is "eval" and "train"
SaveModelObjects	Set to TRUE to return all modeling objects to your environment
ModelID	A character string to name your model and output
ModelPath	Path to where you want your models saved
MetaDataPath	Path to where you want your metadata saved. If NULL, function will try ModelPath if it is not NULL.
TaskType	"GPU" or "CPU" for catboost training
NumGPUs	Number of GPU's you would like to utilize
DT_Threads	Number of threads to use for data.table. Default is Total - 2
EvaluationMetric	This is the metric used inside catboost to measure performance on validation data during a grid-tune. "RMSE" is the default, but other options include: "MAE", "MAPE", "Poisson", "Quantile", "LogLinQuantile", "Lq", "NumErrors", "SMAPE", "R2", "MSLE", "MedianAbsoluteError".
LossFunction	Used in model training for model fitting. Select from 'RMSE', 'MAE', 'Quantile', 'LogLinQuantile', 'MAPE', 'Poisson', 'PairLogitPairwise', 'Tweedie', 'QueryRMSE'
NumOfParDepPlots	Number of partial dependence plots to return
MetricPeriods	Number of trees to build before the internal catboost eval step happens
CalendarVariables	"wday", "mday", "yday", "week", "isoweek", "month", "quarter", "year"
HolidayGroups	c("USPublicHolidays", "EasterGroup", "ChristmasGroup", "OtherEcclesticalFeasts")
HolidayLookback	Number of days in range to compute number of holidays from a given date in the data. If NULL, the number of days are computed for you.
ImputeRollStats	Constant value to fill NA after running AutoLagRollStats()

```

CohortHolidayLags
    c(1L, 2L, 7L),
CohortHolidayMovingAverages
    c(3L, 7L),
CalendarHolidayLags
    c(1L, 2L, 7L),
CalendarHolidayMovingAverages
    = c(3L, 7L),
CalendarLags    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
                = c(1L, 6L, 12L))
CalendarMovingAverages
    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CalendarStandardDeviations
    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CalendarSkews    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CalendarKurts    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CalendarQuantiles
    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CalendarQuantilesSelected
    Supply a vector of "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45",
    "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95"
CohortLags    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CohortMovingAverages
    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CohortStandardDeviations
    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CohortSkews    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CohortKurts    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CohortQuantiles
    List of the form list("day" = c(1L, 7L, 21L), "week" = c(1L, 4L, 52L), "month"
    = c(1L, 6L, 12L))
CohortQuantilesSelected
    Supply a vector of "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45",
    "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95"
PassInGrid    Defaults to NULL. Pass in a single row of grid from a previous output as a
    data.table (they are collected as data.tables)
GridTune    Set to TRUE to run a grid tuning procedure. Set a number in MaxModelsInGrid
    to tell the procedure how many models you want to test.

```

BaselineComparison	Set to either "default" or "best". Default is to compare each successive model build to the baseline model using max trees (from function args). Best makes the comparison to the current best model.
MaxModelsInGrid	Number of models to test from grid options
MaxRunMinutes	Maximum number of minutes to let this run
MaxRunsWithoutNewWinner	Number of models built before calling it quits
Trees	Bandit grid partitioned. The maximum number of trees you want in your models
Depth	Bandit grid partitioned. Number, or vector for depth to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(4L, 16L, 2L)
LearningRate	Bandit grid partitioned. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the LearningRate values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.01,0.02,0.03,0.04)
L2_Leaf_Reg	Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the L2_Leaf_Reg values to test. For running grid tuning, a NULL value supplied will mean these values are tested seq(1.0, 10.0, 1.0)
RSM	CPU only. Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the RSM values to test. For running grid tuning, a NULL value supplied will mean these values are tested c(0.80, 0.85, 0.90, 0.95, 1.0)
BootStrapType	Random testing. Supply a single value for non-grid tuning cases. Otherwise, supply a vector for the BootStrapType values to test. For running grid tuning, a NULL value supplied will mean these values are tested c("Bayesian", "Bernoulli", "Poisson", "MVS", "No")
GrowPolicy	Random testing. NULL, character, or vector for GrowPolicy to test. For grid tuning, supply a vector of values. For running grid tuning, a NULL value supplied will mean these values are tested c("SymmetricTree", "Depthwise", "Loss-guide")

Value

Saves metadata and models to files of your choice. Also returns metadata and models from the function. User specifies both options.

Author(s)

Adrian Antico

See Also

Other Population Dynamics Forecasting: [CLForecast\(\)](#)

Examples

```
## Not run:
# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  ChainLadderData = TRUE)
```

```

# Build model
RemixAutoML::CLTrainer(

  # Data Arguments----
  data = data,
  PartitionRatios = c(0.70,0.20,0.10),
  BaseFunnelMeasure = "Leads",
  ConversionMeasure = "Appointments",
  ConversionRateMeasure = NULL,
  CohortPeriodsVariable = "CohortDays",
  CalendarDate = "CalendarDateColumn",
  CohortDate = "CohortDateColumn",
  TruncateDate = NULL,
  TimeUnit = "days",
  TransformTargetVariable = TRUE,
  TransformMethods = c("Identity","BoxCox","Asinh",
                        "Asin","LogPlus1","Logit",
                        "YeoJohnson"),
  AnomalyDetection = list(tstat_high = 3,
                          tstat_low = -2),

  # MetaData Arguments----
  Jobs = c("eval","train"),
  SaveModelObjects = TRUE,
  ModelID = "ModelTest",
  ModelPath = getwd(),
  MetaDataPath = NULL,
  TaskType = "GPU",
  NumGPUs = 1,
  DT_Threads = max(1L, parallel::detectCores() - 2L),
  EvaluationMetric = "RMSE",
  LossFunction = "RMSE",
  NumOfParDepPlots = 1L,
  MetricPeriods = 50L,

  # Feature Engineering Arguments----
  ImputeRollStats = -0.001,
  CalendarTimeGroups = c("days","weeks","months"),
  CohortTimeGroups = c("days","weeks"),
  CalendarVariables = c("wday","mday","yday","week",
                        "month","quarter","year"),
  HolidayGroups = c("USPublicHolidays","EasterGroup",
                    "ChristmasGroup","OtherEcclesticalFeasts"),
  HolidayLookback = NULL,
  CohortHolidayLags = c(1L,2L,7L),
  CohortHolidayMovingAverages = c(3L,7L),
  CalendarHolidayLags = c(1L,2L,7L),
  CalendarHolidayMovingAverages = c(3L,7L),
  CalendarLags = list("day" = c(1L,2L,7L,35L,42L),
                      "week" = c(5L,6L,10L,12L,25L,26L)),
  CalendarMovingAverages = list("day" = c(7L,14L,35L,42L),
                                "week" = c(5L,6L,10L,12L,20L,24L),
                                "month" = c(6L,12L)),
  CalendarStandardDeviations = NULL,
  CalendarSkews = NULL,
  CalendarKurts = NULL,

```

```
CalendarQuantiles = NULL,
CalendarQuantilesSelected = "q50",
CohortLags = list("day" = c(1L,2L,7L,35L,42L),
                  "week" = c(5L,6L)),
CohortMovingAverages = list("day" = c(7L,14L,35L,42L),
                             "week" = c(5L,6L),
                             "month" = c(1L,2L)),
CohortStandardDeviations = NULL,
CohortSkews = NULL,
CohortKurts = NULL,
CohortQuantiles = NULL,
CohortQuantilesSelected = "q50",

# Grid Tuning
PassInGrid = NULL,
GridTune = FALSE,
BaselineComparison = "default",
MaxModelsInGrid = 25L,
MaxRunMinutes = 180L,
MaxRunsWithoutNewWinner = 10L,
Trees = 1000L,
Depth = seq(4L,8L,1L),
LearningRate = seq(0.01,0.10,0.01),
L2_Leaf_Reg = seq(1.0,10.0,1.0),
RSM = c(0.80,0.85,0.90,0.95,1.0),
BootStrapType = c("Bayesian","Bernoulli","Poisson","MVS","No"),
GrowPolicy = c("SymmetricTree","Depthwise","Lossguide"))

## End(Not run)
```

ColumnSubsetDataTable	<i>ColumnSubsetDataTable</i>
-----------------------	------------------------------

Description

ColumnSubsetDataTable will subset data tables by column

Usage

```
ColumnSubsetDataTable(
  data,
  TargetColumnName = NULL,
  DateColumnName = NULL,
  GroupVars = NULL
)
```

Arguments

data	data.table
TargetColumnName	Target variable
DateColumnName	Date variable
GroupVars	Group variables

Author(s)

Adrian Antico

See Also

Other Data Wrangling: [DataDisplayMeta\(\)](#), [FakeDataGenerator\(\)](#), [FullFactorialCatFeatures\(\)](#), [IntermittentDemandScoringDataGenerator\(\)](#), [TimeSeriesMelt\(\)](#)

ContinuousTimeDataGenerator

ContinuousTimeDataGenerator

Description

ContinuousTimeDataGenerator for creating continuous time data sets for on demand modeling of transactional panel data.

Usage

```
ContinuousTimeDataGenerator(
  data,
  RestrictDateRange = TRUE,
  Case = 2L,
  FC_Periods = 52L,
  SaveData = FALSE,
  FilePath = NULL,
  TargetVariableName = "qty",
  DateVariableName = "date",
  GDL_Targets = NULL,
  TimeUnit = "raw",
  TimeGroups = c("raw", "day", "week"),
  GroupingVariables = "sku",
  HierarchyGroupVars = NULL,
  MinTimeWindow = 1L,
  MinTxnRecords = 2L,
  Lags = 1L:7L,
  MA_Periods = 10L,
  SD_Periods = 10L,
  Skew_Periods = 10L,
  Kurt_Periods = 10L,
  Quantile_Periods = 10L,
  Quantiles_Selected = c("q5"),
  HolidayLags = c(1L:7L),
  HolidayMovingAverages = c(2L:14L),
  TimeBetween = NULL,
  TimeTrendVariable = TRUE,
  CalendarVariables = c("wday", "mday", "yday", "week", "isoweek", "month", "quarter",
    "year"),
  HolidayGroups = "USPublicHolidays",
  PowerRate = 0.5,
  SampleRate = 5,
```



```

    TargetWindowSamples = 5,
    PrintSteps = TRUE
)

```

Arguments

<code>data</code>	This is your transactional level data
<code>RestrictDateRange</code>	Set to TRUE to only pull samples by entity within the entity life (not beyond)
<code>Case</code>	Currently set as 1 for forecasting and 2 for other
<code>FC_Periods</code>	The number of future periods to collect data on
<code>SaveData</code>	Set to TRUE to save the MetaData and final modeling data sets to file
<code>FilePath</code>	Set to your file of choice for where you want the data sets saved
<code>TargetVariableName</code>	The name of your target variable that represents demand
<code>DateVariableName</code>	The date variable of the demand instances
<code>GDL_Targets</code>	The variable names to run through <code>AutoLagRollStats()</code>
<code>TimeUnit</code>	List the time unit your data is aggregated by. E.g. "day", "week", "month", "quarter", "year"
<code>TimeGroups</code>	= c("raw","day","week"),
<code>GroupingVariables</code>	These variables (or single variable) is the combination of categorical variables that uniquely defines the level of granularity of each individual level to forecast. E.g. "sku" or c("Store","Department"). Sku is typically unique for all sku's. Store and Department in combination defines all unique departments as the department may be repeated across the stores.
<code>HierarchyGroupVars</code>	Group vars
<code>MinTimeWindow</code>	The number of time periods you would like to omit for training. Default is 1 so that at a minimum, there is at least one period of values to forecast. You can set it up to a larger value if you do not want more possible target windows for the lower target window values.
<code>MinTxnRecords</code>	I typically set this to 2 so that there is at least one other instance of demand so that the forecasted values are not complete nonsense.
<code>Lags</code>	Select the periods for all lag variables you want to create. E.g. c(1:5,52)
<code>MA_Periods</code>	Select the periods for all moving average variables you want to create. E.g. c(1:5,52)
<code>SD_Periods</code>	Select the periods for all sd variables you want to create. E.g. c(1:5,52)
<code>Skew_Periods</code>	Select the periods for all skew variables you want to create. E.g. c(1:5,52)
<code>Kurt_Periods</code>	Select the periods for all kurtosis variables you want to create. E.g. c(1:5,52)
<code>Quantile_Periods</code>	Select the periods for all quantiles variables you want to create. E.g. c(1:5,52)
<code>Quantiles_Selected</code>	Select the quantiles you want. q5, q10, ..., q95
<code>HolidayLags</code>	Select the lags you want generated

HolidayMovingAverages	Select the moving averages you want generated
TimeBetween	Supply a name or NULL
TimeTrendVariable	Set to TRUE to have a time trend variable added to the model. Time trend is numeric variable indicating the numeric value of each record in the time series (by group). Time trend starts at 1 for the earliest point in time and increments by one for each success time point.
CalendarVariables	Set to TRUE to have calendar variables created. The calendar variables are numeric representations of second, minute, hour, week day, month day, year day, week, isoweek, quarter, and year
HolidayGroups	Input the holiday groups of your choice from the CreateHolidayVariable() function in this package
PowerRate	Sampling parameter
SampleRate	Set this to a value greater than 0. The calculation used is the number of records per group level raised to the power of PowerRate. Then that values is multiplied by SampleRate.
TargetWindowSamples	= 5
PrintSteps	Set to TRUE to have operation steps printed to the console

Value

Returns two data.table data sets: The first is a modeling data set for the count distribution while the second data set if for the size model data set.

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engi](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
DataSets <- ContinuousTimeDataGenerator(
  data,
  RestrictDateRange = TRUE,
  FC_Periods = 52,
  SaveData = FALSE,
  FilePath = normalizePath("./"),
  TargetVariableName = "qty",
  DateVariableName = "date",
  GDL_Targets = NULL,
```

```

    GroupingVariables = "sku",
    HierarchyGroupVars = NULL,
    TimeGroups = c("raw", "day", "week"),
    MinTimeWindow = 1,
    MinTxnRecords = 2,
    Lags = 1:7,
    MA_Periods = 10L,
    SD_Periods = 10L,
    Skew_Periods = 10L,
    Kurt_Periods = 10L,
    Quantile_Periods = 10L,
    Quantiles_Selected = c("q5"),
    HolidayLags = c(1L:7L),
    HolidayMovingAverages = c(2L:14L),
    TimeBetween = NULL,
    TimeTrendVariable = TRUE,
    TimeUnit = "day",
    CalendarVariables = c("wday",
        "mday",
        "yday",
        "week",
        "isoweek",
        "month",
        "quarter",
        "year"),
    HolidayGroups = "USPublicHolidays",
    PowerRate = 0.5,
    SampleRate = 5,
    TargetWindowSamples = 5,
    PrintSteps = TRUE)
CountModelData <- DataSets$CountModelData
SizeModelData <- DataSets$SizeModelData
rm(DataSets)

## End(Not run)

```

CreateCalendarVariables

CreateCalendarVariables

Description

CreateCalendarVariables Rapidly creates calendar variables based on the date column you provide

Usage

```

CreateCalendarVariables(
  data,
  DateCols = NULL,
  AsFactor = FALSE,
  TimeUnits = "wday"
)

```

Arguments

<code>data</code>	This is your data
<code>DateCols</code>	Supply either column names or column numbers of your date columns you want to use for creating calendar variables
<code>AsFactor</code>	Set to TRUE if you want factor type columns returned; otherwise integer type columns will be returned
<code>TimeUnits</code>	Supply a character vector of time units for creating calendar variables. Options include: "second", "minute", "hour", "wday", "mday", "yday", "week", "isoweek", "wom" (week of month), "month", "quarter", "year"

Value

Returns your `data.table` with the added calendar variables at the end

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
# Create fake data with a Date column----
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.75,
  N = 25000L,
  ID = 2L,
  ZIP = 0L,
  FactorCount = 4L,
  AddDate = TRUE,
  Classification = FALSE,
  MultiClass = FALSE)
for(i in seq_len(20L)) {
  print(i)
  data <- data.table::rbindlist(
    list(data, RemixAutoML::FakeDataGenerator(
      Correlation = 0.75,
      N = 25000L,
      ID = 2L,
      ZIP = 0L,
      FactorCount = 4L,
      AddDate = TRUE,
      Classification = FALSE,
      MultiClass = FALSE)))
}
```

```

# Create calendar variables - automatically excludes
#   the second, minute, and hour selections since
#   it is not timestamp data
runtime <- system.time(
  data <- RemixAutoML::CreateCalendarVariables(
    data = data,
    DateCols = "DateTime",
    AsFactor = FALSE,
    TimeUnits = c("second",
                  "minute",
                  "hour",
                  "wday",
                  "mday",
                  "yday",
                  "week",
                  "isoweek",
                  "wom",
                  "month",
                  "quarter",
                  "year")))

head(data)
print(runtime)

## End(Not run)

```

CreateHolidayVariables

CreateHolidayVariables

Description

CreateHolidayVariables Rapidly creates holiday count variables based on the date columns you provide

Usage

```

CreateHolidayVariables(
  data,
  DateCols = NULL,
  LookbackDays = NULL,
  HolidayGroups = c("USPublicHolidays", "EasterGroup", "ChristmasGroup",
                    "OtherEcclesticalFeasts"),
  Holidays = NULL,
  Print = FALSE
)

```

Arguments

data	This is your data
DateCols	Supply either column names or column numbers of your date columns you want to use for creating calendar variables
LookbackDays	Default NULL which investigates Date - Lag1Date to compute Holiday's per period. Otherwise it will lookback LookbackDays.

HolidayGroups	Pick groups
Holidays	Pick holidays
Print	Set to TRUE to print iteration number to console

Value

Returns your data.table with the added holiday indicator variable

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
# Create fake data with a Date----
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.75,
  N = 25000L,
  ID = 2L,
  ZIP = 0L,
  FactorCount = 4L,
  AddDate = TRUE,
  Classification = FALSE,
  MultiClass = FALSE)
for(i in seq_len(20L)) {
  print(i)
  data <- data.table::rbindlist(list(data,
  RemixAutoML::FakeDataGenerator(
    Correlation = 0.75,
    N = 25000L,
    ID = 2L,
    ZIP = 0L,
    FactorCount = 4L,
    AddDate = TRUE,
    Classification = FALSE,
    MultiClass = FALSE)))
}
# Run function and time it
runtime <- system.time(
  data <- CreateHolidayVariables(
    data,
    DateCols = "DateTime",
    LookbackDays = NULL,
    HolidayGroups = c("USPublicHolidays", "EasterGroup",
      "ChristmasGroup", "OtherEcclesticalFeasts"),
```

```

        Holidays = NULL,
        Print = FALSE))
head(data)
print(runtime)

## End(Not run)

```

CreateProjectFolders *CreateProjectFolders Converts path files to proper path files*

Description

CreateProjectFolders Converts path files to proper path files

Usage

```

CreateProjectFolders(
  ProjectName = input$ID_NewProjectName,
  RootPath = input$ID_Root_Folder,
  ExistsButNoProjectList = FALSE,
  Local = FALSE
)

```

Arguments

ProjectName	This is the name of a project which will be the name of the file created in the root folder
RootPath	This is the path file to the root folder
ExistsButNoProjectList	Set to TRUE if the folder exists but not the ProjectList file
Local	Local or cloud

Value

Returns a proper path file string

Author(s)

Adrian Antico

See Also

Other System Functions: [DeleteFile\(\)](#)

DataDisplayMeta	<i>DataDisplayMeta</i>
-----------------	------------------------

Description

DataDisplayMeta

Usage

```
DataDisplayMeta(data)
```

Arguments

data	Source data
------	-------------

Author(s)

Adrian Antico

See Also

Other Data Wrangling: [ColumnSubsetDataTable\(\)](#), [FakeDataGenerator\(\)](#), [FullFactorialCatFeatures\(\)](#), [IntermittentDemandScoringDataGenerator\(\)](#), [TimeSeriesMelt\(\)](#)

DeleteFile	<i>DeleteFile</i>
------------	-------------------

Description

DeleteFile will prompt you for a file to delete and then permanently delete a file. You won't have to go to the recycle bin to delete it a second time

Usage

```
DeleteFile(File = NULL)
```

Arguments

File	If NULL a prompt will allow you to click on the file to have it removed. Otherwise, supply a path to the file including its name and extension
------	--

Author(s)

Adrian Antico

See Also

Other System Functions: [CreateProjectFolders\(\)](#)

DifferenceData	<i>DifferenceData</i>
----------------	-----------------------

Description

DifferenceData differences your data set

Usage

```
DifferenceData(  
  data,  
  ColumnsToDiff = c(names(data)[2:ncol(data)]),  
  CARMA = FALSE,  
  TargetVariable = NULL,  
  GroupingVariable = NULL  
)
```

Arguments

- data Source data
- ColumnsToDiff The column numbers you want differenced
- CARMA Set to TRUE for CARMA functions
- TargetVariable The target variable name
- GroupingVariable Difference data by group

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

DifferenceDataReverse	<i>DifferenceDataReverse</i>
-----------------------	------------------------------

Description

DifferenceDataReverse reverses the difference

Usage

```
DifferenceDataReverse(
  data,
  ScoreData = Forecasts$Predictions,
  LastRow = DiffTrainOutput$LastRow$Weekly_Sales,
  CARMA = FALSE,
  TargetCol = TargetColumnName,
  FirstRow = DiffTrainOutput$FirstRow,
  GroupingVariables = NULL
)
```

Arguments

data	Pre differenced scoring data
ScoreData	Predicted values from ML model
LastRow	The last row from training data target variables
CARMA	Set to TRUE for CARMA utilization
TargetCol	Target column name
FirstRow	The first row of the target variable
GroupingVariables	Group columns

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

DownloadCSVFromStorageExplorer

DownloadCSVFromStorageExplorer

Description

DownloadCSVFromStorageExplorer

Usage

```
DownloadCSVFromStorageExplorer(
  UploadCSVObjectName = "data.csv",
  SaveCSVFilePath = file.path(Root),
  SaveCSVName = "RawData.csv",
  UploadLocation = "Analytics Sandbox/Machine Learning",
  DataStoreName = NULL
)
```

Arguments

UploadCSVObjectName	Name of the file you uploaded to the Microsoft Azure Storage Explorer
SaveCSVFilePath	Path file to where you want to save your csv in Azure
SaveCSVName	The name you want to give the csv that will be saved
UploadLocation	The location to where the data is saved in the Azure Storage Explorer
DataStoreName	The name of the store in data factory where you uploaded your data

Author(s)

Adrian Antico

DT_BinaryConfusionMatrix

DT_BinaryConfusionMatrix

Description

DT_BinaryConfusionMatrix is for computing all metrics related to binary modeling outcomes

Usage

```
DT_BinaryConfusionMatrix(
  data = MetricsData,
  GroupVariables = "IntervalNum",
  Target = "ActiveAtInterval",
  Predicted = "p1"
)
```

Arguments

data	Supply your model validation data with predictions
GroupVariables	Supply grouping variables to generate statistics by groups
Target	The name of your target variable column
Predicted	The name of your predicted value column#'

Author(s)

Adrian Antico

See Also

Other Model Evaluation: [BinaryMetrics\(\)](#), [ClassificationMetrics\(\)](#), [MultiClassMetrics\(\)](#), [RegressionMetrics\(\)](#), [RemixClassificationMetrics\(\)](#)

Examples

```
## Not run:
AggMetricsByGroup <- DT_BinaryConfusionMatrix(
  data,
  GroupVariables = c("Store","Dept"),
  Target = "HitTarget",
  Predicted = "p1")

## End(Not run)
```

DT_GDL_Feature_Engineering

DT_GDL_Feature_Engineering

Description

Builds autoregressive and moving average from target columns and distributed lags and distributed moving average for independent features distributed across time. On top of that, you can also create time between instances along with their associated lags and moving averages. This function works for data with groups and without groups.

Usage

```
DT_GDL_Feature_Engineering(
  data,
  lags = c(seq(1, 50, 1)),
  periods = c(seq(5, 95, 5)),
  SDperiods = c(seq(5, 95, 5)),
  Skewperiods = c(seq(5, 95, 5)),
  Kurtperiods = c(seq(5, 95, 5)),
  Quantileperiods = c(seq(5, 95, 5)),
  statsFUNs = c("mean"),
  targets = NULL,
  groupingVars = NULL,
  sortDateName = NULL,
  timeDiffTarget = NULL,
  timeAgg = c("days"),
  WindowingLag = 0,
  Type = c("Lag"),
  SimpleImpute = TRUE
)
```

Arguments

data	A data.table you want to run the function on
lags	A numeric vector of the specific lags you want to have generated. You must include 1 if WindowingLag = 1.
periods	A numeric vector of the specific rolling statistics window sizes you want to utilize in the calculations.
SDperiods	A numeric vector of Standard Deviation rolling statistics window sizes you want to utilize in the calculations.

Skewperiods	A numeric vector of Skewness rolling statistics window sizes you want to utilize in the calculations.
Kurtperiods	A numeric vector of Kurtosis rolling statistics window sizes you want to utilize in the calculations.
Quantileperiods	A numeric vector of Quantile rolling statistics window sizes you want to utilize in the calculations.
statsFUNs	Select from the following <code>c("mean", "sd", "skew", "kurt", "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95", "q99")</code>
targets	A character vector of the column names for the reference column in which you will build your lags and rolling stats
groupingVars	A character vector of categorical variable names you will build your lags and rolling stats by
sortDateName	The column name of your date column used to sort events over time
timeDiffTarget	Specify a desired name for features created for time between events. Set to NULL if you don't want time between events features created.
timeAgg	List the time aggregation level for the time between events features, such as "hour", "day", "week", "month", "quarter", or "year"
WindowingLag	Set to 0 to build rolling stats off of target columns directly or set to 1 to build the rolling stats off of the lag-1 target
Type	List either "Lag" if you want features built on historical values or "Lead" if you want features built on future values
SimpleImpute	Set to TRUE for factor level imputation of "0" and numeric imputation of -1

Value

data.table of original data plus created lags, rolling stats, and time between event lags and rolling stats

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummiifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
N = 25116
data <- data.table::data.table(
  DateTime = as.Date(Sys.time()),
  Target = stats::filter(rnorm(N, mean = 50, sd = 20),
    filter=rep(1,10),
    circular=TRUE))
data[, temp := seq(1:N)][, DateTime := DateTime - temp][
```

```

    , temp := NULL]
data <- data[order(DateTime)]
data <- DT_GDL_Feature_Engineering(
  data,
  lags          = c(seq(1,5,1)),
  periods       = c(3,5,10,15,20,25),
  SDperiods     = c(seq(5, 95, 5)),
  Skewperiods   = c(seq(5, 95, 5)),
  Kurtperiods   = c(seq(5, 95, 5)),
  Quantileperiods = c(seq(5, 95, 5)),
  statsFUNs     = c("mean",
    "sd", "skew", "kurt", "q05", "q95"),
  targets       = c("Target"),
  groupingVars  = NULL,
  sortDateName  = "DateTime",
  timeDiffTarget = c("Time_Gap"),
  timeAgg       = c("days"),
  WindowingLag  = 1,
  Type          = "Lag",
  SimpleImpute  = TRUE)

## End(Not run)

```

DummifyDT

DummifyDT

Description

DummifyDT creates dummy variables for the selected columns. Either one-hot encoding, N+1 columns for N levels, or N columns for N levels.

Usage

```

DummifyDT(
  data,
  cols,
  TopN = NULL,
  KeepFactorCols = FALSE,
  OneHot = FALSE,
  SaveFactorLevels = FALSE,
  SavePath = NULL,
  ImportFactorLevels = FALSE,
  FactorLevelsList = NULL,
  ClustScore = FALSE,
  ReturnFactorLevels = FALSE,
  GroupVar = FALSE
)

```

Arguments

<code>data</code>	The data set to run the micro auc on
<code>cols</code>	A vector with the names of the columns you wish to dichotomize

TopN	Default is NULL. Scalar to apply to all categorical columns or a vector to apply to each categorical variable. Only create dummy variables for the TopN number of levels. Will be either TopN or max(levels)
KeepFactorCols	Set to TRUE to keep the original columns used in the dichotomization process
OneHot	Set to TRUE to run one hot encoding, FALSE to generate N columns for N levels
SaveFactorLevels	Set to TRUE to save unique levels of each factor column to file as a csv
SavePath	Provide a file path to save your factor levels. Use this for models that you have to create dummy variables for.
ImportFactorLevels	Instead of using the data you provide, import the factor levels csv to ensure you build out all of the columns you trained with in modeling.
FactorLevelsList	Supply a list of factor variable levels
ClustScore	This is for scoring AutoKMeans. It converts the added dummy column names to conform with H2O dummy variable naming convention
ReturnFactorLevels	If you want a named list of all the factor levels returned, set this to TRUE. Doing so will cause the function to return a list with the source data.table and the list of factor variables' levels
GroupVar	Ignore this

Value

Either a data table with new dummy variables columns and optionally removes base columns (if ReturnFactorLevels is FALSE), otherwise a list with the data.table and a list of the factor levels.

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 25000,
  ID = 2L,
  ZIP = 0,
  FactorCount = 10L,
  AddDate = FALSE,
  Classification = FALSE,
```

```

MultiClass = FALSE)

# Create dummy variables
data <- RemixAutoML::DummifyDT(
  data = data,
  cols = c("Factor_1",
            "Factor_2",
            "Factor_3",
            "Factor_4",
            "Factor_5",
            "Factor_6",
            "Factor_8",
            "Factor_9",
            "Factor_10"),
  TopN = c(rep(3,9)),
  KeepFactorCols = TRUE,
  OneHot = FALSE,
  SaveFactorLevels = TRUE,
  SavePath = getwd(),
  ImportFactorLevels = FALSE,
  FactorLevelsList = NULL,
  ClustScore = FALSE,
  ReturnFactorLevels = FALSE)

# Create Fake Data for Scoring Replication
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.85,
  N = 25000,
  ID = 2L,
  ZIP = 0,
  FactorCount = 10L,
  AddDate = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Scoring Version
data <- RemixAutoML::DummifyDT(
  data = data,
  cols = c("Factor_1",
            "Factor_2",
            "Factor_3",
            "Factor_4",
            "Factor_5",
            "Factor_6",
            "Factor_8",
            "Factor_9",
            "Factor_10"),
  TopN = c(rep(3,9)),
  KeepFactorCols = TRUE,
  OneHot = FALSE,
  SaveFactorLevels = TRUE,
  SavePath = getwd(),
  ImportFactorLevels = TRUE,
  FactorLevelsList = NULL,
  ClustScore = FALSE,
  ReturnFactorLevels = FALSE)

```



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

 EvalPlot

EvalPlot

Description

This function automatically builds calibration plots and calibration boxplots for model evaluation using regression, quantile regression, and binary and multinomial classification

Usage

```
EvalPlot(
  data,
  PredictionColName = c("PredictedValues"),
  TargetColName = c("ActualValues"),
  GraphType = c("calibration"),
  PercentileBucket = 0.05,
  aggrfun = function(x) mean(x, na.rm = TRUE)
)
```

Arguments

<code>data</code>	Data containing predicted values and actual values for comparison
<code>PredictionColName</code>	String representation of column name with predicted values from model
<code>TargetColName</code>	String representation of column name with target values from model
<code>GraphType</code>	Calibration or boxplot - calibration aggregated data based on summary statistic; boxplot shows variation
<code>PercentileBucket</code>	Number of buckets to partition the space on (0,1) for evaluation
<code>aggrfun</code>	The statistics function used in aggregation, listed as a function

Value

Calibration plot or boxplot

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [LimeModel\(\)](#), [ParDepCalPlots\(\)](#), [ROCPlot\(\)](#), [RedYellowGreen\(\)](#), [VI_Plot\(\)](#), [threshOptim\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70, N = 10000000, Classification = TRUE)
data.table::setnames(data, "IDcol_1", "Predict")

# Run function
EvalPlot(data,
  PredictionColName = "Predict",
  TargetColName = "Adrian",
  GraphType = "calibration",
  PercentileBucket = 0.05,
  aggrfun = function(x) mean(x, na.rm = TRUE))

## End(Not run)
```

ExecuteSSIS	<i>ExecuteSSIS</i>
-------------	--------------------

Description

Run an SSIS package from R. Function will check to make sure you can run an SSIS package and it will remove the output file if it exists so as to not append data on top of it.

Usage

```
ExecuteSSIS(PkgPath = NULL, CSVPath = NULL)
```

Arguments

PkgPath	Path to SSIS package includin the package name and the package extension .dtsx
CSVPath	Path to the csv output data location including the name of the file and the .csv extension

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

FakeDataGenerator	<i>FakeDataGenerator</i>
-------------------	--------------------------

Description

Create fake data for examples

Usage

```
FakeDataGenerator(
  Correlation = 0.7,
  N = 1000L,
  ID = 5L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = FALSE,
  ZIP = 5L,
  TimeSeries = FALSE,
  TimeSeriesTimeAgg = "day",
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE
)
```

Arguments

Correlation	Set the correlation value for simulated data
N	Number of records
ID	Number of IDcols to include
FactorCount	Number of factor type columns to create
AddDate	Set to TRUE to include a date column
AddComment	Set to TRUE to add a comment column
ZIP	Zero Inflation Model target variable creation. Select from 0 to 5 to create that number of distinctly distributed data, stratified from small to large
TimeSeries	For testing AutoBanditSarima
TimeSeriesTimeAgg	Choose from "1min", "5min", "10min", "15min", "30min", "hour", "day", "week", "month", "quarter", "year",
ChainLadderData	Set to TRUE to return Chain Ladder Data for using AutoMLChainLadderTrainer
Classification	Set to TRUE to build classification data
MultiClass	Set to TRUE to build MultiClass data

Author(s)

Adrian Antico

See Also

Other Data Wrangling: [ColumnSubsetDataTable\(\)](#), [DataDisplayMeta\(\)](#), [FullFactorialCatFeatures\(\)](#), [IntermittentDemandScoringDataGenerator\(\)](#), [TimeSeriesMelt\(\)](#)

Examples

```
## Not run:
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = FALSE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

## End(Not run)
```

FinalBuildArfima	<i>FinalBuildArfima</i>
------------------	-------------------------

Description

FinalBuildArfima to generate forecasts and ensemble data

Usage

```
FinalBuildArfima(
  ModelOutputGrid = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  FCPeriods = 1,
  MetricSelection = "MAE",
  NumberModelsScore = 1,
  ByDataType = FALSE,
  DebugMode = FALSE
)
```

Arguments

- ModelOutputGrid Pass along the grid output from ParallelOptimizeArima()
- SavePath NULL returns nothing. Set path to return model
- TimeSeriesPrepareOutput Output from TimeSeriesPrepare()
- FCPeriods The number of periods ahead to forecast

MetricSelection	The value returned from TimeSeriesPrepare()
NumberModelsScore	The value returned from TimeSeriesPrepare()
ByDataType	Set to TRUE if you want to have models represented from all data sets utilized in training
DebugMode	Set to TRUE to print steps

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
FinalBuildArfima(
  Output = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  MaxFourierTerms = 0,
  TrainValidateShare = c(0.50,0.50),
  MaxNumberModels = 5,
  MaxRunMinutes = 5,
  ByDataType = FALSE,
  DebugMode = FALSE)

## End(Not run)
```

FinalBuildArima

FinalBuildArima

Description

FinalBuildArima to generate forecasts and ensemble data

Usage

```
FinalBuildArima(
  SavePath = NULL,
  ModelOutputGrid = NULL,
  TimeSeriesPrepareOutput = NULL,
  FCPeriods = 1,
  MetricSelection = "MAE",
  NumberModelsScore = 1,
  ByDataType = FALSE,
  DebugMode = FALSE
)
```

Arguments

SavePath	Supply a path to save the model object and xregs if those were utilized
ModelOutputGrid	Pass along the grid output from ParallelOptimizeArima()
TimeSeriesPrepareOutput	Output from TimeSeriesPrepare()
FCPeriods	The number of periods ahead to forecast
MetricSelection	The value returned from TimeSeriesPrepare()
NumberModelsScore	The value returned from TimeSeriesPrepare()
ByDataType	Set to TRUE if you want to have models represented from all data sets utilized in training
DebugMode	Debugging

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
FinalBuildArima(
  SavePath = NULL,
  Output = NULL,
  TimeSeriesPrepareOutput = NULL,
```

```

    MaxFourierTerms = 0,
    TrainValidateShare = c(0.50,0.50),
    MaxNumberModels = 5,
    MaxRunMinutes = 5,
    ByDataType = FALSE,
    DebugMode = TRUE)

## End(Not run)

```

FinalBuildETS

FinalBuildETS

Description

FinalBuildETS to generate forecasts and ensemble data

Usage

```

FinalBuildETS(
  ModelOutputGrid = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  FCPeriods = 1,
  MetricSelection = "MAE",
  NumberModelsScore = 12,
  ByDataType = FALSE,
  DebugMode = FALSE
)

```

Arguments

ModelOutputGrid	Pass along the grid output from ParallelOptimizeArima()
SavePath	NULL returns nothing. Supply a path to return model
TimeSeriesPrepareOutput	Output from TimeSeriesPrepare()
FCPeriods	The number of periods ahead to forecast
MetricSelection	The value returned from TimeSeriesPrepare()
NumberModelsScore	The value returned from TimeSeriesPrepare()
ByDataType	Set to TRUE if you want to have models represented from all data sets utilized in training
DebugMode	Set to TRUE to print steps

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
FinalBuildETS(
  Output = NULL,
  TimeSeriesPrepareOutput = NULL,
  MaxFourierTerms = 0,
  TrainValidateShare = c(0.50,0.50),
  MaxNumberModels = 5,
  MaxRunMinutes = 5,
  ByDataType = FALSE,
  DebugMode = FALSE)

## End(Not run)
```

FinalBuildNNET	<i>FinalBuildNNET</i>
----------------	-----------------------

Description

FinalBuildNNET to generate forecasts and ensemble data

Usage

```
FinalBuildNNET(
  ModelOutputGrid = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  FCPeriods = 1,
  MetricSelection = "MAE",
  NumberModelsScore = 1,
  ByDataType = FALSE,
  DebugMode = FALSE
)
```

Arguments

- ModelOutputGrid Pass along the grid output from ParallelOptimizeArima()
- SavePath NULL returns nothing. Supply path to save model object and xregs if they exist

TimeSeriesPrepareOutput	Output from TimeSeriesPrepare()
FCPeriods	The number of periods ahead to forecast
MetricSelection	The value returned from TimeSeriesPrepare()
NumberModelsScore	The value returned from TimeSeriesPrepare()
ByDataType	Set to TRUE if you want to have models represented from all data sets utilized in training
DebugMode	Set to TRUE to print steps

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
FinalBuildNNET(
  Output = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  MaxFourierTerms = 0,
  TrainValidateShare = c(0.50,0.50),
  MaxNumberModels = 5,
  MaxRunMinutes = 5,
  ByDataType = FALSE,
  DebugMode = FALSE)

## End(Not run)
```

FinalBuildTBATS

FinalBuildTBATS

Description

FinalBuildTBATS to generate forecasts and ensemble data

Usage

```
FinalBuildTBATS(
  ModelOutputGrid = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  FCPeriods = 1,
  MetricSelection = "MAE",
  NumberModelsScore = 1,
  ByDataType = FALSE,
  DebugMode = FALSE
)
```

Arguments

ModelOutputGrid	Pass along the grid output from ParallelOptimizeArima()
SavePath	NULL returns nothing. Provide a path to save model object
TimeSeriesPrepareOutput	Output from TimeSeriesPrepare()
FCPeriods	The number of periods ahead to forecast
MetricSelection	The value returned from TimeSeriesPrepare()
NumberModelsScore	The value returned from TimeSeriesPrepare()
ByDataType	Set to TRUE if you want to have models represented from all data sets utilized in training
DebugMode	Set to TRUE to print steps

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
FinalBuildTBATS(
  Output = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
```

```

    MaxFourierTerms = 0,
    TrainValidateShare = c(0.50,0.50),
    MaxNumberModels = 5,
    MaxRunMinutes = 5,
    ByDataType = FALSE,
    DebugMode = FALSE)

## End(Not run)

```

FinalBuildTSLM

FinalBuildTSLM

Description

FinalBuildTSLM to generate forecasts and ensemble data

Usage

```

FinalBuildTSLM(
  ModelOutputGrid = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  FCPeriods = 1,
  MetricSelection = "MAE",
  NumberModelsScore = 1,
  ByDataType = FALSE,
  DebugMode = FALSE
)

```

Arguments

ModelOutputGrid	Pass along the grid output from ParallelOptimizeArima()
SavePath	NULL returns nothing. Set path to save model
TimeSeriesPrepareOutput	Output from TimeSeriesPrepare()
FCPeriods	The number of periods ahead to forecast
MetricSelection	The value returned from TimeSeriesPrepare()
NumberModelsScore	The value returned from TimeSeriesPrepare()
ByDataType	Set to TRUE if you want to have models represented from all data sets utilized in training
DebugMode	TRUE to print out steps

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
FinalBuildTSLM(
  Output = NULL,
  SavePath = NULL,
  TimeSeriesPrepareOutput = NULL,
  MaxFourierTerms = 0,
  TrainValidateShare = c(0.50,0.50),
  MaxNumberModels = 5,
  MaxRunMinutes = 5,
  DebugMode = FALSE)

## End(Not run)
```

FullFactorialCatFeatures
FullFactorialCatFeatures

Description

FullFactorialCatFeatures reverses the difference

Usage

```
FullFactorialCatFeatures(
  GroupVars = GroupVariables,
  MaxCombin = NULL,
  BottomsUp = TRUE
)
```

Arguments

GroupVars	Character vector of categorical columns to fully interact
MaxCombin	The max K in N choose K. If NULL, K will loop through 1 to length(GroupVars)
BottomsUp	TRUE or FALSE. TRUE starts with the most complex interaction to the main effects

Author(s)

Adrian Antico

See Also

Other Data Wrangling: [ColumnSubsetDataTable\(\)](#), [DataDisplayMeta\(\)](#), [FakeDataGenerator\(\)](#), [IntermittentDemandScoringDataGenerator\(\)](#), [TimeSeriesMelt\(\)](#)

GenerateParameterGrids

GenerateParameterGrids

Description

GenerateParameterGrids creates and stores model results in Experiment Grid

Usage

```
GenerateParameterGrids(
  Model = NULL,
  test = NULL,
  MinVal = NULL,
  DataSetName = NULL,
  SeasonalDifferences = NULL,
  SeasonalMovingAverages = NULL,
  SeasonalLags = NULL,
  MaxFourierTerms = NULL,
  Differences = NULL,
  MovingAverages = NULL,
  Lags = NULL
)
```

Arguments

Model	'arima', 'ets', 'tbats', 'nnet', 'arfima', 'tslm', 'dshw'
test	validation data
MinVal	Minimum value of time series
DataSetName	Passthrough
SeasonalDifferences	Passthrough
SeasonalMovingAverages	Passthrough
SeasonalLags	Passthrough
MaxFourierTerms	Passthrough
Differences	Passthrough
MovingAverages	Passthrough
Lags	Passthrough

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

GenTSAnomVars	<i>GenTSAnomVars</i>
---------------	----------------------

Description

GenTSAnomVars is an automated z-score anomaly detection via GLM-like procedure. Data is z-scaled and grouped by factors and time periods to determine which points are above and below the control limits in a cumulative time fashion. Then a cumulative rate is created as the final variable. Set KeepAllCols to FALSE to utilize the intermediate features to create rolling stats from them. The anomalies are separated into those that are extreme on the positive end versus those that are on the negative end.

Usage

```
GenTSAnomVars(  
  data,  
  ValueCol = "Value",  
  GroupVars = NULL,  
  DateVar = "DATE",  
  HighThreshold = 1.96,  
  LowThreshold = -1.96,  
  KeepAllCols = TRUE,  
  IsDataScaled = FALSE  
)
```

Arguments

data	the source residuals data.table
ValueCol	the numeric column to run anomaly detection over
GroupVars	this is a group by variable
DateVar	this is a time variable for grouping
HighThreshold	this is the threshold on the high end
LowThreshold	this is the threshold on the low end
KeepAllCols	set to TRUE to remove the intermediate features
IsDataScaled	set to TRUE if you already scaled your data

Value

The original data.table with the added columns merged in. When KeepAllCols is set to FALSE, you will get back two columns: AnomHighRate and AnomLowRate - these are the cumulative anomaly rates over time for when you get anomalies from above the thresholds (e.g. 1.96) and below the thresholds.

Author(s)

Adrian Antico

See Also

Other Unsupervised Learning: [AutoClusteringScoring\(\)](#), [AutoClustering\(\)](#), [H2OIsolationForestScoring\(\)](#), [H2OIsolationForest\(\)](#), [ResidualOutliers\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(
  DateTime = as.Date(Sys.time()),
  Target = stats::filter(
    rnorm(10000, mean = 50, sd = 20),
    filter=rep(1,10),
    circular=TRUE))
data[, temp := seq(1:10000)][, DateTime := DateTime - temp][
  , temp := NULL]
data <- data[order(DateTime)]
x <- data.table::as.data.table(sde::GBM(N=10000)*1000)
data[, predicted := x[-1,]]
data[, Fact1 := sample(letters, size = 10000, replace = TRUE)]
data[, Fact2 := sample(letters, size = 10000, replace = TRUE)]
data[, Fact3 := sample(letters, size = 10000, replace = TRUE)]
stuff <- GentsAnomVars(
  data,
  ValueCol = "Target",
  GroupVars = c("Fact1", "Fact2", "Fact3"),
  DateVar = "DateTime",
  HighThreshold = 1.96,
  LowThreshold = -1.96,
  KeepAllCols = TRUE,
  IsDataScaled = FALSE)

## End(Not run)
```

Description

Execute grid tuning for catboost or xgboost

Usage

```

GridTuner(
  AlgoType = "catboost",
  ModelType = "classification",
  TrainOnFull. = TrainOnFull,
  TargetColumnName. = TargetColumnName,
  DebugMode. = DebugMode.,
  HasTime = HasTime,
  task_type. = task_type,
  Trees. = Trees,
  Depth. = Depth,
  LearningRate. = LearningRate,
  L2_Leaf_Reg. = L2_Leaf_Reg,
  BorderCount. = BorderCount,
  RandomStrength. = RandomStrength,
  RSM. = RSM,
  BootStrapType. = BootStrapType,
  GrowPolicy. = GrowPolicy,
  NumGPUs = NumGPUs,
  LossFunction = LossFunction,
  EvalMetric = EvalMetric,
  MetricPeriods = MetricPeriods,
  ClassWeights = ClassWeights,
  CostMatrixWeights = CostMatrixWeights,
  data = data,
  TrainPool. = TrainPool,
  TestPool. = TestPool,
  FinalTestTarget. = FinalTestTarget,
  TestTarget. = TestTarget,
  FinalTestPool. = FinalTestPool,
  TestData. = TestData,
  TestMerge. = TestMerge,
  TargetLevels. = TargetLevels,
  MaxRunsWithoutNewWinner = MaxRunsWithoutNewWinner,
  MaxModelsInGrid = MaxModelsInGrid,
  MaxRunMinutes = MaxRunMinutes,
  BaselineComparison. = BaselineComparison,
  SaveModelObjects = SaveModelObjects,
  metadata_path = metadata_path,
  model_path = model_path,
  ModelID = ModelID,
  grid_eval_metric. = grid_eval_metric
)

```

Arguments

AlgoType	"catboost"
ModelType	"classification"
TrainOnFull.	TrainOnFull
TargetColumnName.	TargetColumnName

DebugMode.	DebugMode
task_type.	task_type
Trees.	Trees
Depth.	Depth
LearningRate.	LearningRate
L2_Leaf_Reg.	L2_Leaf_Reg
BorderCount.	BorderCount
RandomStrength.	RandomStrength
RSM.	RSM
BootStrapType.	BootStrapType
GrowPolicy.	GrowPolicy
NumGPUs	NumGPUs
LossFunction	LossFunction
EvalMetric	EvalMetric
MetricPeriods	MetricPeriods
ClassWeights	ClassWeights
CostMatrixWeights	CostMatrixWeights
data	data
TrainPool.	TrainPool
TestPool.	TestPool
TestTarget.	TestTarget
FinalTestPool.	FinalTestPool
TestData.	TestData
TestMerge.	TestMerge
TargetLevels.	TargetLevels
MaxRunsWithoutNewWinner	MaxRunsWithoutNewWinner
MaxModelsInGrid	MaxModelsInGrid
MaxRunMinutes	MaxRunMinutes
BaselineComparison.	BaselineComparison
SaveModelObjects	SaveModelObjects
metadata_path	metadata_path
model_path	model_path
ModelID	ModelID
grid_eval_metric.	MultiClass

Author(s)

Adrian Antico

See Also

Other Reinforcement Learning: [RL_Initialize\(\)](#), [RL_ML_Update\(\)](#), [RL_Update\(\)](#), [RPM_Binomial_Bandit\(\)](#)

H2OAutoencoder

H2OAutoencoder

Description

H2OAutoencoder for anomaly detection and or dimensionality reduction

Usage

```
H2OAutoencoder(
  AnomalyDetection = FALSE,
  DimensionReduction = TRUE,
  data,
  Features = NULL,
  RemoveFeatures = FALSE,
  NThreads = max(1L, parallel::detectCores() - 2L),
  MaxMem = "28G",
  H2OStart = TRUE,
  H2OShutdown = TRUE,
  ModelID = "TestModel",
  model_path = NULL,
  LayerStructure = NULL,
  NodeShrinkRate = (sqrt(5) - 1)/2,
  ReturnLayer = 4L,
  per_feature = TRUE,
  Activation = "Tanh",
  Epochs = 5L,
  L2 = 0.1,
  ElasticAveraging = TRUE,
  ElasticAveragingMovingRate = 0.9,
  ElasticAveragingRegularization = 0.001
)
```

Arguments

AnomalyDetection	Set to TRUE to run anomaly detection
DimensionReduction	Set to TRUE to run dimension reduction
data	The data.table with the columns you wish to have analyzed
Features	NULL Column numbers or column names
RemoveFeatures	Set to TRUE if you want the features you specify in the Features argument to be removed from the data returned
NThreads	max(1L, parallel::detectCores()-2L)
MaxMem	"28G"
H2OStart	TRUE to start H2O inside the function

H2OShutdown	Setting to TRUE will shutdown H2O when it done being used internally.
ModelID	"TestModel"
model_path	If NULL no model will be saved. If a valid path is supplied the model will be saved there
LayerStructure	If NULL, layers and sizes will be created for you, using NodeShrinkRate and 7 layers will be created.
NodeShrinkRate	$= (\text{sqrt}(5) - 1) / 2$,
ReturnLayer	Which layer of the NNet to return. Choose from 1-7 with 4 being the layer with the least amount of nodes
per_feature	Set to TRUE to have per feature anomaly detection generated. Otherwise and overall value will be generated
Activation	Choose from "Tanh", "TanhWithDropout", "Rectifier", "RectifierWithDropout", "Maxout", "MaxoutWithDropout"
Epochs	Quantile value to find the cutoff value for classifying outliers
L2	Specify the amount of memory to allocate to H2O. E.g. "28G"
ElasticAveraging	Specify the number of threads (E.g. cores * 2)
ElasticAveragingMovingRate	Specify the number of decision trees to build
ElasticAveragingRegularization	Specify the row sample rate per tree

Value

A data.table

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
#####
# Training
#####

# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
```

```

FactorCount = 2L,
AddDate = TRUE,
AddComment = FALSE,
ZIP = 2L,
TimeSeries = FALSE,
ChainLadderData = FALSE,
Classification = FALSE,
MultiClass = FALSE)

# Run algo
Output <- RemixAutoML::H2OAutoencoder(

  # Select the service
  AnomalyDetection = TRUE,
  DimensionReduction = TRUE,

  # Data related args
  data = data,
  Features = names(data)[2L:(ncol(data)-1L)],
  per_feature = FALSE,
  RemoveFeatures = FALSE,
  ModelID = "TestModel",
  model_path = getwd(),

  # H2O Environment
  NThreads = max(1L, parallel::detectCores()-2L),
  MaxMem = "28G",
  H2OStart = TRUE,
  H2OShutdown = TRUE,

  # H2O ML Args
  LayerStructure = NULL,
  NodeShrinkRate = (sqrt(5) - 1) / 2,
  ReturnLayer = 4L,
  Activation = "Tanh",
  Epochs = 5L,
  L2 = 0.10,
  ElasticAveraging = TRUE,
  ElasticAveragingMovingRate = 0.90,
  ElasticAveragingRegularization = 0.001)

# Inspect output
data <- Output$Data
Model <- Output$Model

# If ValidationData is not null
ValidationData <- Output$ValidationData

#####
# Scoring
#####

# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,

```

```

    FactorCount = 2L,
    AddDate = TRUE,
    AddComment = FALSE,
    ZIP = 2L,
    TimeSeries = FALSE,
    ChainLadderData = FALSE,
    Classification = FALSE,
    MultiClass = FALSE)

# Run algo
data <- RemixAutoML::H2OAutoencoderScoring(

  # Select the service
  AnomalyDetection = TRUE,
  DimensionReduction = TRUE,

  # Data related args
  data = data,
  Features = names(data)[2L:ncol(data)],
  RemoveFeatures = TRUE,
  per_feature = FALSE,
  ModelObject = NULL,
  ModelID = "TestModel",
  model_path = getwd(),

  # H2O args
  NThreads = max(1L, parallel::detectCores()-2L),
  MaxMem = "28G",
  H2OStart = TRUE,
  H2OShutdown = TRUE,
  ReturnLayer = 4L)

## End(Not run)

```

H2OAutoencoderScoring *H2OAutoencoderScoring*

Description

H2OAutoencoderScoring for anomaly detection and or dimensionality reduction

Usage

```

H2OAutoencoderScoring(
  data,
  Features = NULL,
  RemoveFeatures = FALSE,
  ModelObject = NULL,
  AnomalyDetection = TRUE,
  DimensionReduction = TRUE,
  ReturnLayer = 4L,
  per_feature = TRUE,
  NThreads = max(1L, parallel::detectCores() - 2L),
  MaxMem = "28G",

```

```

H2OStart = TRUE,
H2OShutdown = TRUE,
ModelID = "TestModel",
model_path = NULL
)

```

Arguments

data	The data.table with the columns you wish to have analyzed
Features	NULL Column numbers or column names
RemoveFeatures	Set to TRUE if you want the features you specify in the Features argument to be removed from the data returned
ModelObject	If NULL then the model will be loaded from file. Otherwise, it will use what is supplied
AnomalyDetection	Set to TRUE to run anomaly detection
DimensionReduction	Set to TRUE to run dimension reduction
ReturnLayer	Which layer of the NNet to return. Choose from 1-7 with 4 being the layer with the least amount of nodes
per_feature	Set to TRUE to have per feature anomaly detection generated. Otherwise and overall value will be generated
NThreads	max(1L, parallel::detectCores()-2L)
MaxMem	"28G"
H2OStart	TRUE to start H2O inside the function
H2OShutdown	Setting to TRUE will shutdown H2O when it done being used internally.
ModelID	"TestModel"
model_path	If NULL no model will be saved. If a valid path is supplied the model will be saved there

Value

A data.table

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
#####
# Training
#####

# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = FALSE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run algo
data <- RemixAutoML::H2OAutoencoder(

  # Select the service
  AnomalyDetection = TRUE,
  DimensionReduction = TRUE,

  # Data related args
  data = data,
  ValidationData = NULL,
  Features = names(data)[2L:(ncol(data)-1L)],
  per_feature = FALSE,
  RemoveFeatures = TRUE,
  ModelID = "TestModel",
  model_path = getwd(),

  # H2O Environment
  NThreads = max(1L, parallel::detectCores()-2L),
  MaxMem = "28G",
  H2OStart = TRUE,
  H2OShutdown = TRUE,

  # H2O ML Args
  LayerStructure = NULL,
  ReturnLayer = 4L,
  Activation = "Tanh",
  Epochs = 5L,
  L2 = 0.10,
  ElasticAveraging = TRUE,
  ElasticAveragingMovingRate = 0.90,
  ElasticAveragingRegularization = 0.001)

#####
# Scoring
#####
```

```

# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 1000L,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  AddComment = FALSE,
  ZIP = 2L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run algo
data <- RemixAutoML::H2OAutoencoderScoring(

  # Select the service
  AnomalyDetection = TRUE,
  DimensionReduction = TRUE,

  # Data related args
  data = data,
  Features = names(data)[2L:ncol(data)],
  RemoveFeatures = TRUE,
  per_feature = FALSE,
  ModelObject = NULL,
  ModelID = "TestModel",
  model_path = getwd(),

  # H2O args
  NThreads = max(1L, parallel::detectCores()-2L),
  MaxMem = "28G",
  H2OStart = TRUE,
  H2OShutdown = TRUE,
  ReturnLayer = 4L)

## End(Not run)

```

H2OIsolationForest	<i>H2OIsolationForest</i>
--------------------	---------------------------

Description

H2OIsolationForestScoring for dimensionality reduction and / or anomaly detection

Usage

```

H2OIsolationForest(
  data,
  Features = NULL,
  IDcols = NULL,
  ModelID = "TestModel",
  SavePath = NULL,

```



```

    Threshold = 0.975,
    MaxMem = "28G",
    NThreads = -1,
    NTrees = 100,
    MaxDepth = 8,
    MinRows = 1,
    RowSampleRate = (sqrt(5) - 1)/2,
    ColSampleRate = 1,
    ColSampleRatePerLevel = 1,
    ColSampleRatePerTree = 1,
    CategoricalEncoding = c("AUTO"),
    Debug = FALSE
)

```

Arguments

data	The data.table with the columns you wish to have analyzed
Features	A character vector with the column names to utilize in the isolation forest
IDcols	A character vector with the column names to not utilize in the isolation forest but have returned with the data output. Otherwise those columns will be removed
ModelID	Name for model that gets saved to file if SavePath is supplied and valid
SavePath	Path directory to store saved model
Threshold	Quantile value to find the cutoff value for classifying outliers
MaxMem	Specify the amount of memory to allocate to H2O. E.g. "28G"
NThreads	Specify the number of threads (E.g. cores * 2)
NTrees	Specify the number of decision trees to build
MaxDepth	Max tree depth
MinRows	Minimum number of rows allowed per leaf
RowSampleRate	Number of rows to sample per tree
ColSampleRate	Sample rate for each split
ColSampleRatePerLevel	Sample rate for each level
ColSampleRatePerTree	Sample rate per tree
CategoricalEncoding	Choose from "AUTO", "Enum", "OneHotInternal", "OneHotExplicit", "Binary", "Eigen", "LabelEncoder", "SortByResponse", "EnumLimited"
Debug	Debugging

Value

Source data.table with predictions. Note that any columns not listed in Features nor IDcols will not be returned with data. If you want columns returned but not modeled, supply them as IDcols

Author(s)

Adrian Antico

See Also

Other Unsupervised Learning: [AutoClusteringScoring\(\)](#), [AutoClustering\(\)](#), [GenTSAnomVars\(\)](#), [H2OIsolationForestScoring\(\)](#), [ResidualOutliers\(\)](#)

Examples

```
## Not run:
# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 50000,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  ZIP = 0L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run algo
data <- RemixAutoML::H2OIsolationForest(
  data,
  Features = names(data)[2L:ncol(data)],
  IDcols = c("Adrian", "IDcol_1", "IDcol_2"),
  ModelID = "Adrian",
  SavePath = getwd(),
  Threshold = 0.95,
  MaxMem = "28G",
  NThreads = -1,
  NTrees = 100,
  MaxDepth = 8,
  MinRows = 1,
  RowSampleRate = (sqrt(5)-1)/2,
  ColSampleRate = 1,
  ColSampleRatePerLevel = 1,
  ColSampleRatePerTree = 1,
  CategoricalEncoding = c("AUTO"),
  Debug = TRUE)

# Remove output from data and then score
data[, eval(names(data)[17:ncol(data)])] := NULL]

# Run algo
Outliers <- RemixAutoML::H2OIsolationForestScoring(
  data,
  Features = names(data)[2:ncol(data)],
  IDcols = c("Adrian", "IDcol_1", "IDcol_2"),
  H2OStart = TRUE,
  H2OShutdown = TRUE,
  ModelID = "TestModel",
  SavePath = getwd(),
  Threshold = 0.95,
  MaxMem = "28G",
  NThreads = -1,
  Debug = FALSE)
```

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

```
H2OIsolationForestScoring
      H2OIsolationForestScoring
```

Description

H2OIsolationForestScoring for dimensionality reduction and / or anomaly detection scoring on new data

Usage

```
H2OIsolationForestScoring(
  data,
  Features = NULL,
  IDcols = NULL,
  H2OStart = TRUE,
  H2OShutdown = TRUE,
  ModelID = "TestModel",
  SavePath = NULL,
  Threshold = 0.975,
  MaxMem = "28G",
  NThreads = -1,
  Debug = FALSE
)
```

Arguments

data	The data.table with the columns you wish to have analyzed
Features	A character vector with the column names to utilize in the isolation forest
IDcols	A character vector with the column names to not utilize in the isolation forest but have returned with the data output. Otherwise those columns will be removed
H2OStart	TRUE to have H2O started inside function
H2OShutdown	TRUE to shutdown H2O inside function
ModelID	Name for model that gets saved to file if SavePath is supplied and valid
SavePath	Path directory to store saved model
Threshold	Quantile value to find the cutoff value for classifying outliers
MaxMem	Specify the amount of memory to allocate to H2O. E.g. "28G"
NThreads	Specify the number of threads (E.g. cores * 2)
Debug	Debugging

Value

Source data.table with predictions. Note that any columns not listed in Features nor IDcols will not be returned with data. If you want columns returned but not modeled, supply them as IDcols

Author(s)

Adrian Antico

See Also

Other Unsupervised Learning: [AutoClusteringScoring\(\)](#), [AutoClustering\(\)](#), [GentSAnomVars\(\)](#), [H2OIsolationForest\(\)](#), [ResidualOutliers\(\)](#)

Examples

```
## Not run:
# Create simulated data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70,
  N = 50000,
  ID = 2L,
  FactorCount = 2L,
  AddDate = TRUE,
  ZIP = 0L,
  TimeSeries = FALSE,
  ChainLadderData = FALSE,
  Classification = FALSE,
  MultiClass = FALSE)

# Run algo
data <- RemixAutoML::H2OIsolationForest(
  data,
  Features = names(data)[2L:ncol(data)],
  IDcols = c("Adrian", "IDcol_1", "IDcol_2"),
  ModelID = "Adrian",
  SavePath = getwd(),
  Threshold = 0.95,
  MaxMem = "28G",
  NThreads = -1,
  NTrees = 100,
  SampleRate = (sqrt(5)-1)/2,
  MaxDepth = 8,
  MinRows = 1,
  ColSampleRate = 1,
  ColSampleRatePerLevel = 1,
  ColSampleRatePerTree = 1,
  CategoricalEncoding = c("AUTO"),
  Debug = TRUE)

# Remove output from data and then score
data[, eval(names(data)[17:ncol(data)])] := NULL]

# Run algo
Outliers <- RemixAutoML::H2OIsolationForestScoring(
  data,
  Features = names(data)[2:ncol(data)],
  IDcols = c("Adrian", "IDcol_1", "IDcol_2"),
  H2OStart = TRUE,
  H2OShutdown = TRUE,
  ModelID = "TestModel",
  SavePath = getwd(),
```

```

    Threshold = 0.95,
    MaxMem = "28G",
    NThreads = -1,
    Debug = FALSE)

## End(Not run)

```

ID_BuildTrainDataSets *ID_BuildTrainDataSets*

Description

ID_BuildTrainDataSets for assembling data for the IntermittentDemandBootStrapper() function.

Usage

```

ID_BuildTrainDataSets(
  MetaData,
  data,
  Case = 2L,
  TargetVariableName = NULL,
  DateVariableName = NULL,
  GroupingVariables = NULL,
  FC_Periods,
  TimeUnit = "week",
  PowerRate = 0.5,
  SampleRate = 5L,
  TargetWindowSamples = 5L
)

```

Arguments

MetaData	This is the metadata returned from the ID_MetadataGenerator() function
data	This is your transactional data
Case	Indicate which data constructor method to use
TargetVariableName	Your target variable names
DateVariableName	Your date variable names
GroupingVariables	Your grouping variables
FC_Periods	The number of periods to forecast
TimeUnit	The time period unit, such as "day", "week", or "month"
PowerRate	The calculated for determining the total samples is number of records to the power of PowerRate. Then that values is multiplied by the SampleRate. This ensures that a more representative sample is generated across the data set.
SampleRate	The value used to sample from each level of the grouping variables
TargetWindowSamples	The number of different targets to utilize for a single random start date

Value

Returns the count modeling data and the size modeling data

Author(s)

Adrian Antico

See Also

Other Feature Engineering Helper: [AutoFourierFeatures\(\)](#), [ID_MetadataGenerator\(\)](#), [ID_TrainingDataGenerator\(\)](#), [ID_TrainingDataGenerator\(\)](#)

ID_MetadataGenerator	<i>ID_MetadataGenerator</i>
----------------------	-----------------------------

Description

ID_MetadataGenerator for summary metadata for transactional data. The data returned from this function feeds into the IntermittentDemandBootStrapper() function.

Usage

```
ID_MetadataGenerator(  
  data,  
  RestrictDateRange = TRUE,  
  DateVariableName = NULL,  
  GroupingVariables = NULL,  
  MinTimeWindow = 1L,  
  MinTxnRecords = 2L,  
  DateInterval = "day"  
)
```

Arguments

data	This is your transactional level data
RestrictDateRange	 = TRUE
DateVariableName	 Bla
GroupingVariables	 Bla
MinTimeWindow	The number of time periods you would like to omit for training. Default is 1 so that at a minimum, there is at least one period of values to forecast. You can set it up to a larger value if you do not want more possible target windows for the lower target window values.
MinTxnRecords	I typically set this to 2 so that there is at least one other instance of demand so that the forecasted values are not complete nonsense.
DateInterval	This is the time unit for determining date calculations

Value

Returns a data.table with summary information for the IntermittentDemandBootStrapper() function.

Author(s)

Adrian Antico

See Also

Other Feature Engineering Helper: [AutoFourierFeatures\(\)](#), [ID_BuildTrainDataSets\(\)](#), [ID_TrainingDataGenerator\(\)](#), [ID_TrainingDataGenerator\(\)](#)

Examples

```
## Not run:
# Generate Metadata----
MetaData <- ID_MetadataGenerator(
  data = data,
  RestrictDateRange = TRUE,
  DateVariableName = DateVariableName,
  GroupingVariables = GroupingVariables,
  MinTimeWindow = MinTimeWindow,
  MinTxnRecords = MinTxnRecords,
  DateInterval = TimeUnit,
  TimeUnit = TimeUnit
)

## End(Not run)
```

ID_TrainingDataGenerator

ID_TrainingDataGenerator

Description

ID_TrainingDataGenerator for subsetting data for the IntermittentDemandBootStrapper() function.

Usage

```
ID_TrainingDataGenerator(
  data,
  Type = "timetoevent1",
  TargetVariableName = NULL,
  Level = NULL,
  DateVariableName = NULL,
  GroupingVariables = NULL,
  RandomStartDate = NULL,
  TimeUnit = NULL,
  TargetWindow = NULL
)
```

Arguments

data	Source data
Type	"timetoevent1", "eventinwindow1"
TargetVariableName	Name of the variables to run feature engineering on. List the actual target variable name first.
Level	The individual level of your group variable
DateVariableName	Name of your date variable
GroupingVariables	Your grouping variables
RandomStartDate	The date to partition the data
TimeUnit	This is the TimeUnit you selected for aggregation
TargetWindow	The length of the target window sampled

Value

Returns two data sets for the IntermittentDemandBootStrapper() function based on a single level from the grouping variables.

Author(s)

Adrian Antico

See Also

Other Feature Engineering Helper: [AutoFourierFeatures\(\)](#), [ID_BuildTrainDataSets\(\)](#), [ID_MetadataGenerator\(\)](#), [ID_TrainingDataGenerator2\(\)](#)

ID_TrainingDataGenerator2
ID_TrainingDataGenerator2

Description

ID_TrainingDataGenerator2 for subsetting data for the IntermittentDemandBootStrapper() function.

Usage

```
ID_TrainingDataGenerator2(  
  data,  
  TargetVariableName = NULL,  
  Level = NULL,  
  GroupingVariables = NULL,  
  DateVariableName = NULL,  
  RandomStartDate = NULL,  
  TimeUnit = NULL,  
  TargetWindow = NULL  
)
```


Arguments

data	Source data
TargetVariableName	vector of variable names
Level	The individual level of your group variable
GroupingVariables	Your grouping variables
DateVariableName	Name of your date variable
RandomStartDate	The date to partition the data
TimeUnit	This is the TimeUnit you selected for aggregation
TargetWindow	The length of the target window sampled

Value

Returns two data sets for the `IntermittentDemandBootStrapper()` function based on a single level from the grouping variables.

Author(s)

Adrian Antico

See Also

Other Feature Engineering Helper: [AutoFourierFeatures\(\)](#), [ID_BuildTrainDataSets\(\)](#), [ID_MetadataGenerator\(\)](#), [ID_TrainingDataGenerator\(\)](#)

IntermittentDemandScoringDataGenerator

IntermittentDemandScoringDataGenerator

Description

`IntermittentDemandScoringDataGenerator` creates the scoring data for forecasting. It will recreate the same features used for modeling, take the most recent record, and then duplicate those records for each forecast period specified.

Usage

```
IntermittentDemandScoringDataGenerator(
  data = NULL,
  FC_Periods = 52,
  SaveData = FALSE,
  FilePath = NULL,
  TargetVariableName = "qty",
  DateVariableName = "date",
  GroupingVariables = "sku",
  Lags = 1:7,
```

```

MovingAverages = seq(7, 28, 7),
TimeTrendVariable = TRUE,
TimeUnit = "day",
CurrentDate = NULL,
CalendarVariables = c("wday", "mday", "yday", "week", "isoweek", "month", "quarter",
  "year"),
HolidayGroups = "USPublicHolidays"
)

```

Arguments

<code>data</code>	This is your source data
<code>FC_Periods</code>	The number of periods you set up to forecast
<code>SaveData</code>	Set to TRUE to save the output data to file
<code>FilePath</code>	Set a path file have the data saved there
<code>TargetVariableName</code>	Name or column number of your target variable
<code>DateVariableName</code>	Name or column number of your date variable
<code>GroupingVariables</code>	Name or column number of your group variables
<code>Lags</code>	The number of lags used in building the modeling data sets
<code>MovingAverages</code>	The number of moving averages used in building the modeling data sets
<code>TimeTrendVariable</code>	Set to TRUE if you did so in model data creation
<code>TimeUnit</code>	Set to the same time unit used in modeling data creation
<code>CurrentDate</code>	Set this to the current date or a date that you want. It is user specified in case you want to score historical data.
<code>CalendarVariables</code>	Set this to the same setting you used in modeling data creation
<code>HolidayGroups</code>	Set this to the same setting you used in modeling data creation

Value

Returns the most recent records for every level of your grouping variables with all the feature used in model building

Author(s)

Adrian Antico

See Also

Other Data Wrangling: [ColumnSubsetDataTable\(\)](#), [DataDisplayMeta\(\)](#), [FakeDataGenerator\(\)](#), [FullFactorialCatFeatures\(\)](#), [TimeSeriesMelt\(\)](#)

Examples

```
## Not run:
ScoringData <- IntermittentDemandScoringDataGenerator(
  data = data,
  SaveData = FALSE,
  FilePath = NULL,
  TargetVariableName = "qty",
  DateVariableName = "date",
  GroupingVariables = "sku",
  Lags = 1:7,
  MovingAverages = seq(7,28,7),
  TimeTrendVariable = TRUE,
  TimeUnit = "day",
  CurrentDate = NULL,
  CalendarVariables = c("wday",
                        "mday",
                        "yday",
                        "week",
                        "isoweek",
                        "month",
                        "quarter",
                        "year"),
  HolidayGroups = "USPublicHolidays")

## End(Not run)
```

 LB

LB

Description

Create default for CreateHolidayVariables

Usage

```
LB(TimeAgg)
```

Arguments

TimeAgg	Valid options are "hour", "hours", "1min", "1mins", "1minute", "1minutes", "5min", "5mins", "5minute", "5minutes", "10min", "10mins", "10minute", "10minutes", "15min", "15mins", "15minute", "15minutes", "30min", "30mins", "30minute", "30minutes", "day", "days", "week", "weeks", "month", "months", "quarter", "quarters", "years", "year"
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Author(s)

Adrian Antico

See Also

Other Misc: [AutoH20TextPrepScoring\(\)](#), [Logger\(\)](#), [PrintToPDF\(\)](#), [tokenizeH20\(\)](#)

Examples

```
## Not run:
Lookback <- LB("days")

## End(Not run)
```

LimeModel

*LimeModel to build a lime model***Description**

LimeModel to build a lime model for prediction explanations in this package#'

Usage

```
LimeModel(
  data,
  Model = NULL,
  Bins = 10,
  ModelType = "xgboost",
  NThreads = parallel::detectCores(),
  MaxMem = "32G",
  ModelPath = NULL,
  ModelID = NULL
)
```

Arguments

data	Supply a training data set. This data set should be the data right before it gets converted to an h2o, catboost, or xgboost data object.
Model	Supply the model returned from training with the Auto__() functions.
Bins	Number of bins for discretizing numeric features
ModelType	Select from xgboost, h2o, and catboost
NThreads	Number of CPU threads
MaxMem	For use with H2O models. E.g. set to "28G"
ModelPath	Set to the path where your ML model is saved
ModelID	ID used to identify your ML model

Value

Model for utilizing lime

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [EvalPlot\(\)](#), [ParDepCalPlots\(\)](#), [ROCPlot\(\)](#), [RedYellowGreen\(\)](#), [VI_Plot\(\)](#), [threshOptim\(\)](#)

Logger

Logger

Description

Logging errors and warnings from repeated calls to a function

Usage

```
Logger(x)
```

Arguments

x Function to call repeatedly

Author(s)

Adrian Antico

See Also

Other Misc: [AutoH20TextPrepScoring\(\)](#), [LB\(\)](#), [PrintToPDF\(\)](#), [tokenizeH20\(\)](#)

Examples

```
## Not run:
Output <- lapply(1:10, FUN = Logger(PrintToPDF))

## End(Not run)
```

ModelDataPrep

ModelDataPrep

Description

This function replaces inf values with NA, converts characters to factors, and imputes with constants

Usage

```
ModelDataPrep(
  data,
  Impute = TRUE,
  CharToFactor = TRUE,
  FactorToChar = FALSE,
  IntToNumeric = TRUE,
  LogicalToBinary = FALSE,
  DateToChar = FALSE,
  IDateConversion = FALSE,
  RemoveDates = FALSE,
```

```

    MissFactor = "0",
    MissNum = -1,
    IgnoreCols = NULL
  )

```

Arguments

<code>data</code>	This is your source data you'd like to modify
<code>Impute</code>	Defaults to TRUE which tells the function to impute the data
<code>CharToFactor</code>	Defaults to TRUE which tells the function to convert characters to factors
<code>FactorToChar</code>	Converts to character
<code>IntToNumeric</code>	Defaults to TRUE which tells the function to convert integers to numeric
<code>LogicalToBinary</code>	Converts logical values to binary numeric values
<code>DateToChar</code>	Converts date columns into character columns
<code>IDateConversion</code>	Convert IDateTime to POSIXct and IDate to Date types
<code>RemoveDates</code>	Defaults to FALSE. Set to TRUE to remove date columns from your data.table
<code>MissFactor</code>	Supply the value to impute missing factor levels
<code>MissNum</code>	Supply the value to impute missing numeric values
<code>IgnoreCols</code>	Supply column numbers for columns you want the function to ignore

Value

Returns the original data table with corrected values

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```

## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.75,
  N = 250000L,
  ID = 2L,
  ZIP = 0L,
  FactorCount = 6L,
  AddDate = TRUE,
  Classification = FALSE,

```

```

    MultiClass = FALSE)

# Check column types
str(data)

# Convert some factors to character
data <- RemixAutoML::ModelDataPrep(
  data,
  Impute      = TRUE,
  CharToFactor = FALSE,
  FactorToChar = TRUE,
  IntToNumeric = TRUE,
  LogicalToBinary = FALSE,
  DateToChar   = FALSE,
  IDateConversion = FALSE,
  RemoveDates  = TRUE,
  MissFactor   = "0",
  MissNum      = -1,
  IgnoreCols   = c("Factor_1"))

# Check column types
str(data)

## End(Not run)

```

MultiClassMetrics	<i>MultiClassMetrics</i>
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Description

Compute regression metrics and save them to file

Usage

```

MultiClassMetrics(
  SaveModelObjects. = SaveModelObjects,
  ValidationData. = ValidationData,
  PredictData. = predict,
  TrainOnFull. = TrainOnFull,
  TargetColumnName. = TargetColumnName,
  TargetLevels. = TargetLevels,
  ModelID. = ModelID,
  model_path. = model_path,
  metadata_path. = metadata_path
)

```

Arguments

```

SaveModelObjects.
    = SaveModelObjects

ValidationData.
    = ValidationData

PredictData.
    = predict

```

```
TrainOnFull.    = TrainOnFull
TargetColumnName. = TargetColumnName

TargetLevels.   = TargetLevels
ModelID.        = ModelID
model_path.     = model_path
metadata_path.  = metadata_path
```

Author(s)

Adrian Antico

See Also

Other Model Evaluation: [BinaryMetrics\(\)](#), [ClassificationMetrics\(\)](#), [DT_BinaryConfusionMatrix\(\)](#), [RegressionMetrics\(\)](#), [RemixClassificationMetrics\(\)](#)

multiplot	<i>multiplot</i>
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Description

Sick of copying this one into your code? Well, not anymore.

Usage

```
multiplot(..., plotlist = NULL, cols = 2, layout = NULL)
```

Arguments

- ... Passthrough arguments
- plotlist This is the list of your charts
- cols This is the number of columns in your multiplot
- layout Leave NULL

Value

Multiple ggplots on a single image

Author(s)

Adrian Antico

See Also

Other Graphics: [ChartTheme\(\)](#), [RemixTheme\(\)](#), [TimeSeriesPlotter\(\)](#)

Examples

```
## Not run:
Correl <- 0.85
data <- data.table::data.table(Target = runif(100))
data[, x1 := qnorm(Target)]
data[, x2 := runif(100)]
data[, Independent_Variable1 := log(
  pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
data[, Predict := (
  pnorm(Correl * x1 + sqrt(1-Correl^2) * qnorm(x2)))]
p1 <- RemixAutoML::ParDepCalPlots(
  data,
  PredictionColName = "Predict",
  TargetColName = "Target",
  IndepVar = "Independent_Variable1",
  GraphType = "calibration",
  PercentileBucket = 0.20,
  FactLevels = 10,
  Function = function(x) mean(x, na.rm = TRUE))
p2 <- RemixAutoML::ParDepCalPlots(
  data,
  PredictionColName = "Predict",
  TargetColName = "Target",
  IndepVar = "Independent_Variable1",
  GraphType = "boxplot",
  PercentileBucket = 0.20,
  FactLevels = 10,
  Function = function(x) mean(x, na.rm = TRUE))
RemixAutoML::multiplot(plotlist = list(p1,p2), cols = 2)

## End(Not run)
```

OptimizeArfima

OptimizeArfima

Description

OptimizeArfima is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
OptimizeArfima(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  Lags = NULL,
  MovingAverages = NULL,
  FullData = NULL,
```

```

    HoldOutPeriods = NULL,
    MinVal = NULL,
    TargetName = NULL,
    DateName = NULL,
    TrainValidateShare = NULL,
    FinalGrid = NULL
)

```

Arguments

Output	This is passed through as output from TimeSeriesDataPrepare() and passed through ParallelArima()
Path	Path to where you want the model and xregs saved. Leave NULL to not save.
MetricSelection	Select from "MSE", "MAE", or "MAPE"
DataSetName	This is the name of the data set passed through in parallel loop
train	Training data returned from TimeSeriesDataPrepare()
test	Test data returned from TimeSeriesDataPrepare()
Lags	Max lags
MovingAverages	Max moving averages
FullData	Full series data for scoring and ensemble
HoldOutPeriods	Holdout periods returned from TimeSeriesDataPrepare()
MinVal	Minimum value of target variable returned from TimeSeriesDataPrepare()
TargetName	Target variable name returned from TimeSeriesDataPrepare()
DateName	Date variable name returned from TimeSeriesDataPrepare()
TrainValidateShare	A two-element numeric vector. The first element is the weight applied to the training performance and the remainder is applied to the validation performance.
FinalGrid	Grid for forecasting models

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
Results <- OptimizeArfima(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  Lags = NULL,
  MovingAverages = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  TrainValidateShare = NULL,
  FinalGrid = NULL)

## End(Not run)
```

OptimizeArima

OptimizeArima

Description

OptimizeArima is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
OptimizeArima(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  Lags = NULL,
  SeasonalLags = NULL,
  MovingAverages = NULL,
  SeasonalMovingAverages = NULL,
  Differences = NULL,
  SeasonalDifferences = NULL,
  MaxFourierTerms = NULL,
  TrainValidateShare = NULL,
```

```

    MaxRunsWithoutNewWinner = 20,
    MaxNumberModels = NULL,
    MaxRunMinutes = NULL,
    FinalGrid = NULL,
    DebugMode = FALSE
)

```

Arguments

Output	This is passed through as output from TimeSeriesDataPrepare() and passed through ParallelArima()
Path	Path to where you want the model and xregs saved. Leave NULL to not save.
MetricSelection	Select from "MSE", "MAE", or "MAPE"
DataSetName	This is the name of the data set passed through in parallel loop
train	Training data returned from TimeSeriesDataPrepare()
test	Test data returned from TimeSeriesDataPrepare()
FullData	Full series data for scoring and ensemble
HoldOutPeriods	Holdout periods returned from TimeSeriesDataPrepare()
MinVal	Minimum value of target variable returned from TimeSeriesDataPrepare()
TargetName	Target variable name returned from TimeSeriesDataPrepare()
DateName	Date variable name returned from TimeSeriesDataPrepare()
Lags	Max value of lag returned from TimeSeriesDataPrepare()
SeasonalLags	Max value of seasonal lags returned from TimeSeriesDataPrepare()
MovingAverages	Max value of moving averages
SeasonalMovingAverages	Max value of seasonal moving average
Differences	Max value of difference returned from TimeSeriesDataPrepare()
SeasonalDifferences	Max value of seasonal difference returned from TimeSeriesDataPrepare()
MaxFourierTerms	Max value of fourier pairs
TrainValidateShare	A two-element numeric vector. The first element is the weight applied to the training performance and the remainder is applied to the validation performance.
MaxRunsWithoutNewWinner	The number of runs without a new winner which if passed tells the function to stop
MaxNumberModels	The number of models you want to test.
MaxRunMinutes	Time
FinalGrid	If NULL, regular train optimization occurs. If the grid is supplied, final builds are conducted.
DebugMode	Debugging

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
Results <- OptimizeArima(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  Lags = NULL,
  SeasonalLags = NULL,
  MovingAverages = NULL,
  SeasonalMovingAverages = NULL,
  Differences = NULL,
  SeasonalDifferences = NULL,
  MaxFourierTerms = NULL,
  TrainValidateShare = NULL,
  MaxRunsWithoutNewWinner = 20,
  MaxNumberModels = 5,
  MaxRunMinutes = NULL,
  FinalGrid = NULL)

## End(Not run)
```

OptimizeETS

OptimizeETS

Description

OptimizeETS is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
OptimizeETS(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  TrainValidateShare = NULL,
  FinalGrid = NULL
)
```

Arguments

Output	This is passed through as output from TimeSeriesDataPrepare() and passed through ParallelArima()
Path	Path to where you want the model and xregs saved. Leave NULL to not save.
MetricSelection	Select from "MSE", "MAE", or "MAPE"
DataSetName	This is the name of the data set passed through in parallel loop
train	Training data returned from TimeSeriesDataPrepare()
test	Test data returned from TimeSeriesDataPrepare()
FullData	Full series data for scoring and ensemble
HoldOutPeriods	Holdout periods returned from TimeSeriesDataPrepare()
MinVal	Minimum value of target variable returned from TimeSeriesDataPrepare()
TargetName	Target variable name returned from TimeSeriesDataPrepare()
DateName	Date variable name returned from TimeSeriesDataPrepare()
TrainValidateShare	A two-element numeric vector. The first element is the weight applied to the training performance and the remainder is applied to the validation performance.
FinalGrid	Grid for forecasting models

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
Results <- OptimizeETS(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  TrainValidateShare = NULL,
  FinalGrid = NULL)

## End(Not run)
```

OptimizeNNET

OptimizeNNET

Description

OptimizeNNET is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
OptimizeNNET(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  Lags = NULL,
```

```

SeasonalLags = NULL,
MaxFourierTerms = NULL,
TrainValidateShare = NULL,
MaxRunsWithoutNewWinner = 20,
MaxNumberModels = NULL,
MaxRunMinutes = NULL,
FinalGrid = NULL
)

```

Arguments

Output	This is passed through as output from TimeSeriesDataPrepare() and passed through ParallelArima()
Path	Path to where you want the model and xregs saved. Leave NULL to not save.
MetricSelection	Select from "MSE", "MAE", or "MAPE"
DataSetName	This is the name of the data set passed through in parallel loop
train	Training data returned from TimeSeriesDataPrepare()
test	Test data returned from TimeSeriesDataPrepare()
FullData	Full series data for scoring and ensemble
HoldOutPeriods	Holdout periods returned from TimeSeriesDataPrepare()
MinVal	Minimum value of target variable returned from TimeSeriesDataPrepare()
TargetName	Target variable name returned from TimeSeriesDataPrepare()
DateName	Date variable name returned from TimeSeriesDataPrepare()
Lags	Max value of lag returned from TimeSeriesDataPrepare()
SeasonalLags	Max value of seasonal lags returned from TimeSeriesDataPrepare()
MaxFourierTerms	Max value of fourier pairs
TrainValidateShare	A two-element numeric vector. The first element is the weight applied to the training performance and the remainder is applied to the validation performance.
MaxRunsWithoutNewWinner	The number of runs without a new winner which if passed tells the function to stop
MaxNumberModels	The number of models you want to test.
MaxRunMinutes	Time
FinalGrid	If NULL, regular train optimization occurs. If the grid is supplied, final builds are conducted.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
Results <- OptimizeNNET(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  Lags = NULL,
  SeasonalLags = NULL,
  MaxFourierTerms = NULL,
  TrainValidateShare = NULL,
  MaxRunsWithoutNewWinner = 20,
  MaxNumberModels = 5,
  MaxRunMinutes = NULL,
  FinalGrid = NULL)

## End(Not run)
```

OptimizeTBATS

OptimizeTBATS

Description

OptimizeTBATS is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
OptimizeTBATS(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  Lags = NULL,
```

```

    MovingAverages = NULL,
    FullData = NULL,
    HoldOutPeriods = NULL,
    MinVal = NULL,
    TargetName = NULL,
    DateName = NULL,
    TrainValidateShare = NULL,
    FinalGrid = NULL
)

```

Arguments

Output	This is passed through as output from TimeSeriesDataPrepare() and passed through ParallelArima()
Path	Path to where you want the model and xregs saved. Leave NULL to not save.
MetricSelection	Select from "MSE", "MAE", or "MAPE"
DataSetName	This is the name of the data set passed through in parallel loop
train	Training data returned from TimeSeriesDataPrepare()
test	Test data returned from TimeSeriesDataPrepare()
Lags	Max lags
MovingAverages	Max moving averages
FullData	Full series data for scoring and ensemble
HoldOutPeriods	Holdout periods returned from TimeSeriesDataPrepare()
MinVal	Minimum value of target variable returned from TimeSeriesDataPrepare()
TargetName	Target variable name returned from TimeSeriesDataPrepare()
DateName	Date variable name returned from TimeSeriesDataPrepare()
TrainValidateShare	A two-element numeric vector. The first element is the weight applied to the training performance and the remainder is applied to the validation performance.
FinalGrid	Grid for forecasting models

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
Results <- OptimizeTBATS(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  Lags = NULL,
  MovingAverages = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  TrainValidateShare = NULL,
  FinalGrid = NULL)

## End(Not run)
```

OptimizeTSLM

OptimizeTSLM

Description

OptimizeTSLM is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
OptimizeTSLM(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  TrainValidateShare = NULL,
  FinalGrid = NULL
)
```

Arguments

Output	This is passed through as output from TimeSeriesDataPrepare() and passed through ParallelArima()
--------	--

Path	Path to where you want the model and xregs saved. Leave NULL to not save.
MetricSelection	Select from "MSE", "MAE", or "MAPE"
DataSetName	This is the name of the data set passed through in parallel loop
train	Training data returned from TimeSeriesDataPrepare()
test	Test data returned from TimeSeriesDataPrepare()
FullData	Full series data for scoring and ensemble
HoldOutPeriods	Holdout periods returned from TimeSeriesDataPrepare()
MinVal	Minimum value of target variable returned from TimeSeriesDataPrepare()
TargetName	Target variable name returned from TimeSeriesDataPrepare()
DateName	Date variable name returned from TimeSeriesDataPrepare()
TrainValidateShare	A two-element numeric vector. The first element is the weight applied to the training performance and the remainder is applied to the validation performance.
FinalGrid	Grid for forecasting models

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
Results <- OptimizeTSLM(
  Output,
  Path = NULL,
  MetricSelection = "MAE",
  DataSetName = NULL,
  train = NULL,
  test = NULL,
  FullData = NULL,
  HoldOutPeriods = NULL,
  MinVal = NULL,
  TargetName = NULL,
  DateName = NULL,
  TrainValidateShare = NULL,
  FinalGrid = NULL)

## End(Not run)
```

ParallelAutoArfima	<i>ParallelAutoArfima</i>
--------------------	---------------------------

Description

ParallelAutoArfima to run the 4 data sets at once

Usage

```
ParallelAutoArfima(
  Output,
  MetricSelection = "MAE",
  TrainValidateShare = c(0.5, 0.5),
  NumCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

Output	The output returned from TimeSeriesDataPrepare()
MetricSelection	Choose from MAE, MSE, and MAPE
TrainValidateShare	The value returned from TimeSeriesPrepare()
NumCores	Default of max(1L, min(4L, parallel::detectCores())). Up to 4 cores can be utilized.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
ParallelAutoArfima(
  MetricSelection = "MAE",
  Output = NULL,
  TrainValidateShare = c(0.50,0.50),
  NumCores = max(1L, min(4L, parallel::detectCores()-2L)))

## End(Not run)
```

ParallelAutoARIMA	<i>ParallelAutoARIMA</i>
-------------------	--------------------------

Description

ParallelAutoARIMA for training multiple models at once

Usage

```
ParallelAutoARIMA(  
  Output,  
  MetricSelection = "MAE",  
  MaxFourierTerms = 1L,  
  TrainValidateShare = c(0.5, 0.5),  
  MaxNumberModels = 20,  
  MaxRunMinutes = 5L,  
  MaxRunsWithoutNewWinner = 12,  
  NumCores = max(1L, min(4L, parallel::detectCores()))  
)
```

Arguments

Output	The output returned from TimeSeriesDataPrepare()
MetricSelection	Choose from MAE, MSE, and MAPE
MaxFourierTerms	Fourier pairs
TrainValidateShare	c(0.50,0.50)
MaxNumberModels	20
MaxRunMinutes	5
MaxRunsWithoutNewWinner	12
NumCores	Default of max(1L, min(4L, parallel::detectCores())). Up to 4 cores can be utilized.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
ParallelAutoARIMA(
  MetricSelection = "MAE",
  Output = NULL,
  MaxRunsWithoutNewWinner = 20,
  TrainValidateShare = c(0.50,0.50),
  MaxNumberModels = 5,
  MaxRunMinutes = 5,
  NumCores = max(1L, min(4L, parallel::detectCores()))))

## End(Not run)
```

ParallelAutoETS	<i>ParallelAutoETS</i>
-----------------	------------------------

Description

ParallelAutoETS to run the 4 data sets at once

Usage

```
ParallelAutoETS(
  Output,
  MetricSelection = "MAE",
  TrainValidateShare = c(0.5, 0.5),
  NumCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

- Output The output returned from TimeSeriesDataPrepare()
- MetricSelection Choose from MAE, MSE, and MAPE
- TrainValidateShare The value returned from TimeSeriesPrepare()
- NumCores Default of max(1L, min(4L, parallel::detectCores())). Up to 4 cores can be utilized.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
ParallelAutoETS(
  MetricSelection = "MAE",
  Output = NULL,
  TrainValidateShare = c(0.50,0.50),
  NumCores = max(1L, min(4L, parallel::detectCores()-2L)))

## End(Not run)
```

ParallelAutoNNET	<i>ParallelAutoNNET</i>
------------------	-------------------------

Description

ParallelAutoNNET for running multiple models at once

Usage

```
ParallelAutoNNET(
  Output,
  MetricSelection = "MAE",
  MaxFourierTerms = 1,
  TrainValidateShare = c(0.5, 0.5),
  MaxNumberModels = 20,
  MaxRunMinutes = 5,
  MaxRunsWithoutNewWinner = 12,
  NumCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

Output	The output returned from TimeSeriesDataPrepare()
MetricSelection	Choose from MAE, MSE, and MAPE
MaxFourierTerms	Fourier pairs
TrainValidateShare	c(0.50,0.50)

MaxNumberModels	20
MaxRunMinutes	5
MaxRunsWithoutNewWinner	12
NumCores	Default of max(1L, min(4L, parallel::detectCores())). Up to 4 cores can be utilized.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
ParallelAutoNNET(
  MetricSelection = "MAE",
  Output = NULL,
  MaxRunsWithoutNewWinner = 20,
  TrainValidateShare = c(0.50,0.50),
  MaxNumberModels = 5,
  MaxRunMinutes = 5,
  NumCores = max(1L, min(4L, parallel::detectCores()-2L)))

## End(Not run)
```

ParallelAutoTBATS	<i>ParallelAutoTBATS</i>
-------------------	--------------------------

Description

ParallelAutoTBATS to run the 4 data sets at once

Usage

```
ParallelAutoTBATS(
  Output,
  MetricSelection = "MAE",
  TrainValidateShare = c(0.5, 0.5),
  NumCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

Output	The output returned from TimeSeriesDataPrepare()
MetricSelection	Choose from MAE, MSE, and MAPE
TrainValidateShare	The value returned from TimeSeriesPrepare()
NumCores	Default of max(1L, min(4L, parallel::detectCores())). Up to 4 cores can be utilized.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
ParallelAutoTBATS(
  MetricSelection = "MAE",
  Output = NULL,
  TrainValidateShare = c(0.50,0.50),
  NumCores = max(1L, min(4L, parallel::detectCores()-2L)))

## End(Not run)
```

ParallelAutoTSLM	<i>ParallelAutoTSLM</i>
------------------	-------------------------

Description

ParallelAutoTSLM to run the 4 data sets at once

Usage

```
ParallelAutoTSLM(
  Output,
  MetricSelection = "MAE",
  TrainValidateShare = c(0.5, 0.5),
  NumCores = max(1L, min(4L, parallel::detectCores() - 2L))
)
```

Arguments

Output	The output returned from TimeSeriesDataPrepare()
MetricSelection	Choose from MAE, MSE, and MAPE
TrainValidateShare	The value returned from TimeSeriesPrepare()
NumCores	Default of max(1L, min(4L, parallel::detectCores())). Up to 4 cores can be utilized.

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
ParallelAutoTSLM(
  MetricSelection = "MAE",
  Output = NULL,
  TrainValidateShare = c(0.50,0.50),
  NumCores = max(1L, min(4L, parallel::detectCores()-2L)))

## End(Not run)
```

ParDepCalPlots

ParDepCalPlots

Description

This function automatically builds partial dependence calibration plots and partial dependence calibration boxplots for model evaluation using regression, quantile regression, and binary and multinomial classification

Usage

```
ParDepCalPlots(
  data,
  PredictionColName = c("PredictedValues"),
  TargetColName = c("ActualValues"),
  IndepVar = c("Independent_Variable_Name"),
  GraphType = c("calibration"),
  PercentileBucket = 0.05,
  FactLevels = 10,
  Function = function(x) mean(x, na.rm = TRUE)
)
```

Arguments

data	Data containing predicted values and actual values for comparison
PredictionColName	Predicted values column names
TargetColName	Target value column names
IndepVar	Independent variable column names
GraphType	calibration or boxplot - calibration aggregated data based on summary statistic; boxplot shows variation
PercentileBucket	Number of buckets to partition the space on (0,1) for evaluation
FactLevels	The number of levels to show on the chart (1. Levels are chosen based on frequency; 2. all other levels grouped and labeled as "Other")
Function	Supply the function you wish to use for aggregation.

Value

Partial dependence calibration plot or boxplot

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [EvalPlot\(\)](#), [LimeModel\(\)](#), [ROCPlot\(\)](#), [RedYellowGreen\(\)](#), [VI_Plot\(\)](#), [threshOptim\(\)](#)

Examples

```
## Not run:
# Create fake data
data <- RemixAutoML::FakeDataGenerator(
  Correlation = 0.70, N = 10000000, Classification = FALSE)
data.table::setnames(data, "Independent_Variable2", "Predict")

# Build plot
Plot <- RemixAutoML::ParDepCalPlots(
  data,
  PredictionColName = "Predict",
```

```

TargetColName = "Adrian",
IndepVar = "Independent_Variable1",
GraphType = "calibration",
PercentileBucket = 0.20,
FactLevels = 10,
Function = function(x) mean(x, na.rm = TRUE))

## End(Not run)

```

Partial_DT_GDL_Feature_Engineering

Partial_DT_GDL_Feature_Engineering

Description

For scoring models in production that have > 1 grouping variables and for when you need > 1 record (or records per grouping variables) returned. This function is for generating lags and moving averages (along with lags and moving averages off of time between records), for a partial set of records in your data set, typical new records that become available for model scoring. Column names and ordering will be identical to the output from the corresponding DT_GDL_Feature_Engineering() function, which most likely was used to create features for model training.

Usage

```

Partial_DT_GDL_Feature_Engineering(
  data,
  lags = c(seq(1, 5, 1)),
  periods = c(3, 5, 10, 15, 20, 25),
  SDperiods = c(seq(5, 95, 5)),
  Skewperiods = c(seq(5, 95, 5)),
  Kurtperiods = c(seq(5, 95, 5)),
  Quantileperiods = c(seq(5, 95, 5)),
  statsFUNs = c("mean"),
  targets = c("Target"),
  groupingVars = NULL,
  sortDateName = NULL,
  timeDiffTarget = NULL,
  timeAgg = NULL,
  WindowingLag = 1,
  Type = "Lag",
  Timer = TRUE,
  SimpleImpute = TRUE,
  AscRowByGroup = "temp",
  RecordsKeep = 1,
  AscRowRemove = TRUE
)

```

Arguments

data	A data.table you want to run the function on
lags	A numeric vector of the specific lags you want to have generated. You must include 1 if WindowingLag = 1.

periods	A numeric vector of the specific rolling statistics window sizes you want to utilize in the calculations.
SDperiods	A numeric vector of Standard Deviation rolling statistics window sizes you want to utilize in the calculations.
Skewperiods	A numeric vector of Skewness rolling statistics window sizes you want to utilize in the calculations.
Kurtperiods	A numeric vector of Kurtosis rolling statistics window sizes you want to utilize in the calculations.
Quantileperiods	A numeric vector of Quantile rolling statistics window sizes you want to utilize in the calculations.
statsFUNs	Select from the following <code>c("mean", "sd", "skew", "kurt", "q5", "q10", "q15", "q20", "q25", "q30", "q35", "q40", "q45", "q50", "q55", "q60", "q65", "q70", "q75", "q80", "q85", "q90", "q95", "q99")</code>
targets	A character vector of the column names for the reference column in which you will build your lags and rolling stats
groupingVars	A character vector of categorical variable names you will build your lags and rolling stats by
sortDateName	The column name of your date column used to sort events over time
timeDiffTarget	Specify a desired name for features created for time between events. Set to NULL if you don't want time between events features created.
timeAgg	List the time aggregation level for the time between events features, such as "hour", "day", "week", "month", "quarter", or "year"
WindowingLag	Set to 0 to build rolling stats off of target columns directly or set to 1 to build the rolling stats off of the lag-1 target
Type	List either "Lag" if you want features built on historical values or "Lead" if you want features built on future values
Timer	Set to TRUE if you percentage complete tracker printout
SimpleImpute	Set to TRUE for factor level imputation of "0" and numeric imputation of -1
AscRowByGroup	Required to have a column with a Row Number by group (if grouping) with the smallest numbers being the records for scoring (typically the most current in time).
RecordsKeep	List the row number of AscRowByGroup and those data points will be returned
AscRowRemove	Set to TRUE to remove the AscRowByGroup column upon returning data.

Value

data.table of original data plus created lags, rolling stats, and time between event lags and rolling stats

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [TimeSeriesFill\(\)](#)

Examples

```
## Not run:
N = 25116
data <- data.table::data.table(
  DateTime = as.Date(Sys.time()),
  Target = stats::filter(
    rnorm(N, mean = 50, sd = 20),
    filter=rep(1,10),
    circular=TRUE))
data[, temp := seq(1:N)][, DateTime := DateTime - temp]
data <- data[order(DateTime)]
data <- Partial_DT_GDL_Feature_Engineering(
  data,
  lags          = c(1:5),
  periods       = c(seq(10,50,10)),
  SDperiods     = c(seq(5, 95, 5)),
  Skewperiods   = c(seq(5, 95, 5)),
  Kurtperiods   = c(seq(5, 95, 5)),
  Quantileperiods = c(seq(5, 95, 5)),
  statsFUNs     = c("mean", "sd", "skew",
    "kurt", "q5", "q95"),
  targets       = c("Target"),
  groupingVars  = NULL,
  sortDateName  = "DateTime",
  timeDiffTarget = c("Time_Gap"),
  timeAgg       = "days",
  WindowingLag  = 1,
  Type          = "Lag",
  Timer         = TRUE,
  SimpleImpute  = TRUE,
  AscRowByGroup = "temp",
  RecordsKeep   = c(1,5,100,2500),
  AscRowRemove  = TRUE)

## End(Not run)
```

PlotGUI

PlotGUI

Description

Spin up the esquisse plotting gui

Usage

PlotGUI()

PredictArima	<i>PredictArima</i>
--------------	---------------------

Description

PredictArima is a function to overwrite the s3 generic `getS3method('predict','Arima')`

Usage

```
PredictArima(  
  object = Results,  
  n.ahead = FCPeriods,  
  newxreg = NULL,  
  se.fit = TRUE  
)
```

Arguments

object	Object that stores the output from Arima()
n.ahead	Number of forecast periods to forecast
newxreg	NULL by default. Forward looking independent variables as matrix type
se.fit	Set to FALSE to not return prediction intervals with the forecast

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare](#), [WideTimeSeriesEnsembleForecast\(\)](#)

PrintToPDF	<i>PrintToPDF</i>
------------	-------------------

Description

PrintToPDF

Usage

```
PrintToPDF(
  Path,
  OutputName,
  ObjectList = NULL,
  Tables = FALSE,
  MaxPages = 500,
  Title = "Model Output",
  Width = 12,
  Height = 7,
  Paper = "USr",
  BackgroundColor = "transparent",
  ForegroundColor = "black"
)
```

Arguments

Path	Path file to the location where you want your pdf saved
OutputName	Supply a name for the file you want saved
ObjectList	List of objects to print to pdf
Tables	TRUE for data tables, FALSE for plots
MaxPages	Default of 500
Title	The title of the pdf
Width	Default is 12
Height	Default is 7
Paper	'USr' for landscape. 'special' means that Width and Height are used to determine page size
BackgroundColor	Default is 'transparent'
ForegroundColor	Default is 'black'

Author(s)

Adrian Antico

See Also

Other Misc: [AutoH20TextPrepScoring\(\)](#), [LB\(\)](#), [Logger\(\)](#), [tokenizeH20\(\)](#)

ProblematicFeatures *ProblematicFeatures*

Description

ProblematicFeatures identifies problematic features for machine learning and outputs a data.table of the feature names in the first column and the metrics they failed to pass in the columns.

Usage

```
ProblematicFeatures(
  data,
  ColumnNumbers = c(1:ncol(data)),
  NearZeroVarThresh = 0.05,
  CharUniqThresh = 0.5,
  NA_Rate = 0.2,
  Zero_Rate = 0.2,
  HighSkewThresh = 10
)
```

Arguments

<code>data</code>	The data.table with the columns you wish to have analyzed
<code>ColumnNumbers</code>	A vector with the column numbers you wish to analyze
<code>NearZeroVarThresh</code>	Set to NULL to not run <code>NearZeroVar()</code> . Checks to see if the percentage of values in your numeric columns that are not constant are greater than the value you set here. If not, the feature is collected and returned with the percentage unique value.
<code>CharUniqThresh</code>	Set to NULL to not run <code>CharUniqthresh()</code> . Checks to see if the percentage of unique levels / groups in your categorical feature is greater than the value you supply. If it is, the feature name is returned with the percentage unique value.
<code>NA_Rate</code>	Set to NULL to not run <code>NA_Rate()</code> . Checks to see if the percentage of NA's in your features is greater than the value you supply. If it is, the feature name is returned with the percentage of NA values.
<code>Zero_Rate</code>	Set to NULL to not run <code>Zero_Rate()</code> . Checks to see if the percentage of zero's in your features is greater than the value you supply. If it is, the feature name is returned with the percentage of zero values.
<code>HighSkewThresh</code>	Set to NULL to not run <code>HighSkew()</code> . Checks for numeric columns whose ratio of the sum of the top 5th percentile of values to the bottom 95th percentile of values is greater than the value you supply. If true, the column name and value is returned.

Value

data table with new dummy variables columns and optionally removes base columns

Author(s)

Adrian Antico

See Also

Other EDA: [AutoCorrAnalysis\(\)](#), [AutoWordFreq\(\)](#), [BNLearnArcStrength\(\)](#)

Examples

```
## Not run:
test <- data.table::data.table(RandomNum = runif(1000))
test[, NearZeroVarEx := ifelse(runif(1000) > 0.99, runif(1), 1)]
test[, CharUniqueEx := as.factor(ifelse(RandomNum < 0.95, sample(letters, size = 1), "FFF"))]
test[, NA_RateEx := ifelse(RandomNum < 0.95, NA, "A")]
```

```

test[, ZeroRateEx := ifelse(RandomNum < 0.95, 0, runif(1))]
test[, HighSkewThreshEx := ifelse(RandomNum > 0.96, 100000, 1)]
ProblematicFeatures(
  test,
  ColumnNumbers = 2:ncol(test),
  NearZeroVarThresh = 0.05,
  CharUniqThresh = 0.50,
  NA_Rate = 0.20,
  Zero_Rate = 0.20,
  HighSkewThresh = 10)

## End(Not run)

```

RedYellowGreen

RedYellowGreen

Description

This function will find the optimal thresholds for applying the main label and for finding the optimal range for doing nothing when you can quantify the cost of doing nothing

Usage

```

RedYellowGreen(
  data,
  PredictColNumber = 2,
  ActualColNumber = 1,
  TruePositiveCost = 0,
  TrueNegativeCost = 0,
  FalsePositiveCost = -10,
  FalseNegativeCost = -50,
  MidTierCost = -2,
  Cores = 8,
  Precision = 0.01,
  Boundaries = c(0.05, 0.75)
)

```

Arguments

data	data is the data table with your predicted and actual values from a classification model
PredictColNumber	The column number where the prediction variable is located (in binary form)
ActualColNumber	The column number where the target variable is located
TruePositiveCost	This is the utility for generating a true positive prediction
TrueNegativeCost	This is the utility for generating a true negative prediction
FalsePositiveCost	This is the cost of generating a false positive prediction

FalseNegativeCost	This is the cost of generating a false negative prediction
MidTierCost	This is the cost of doing nothing (or whatever it means to not classify in your case)
Cores	Number of cores on your machine
Precision	Set the decimal number to increment by between 0 and 1
Boundaries	Supply a vector of two values c(lower bound, upper bound) where the first value is the smallest threshold you want to test and the second value is the largest value you want to test. Note, if your results are at the boundaries you supplied, you should extent the boundary that was reached until the values is within both revised boundaries.

Value

A data table with all evaluated strategies, parameters, and utilities, along with a 3d scatterplot of the results

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [EvalPlot\(\)](#), [LimeModel\(\)](#), [ParDepCalPlots\(\)](#), [ROCPlot\(\)](#), [VI_Plot\(\)](#), [threshOptim\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(Target = runif(10))
data[, x1 := qnorm(Target)]
data[, x2 := runif(10)]
data[, Predict := log(pnorm(0.85 * x1 +
  sqrt(1-0.85^2) * qnorm(x2)))]
data[, ':= ' (x1 = NULL, x2 = NULL)]
data <- RedYellowGreen(
  data,
  PredictColNumber = 2,
  ActualColNumber = 1,
  TruePositiveCost = 0,
  TrueNegativeCost = 0,
  FalsePositiveCost = -1,
  FalseNegativeCost = -2,
  MidTierCost = -0.5,
  Precision = 0.01,
  Cores = 1,
  Boundaries = c(0.05,0.75))

## End(Not run)
```

RegressionMetrics	<i>RegressionMetrics</i>
-------------------	--------------------------

Description

Compute regression metrics and save them to file

Usage

```
RegressionMetrics(  
  SaveModelObjects. = SaveModelObjects,  
  data. = data,  
  ValidationData. = ValidationData,  
  TrainOnFull. = TrainOnFull,  
  LossFunction. = LossFunction,  
  EvalMetric. = EvalMetric,  
  TargetColumnName. = TargetColumnName,  
  ModelID. = ModelID,  
  model_path. = model_path,  
  metadata_path. = metadata_path  
)
```

Arguments

SaveModelObjects.	
	= SaveModelObjects
data.	= data
ValidationData.	
	= ValidationData
TrainOnFull.	= TrainOnFull
LossFunction.	= LossFunction
EvalMetric.	= EvalMetric
TargetColumnName.	
	= TargetColumnName
ModelID.	= ModelID
model_path.	= model_path
metadata_path.	= metadata_path

Author(s)

Adrian Antico

See Also

Other Model Evaluation: [BinaryMetrics\(\)](#), [ClassificationMetrics\(\)](#), [DT_BinaryConfusionMatrix\(\)](#), [MultiClassMetrics\(\)](#), [RemixClassificationMetrics\(\)](#)

Regular_Performance	<i>Regular_Performance</i>
---------------------	----------------------------

Description

Regular_Performance creates and stores model results in Experiment Grid

Usage

```
Regular_Performance(
  Model = NULL,
  Results = Results,
  GridList = GridList,
  TrainValidateShare = c(0.5, 0.5),
  ExperimentGrid = ExperimentGrid,
  run = run,
  train = train,
  ValidationData = ValidationData,
  HoldOutPeriods = HoldOutPeriods
)
```

Arguments

Model	Set to ets, tbats, arfima, tslm, nnetar
Results	This is a time series model
GridList	List
TrainValidateShare	The values used to blend training and validation performance
ExperimentGrid	The results collection table
run	Iterator
train	Data set
ValidationData	Data set
HoldOutPeriods	Passthrough

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

RemixClassificationMetrics
<i>RemixClassificationMetrics</i>

Description

RemixClassificationMetrics

Usage

```
RemixClassificationMetrics(  
  MLModels = NULL,  
  TargetVariable = NULL,  
  Thresholds = seq(0.01, 0.99, 0.01),  
  CostMatrix = c(1, 0, 0, 1),  
  ClassLabels = c(1, 0),  
  CatBoostTestData = NULL,  
  H2oAutoMLTestData = NULL,  
  H2oGBMTestData = NULL,  
  H2oGAMTestData = NULL,  
  H2oDRFTestData = NULL,  
  H2oGLMTestData = NULL,  
  XGBoostTestData = NULL  
)
```

Arguments

MLModels	A vector of model names from remixautoml. e.g. c("catboost","h2oautoml","h2ogbm","h2odrf","h2o
TargetVariable	Name of your target variable
Thresholds	seq(0.01,0.99,0.01),
CostMatrix	c(1,0,0,1) c(TP utility, FN utility, FP utility, TN utility)
ClassLabels	c(1,0),
CatBoostTestData	Test data returned from AutoCatBoostClassifier
H2oAutoMLTestData	Test data returned from AutoCatBoostClassifier
H2oGBMTestData	Test data returned from AutoH2oGBMClassifier
H2oGAMTestData	Test data returned from AutoH2oDRFClassifier
H2oGLMTestData	Test data returned from AutoH2oGLMClassifier
XGBoostTestData	Test data returned from AutoXGBoostClassifier

Author(s)

Adrian Antico

See Also

Other Model Evaluation: [BinaryMetrics\(\)](#), [ClassificationMetrics\(\)](#), [DT_BinaryConfusionMatrix\(\)](#), [MultiClassMetrics\(\)](#), [RegressionMetrics\(\)](#)

Examples

```
## Not run:
RemixClassificationMetrics <- function(
  MLModels = "catboost",
  TargetVariable = "Adrian",
  Thresholds = seq(0.01,0.99,0.01),
  CostMatrix = c(1,0,0,1),
  ClassLabels = c(1,0),
  CatBoostTestData = NULL,
  H2oAutoMLTestData = NULL,
  H2oGBMTestData = NULL,
  H2oGAMTestData = NULL,
  H2oDRFTestData = NULL,
  H2oGLMTestData = NULL,
  XGBoostTestData = NULL)

## End(Not run)
```

RemixTheme	<i>RemixTheme</i>
------------	-------------------

Description

This function adds the Remix Theme to ggplots

Usage

```
RemixTheme()
```

Value

An object to pass along to ggplot objects following the "+" sign

Author(s)

Douglas Pestana

See Also

Other Graphics: [ChartTheme\(\)](#), [TimeSeriesPlotter\(\)](#), [multiplot\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(
  DateTime = as.Date(Sys.time()),
  Target = stats::filter(rnorm(1000,
                                mean = 50,
                                sd = 20),
    filter=rep(1,10),
    circular=TRUE))
data[, temp := seq(1:1000)][, DateTime := DateTime - temp][
  , temp := NULL]
data <- data[order(DateTime)]
```



```
p <- ggplot2::ggplot(data, ggplot2::aes(x = DateTime, y = Target)) +
  ggplot2::geom_line()
p <- p + RemixTheme()

## End(Not run)
```

ResidualOutliers

ResidualOutliers

Description

ResidualOutliers is an automated time series outlier detection function that utilizes tsoutliers and auto.arima. It looks for five types of outliers: "AO" Additive outlier - a singular extreme outlier that surrounding values aren't affected by; "IO" Innovational outlier - Initial outlier with subsequent anomalous values; "LS" Level shift - An initial outlier with subsequent observations being shifted by some constant on average; "TC" Transient change - initial outlier with lingering effects that dissipate exponentially over time; "SLS" Seasonal level shift - similar to level shift but on a seasonal scale.

Usage

```
ResidualOutliers(
  data,
  DateColName = "DateTime",
  TargetColName = "Target",
  PredictedColName = NULL,
  TimeUnit = "day",
  Lags = 5,
  MA = 5,
  SLags = 0,
  SMA = 0,
  tstat = 2
)
```

Arguments

data	the source residuals data.table
DateColName	The name of your data column to use in reference to the target variable
TargetColName	The name of your target variable column
PredictedColName	The name of your predicted value column. If you supply this, you will run anomaly detection of the difference between the target variable and your predicted value. If you leave PredictedColName NULL then you will run anomaly detection over the target variable.
TimeUnit	The time unit of your date column: hour, day, week, month, quarter, year
Lags	the largest lag or moving average (seasonal too) values for the arima fit
MA	Max moving average
SLags	Max seasonal lags
SMA	Max seasonal moving averages
tstat	the t-stat value for tsoutliers

Value

A named list containing FullData = original data.table with outliers data and ARIMA_MODEL = the arima model.

Author(s)

Adrian Antico

See Also

Other Unsupervised Learning: [AutoClusteringScoring\(\)](#), [AutoClustering\(\)](#), [GenTSAnomVars\(\)](#), [H2OIsolationForestScoring\(\)](#), [H2OIsolationForest\(\)](#)

Examples

```
## Not run:
data <- data.table::data.table(
  DateTime = as.Date(Sys.time()),
  Target = as.numeric(stats::filter(
    rnorm(1000, mean = 50, sd = 20),
    filter=rep(1,10),
    circular=TRUE)))
data[, temp := seq(1:1000)][, DateTime := DateTime - temp][
, temp := NULL]
data <- data[order(DateTime)]
data[, Predicted := as.numeric(
  stats::filter(rnorm(1000, mean = 50, sd = 20),
  filter=rep(1,10),
  circular=TRUE))]
stuff <- ResidualOutliers(
  data = data,
  DateColName = "DateTime",
  TargetColName = "Target",
  PredictedColName = NULL,
  TimeUnit = "day",
  Lags = 5,
  MA = 5,
  SLags = 0,
  SMA = 0,
  tstat = 4)
data <- stuff[[1]]
model <- stuff[[2]]
outliers <- data[type != "<NA>"]

## End(Not run)
```

RL_Initialize

RL_Initialize RL_Initialize sets up the components necessary for RL

Description

RL_Initialize

RL_Initialize sets up the components necessary for RL

Usage

```
RL_Initialize(
  ParameterGridSet = NULL,
  Alpha = 1L,
  Beta = 1L,
  SubDivisions = 1000L
)
```

Arguments

ParameterGridSet	This is a list of tuning grids
Alpha	Prior successes
Beta	Prior trials
SubDivisions	Tolerance for integration

Author(s)

Adrian Antico

See Also

Other Reinforcement Learning: [GridTuner\(\)](#), [RL_ML_Update\(\)](#), [RL_Update\(\)](#), [RPM_Binomial_Bandit\(\)](#)

Examples

```
## Not run:
RL_Start <- RL_Initialize(
  ParameterGridSet = GridClusters,
  Alpha = Alpha,
  Beta = Beta,
  SubDivisions = 1000L)
BanditArmsN <- RL_Start[["BanditArmsN"]]
Successes <- RL_Start[["Successes"]]
Trials <- RL_Start[["Trials"]]
GridIDs <- RL_Start[["GridIDs"]]
BanditProbs <- RL_Start[["BanditProbs"]]

## End(Not run)
```

RL_ML_Update

RL_ML_Update

Description

RL_ML_Update updates the bandit probabilities for selecting different grids

Usage

```

RL_ML_Update(
  ModelType = "classification",
  Iteration = counter,
  NewGrid. = NewGrid,
  NewPerformance. = NewPerformance,
  BestPerformance. = BestPerformance,
  Trials. = Trials,
  Successes. = Successes,
  GridIDs. = GridIDs,
  BanditArmsN. = BanditArmsN,
  RunsWithoutNewWinner. = RunsWithoutNewWinner,
  MaxRunsWithoutNewWinner. = MaxRunsWithoutNewWinner,
  MaxModelsInGrid. = MaxModelsInGrid,
  MaxRunMinutes. = MaxRunMinutes,
  TotalRunTime. = TotalRunTime,
  BanditProbs. = BanditProbs
)

```

Arguments

ModelType	"classification", "regression", and "multiclass"
Iteration	Model iteration number
NewGrid.	Previous grid passed in
NewPerformance.	Internal
BestPerformance.	Internal
Trials.	Numeric vector with the total trials for each arm
Successes.	Numeric vector with the total successes for each arm
GridIDs.	The numeric vector that identifies which grid is which
BanditArmsN.	The number of arms in the bandit
RunsWithoutNewWinner.	Counter of the number of models previously built without being a new winner
MaxRunsWithoutNewWinner.	Maximum number of models built without a new best model (constraint)
MaxModelsInGrid.	Maximum number of models to build (constraint)
MaxRunMinutes.	Run time constraint
TotalRunTime.	Cumulative run time in minutes
BanditProbs.	Initial probabilities from RL_Initialize()

Author(s)

Adrian Antico

See Also

Other Reinforcement Learning: [GridTuner\(\)](#), [RL_Initialize\(\)](#), [RL_Update\(\)](#), [RPM_Binomial_Bandit\(\)](#)

Examples

```
## Not run:
RL_Update_Output <- RL_ML_Update(
  ModelType = "classification",
  Iteration = run,
  NewGrid. = NewGrid,
  NewPerformance. = NewPerformance,
  BestPerformance. = BestPerformance,
  Trials. = Trials,
  Successes. = Successes,
  GridIDs. = GridIDs,
  BanditArmsN. = BanditArmsN,
  RunsWithoutNewWinner. = RunsWithoutNewWinner,
  MaxRunsWithoutNewWinner. = MaxRunsWithoutNewWinner,
  MaxNumberModels. = MaxNumberModels,
  MaxRunMinutes. = MaxRunMinutes,
  TotalRunTime. = TotalRunTime,
  BanditProbs. = BanditProbs)
BanditProbs <- RL_Update_Output[["BanditProbs"]]
Trials <- RL_Update_Output[["Trials"]]
Successes <- RL_Update_Output[["Successes"]]
NewGrid <- RL_Update_Output[["NewGrid"]]

## End(Not run)
```

RL_Performance

RL_Performance

Description

RL_Performance creates and stores model results in Experiment Grid

Usage

```
RL_Performance(
  Results = Results,
  NextGrid = NextGrid,
  TrainValidateShare = c(0.5, 0.5),
  MaxFourierTerms = NULL,
  XREGFC = XREGFC,
  ExperimentGrid = ExperimentGrid,
  run = run,
  train = train,
  ValidationData = ValidationData,
  HoldOutPeriods = HoldOutPeriods,
  FinalScore = FALSE
)
```

Arguments

Results	This is a time series model
NextGrid	Bandit grid

TrainValidateShare	The values used to blend training and validation performance
MaxFourierTerms	Numeric value
XREGFC	Fourier terms for forecasting
ExperimentGrid	The results collection table
run	Iterator
train	Data set
ValidationData	Data set
HoldOutPeriods	Passthrough
FinalScore	FALSE

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

RL_Update	<i>RL_Update RL_Update updates the bandit probabilities for selecting different grids</i>
-----------	---

Description

RL_Update
RL_Update updates the bandit probabilities for selecting different grids

Usage

```
RL_Update(  
  ExperimentGrid = ExperimentGrid,  
  MetricSelection = MetricSelection,  
  ModelRun = run,  
  NEWGrid = NewGrid,  
  TrialVector = Trials,  
  SuccessVector = Successes,  
  GridIDS = GridIDS,  
  BanditArmsCount = BanditArmsN,  
  RunsWithoutNewWinner = RunsWithoutNewWinner,  
  MaxRunsWithoutNewWinner = MaxRunsWithoutNewWinner,  
  MaxNumberModels = MaxNumberModels,  
  MaxRunMinutes = MaxRunMinutes,
```

```

    TotalRunTime = TotalRunTime,
    BanditProbabilities = BanditProbs
  )

```

Arguments

ExperimentGrid	This is a data.table of grid params and model results
MetricSelection	The chosen metric to evaluate models
ModelRun	Model iteration number
NEWGrid	Previous grid passed in
TrialVector	Numeric vector with the total trials for each arm
SuccessVector	Numeric vector with the total successes for each arm
GridIDS	The numeric vector that identifies which grid is which
BanditArmsCount	The number of arms in the bandit
RunsWithoutNewWinner	Counter of the number of models previously built without being a new winner
MaxRunsWithoutNewWinner	Maximum number of models built without a new best model (constraint)
MaxNumberModels	Maximum number of models to build (constraint)
MaxRunMinutes	Run time constraint
TotalRunTime	Cumulative run time in minutes
BanditProbabilities	Initial probabilities from RL_Initialize()

Author(s)

Adrian Antico

See Also

Other Reinforcement Learning: [GridTuner\(\)](#), [RL_Initialize\(\)](#), [RL_ML_Update\(\)](#), [RPM_Binomial_Bandit\(\)](#)

Examples

```

## Not run:
RL_Update_Output <- RL_Update(
  ExperimentGrid = ExperimentGrid,
  MetricSelection = MetricSelection,
  ModelRun = run,
  NEWGrid = NewGrid,
  TrialVector = Trials,
  SuccessVector = Successes,
  GridIDS = GridIDS,
  BanditArmsCount = BanditArmsN,
  RunsWithoutNewWinner = RunsWithoutNewWinner,
  MaxRunsWithoutNewWinner = MaxRunsWithoutNewWinner,
  MaxNumberModels = MaxNumberModels,
  MaxRunMinutes = MaxRunMinutes,
  TotalRunTime = TotalRunTime,

```

```

    BanditProbabilities = BanditProbs)
BanditProbs <- RL_Update_Output[["BanditProbs"]]
Trials <- RL_Update_Output[["Trials"]]
Successes <- RL_Update_Output[["Successes"]]
NewGrid <- RL_Update_Output[["NewGrid"]]

## End(Not run)

```

ROCPlot

ROCPlot

Description

Internal usage for classification methods. Returns an ROC plot

Usage

```

ROCPlot(
  data = ValidationData,
  TargetName = TargetColumnName,
  SavePlot = SaveModelObjects,
  Name = ModelID,
  metapath = metadata_path,
  modelpath = model_path
)

```

Arguments

data	validation data
TargetName	Target variable name
SavePlot	TRUE or FALSE
Name	Name for saving
metapath	Passthrough
modelpath	Passthrough

Value

ROC Plot for classification models

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [EvalPlot\(\)](#), [LimeModel\(\)](#), [ParDepCalPlots\(\)](#), [RedYellowGreen\(\)](#), [VI_Plot\(\)](#), [threshOptim\(\)](#)

RPM_Binomial_Bandit	<i>RPM_Binomial_Bandit</i>
---------------------	----------------------------

Description

RPM_Binomial_Bandit computes randomized probability matching probabilities for each arm being best in a multi-armed bandit. Close cousin to Thomson Sampling.

Usage

```
RPM_Binomial_Bandit(  
  Success,  
  Trials,  
  Alpha = 1L,  
  Beta = 1L,  
  SubDivisions = 1000L  
)
```

Arguments

Success	Vector of successes. One slot per arm.
Trials	Vector of trials. One slot per arm.
Alpha	Prior parameter for success
Beta	Prior parameter for trials
SubDivisions	Default is 100L in the stats package. Changed it to 1000 for this function.

Value

Probability of each arm being the best arm compared to all other arms.

Author(s)

Adrian Antico

See Also

Other Reinforcement Learning: [GridTuner\(\)](#), [RL_Initialize\(\)](#), [RL_ML_Update\(\)](#), [RL_Update\(\)](#)

SQL_ClearTable	<i>SQL_ClearTable</i>
----------------	-----------------------

Description

SQL_ClearTable remove all rows from a database table

Usage

```
SQL_ClearTable(  
    DBConnection,  
    SQLTableName = "",  
    CloseChannel = TRUE,  
    Errors = TRUE  
)
```

Arguments

DBConnection	RemixAutoML::SQL_Server_DBConnection()
SQLTableName	The SQL statement you want to run
CloseChannel	TRUE to close when done, FALSE to leave the channel open
Errors	Set to TRUE to halt, FALSE to return -1 in cases of errors

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

SQL_DropTable	<i>SQL_DropTable</i>
---------------	----------------------

Description

SQL_DropTable drop a database table

Usage

```
SQL_DropTable(  
    DBConnection,  
    SQLTableName = "",  
    CloseChannel = TRUE,  
    Errors = TRUE  
)
```

Arguments

DBConnection	RemixAutoML::SQL_Server_DBConnection()
SQLTableName	The SQL statement you want to run
CloseChannel	TRUE to close when done, FALSE to leave the channel open
Errors	Set to TRUE to halt, FALSE to return -1 in cases of errors

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

SQL_Query	<i>SQL_Query</i>
-----------	------------------

Description

SQL_Query get data from a database table

Usage

```
SQL_Query(  
    DBConnection,  
    Query,  
    ASIS = FALSE,  
    CloseChannel = TRUE,  
    RowsPerBatch = 1024  
)
```

Arguments

DBConnection	RemixAutoML::SQL_Server_DBConnection()
Query	The SQL statement you want to run
ASIS	Auto column typing
CloseChannel	TRUE to close when done, FALSE to leave the channel open
RowsPerBatch	Rows default is 1024

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnec](#), [SQL_UpdateTable\(\)](#)

SQL_Query_Push	<i>SQL_Query_Push</i>
----------------	-----------------------

Description

SQL_Query_Push push data to a database table

Usage

SQL_Query_Push(DBConnection, Query, CloseChannel = TRUE)

Arguments

- DBConnection RemixAutoML::SQL_Server_DBConnection()
- Query The SQL statement you want to run
- CloseChannel TRUE to close when done, FALSE to leave the channel open

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

SQL_SaveTable	<i>SQL_SaveTable</i>
---------------	----------------------

Description

SQL_SaveTable create a database table

Usage

```
SQL_SaveTable(  
  DataToPush,  
  DBConnection,  
  SQLTableName = "",  
  RowNames = NULL,  
  ColNames = TRUE,  
  CloseChannel = TRUE,  
  AppendData = FALSE,  
  AddPK = TRUE,  
  Safer = TRUE  
)
```

Arguments

DataToPush	data to be sent to warehouse
DBConnection	RemixAutoML::SQL_Server_DBConnection()
SQLTableName	The SQL statement you want to run
RowNames	c("Segment", "Date")
ColNames	Column names in first row
CloseChannel	TRUE to close when done, FALSE to leave the channel open
AppendData	TRUE or FALSE
AddPK	Add a PK column to table
Safer	TRUE

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection](#), [SQL_UpdateTable\(\)](#)

SQL_Server_BulkPull	<i>SQL_Server_BulkPull</i>
---------------------	----------------------------

Description

Pull data from a sql server warehouse using bulk copy process

Usage

```
SQL_Server_BulkPull(  
  Server = NULL,  
  DBName = NULL,  
  TableName = NULL,  
  Query = NULL,  
  FinalColumnNames = NULL,  
  SavePath = NULL,  
  SaveFileName = NULL,  
  DeleteTextFile = TRUE  
)
```

Arguments

Server	Server name
DBName	Name of the database
TableName	Name of the table to pull
Query	Leave NULL to pull entire talbe or supply a query

FinalColumnNames
 Supply this if you supply a query that isn't a select * query

SavePath
 Path file to where you want the text file saved

SaveFileName
 Name of the text file to create

DeleteTextFile
 Remove text file when done loading into R

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

SQL_Server_BulkPush	<i>SQL_Server_BulkPush</i>
---------------------	----------------------------

Description

Push data to a sql server warehouse via bulk copy process

Usage

```
SQL_Server_BulkPush(  
  Server = NULL,  
  DBName = NULL,  
  TableName = NULL,  
  SavePath = NULL,  
  SaveFileName = NULL,  
  DeleteTextFile = TRUE  
)
```

Arguments

Server
 Server name

DBName
 Name of the database

TableName
 Name of the table to pull

SavePath
 Path file to where you want the text file saved

SaveFileName
 Name of the text file to create

DeleteTextFile
 Remove text file when done loading into R

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_DBConnection\(\)](#), [SQL_UpdateTable\(\)](#)

SQL_Server_DBConnection	<i>SQL_Server_DBConnection</i>
-------------------------	--------------------------------

Description

SQL_Server_DBConnection makes a connection to a sql server database

Usage

```
SQL_Server_DBConnection(DataBaseName = "", Server = "")
```

Arguments

DataBaseName	Name of the database
Server	Name of the server to use

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_UpdateTable\(\)](#)

SQL_UpdateTable	<i>SQL_UpdateTable</i>
-----------------	------------------------

Description

SQL_UpdateTable update a database table

Usage

```
SQL_UpdateTable(
  DataToPush,
  DBConnection,
  SQLTableName = "",
  Index = NULL,
  CloseChannel = TRUE,
  Verbose = TRUE,
  Test = FALSE,
  NAString = "NA",
  Fast = TRUE
)
```

Arguments

DataToPush	Update data table in warehouse with new values
DBConnection	RemixAutoML::SQL_Server_DBConnection()
SQLTableName	The SQL statement you want to run
Index	Column name of index
CloseChannel	TRUE to close when done, FALSE to leave the channel open
Verbose	TRUE or FALSE
Test	Set to TRUE to see if what you plan to do will work
NAString	Supply character string to supply missing values
Fast	Set to TRUE to update table in one shot versus row by row

Author(s)

Adrian Antico

See Also

Other Database: [AutoDataDictionaries\(\)](#), [ExecuteSSIS\(\)](#), [SQL_ClearTable\(\)](#), [SQL_DropTable\(\)](#), [SQL_Query_Push\(\)](#), [SQL_Query\(\)](#), [SQL_SaveTable\(\)](#), [SQL_Server_BulkPull\(\)](#), [SQL_Server_BulkPush\(\)](#), [SQL_Server_DBConnection\(\)](#)

StackedTimeSeriesEnsembleForecast

TimeSeriesEnsembleForecast

Description

TimeSeriesEnsembleForecast to generate forecasts and ensemble data

Usage

```
StackedTimeSeriesEnsembleForecast(
  TS_Models = c("arima", "tbats", "nnet"),
  ML_Methods = c("CatBoost", "XGBoost", "H2oGBM", "H2oDRF"),
  CalendarFeatures = TRUE,
  HolidayFeatures = TRUE,
  FourierFeatures = NULL,
  Path = "C:/Users/aantico/Documents/Package",
  TargetName = "Weekly_Sales",
  DateName = "Date",
  NTrees = 750,
  TaskType = "GPU",
  GridTune = FALSE,
  FCPeriods = 5,
  MaxNumberModels = 5
)
```


Arguments

TS_Models	Select which ts model forecasts to ensemble
ML_Methods	Select which models to build for the ensemble
CalendarFeatures	TRUE or FALSE
HolidayFeatures	TRUE or FALSE
FourierFeatures	Full set of fourier features for train and score
Path	The path to the folder where the ts forecasts are stored
TargetName	"Weekly_Sales"
DateName	"Date"
NTrees	Select the number of trees to utilize in ML models
TaskType	GPU or CPU
GridTune	Set to TRUE to grid tune the ML models
FCPeriods	Number of periods to forecast
MaxNumberModels	The number of models to try for each ML model

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [TimeSeriesDataPrepare\(\)](#), [WideTimeSeriesEnse](#)

threshOptim

threshOptim

Description

threshOptim will return the utility maximizing threshold for future predictions along with the data generated to estimate the threshold

Usage

```
threshOptim(
  data,
  actTar = "target",
  predTar = "p1",
  tpProfit = 0,
  tnProfit = 0,
  fpProfit = -1,
```

```

    fnProfit = -2,
    MinThresh = 0.001,
    MaxThresh = 0.999,
    ThresholdPrecision = 0.001
  )

```

Arguments

data	data is the data table you are building the modeling on
actTar	The column name where the actual target variable is located (in binary form)
predTar	The column name where the predicted values are located
tpProfit	This is the utility for generating a true positive prediction
tnProfit	This is the utility for generating a true negative prediction
fpProfit	This is the cost of generating a false positive prediction
fnProfit	This is the cost of generating a false negative prediction
MinThresh	Minimum value to consider for model threshold
MaxThresh	Maximum value to consider for model threshold
ThresholdPrecision	Incrementing value in search

Value

Optimal threshold and corresponding utilities for the range of thresholds tested

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [EvalPlot\(\)](#), [LimeModel\(\)](#), [ParDepCalPlots\(\)](#), [ROCPlot\(\)](#), [RedYellowGreen\(\)](#), [VI_Plot\(\)](#)

Examples

```

## Not run:
data <- data.table::data.table(Target = runif(10))
data[, x1 := qnorm(Target)]
data[, x2 := runif(10)]
data[, Predict := log(pnorm(0.85 * x1 + sqrt(1-0.85^2) * qnorm(x2)))]
data[, ':= ' (x1 = NULL, x2 = NULL)]
data <- threshOptim(data      = data,
                    actTar   = "Target",
                    predTar  = "Predict",
                    tpProfit = 0,
                    tnProfit = 0,
                    fpProfit = -1,
                    fnProfit = -2,
                    MinThresh = 0.001,
                    MaxThresh = 0.999,
                    ThresholdPrecision = 0.001)
optimalThreshold <- data$Thresholds
allResults <- data$EvaluationTable

```

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

TimeSeriesDataPrepare *TimeSeriesDataPrepare*

Description

TimeSeriesDataPrepare is a function that takes raw data and returns the necessary time series data and objects for model building. It also fills any time gaps with zeros. Use this before you run any time series model functions.

Usage

```
TimeSeriesDataPrepare(
  data,
  TargetName,
  DateName,
  Lags,
  SeasonalLags,
  MovingAverages,
  SeasonalMovingAverages,
  TimeUnit,
  FCPeriods,
  HoldOutPeriods,
  TSClean = TRUE,
  ModelFreq = TRUE,
  FinalBuild = FALSE
)
```

Arguments

data	Source data.table for forecasting
TargetName	Name of your target variable
DateName	Name of your date variable
Lags	The max number of lags you want to test
SeasonalLags	The max number of seasonal lags you want to test
MovingAverages	The max number of moving average terms
SeasonalMovingAverages	The max number of seasonal moving average terms
TimeUnit	The level of aggregation your dataset comes in. Choices include: 1Min, 5Min, 10Min, 15Min, and 30Min, hour, day, week, month, quarter, year
FCPeriods	The number of forecast periods you want to have forecasted
HoldOutPeriods	The number of holdout samples to compare models against
TSClean	TRUE or FALSE. TRUE will kick off a time series cleaning operation. Outliers will be smoothed and imputation will be conducted.
ModelFreq	TRUE or FALSE. TRUE will enable a model-based time frequency calculation for an alternative frequency value to test models on.
FinalBuild	Set to TRUE to create data sets with full data

Value

Time series data sets to pass onto auto modeling functions

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [WideTimeSeriesEnsembleForecast\(\)](#)

Examples

```
## Not run:
data <- data.table::fread(
  file.path(PathNormalizer(
    "C:\\Users\\aantico\\Documents\\Package\\data"),
    "tsdata.csv"))
TimeSeriesDataPrepare(
  data = data,
  TargetName = "Weekly_Sales",
  DateName = "Date",
  Lags = 5,
  MovingAverages,
  SeasonalMovingAverages,
  SeasonalLags = 1,
  TimeUnit = "week",
  FCPeriods = 10,
  HoldOutPeriods = 10,
  TSClean = TRUE,
  ModelFreq = TRUE,
  FinalBuild = FALSE)

## End(Not run)
```

TimeSeriesFill	<i>TimeSeriesFill</i>
----------------	-----------------------

Description

TimeSeriesFill For Completing Time Series Data For Single Series or Time Series by Group

Usage

```
TimeSeriesFill(
  data = data,
  DateColumnName = "Date",
  GroupVariables = c("Store", "Dept"),
```

```

    TimeUnit = "weeks",
    FillType = c("maxmax", "minmax", "maxmin", "minmin"),
    MaxMissingPercent = 0.05,
    SimpleImpute = FALSE
  )

```

Arguments

data	Supply your full series data set here
DateColumnName	Supply the name of your date column
GroupVariables	Supply the column names of your group variables. E.g. "Group" or c("Group1","Group2")
TimeUnit	Choose from "second", "minute", "hour", "day", "week", "month", "quarter", "year"
FillType	Choose from maxmax - Fill from the absolute min date to the absolute max date, minmax - Fill from the max date of the min set to the absolute max date, maxmin - Fill from the absolute min date to the min of the max dates, or minmin - Fill from the max date of the min dates to the min date of the max dates
MaxMissingPercent	The maximum amount of missing values an individual series can have to remain and be imputed. Otherwise, they are discarded.
SimpleImpute	Set to TRUE or FALSE. With TRUE numeric cols will fill NAs with a -1 and non-numeric cols with a "0"

Value

Returns a data table with missing time series records filled (currently just zeros)

Author(s)

Adrian Antico

See Also

Other Feature Engineering: [AutoDataPartition\(\)](#), [AutoDiffLagN\(\)](#), [AutoHierarchicalFourier\(\)](#), [AutoInteraction\(\)](#), [AutoLagRollStatsScoring\(\)](#), [AutoLagRollStats\(\)](#), [AutoTransformationCreate\(\)](#), [AutoTransformationScore\(\)](#), [AutoWord2VecModeler\(\)](#), [AutoWord2VecScoring\(\)](#), [ContinuousTimeDataGenerator\(\)](#), [CreateCalendarVariables\(\)](#), [CreateHolidayVariables\(\)](#), [DT_GDL_Feature_Engineering\(\)](#), [DifferenceDataReverse\(\)](#), [DifferenceData\(\)](#), [DummifyDT\(\)](#), [H2OAutoencoderScoring\(\)](#), [H2OAutoencoder\(\)](#), [ModelDataPrep\(\)](#), [Partial_DT_GDL_Feature_Engineering\(\)](#)

Examples

```

## Not run:

# Pull in data
data <- data.table::fread("https://www.dropbox.com/s/2str3ek4f4cheqi/walmart_train.csv?dl=1")

# Run function
data <- TimeSeriesFill(
  data,
  DateColumnName = "Date",
  GroupVariables = c("Store", "Dept"),
  TimeUnit = "weeks",

```

```
FillType = "maxmax",
SimpleImpute = FALSE)

## End(Not run)
```

TimeSeriesMelt	<i>TimeSeriesMelt</i>
----------------	-----------------------

Description

TimeSeriesMelt

Usage

```
TimeSeriesMelt(
  data,
  TargetVariable = NULL,
  DateVariable = NULL,
  GroupVariables = NULL
)
```

Arguments

- data source data
- TargetVariable vector of target variable names
- DateVariable Name of date variable
- GroupVariables Vector of group variable names

Author(s)

Adrian Antico

See Also

Other Data Wrangling: [ColumnSubsetDataTable\(\)](#), [DataDisplayMeta\(\)](#), [FakeDataGenerator\(\)](#), [FullFactorialCatFeatures\(\)](#), [IntermittentDemandScoringDataGenerator\(\)](#)

TimeSeriesPlotter	<i>TimeSeriesPlotter</i>
-------------------	--------------------------

Description

TimeSeriesPlotter is a function to plot single or multiple lines on a single plot

Usage

```

TimeSeriesPlotter(
  data = data,
  TargetVariable = "TargetVariableName",
  DateVariable = "DateVariableName",
  GroupVariables = "GroupVariableName",
  EvaluationMode = FALSE,
  VLineDate = NULL,
  Aggregate = NULL,
  NumberGroupsDisplay = 5,
  LevelsToDisplay = NULL,
  OtherGroupLabel = "Other",
  DisplayOtherGroup = FALSE,
  TextSize = 12,
  LineWidth = 1,
  Color = "blue",
  XTickMarks = "1 year",
  AngleX = 35,
  AngleY = 0,
  ChartColor = "lightsteelblue1",
  BorderColor = "darkblue",
  TextColor = "darkblue",
  GridColor = "white",
  BackGroundColor = "gray95",
  LegendPosition = "bottom",
  LegendTextColor = "darkblue",
  LegendTextSize = 10,
  ForecastLineColor = "black",
  PredictionIntervals = FALSE,
  TS_ModelID = NULL,
  SSForecast = FALSE,
  PredictionIntervalColorInner = "aquamarine1",
  PredictionIntervalColorOuter = "peachpuff1"
)

```

Arguments

data	Source data
TargetVariable	Target variable
DateVariable	Date variable
GroupVariables	Group variables
EvaluationMode	TRUE means two lines are displayed for Actual and Forecast
VLineDate	Date of last actual target value
Aggregate	Choose from 'sum' or 'mean'
NumberGroupsDisplay	Number of lines to display
LevelsToDisplay	Value
OtherGroupLabel	Label to call all other group levels

DisplayOtherGroup	If TRUE, a line will be shown with all levels that fall into 'other' otherwise no line will be shown
TextSize	Default 12
LineWidth	Numeric value. Default is 1
Color	Set to "blue", "red", etc
XTickMarks	Number of tick marks on x-axis. "1 minute","15 minutes","30 minutes","1 hour","3 hour","6 hour","12 hour","1 day","3 day","1 week","2 week","1 month","3 month","6 month","1 year","2 year","5 year","10 year"
AngleX	Angle of text on x axis
AngleY	Angle of text on y axis
ChartColor	Color of chart background
BorderColor	Color of border
TextColor	Text color
GridColor	Grid color
BackgroundColor	Background color
LegendPosition	Legend position
LegendTextColor	Text color
LegendTextSize	Text size
ForecastLineColor	Forecast line color
PredictionIntervals	Set to TRUE to plot prediction intervals
TS_ModelID	Select a model from the list for forecasting viewer
SSForecast	Default FALSE. Set to TRUE for single series models
PredictionIntervalColorInner	Fills 20th to 80th percentiles
PredictionIntervalColorOuter	Fills 5th to 20th and 80th to 95th percentiles

Author(s)

Adrian Antico

See AlsoOther Graphics: [ChartTheme\(\)](#), [RemixTheme\(\)](#), [multiplot\(\)](#)

tokenizeH2O	<i>For NLP work</i>
-------------	---------------------

Description

This function tokenizes text data

Usage

```
tokenizeH2O(data)
```

Arguments

data	The text data
------	---------------

Author(s)

Adrian Antico

See Also

Other Misc: [AutoH2OTextPrepScoring\(\)](#), [LB\(\)](#), [Logger\(\)](#), [PrintToPDF\(\)](#)

Examples

```
## Not run:
data <- tokenizeH2O(data = data[["StringColumn"]])

## End(Not run)
```

VI_Plot	<i>VI_Plot</i>
---------	----------------

Description

Generate variable importance plots

Usage

```
VI_Plot(Type = "catboost", VI_Data, ColorHigh = "darkblue", ColorLow = "white")
```

Arguments

Type	'catboost', 'xgboost', 'h2o'
VI_Data	Source data

Value

ROC Plot for classification models

Author(s)

Adrian Antico

See Also

Other Model Evaluation and Interpretation: [AutoLimeAid\(\)](#), [EvalPlot\(\)](#), [LimeModel\(\)](#), [ParDepCalPlots\(\)](#), [ROCPlot\(\)](#), [RedYellowGreen\(\)](#), [threshOptim\(\)](#)

WideTimeSeriesEnsembleForecast

WideTimeSeriesEnsembleForecast

Description

WideTimeSeriesEnsembleForecast to generate forecasts and ensemble data

Usage

```
WideTimeSeriesEnsembleForecast(
  TS_Models = c("arima", "tbats", "nnet"),
  ML_Methods = c("CatBoost", "XGBoost", "H2oGBM", "H2oDRF"),
  Path = "C:/Users/aantico/Documents/Package",
  TargetName = "Weekly_Sales",
  DateName = "Date",
  NTrees = 750,
  TaskType = "GPU",
  GridTune = FALSE,
  MaxNumberModels = 5
)
```

Arguments

TS_Models	Select which ts model forecasts to ensemble
ML_Methods	Select which models to build for the ensemble
Path	The path to the folder where the ts forecasts are stored
TargetName	"Weekly_Sales"
DateName	"Date"
NTrees	Select the number of trees to utilize in ML models
TaskType	GPU or CPU
GridTune	Set to TRUE to grid tune the ML models
MaxNumberModels	The number of models to try for each ML model

Author(s)

Adrian Antico

See Also

Other Time Series Helper: [FinalBuildArfima\(\)](#), [FinalBuildArima\(\)](#), [FinalBuildETS\(\)](#), [FinalBuildNNET\(\)](#), [FinalBuildTBATS\(\)](#), [FinalBuildTSLM\(\)](#), [GenerateParameterGrids\(\)](#), [OptimizeArfima\(\)](#), [OptimizeArima\(\)](#), [OptimizeETS\(\)](#), [OptimizeNNET\(\)](#), [OptimizeTBATS\(\)](#), [OptimizeTSLM\(\)](#), [ParallelAutoARIMA\(\)](#), [ParallelAutoArfima\(\)](#), [ParallelAutoETS\(\)](#), [ParallelAutoNNET\(\)](#), [ParallelAutoTBATS\(\)](#), [ParallelAutoTSLM\(\)](#), [PredictArima\(\)](#), [RL_Performance\(\)](#), [Regular_Performance\(\)](#), [StackedTimeSeriesEnsembleForecast\(\)](#), [TimeSeriesDataPrepare\(\)](#)

XGBoostClassifierParams

XGBoostClassifierParams

Description

XGBoostClassifierParams

Usage

```
XGBoostClassifierParams(  
  counter = NULL,  
  NThreads = -1L,  
  Objective = "reg:logistic",  
  BanditArmsN = NULL,  
  eval_metric = NULL,  
  task_type = NULL,  
  model_path = NULL,  
  NewGrid = NULL,  
  Grid = NULL,  
  ExperimentalGrid = NULL,  
  GridClusters = NULL  
)
```

Arguments

counter	Passthrough
NThreads	= -1L,
Objective	Passthrough
BanditArmsN	Passthrough
eval_metric	Passthrough
task_type	Passthrough
model_path	Passthrough
NewGrid	Passthrough
Grid	Passthrough
ExperimentalGrid	Passthrough
GridClusters	Passthrough

Author(s)

Adrian Antico

See Also

Other Supervised Learning: [AutoH2OScoring\(\)](#), [XGBoostMultiClassParams\(\)](#), [XGBoostParameterGrids\(\)](#), [XGBoostRegressionMetrics\(\)](#), [XGBoostRegressionParams\(\)](#)

XGBoostMultiClassParams
XGBoostMultiClassParams

Description

XGBoostMultiClassParams

Usage

```
XGBoostMultiClassParams(  
  counter = NULL,  
  num_class = NULL,  
  Objective = "multi:softmax",  
  NThreads = -1L,  
  BanditArmsN = NULL,  
  eval_metric = NULL,  
  task_type = NULL,  
  model_path = NULL,  
  NewGrid = NULL,  
  Grid = NULL,  
  ExperimentalGrid = NULL,  
  GridClusters = NULL  
)
```

Arguments

counter	Passthrough
num_class	NULL
Objective	Passthrough
NThreads	= -1L,
BanditArmsN	Passthrough
eval_metric	Passthrough
task_type	Passthrough
model_path	Passthrough
NewGrid	Passthrough
Grid	Passthrough
ExperimentalGrid	Passthrough
GridClusters	Passthrough

Author(s)

Adrian Antico

See Also

Other Supervised Learning: [AutoH2OScoring\(\)](#), [XGBoostClassifierParams\(\)](#), [XGBoostParameterGrids\(\)](#), [XGBoostRegressionMetrics\(\)](#), [XGBoostRegressionParams\(\)](#)

XGBoostParameterGrids *XGBoostParameterGrids*

Description

XGBoostParameterGrids

Usage

```
XGBoostParameterGrids(
  TaskType = "CPU",
  Shuffles = 1L,
  NTrees = seq(500L, 5000L, 500L),
  Depth = seq(4L, 16L, 2L),
  LearningRate = seq(0.05, 0.4, 0.05),
  MinChildWeight = seq(1, 10, 1),
  SubSample = seq(0.55, 1, 0.05),
  ColSampleByTree = seq(0.55, 1, 0.05)
)
```

Arguments

TaskType	"GPU" or "CPU"
Shuffles	The number of shuffles you want to apply to each grid
NTrees	seq(500L, 5000L, 500L)
Depth	seq(4L, 16L, 2L)
LearningRate	seq(0.05, 0.40, 0.05)
MinChildWeight	seq(1.0, 10.0, 1.0)
SubSample	seq(0.55, 1.0, 0.05)
ColSampleByTree	seq(0.55, 1.0, 0.05)

Value

A list containing data.table's with the parameters shuffled and ready to test in the bandit framework

Author(s)

Adrian Antico

See Also

Other Supervised Learning: [AutoH2OScoring\(\)](#), [XGBoostClassifierParams\(\)](#), [XGBoostMultiClassParams\(\)](#), [XGBoostRegressionMetrics\(\)](#), [XGBoostRegressionParams\(\)](#)

XGBoostRegressionMetrics

XGBoostRegressionMetrics

Description

XGBoostRegressionMetrics

Usage

```
XGBoostRegressionMetrics(grid_eval_metric, MinVal, calibEval)
```

Arguments

grid_eval_metric	
	Passthrough
MinVal	= -1L,
calibEval	Passthrough

Author(s)

Adrian Antico

See Also

Other Supervised Learning: [AutoH2OScoring\(\)](#), [XGBoostClassifierParams\(\)](#), [XGBoostMultiClassParams\(\)](#), [XGBoostParameterGrids\(\)](#), [XGBoostRegressionParams\(\)](#)

XGBoostRegressionParams

XGBoostRegressionParams

Description

XGBoostRegressionParams

Usage

```
XGBoostRegressionParams(
  counter = NULL,
  NThreads = -1L,
  BanditArmsN = NULL,
  objective = NULL,
  eval_metric = NULL,
  task_type = NULL,
  model_path = NULL,
  NewGrid = NULL,
  Grid = NULL,
  ExperimentalGrid = NULL,
  GridClusters = NULL
)
```

Arguments

counter	Passthrough
NThreads	= -1L,
BanditArmsN	Passthrough
objective	Passthrough
eval_metric	Passthrough
task_type	Passthrough
model_path	Passthrough
NewGrid	Passthrough
Grid	Passthrough
ExperimentalGrid	Passthrough
GridClusters	Passthrough

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See Also

Other Supervised Learning: [AutoH2OScoring\(\)](#), [XGBoostClassifierParams\(\)](#), [XGBoostMultiClassParams\(\)](#), [XGBoostParameterGrids\(\)](#), [XGBoostRegressionMetrics\(\)](#)

Index

* Automated Model Scoring

AutoCatBoostScoring, [51](#)
AutoH2OMLScoring, [152](#)
AutoH2OModeler, [154](#)
AutoHurdleScoring, [167](#)
AutoXGBoostScoring, [228](#)

* Automated Panel Data Forecasting

AutoCatBoostCARMA, [13](#)
AutoCatBoostHurdleCARMA, [29](#)
AutoCatBoostVectorCARMA, [58](#)
AutoH2OCARMA, [77](#)
AutoXGBoostCARMA, [207](#)

* Automated Supervised Learning - Binary Classification

AutoCatBoostClassifier, [22](#)
AutoH2oDRFClassifier, [85](#)
AutoH2oGAMClassifier, [99](#)
AutoH2oGBMClassifier, [111](#)
AutoH2oGLMClassifier, [130](#)
AutoH2oMLClassifier, [143](#)
AutoXGBoostClassifier, [212](#)

* Automated Supervised Learning - Multiclass Classification

AutoCatBoostMultiClass, [40](#)
AutoH2oDRFMultiClass, [91](#)
AutoH2oGAMMultiClass, [103](#)
AutoH2oGBMMultiClass, [119](#)
AutoH2oGLMMultiClass, [134](#)
AutoH2oMLMultiClass, [146](#)
AutoXGBoostMultiClass, [220](#)

* Automated Supervised Learning - Regression

AutoCatBoostRegression, [45](#)
AutoH2oDRFRegression, [95](#)
AutoH2oGAMRegression, [107](#)
AutoH2oGBMRegression, [123](#)
AutoH2oGLMRegression, [139](#)
AutoH2oMLRegression, [148](#)
AutoNLS, [187](#)
AutoXGBoostRegression, [224](#)

* Automated Time Series

AutoArfima, [6](#)
AutoBanditNNNet, [8](#)

AutoBanditSarima, [10](#)

AutoCatBoostFreqSizeScoring, [27](#)

AutoETS, [74](#)

AutoH2oGBMFreqSizeScoring, [116](#)

AutoTBATS, [193](#)

AutoTS, [198](#)

* Azure

DownloadCSVFromStorageExplorer, [274](#)

* Carma Helper

CARMA_Define_Args, [237](#)

CARMA_Get_IndepentVariablesPass, [238](#)

CARMA_GroupHierarchyCheck, [238](#)

CarmaCatBoostKeepVarsGDL, [232](#)

CarmaH2OKeepVarsGDL, [234](#)

CarmaHoldoutMetrics, [235](#)

CarmaXGBoostKeepVarsGDL, [235](#)

* CatBoost Helpers

CatBoostArgsCheck, [239](#)

CatBoostDataConversion, [241](#)

CatBoostDataPrep, [242](#)

CatBoostEvalPlots, [243](#)

CatBoostFinalParams, [245](#)

CatBoostGridParams, [247](#)

CatBoostImportances, [248](#)

CatBoostParameterGrids, [249](#)

CatBoostPDF, [251](#)

CatBoostRemoveFiles, [252](#)

CatBoostValidationData, [252](#)

* Data Wrangling

ColumnSubsetDataTable, [263](#)

DataDisplayMeta, [272](#)

FakeDataGenerator, [283](#)

FullFactorialCatFeatures, [292](#)

IntermittentDemandScoringDataGenerator, [313](#)

TimeSeriesMelt, [374](#)

* Database

AutoDataDictionaries, [70](#)

ExecuteSSIS, [282](#)

SQL_ClearTable, [361](#)

SQL_DropTable, [362](#)

- SQL_Query, 363
- SQL_Query_Push, 364
- SQL_SaveTable, 364
- SQL_Server_BulkPull, 365
- SQL_Server_BulkPush, 366
- SQL_Server_DBConnection, 367
- SQL_UpdateTable, 367
- * **EDA**
 - AutoCorrAnalysis, 69
 - AutoWordFreq, 205
 - BNLearnArcStrength, 232
 - ProblematicFeatures, 345
- * **Feature Engineering Helper**
 - AutoFourierFeatures, 76
 - ID_BuildTrainDataSets, 309
 - ID_MetadataGenerator, 310
 - ID_TrainingDataGenerator, 311
 - ID_TrainingDataGenerator2, 312
- * **Feature Engineering**
 - AutoDataPartition, 71
 - AutoDiffLagN, 72
 - AutoHierarchicalFourier, 166
 - AutoInteraction, 169
 - AutoLagRollStats, 172
 - AutoLagRollStatsScoring, 175
 - AutoTransformationCreate, 195
 - AutoTransformationScore, 196
 - AutoWord2VecModeler, 201
 - AutoWord2VecScoring, 203
 - ContinuousTimeDataGenerator, 264
 - CreateCalendarVariables, 267
 - CreateHolidayVariables, 269
 - DifferenceData, 273
 - DifferenceDataReverse, 273
 - DT_GDL_Feature_Engineering, 276
 - DummifyDT, 278
 - H2OAutoencoder, 298
 - H2OAutoencoderScoring, 301
 - ModelDataPrep, 317
 - Partial_DT_GDL_Feature_Engineering, 341
 - TimeSeriesFill, 372
- * **Graphics**
 - ChartTheme, 254
 - multiplot, 320
 - RemixTheme, 352
 - TimeSeriesPlotter, 374
- * **Misc**
 - AutoH2OTextPrepScoring, 165
 - LB, 315
 - Logger, 317
 - PrintToPDF, 344
 - tokenizeH2O, 377
- * **Model Evaluation and Interpretation**
 - AutoLimeAid, 178
 - EvalPlot, 281
 - LimeModel, 316
 - ParDepCalPlots, 339
 - RedYellowGreen, 347
 - ROCPlot, 360
 - threshOptim, 369
 - VI_Plot, 377
- * **Model Evaluation**
 - BinaryMetrics, 231
 - ClassificationMetrics, 255
 - DT_BinaryConfusionMatrix, 275
 - MultiClassMetrics, 319
 - RegressionMetrics, 349
 - RemixClassificationMetrics, 351
- * **Population Dynamics Forecasting**
 - CLForecast, 256
 - CLTrainer, 257
- * **Recommenders**
 - AutoMarketBasketModel, 185
 - AutoRecomDataCreate, 188
 - AutoRecommender, 189
 - AutoRecommenderScoring, 191
- * **Reinforcement Learning**
 - GridTuner, 295
 - RL_Initialize, 354
 - RL_ML_Update, 355
 - RL_Update, 358
 - RPM_Binomial_Bandit, 361
- * **Supervised Learning - Compound**
 - AutoCatBoostHurdleModel, 36
 - AutoCatBoostSizeFreqDist, 56
 - AutoH2oDRFHurdleModel, 89
 - AutoH2oGBMHurdleModel, 117
 - AutoH2oGBMSizeFreqDist, 127
 - AutoXGBoostHurdleModel, 216
- * **Supervised Learning**
 - AutoH2OScoring, 162
 - XGBoostClassifierParams, 379
 - XGBoostMultiClassParams, 380
 - XGBoostParameterGrids, 381
 - XGBoostRegressionMetrics, 382
 - XGBoostRegressionParams, 382
- * **System Functions**
 - CreateProjectFolders, 271
 - DeleteFile, 272
- * **Time Series Helper**
 - FinalBuildArfima, 284
 - FinalBuildArima, 285
 - FinalBuildETS, 287

- FinalBuildNNET, [288](#)
- FinalBuildTBATS, [289](#)
- FinalBuildTSLM, [291](#)
- GenerateParameterGrids, [293](#)
- OptimizeArfima, [321](#)
- OptimizeArima, [323](#)
- OptimizeETS, [325](#)
- OptimizeNNET, [327](#)
- OptimizeTBATS, [329](#)
- OptimizeTSLM, [331](#)
- ParallelAutoArfima, [333](#)
- ParallelAutoARIMA, [334](#)
- ParallelAutoETS, [335](#)
- ParallelAutoNNET, [336](#)
- ParallelAutoTBATS, [337](#)
- ParallelAutoTSLM, [338](#)
- PredictArima, [344](#)
- Regular_Performance, [350](#)
- RL_Performance, [357](#)
- StackedTimeSeriesEnsembleForecast, [368](#)
- TimeSeriesDataPrepare, [371](#)
- WideTimeSeriesEnsembleForecast, [378](#)
- * Unsupervised Learning**
 - AutoClustering, [64](#)
 - AutoClusteringScoring, [67](#)
 - GenTSAnomVars, [294](#)
 - H2OIsolationForest, [304](#)
 - H2OIsolationForestScoring, [307](#)
 - ResidualOutliers, [353](#)
- AutoArfima, [6](#), [9](#), [12](#), [28](#), [75](#), [116](#), [194](#), [200](#)
- AutoBanditNNet, [7](#), [8](#), [12](#), [28](#), [75](#), [116](#), [194](#), [200](#)
- AutoBanditSarima, [7](#), [9](#), [10](#), [28](#), [75](#), [116](#), [194](#), [200](#)
- AutoCatBoostCARMA, [13](#), [32](#), [62](#), [82](#), [210](#)
- AutoCatBoostClassifier, [22](#), [88](#), [102](#), [114](#), [133](#), [145](#), [215](#)
- AutoCatBoostFreqSizeScoring, [7](#), [9](#), [12](#), [27](#), [75](#), [116](#), [194](#), [200](#)
- AutoCatBoostHurdleCARMA, [17](#), [29](#), [62](#), [82](#), [210](#)
- AutoCatBoostHurdleModel, [36](#), [58](#), [91](#), [119](#), [129](#), [219](#)
- AutoCatBoostMultiClass, [40](#), [94](#), [106](#), [122](#), [137](#), [147](#), [222](#)
- AutoCatBoostRegression, [16](#), [45](#), [98](#), [110](#), [126](#), [142](#), [150](#), [187](#), [227](#)
- AutoCatBoostScoring, [51](#), [154](#), [157](#), [167](#), [230](#)
- AutoCatBoostSizeFreqDist, [39](#), [56](#), [91](#), [119](#), [129](#), [219](#)
- AutoCatBoostVectorCARMA, [17](#), [32](#), [58](#), [82](#), [210](#)
- AutoClustering, [64](#), [68](#), [295](#), [306](#), [308](#), [354](#)
- AutoClusteringScoring, [65](#), [67](#), [295](#), [306](#), [308](#), [354](#)
- AutoCorrAnalysis, [69](#), [206](#), [232](#), [346](#)
- AutoDataDictionaries, [70](#), [282](#), [362–368](#)
- AutoDataPartition, [71](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoDiffLagN, [72](#), [72](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoETS, [7](#), [9](#), [12](#), [28](#), [74](#), [116](#), [194](#), [200](#)
- AutoFourierFeatures, [76](#), [310–313](#)
- AutoH2OCARMA, [17](#), [32](#), [62](#), [77](#), [210](#)
- AutoH2oDRFClassifier, [26](#), [85](#), [102](#), [114](#), [133](#), [145](#), [215](#)
- AutoH2oDRFHurdleModel, [39](#), [58](#), [89](#), [119](#), [129](#), [219](#)
- AutoH2oDRFMultiClass, [44](#), [91](#), [106](#), [122](#), [137](#), [147](#), [222](#)
- AutoH2oDRFRegression, [49](#), [95](#), [110](#), [126](#), [142](#), [150](#), [187](#), [227](#)
- AutoH2oGAMClassifier, [26](#), [88](#), [99](#), [114](#), [133](#), [145](#), [215](#)
- AutoH2oGAMMultiClass, [44](#), [94](#), [103](#), [122](#), [137](#), [147](#), [222](#)
- AutoH2oGAMRegression, [49](#), [98](#), [107](#), [126](#), [142](#), [150](#), [187](#), [227](#)
- AutoH2oGBMClassifier, [26](#), [88](#), [102](#), [111](#), [133](#), [145](#), [215](#)
- AutoH2oGBMFreqSizeScoring, [7](#), [9](#), [12](#), [28](#), [75](#), [116](#), [194](#), [200](#)
- AutoH2oGBMHurdleModel, [39](#), [58](#), [91](#), [117](#), [129](#), [219](#)
- AutoH2oGBMMultiClass, [44](#), [94](#), [106](#), [119](#), [137](#), [147](#), [222](#)
- AutoH2oGBMRegression, [49](#), [98](#), [110](#), [123](#), [142](#), [150](#), [187](#), [227](#)
- AutoH2oGBMSizeFreqDist, [39](#), [58](#), [91](#), [119](#), [127](#), [219](#)
- AutoH2oGLMClassifier, [26](#), [88](#), [102](#), [114](#), [130](#), [145](#), [215](#)
- AutoH2oGLMMultiClass, [44](#), [94](#), [106](#), [122](#), [134](#), [147](#), [222](#)
- AutoH2oGLMRegression, [49](#), [98](#), [110](#), [126](#), [139](#), [150](#), [187](#), [227](#)

- AutoH2oMLClassifier, [26](#), [88](#), [102](#), [114](#), [133](#), [143](#), [215](#)
- AutoH2oMLMultiClass, [44](#), [94](#), [106](#), [122](#), [137](#), [146](#), [222](#)
- AutoH2oMLRegression, [49](#), [98](#), [110](#), [126](#), [142](#), [148](#), [187](#), [227](#)
- AutoH2oMLScoring, [53](#), [152](#), [157](#), [167](#), [230](#)
- AutoH2oModeler, [53](#), [154](#), [154](#), [167](#), [230](#)
- AutoH2oScoring, [162](#), [380–383](#)
- AutoH2oTextPrepScoring, [165](#), [315](#), [317](#), [345](#), [377](#)
- AutoHierarchicalFourier, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoHurdleScoring, [53](#), [154](#), [157](#), [167](#), [230](#)
- AutoInteraction, [72](#), [73](#), [166](#), [169](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoLagRollStats, [72](#), [73](#), [166](#), [170](#), [172](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoLagRollStatsScoring, [72](#), [73](#), [166](#), [170](#), [173](#), [175](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoLimeAid, [178](#), [281](#), [316](#), [340](#), [348](#), [360](#), [370](#), [378](#)
- AutoMarketBasketModel, [185](#), [189](#), [190](#), [192](#)
- AutoNLS, [49](#), [98](#), [110](#), [126](#), [142](#), [150](#), [187](#), [227](#)
- AutoRecomDataCreate, [186](#), [188](#), [190](#), [192](#)
- AutoRecommender, [186](#), [189](#), [189](#), [192](#)
- AutoRecommenderScoring, [186](#), [189](#), [190](#), [191](#)
- AutoTBATS, [7](#), [9](#), [12](#), [28](#), [75](#), [116](#), [193](#), [200](#)
- AutoTransformationCreate, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [195](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoTransformationScore, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [196](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoTS, [7](#), [9](#), [12](#), [28](#), [75](#), [116](#), [194](#), [198](#)
- AutoWord2VecModeler, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [201](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoWord2VecScoring, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [203](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- AutoWordFreq, [69](#), [205](#), [232](#), [346](#)
- AutoXGBoostCARMA, [17](#), [32](#), [62](#), [82](#), [207](#)
- AutoXGBoostClassifier, [26](#), [88](#), [102](#), [114](#), [133](#), [145](#), [212](#)
- AutoXGBoostHurdleModel, [39](#), [58](#), [91](#), [119](#), [129](#), [216](#)
- AutoXGBoostMultiClass, [44](#), [94](#), [106](#), [122](#), [137](#), [147](#), [220](#)
- AutoXGBoostRegression, [49](#), [98](#), [110](#), [126](#), [142](#), [150](#), [187](#), [224](#)
- AutoXGBoostScoring, [53](#), [154](#), [157](#), [167](#), [228](#)
- BinaryMetrics, [231](#), [256](#), [275](#), [320](#), [349](#), [351](#)
- BNLearnArcStrength, [69](#), [206](#), [232](#), [346](#)
- CARMA_Define_Args, [233](#), [235](#), [236](#), [237](#), [238](#), [239](#)
- CARMA_Get_IndepentVariablesPass, [233](#), [235–237](#), [238](#), [239](#)
- CARMA_GroupHierarchyCheck, [233](#), [235–238](#), [238](#)
- CarmaCatBoostKeepVarsGDL, [232](#), [235–239](#)
- CarmaH2OKeepVarsGDL, [233](#), [234](#), [235–239](#)
- CarmaHoldoutMetrics, [233](#), [235](#), [235](#), [236–239](#)
- CarmaXGBoostKeepVarsGDL, [233](#), [235](#), [235](#), [237–239](#)
- CatBoostArgsCheck, [239](#), [242](#), [243](#), [245](#), [247–250](#), [252](#), [253](#)
- CatBoostDataConversion, [241](#), [241](#), [243](#), [245](#), [247–250](#), [252](#), [253](#)
- CatBoostDataPrep, [241](#), [242](#), [242](#), [245](#), [247–250](#), [252](#), [253](#)
- CatBoostEvalPlots, [241–243](#), [243](#), [247–250](#), [252](#), [253](#)
- CatBoostFinalParams, [241–243](#), [245](#), [245](#), [248–250](#), [252](#), [253](#)
- CatBoostGridParams, [241–243](#), [245](#), [247](#), [247](#), [249](#), [250](#), [252](#), [253](#)
- CatBoostImportances, [241–243](#), [245](#), [247](#), [248](#), [248](#), [250](#), [252](#), [253](#)
- CatBoostParameterGrids, [241–243](#), [245](#), [247–249](#), [249](#), [252](#), [253](#)
- CatBoostPDF, [241–243](#), [245](#), [247–250](#), [251](#), [252](#), [253](#)
- CatBoostRemoveFiles, [241–243](#), [245](#), [247–250](#), [252](#), [252](#), [253](#)
- CatBoostValidationData, [241–243](#), [245](#), [247–250](#), [252](#), [252](#)
- ChartTheme, [254](#), [320](#), [352](#), [376](#)

- ClassificationMetrics, [231](#), [255](#), [275](#), [320](#), [349](#), [351](#)
- CLForecast, [256](#), [261](#)
- CLTrainer, [257](#), [257](#)
- ColumnSubsetDataTable, [263](#), [272](#), [284](#), [293](#), [314](#), [374](#)
- ContinuousTimeDataGenerator, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [264](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- CreateCalendarVariables, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [267](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- CreateHolidayVariables, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [269](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- CreateProjectFolders, [271](#), [272](#)
- DataDisplayMeta, [264](#), [272](#), [284](#), [293](#), [314](#), [374](#)
- DeleteFile, [271](#), [272](#)
- DifferenceData, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- DifferenceDataReverse, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [273](#), [277](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- DownloadCSVFromStorageExplorer, [274](#)
- DT_BinaryConfusionMatrix, [231](#), [256](#), [275](#), [320](#), [349](#), [351](#)
- DT_GDL_Feature_Engineering, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [276](#), [279](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- DummifyDT, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [278](#), [299](#), [302](#), [318](#), [342](#), [373](#)
- EvalPlot, [180](#), [281](#), [316](#), [340](#), [348](#), [360](#), [370](#), [378](#)
- ExecuteSSIS, [71](#), [282](#), [362–368](#)
- FakeDataGenerator, [264](#), [272](#), [283](#), [293](#), [314](#), [374](#)
- FinalBuildArfima, [284](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- FinalBuildArima, [285](#), [285](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- FinalBuildETS, [285](#), [286](#), [287](#), [289](#), [290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- FinalBuildNNET, [285](#), [286](#), [288](#), [288](#), [290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- FinalBuildTBATS, [285](#), [286](#), [288](#), [289](#), [289](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- FinalBuildTSLM, [285](#), [286](#), [288–290](#), [291](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- FullFactorialCatFeatures, [264](#), [272](#), [284](#), [292](#), [314](#), [374](#)
- GenerateParameterGrids, [285](#), [286](#), [288–290](#), [292](#), [293](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- GenTSAnomVars, [65](#), [68](#), [294](#), [306](#), [308](#), [354](#)
- GridTuner, [295](#), [355](#), [356](#), [359](#), [361](#)
- H2OAutoencoder, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [298](#), [302](#), [318](#), [342](#), [373](#)
- H2OAutoencoderScoring, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [301](#), [318](#), [342](#), [373](#)
- H2OIsolationForest, [65](#), [68](#), [295](#), [304](#), [308](#), [354](#)
- H2OIsolationForestScoring, [65](#), [68](#), [295](#), [306](#), [307](#), [354](#)
- ID_BuildTrainDataSets, [77](#), [309](#), [311–313](#)
- ID_MetadataGenerator, [77](#), [310](#), [310](#), [312](#), [313](#)
- ID_TrainingDataGenerator, [77](#), [310](#), [311](#), [311](#), [313](#)
- ID_TrainingDataGenerator2, [77](#), [310–312](#), [312](#)
- IntermittentDemandScoringDataGenerator, [264](#), [272](#), [284](#), [293](#), [313](#), [374](#)
- LB, [165](#), [315](#), [317](#), [345](#), [377](#)

- LimeModel, [180](#), [281](#), [316](#), [340](#), [348](#), [360](#), [370](#), [378](#)
- Logger, [165](#), [315](#), [317](#), [345](#), [377](#)
- ModelDataPrep, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [317](#), [342](#), [373](#)
- MultiClassMetrics, [231](#), [256](#), [275](#), [319](#), [349](#), [351](#)
- multiplot, [254](#), [320](#), [352](#), [376](#)
- OptimizeArfima, [285](#), [286](#), [288–290](#), [292](#), [294](#), [321](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- OptimizeArima, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [323](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- OptimizeETS, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [325](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- OptimizeNNET, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [327](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- OptimizeTBATS, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [329](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- OptimizeTSLM, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [331](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParallelAutoArfima, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParallelAutoARIMA, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [334](#), [336–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParallelAutoETS, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335](#), [335](#), [337–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParallelAutoNNET, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335](#), [336](#), [336](#), [338](#), [339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParallelAutoTBATS, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [337](#), [339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParallelAutoTSLM, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–338](#), [338](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- ParDepCalPlots, [180](#), [281](#), [316](#), [339](#), [348](#), [360](#), [370](#), [378](#)
- Partial_DT_GDL_Feature_Engineering, [72](#), [73](#), [166](#), [170](#), [173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#), [299](#), [302](#), [318](#), [341](#), [373](#)
- PlotGUI, [343](#)
- PredictArima, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- PrintToPDF, [165](#), [315](#), [317](#), [344](#), [377](#)
- ProblematicFeatures, [69](#), [206](#), [232](#), [345](#)
- RedYellowGreen, [180](#), [281](#), [316](#), [340](#), [347](#), [360](#), [370](#), [378](#)
- RegressionMetrics, [231](#), [256](#), [275](#), [320](#), [349](#), [351](#)
- Regular_Performance, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#), [369](#), [372](#), [379](#)
- RemixAutoML (RemixAutoML-package), [5](#)
- RemixAutoML-package, [5](#)
- RemixClassificationMetrics, [231](#), [256](#), [275](#), [320](#), [349](#), [351](#)
- RemixTheme, [254](#), [320](#), [352](#), [376](#)
- ResidualOutliers, [65](#), [68](#), [295](#), [306](#), [308](#), [353](#)
- RL_Initialize, [298](#), [354](#), [356](#), [359](#), [361](#)
- RL_ML_Update, [298](#), [355](#), [355](#), [359](#), [361](#)
- RL_Performance, [285](#), [286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#), [344](#), [350](#), [357](#), [369](#), [372](#), [379](#)
- RL_Update, [298](#), [355](#), [356](#), [358](#), [361](#)
- ROCPlot, [180](#), [281](#), [316](#), [340](#), [348](#), [360](#), [370](#), [378](#)
- RPM_Binomial_Bandit, [298](#), [355](#), [356](#), [359](#), [361](#)
- SQL_ClearTable, [71](#), [282](#), [361](#), [363–368](#)
- SQL_DropTable, [71](#), [282](#), [362](#), [362](#), [363–368](#)
- SQL_Query, [71](#), [282](#), [362](#), [363](#), [363](#), [364–368](#)
- SQL_Query_Push, [71](#), [282](#), [362](#), [363](#), [364](#), [365–368](#)

SQL_SaveTable, [71](#), [282](#), [362–364](#), [364](#),
[366–368](#)
SQL_Server_BulkPull, [71](#), [282](#), [362–365](#),
[365](#), [366–368](#)
SQL_Server_BulkPush, [71](#), [282](#), [362–366](#),
[366](#), [367](#), [368](#)
SQL_Server_DBConnection, [71](#), [282](#),
[362–366](#), [367](#), [368](#)
SQL_UpdateTable, [71](#), [282](#), [362–367](#), [367](#)
StackedTimeSeriesEnsembleForecast, [285](#),
[286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#),
[327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#),
[344](#), [350](#), [358](#), [368](#), [372](#), [379](#)

threshOptim, [180](#), [281](#), [316](#), [340](#), [348](#), [360](#),
[369](#), [378](#)
TimeSeriesDataPrepare, [285](#), [286](#), [288–290](#),
[292](#), [294](#), [322](#), [325](#), [327](#), [329](#), [330](#),
[332](#), [333](#), [335–339](#), [344](#), [350](#), [358](#),
[369](#), [371](#), [379](#)
TimeSeriesFill, [16](#), [72](#), [73](#), [81](#), [166](#), [170](#),
[173](#), [177](#), [196](#), [197](#), [202](#), [204](#), [209](#),
[266](#), [268](#), [270](#), [273](#), [274](#), [277](#), [279](#),
[299](#), [302](#), [318](#), [342](#), [372](#)
TimeSeriesMelt, [264](#), [272](#), [284](#), [293](#), [314](#), [374](#)
TimeSeriesPlotter, [254](#), [320](#), [352](#), [374](#)
tokenizeH2O, [165](#), [315](#), [317](#), [345](#), [377](#)

VI_Plot, [180](#), [281](#), [316](#), [340](#), [348](#), [360](#), [370](#),
[377](#)

WideTimeSeriesEnsembleForecast, [285](#),
[286](#), [288–290](#), [292](#), [294](#), [322](#), [325](#),
[327](#), [329](#), [330](#), [332](#), [333](#), [335–339](#),
[344](#), [350](#), [358](#), [369](#), [372](#), [378](#)

XGBoostClassifierParams, [163](#), [379](#),
[381–383](#)
XGBoostMultiClassParams, [163](#), [380](#), [380](#),
[381–383](#)
XGBoostParameterGrids, [163](#), [380](#), [381](#), [381](#),
[382](#), [383](#)
XGBoostRegressionMetrics, [163](#), [380](#), [381](#),
[382](#), [383](#)
XGBoostRegressionParams, [163](#), [380–382](#),
[382](#)