## Building a modeling package

useR - July 2019



What are the pieces?

How does hardhat help?

Implement!

What are the pieces?

How does hardhat help?

Implement!

logistic\_regression()

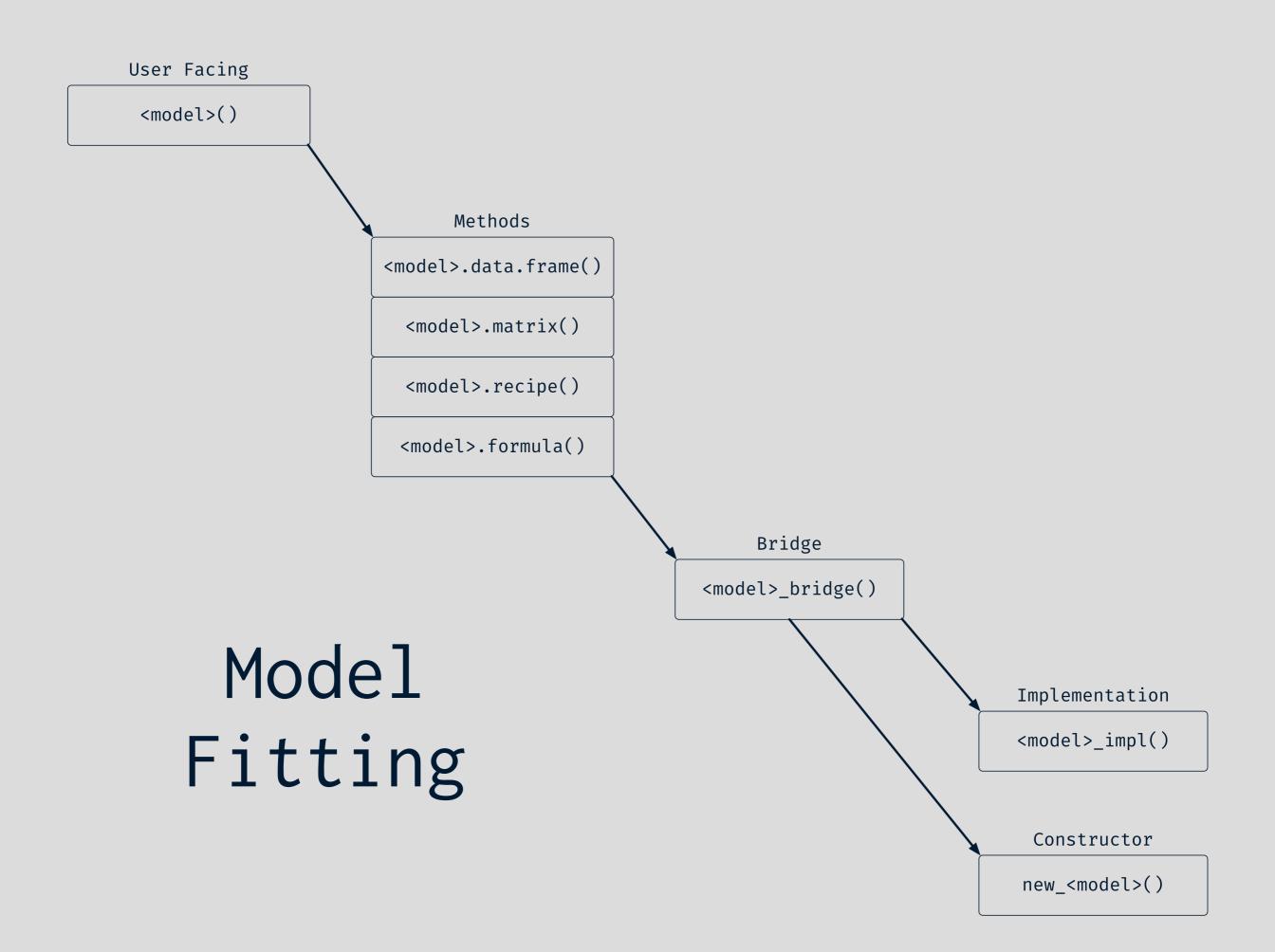
## The design of a modeling

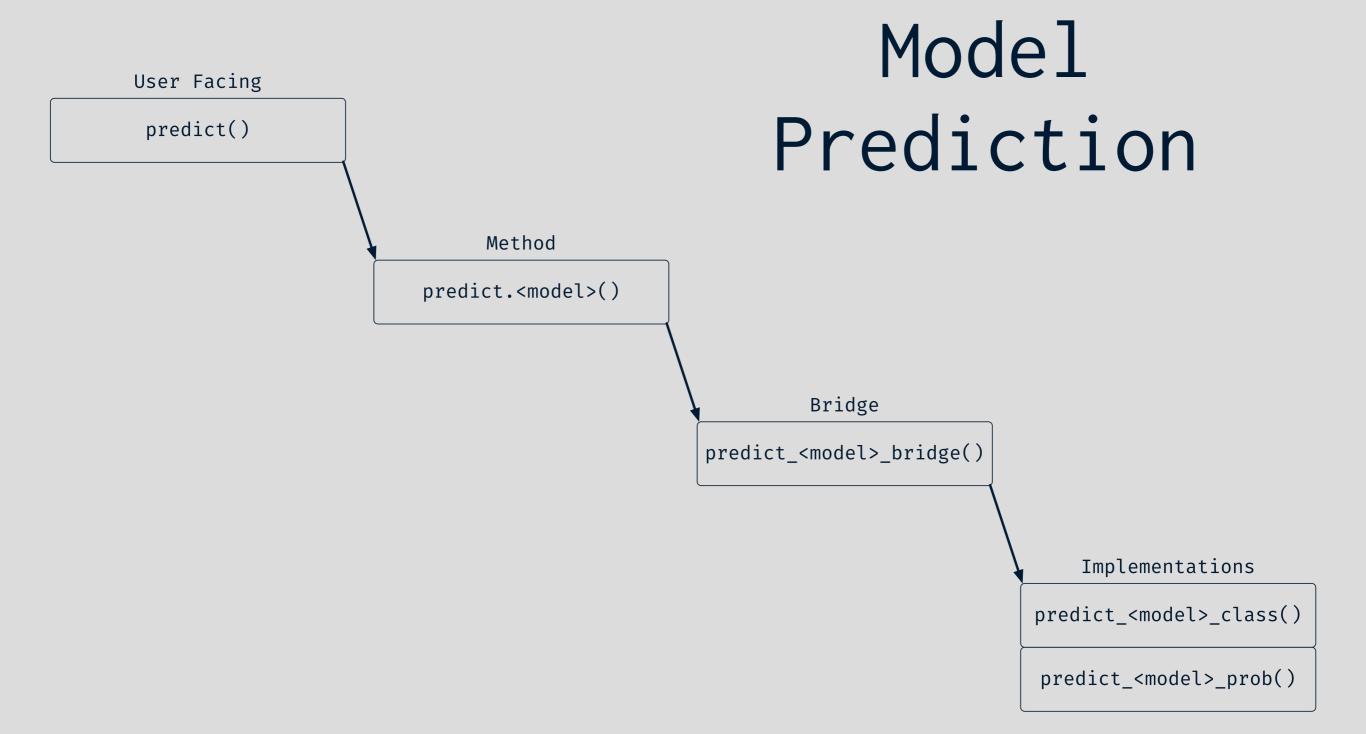
#### Model Fitting

- ✓ High level user interface
- ✓ Low level fit implementation
- ✓ Bridge
- ✓ Model constructor

#### Model Prediction

- ✓ High level predict() method
- ✓ Low level type specific predict implementations
- ✓ Bridge





### Model Fitting - Low level implementation

#### Example

```
lm.fit(x, y)
If you're feeling dangerous: .lm.fit()
```

#### Recommendations

Don't export it!

Low level inputs: matrix / vector

Assume preprocessing has been done

Return value: A named list for your constructor

#### ranger

```
# Top level function
ranger::ranger(formula, data)

ranger ← function(formula, data, ... stuff...) {
    # preprocessing

    result ← rangerCpp(... stuff..., data.final, ... stuff...)

    # finalize `result` and add the "ranger" class
    result
}
```

#### ranger

```
# Top level function
ranger::ranger(formula, data)

ranger ← function(formula, data, ... stuff...) {
    # preprocessing

    result ← rangerCpp(... stuff..., data.final, ... stuff...)

    # finalize `result` and add the "ranger" class
    result
}

    Raw processed
low level data goodness
```

#### ranger

```
# Top level function
ranger::ranger(formula, data)

ranger ← function(formula, data, ... stuff ...) {
    # preprocessing

result ← rangerCpp(... stuff ..., data.final, ... stuff ...)

# finalize `result` and add the "ranger" class

result
}

Raw processed
low level data goodness
num.trees, forest
```

It doesn't 🐸



It doesn't 📛

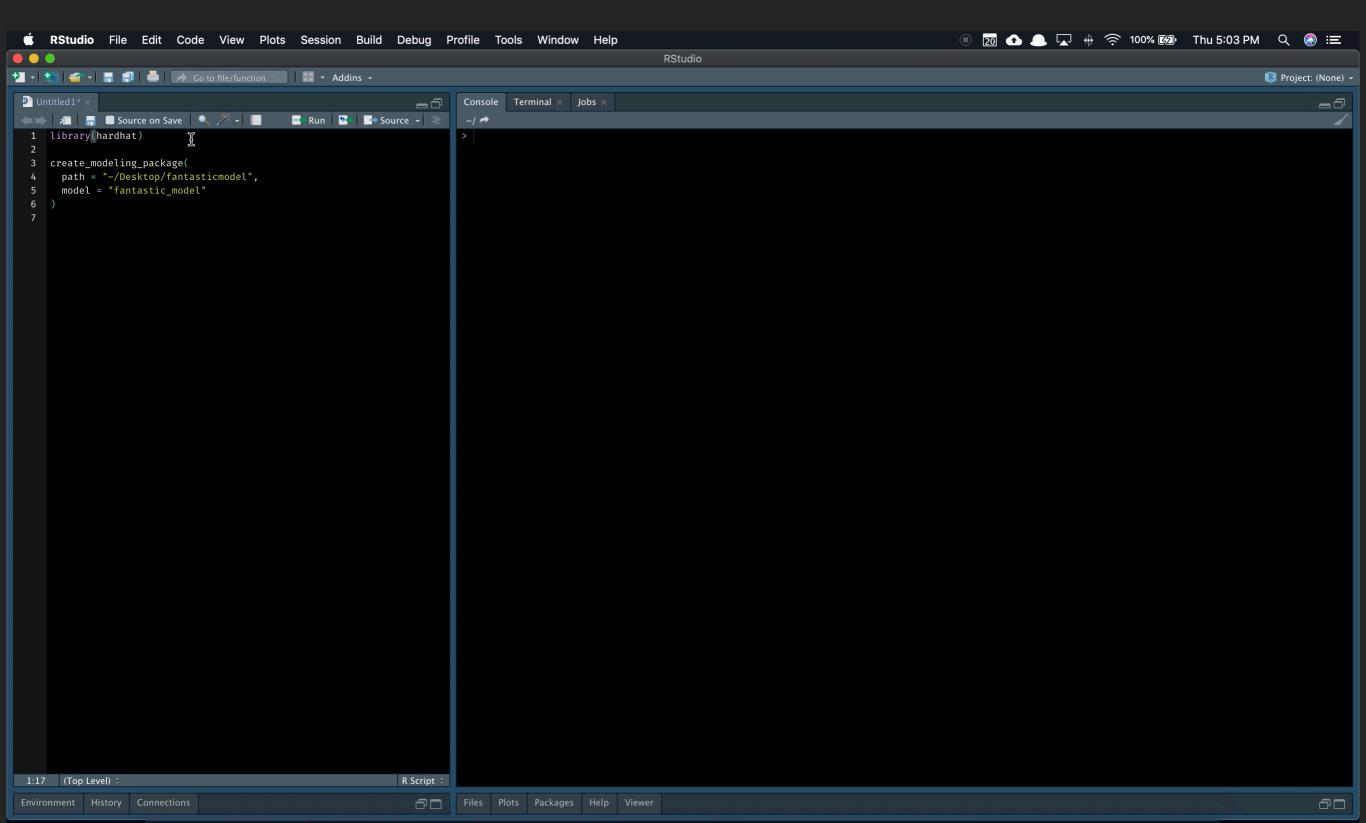
This one's all you

It doesn't 📛

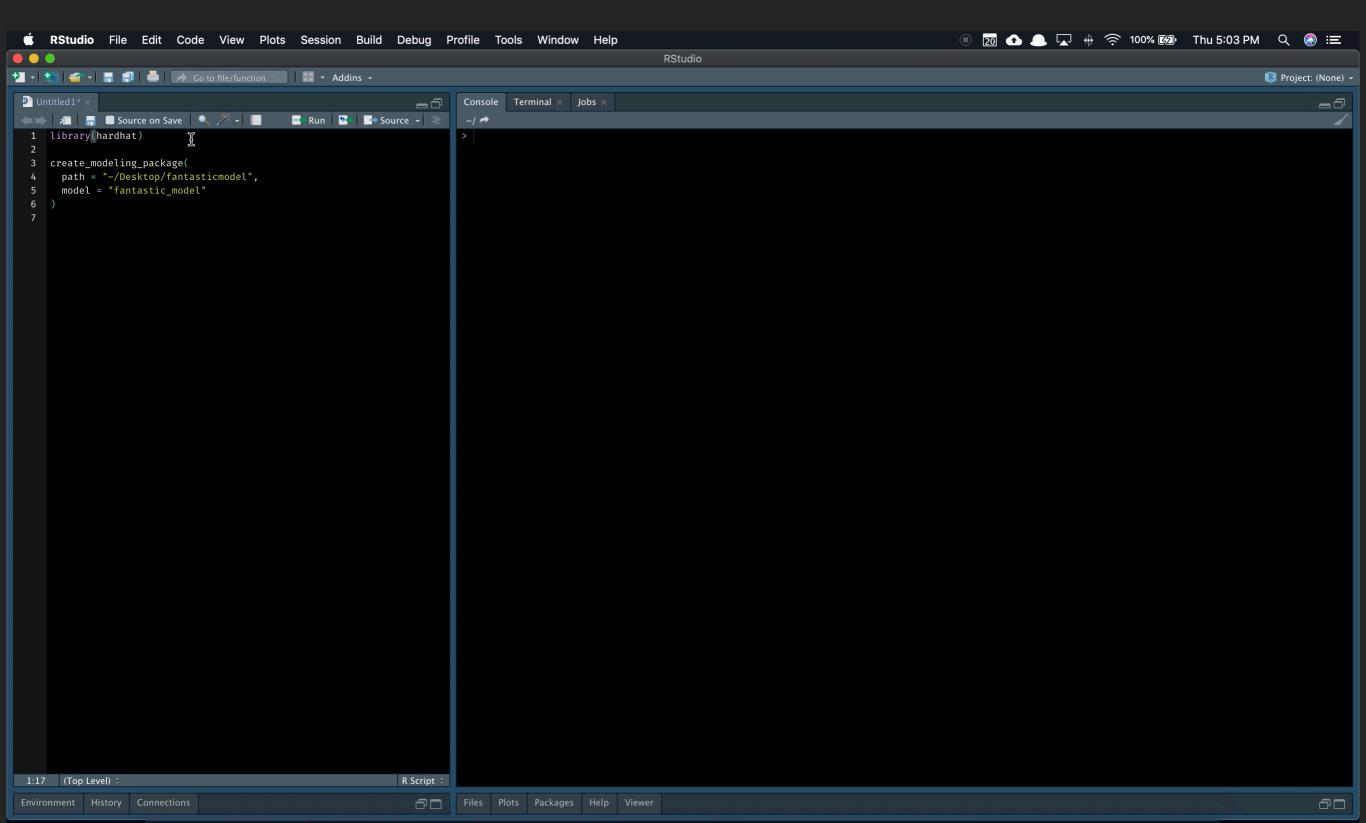
This one's all you

But...

## create\_modeling\_package()



## create\_modeling\_package()



# Demo

### Model Fitting - High level interface

#### Example

```
earth::earth(x, y)
earth::earth(formula, data)
```

#### Recommendations

```
S3 methods: data.frame / matrix / formula / recipe
y: A vector or 1 column data frame / matrix
Consistent output: A model object!
```

2) Pass off to bridge function

1) Preprocess and standardize here!

## Model Fitting - High level interface

#### Example

```
earth::earth(x, y)
```

earth::earth(formula, data)

#### Recommendations

S3 methods: data.frame / matrix / formula / recipe

y: A vector or 1 column data frame / matrix

Consistent output: A model object!

- 1) Preprocess and standardize here!
- 2) Pass off to bridge function

## S3 Crash Course

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
                                      Generic
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression ← function(x, ...) {
  UseMethod("logistic_regression")
}

Generic
```

```
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
                                                           Methods
```

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
  # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
  # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression(<data.frame>, <factor>)
```

logistic\_regression  $\leftarrow$  function(x, ...) { UseMethod("logistic\_regression") logistic\_regression.matrix  $\leftarrow$  function(x, y, ...) { # matrix method logistic\_regression.data.frame  $\leftarrow$  function(x, y, ...) { # data frame method logistic\_regression.recipe  $\leftarrow$  function(x, data, ...) { # recipe method logistic\_regression.formula  $\leftarrow$  function(formula, data, ...) { # formula method

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

```
logistic_regression(<data.frame>, <factor>)
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
 # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  # formula method
```

Fun fact

https://github.com/wch/r-source/blob/ 588b4c31ca3eb6dda58587551482473707c03689/ src/library/tools/R/QC.R#L2422

data.frames, formulas, and recipes, oh my!

### mold()

```
predictors ← select(iris, -Species)
outcome ← pull(iris, Species)
processed ← mold(predictors, outcome)
processed$predictors
#> # A tibble: 150 x 4
#> Sepal.Length Sepal.Width Petal.Length Petal.Width
       <dbl> <dbl>
                      <dbl>
#>
#> 1
        5.1 3.5
                    1.4 0.2
#> 2 4.9 3
                      1.4 0.2
     4.7 3.2
#> 3
                     1.3
                              0.2
#> 4 4.6 3.1 1.5
                              0.2
     5
#> 5
               3.6
                     1.4
                              0.2
#> 6
    5.4 3.9 1.7 0.4
#> 7 4.6 3.4 1.4 0.3
              3.4
                      1.5
#> 8
                              0.2
                            0.2
#> 9
     4.4 2.9
                    1.4
#> 10
    4.9
               3.1
                       1.5
                              0.1
#> # ... with 140 more rows
```

## mold()

```
predictors ← select(iris, -Species)
outcome ← pull(iris, Species)
processed ← mold(predictors, outcome)
processed$outcomes
#> # A tibble: 150 x 1
#> .outcome
#> <fct>
#> 1 setosa
#> 2 setosa
#> 3 setosa
#> 4 setosa
#> 5 setosa
#> 6 setosa
#> 7 setosa
#> 8 setosa
#> 9 setosa
#> 10 setosa
#> # ... with 140 more rows
```

## mold()

```
predictors ← select(iris, -Species)
outcome ← pull(iris, Species)

processed ← mold(predictors, outcome)

processed$blueprint

#> XY blueprint:

#> # Predictors: 4

#> # Outcomes: 1

#> Intercept: FALSE
```

## mold()

processed ← mold(Species ~ Sepal.Width, iris)

```
processed$outcomes
processed$predictors
                        #> # A tibble: 150 x 1
#> # A tibble: 150 x 1
                            Species
     Sepal.Width
                        #>
#>
                        #> <fct>
          <dbl>
#>
                          #> 1 setosa
#> 1
            3.5
#> 2
            3
                          #> 2 setosa
#> 3
          3.2
                          #> 3 setosa
#> 4
          3.1
                          #> 4 setosa
#> 5
           3.6
                          #> 5 setosa
#> 6
            3.9
                          #> 6 setosa
#> 7
          3.4
                          #> 7 setosa
#> 8
           3.4
                          #> 8 setosa
            2.9
#> 9
                        #> 9 setosa
#> 10
                        #> 10 setosa
            3.1
#> # ... with 140 more rows  #> # ... with 140 more rows
```

ok, cool

### Preprocessing

### What?

```
Can preprocess inline transforms:
    Species ~ log(Sepal.Width)
```

Multivariate outcomes:

```
mpg + cyl ~ wt + gear
```

prep()s recipes for you!

### How?

The blueprint!

## blueprint

A blueprint defines how to preprocess data

```
mold(x, ..., blueprint = NULL)

default_formula_blueprint()

default_xy_blueprint()

default_recipe_blueprint()
```

```
processed ← mold(Sepal.Width ~ Sepal.Length, iris)
```

#### processed\$predictors #> # A tibble: 150 x 1 #> Sepal.Length <dbl> #> 5.1 #> 1 #> 2 4.9 **#**> 3 **4.7** #> 4 4.6 #> 5 **#**> 6 **5.4** #> 7 4.6 #> 8 4.4 #> 9 #> 10 4.9 #> # ... with 140 more rows

```
bp ← default_formula_blueprint(intercept = TRUE)
processed ← mold(Sepal.Width ~ Sepal.Length, iris, blueprint = bp)
```

### processed\$predictors

```
#> # A tibble: 150 x 2
     `(Intercept)` Sepal.Length
#>
             <dbl>
#>
#> 1
                         5.1
#> 2
                          4.9
#> 3
                          4.7
#> 4
                          4.6
#> 5
                          5.4
#> 6
#> 7
                          4.6
#> 8
                          4.4
#> 9
#> 10
                          4.9
#> # ... with 140 more rows
```

```
bp ← default_formula_blueprint(intercept = TRUE)
processed ← mold(Sepal.Width ~ Species, iris, blueprint = bp)
```

### processed\$predictors

```
#> # A tibble: 150 x 3
      `(Intercept)` Speciesversicolor Speciesvirginica
#>
              <dbl>
                                <dbl>
                                                 <dbl>
#>
#> 1
#> 2
#> 3
#> 4
#> 5
#>
#> 7
#>
#> 9
#> 10
#> # ... with 140 more rows
```

```
bp ← default_formula_blueprint(intercept = TRUE, indicators = FALSE)
processed ← mold(Sepal.Width ~ Species, iris, blueprint = bp)
```

### processed\$predictors

```
#> # A tibble: 150 x 2
#> `(Intercept)` Species
             <dbl> <fct>
#>
#> 1
             1 setosa
#> 2
               1 setosa
#> 3
               1 setosa
#> 4
               1 setosa
#> 5
               1 setosa
#> 6
               1 setosa
#> 7
               1 setosa
#> 8
               1 setosa
#> 9
               1 setosa
#> 10
                1 setosa
#> # ... with 140 more rows
```

mold() and you

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  processed \leftarrow mold(x, y)
  # matrix method
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  processed \leftarrow mold(x, y)
 # data frame method
logistic_regression.recipe \leftarrow function(x, data, ...) {
  processed \leftarrow mold(x, data)
  # recipe method
logistic_regression.formula \leftarrow function(formula, data, ...) {
  processed ← mold(formula, data)
  # formula method
```

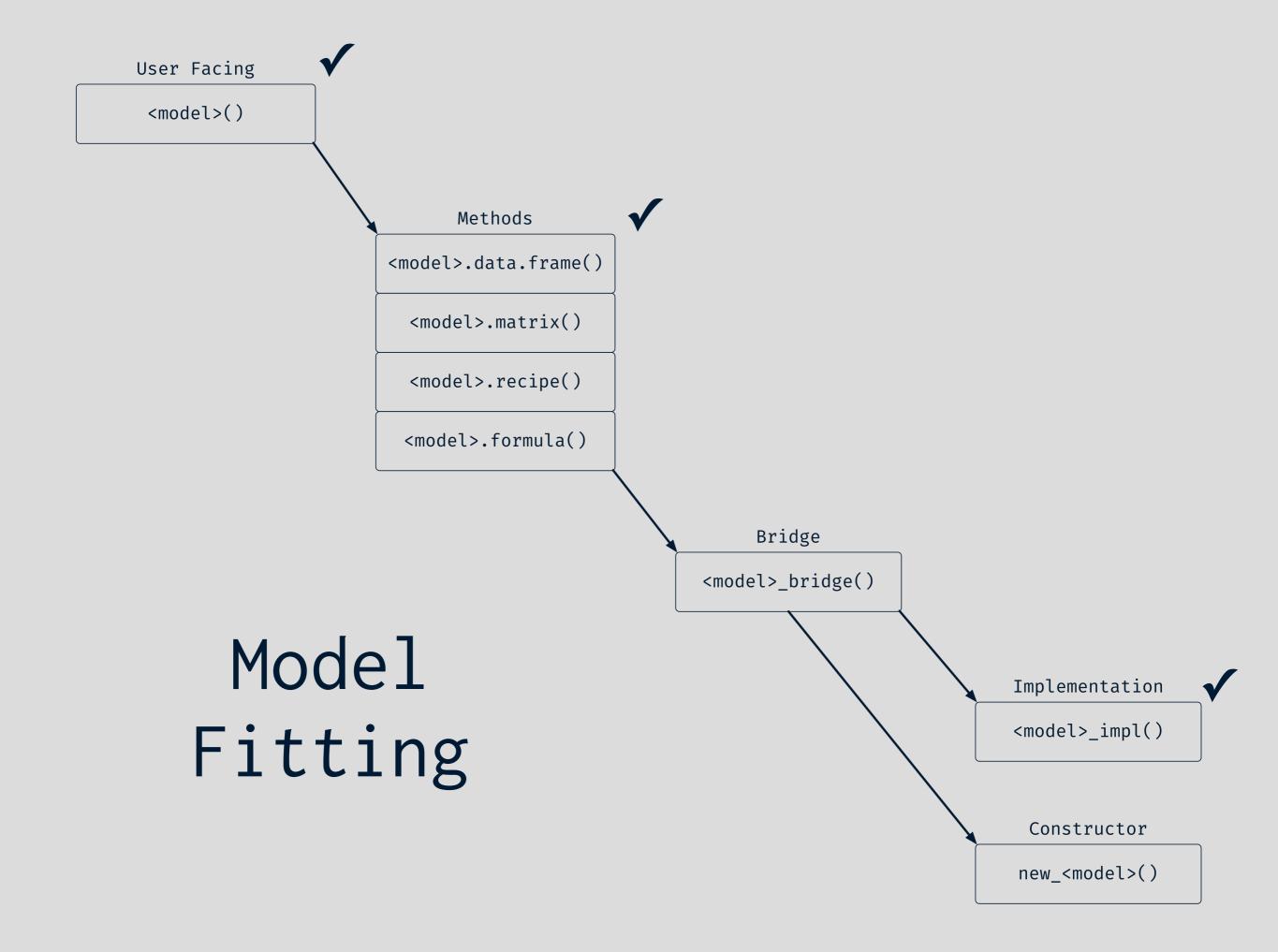
# Demo

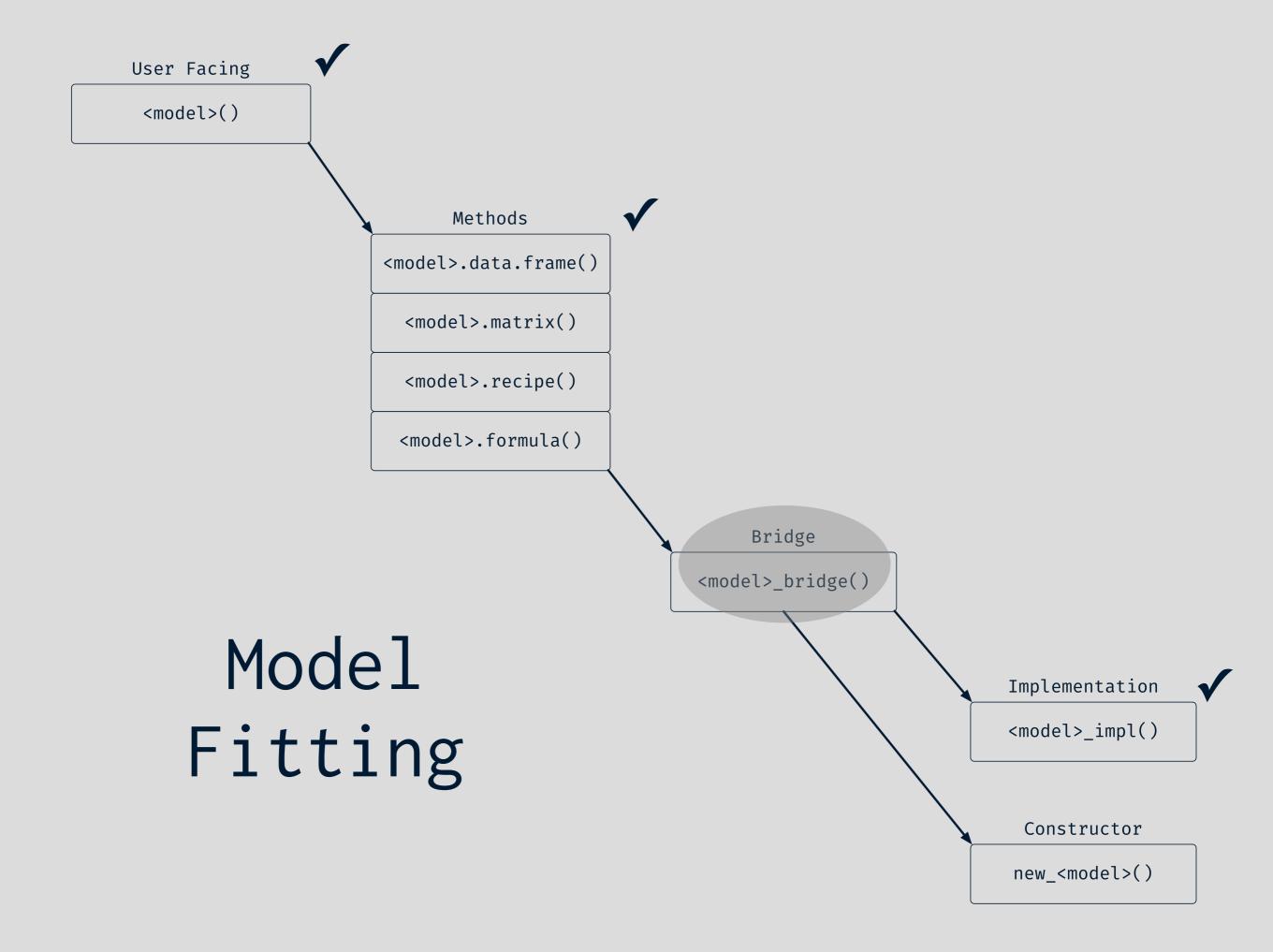
Why separate the high from the low?

Different interfaces = Different input types

logistic\_regression.default()?

Test implementation separate from interface





### Model Fitting - Bridging the gap

### Why?

High level interface <--> Low level implementation

Input types still need to be validated

#### Recommendations

Inputs: Preprocessed mold() output

Validation

Converts to low level matrices / vectors

Calls implementation function

Returns model object using the constructor

```
logistic_regression_bridge ← function(processed, ...) {
 # Validate and process predictors
  predictors ← processed$predictors
  hardhat::validate_predictors_are_numeric(predictors)
  predictors ← as.matrix(predictors)
  # Validate and process outcomes
  outcome ← processed$outcomes
  hardhat::validate_outcomes_are_factors(outcome)
  hardhat::validate_outcomes_are_binary(outcome)
  hardhat::validate_outcomes_is_univariate(outcome)
  outcome ← outcome[[1]]
 # Fit the model
  fit ← logistic_regression_impl(predictors, outcome)
 # Constructor stuff
```

```
logistic_regression_bridge ← function(processed, ...) {
 # Validate and process predictors
  predictors ← processed$predictors
  hardhat::validate_predictors_are_numeric(predictors)
  predictors ← as.matrix(predictors)
  # Validate and process outcomes
  outcome ← processed$outcomes
  hardhat::validate_outcomes_are_factors(outcome)
  hardhat::validate_outcomes_are_binary(outcome)
  hardhat::validate_outcomes_is_univariate(outcome)
  outcome ← outcome[[1]]
 # Fit the model
  fit ← logistic_regression_impl(predictors, outcome)
 # Constructor stuff
```

```
logistic_regression_bridge ← function(processed, ...) {
 # Validate and process predictors
  predictors ← processed$predictors
  hardhat::validate_predictors_are_numeric(predictors)
  predictors ← as.matrix(predictors)
  # Validate and process outcomes
  outcome ← processed$outcomes
  hardhat::validate_outcomes_are_factors(outcome)
  hardhat::validate_outcomes_are_binary(outcome)
  hardhat::validate_outcomes_is_univariate(outcome)
  outcome ← outcome[[1]]
 # Fit the model
  fit ← logistic_regression_impl(predictors, outcome)
 # Constructor stuff
```

```
logistic_regression \leftarrow function(x, ...) {
  UseMethod("logistic_regression")
logistic_regression.matrix \leftarrow function(x, y, ...) {
  processed \leftarrow mold(x, y)
  logistic_regression_bridge(processed, ...)
logistic_regression.data.frame \leftarrow function(x, y, ...) {
  processed \leftarrow mold(x, y)
  logistic_regression_bridge(processed, ...)
logistic_regression.recipe \leftarrow function(x, data, ...) {
  processed \leftarrow mold(x, data)
  logistic_regression_bridge(processed, ...)
logistic_regression.formula \leftarrow function(formula, data, ...) {
  processed ← mold(formula, data)
  logistic_regression_bridge(processed, ...)
```

# Demo

Wat

Just a function!

```
new_secret 		 function(x = double()) {
    stopifnot(is.double(x))

structure(
          x,
          class = "secret"
    )
}
```

Just a function!

Just a function!

```
new_secret 		 function(x = double()) {
    stopifnot(is.double(x))

structure(
          x,
          class = "secret"
    )
}
```

Just a function!

Just a function!

```
new_secret 		 function(x = double()) {
    stopifnot(is.double(x))

structure(
          x,
          class = "secret"
    )
}
```

Just a function!

Just a function!

```
new_secret 		 function(x = double()) {
    stopifnot(is.double(x))

structure(
          x,
          class = "secret"
    )
}
```

Just a function!

Just a function!

```
new_secret 		 function(x = double()) {
    stopifnot(is.double(x))

structure(
          x,
          class = "secret"
    )
}
```

### Constructors - Vectors

```
new_secret(55)
#> [1] 55
#> attr(,"class")
#> [1] "secret"
```

### Constructors - Attributes

```
new_secret \leftarrow function(x = double(),
                        name = character()) {
  stopifnot(is.double(x))
  stopifnot(is.character(name))
  structure(
    Χ,
    name = name,
    class = "secret"
new_secret(55, "bob")
#> [1] 55
#> attr(,"name")
#> [1] "bob"
#> attr(,"class")
#> [1] "secret"
```

### Constructors - Inheritance

```
new_secret \leftarrow function(x = double(),
                        name = character(),
                        class = character()) {
  stopifnot(is.double(x))
  stopifnot(is.character(name))
  structure(
    Χ,
    name = name,
    class = c(class, "secret")
new_secret(55, "bob", class = "super-secret")
#> [1] 55
#> attr(,"name")
#> [1] "bob"
#> attr(,"class")
#> [1] "super-secret" "secret"
```

#### Constructors - Scalars

```
new_lm ← function(coef = double(),
                   resid = double(),
                   class = character()) {
  stopifnot(is.double(coef))
  stopifnot(is.double(resid))
  fields ← list(
    coef = coef,
    resid = resid,
  structure(
    fields,
    class = c(class, "lm")
```

#### Constructors - Scalars

#### Constructors - Scalars

```
new_lm ← function(coef = double(),
                   resid = double(),
                   blueprint = NULL,
                   class = character()) {
  stopifnot(is.double(coef))
  stopifnot(is.double(resid))
  hardhat::new_model(
    coef = coef,
    resid = resid,
    blueprint = blueprint,
    class = c(class, "lm")
```

### Model Fitting - Constructors

#### Recommendations

Name: new\_<model\_object>()

Pass through the blueprint!

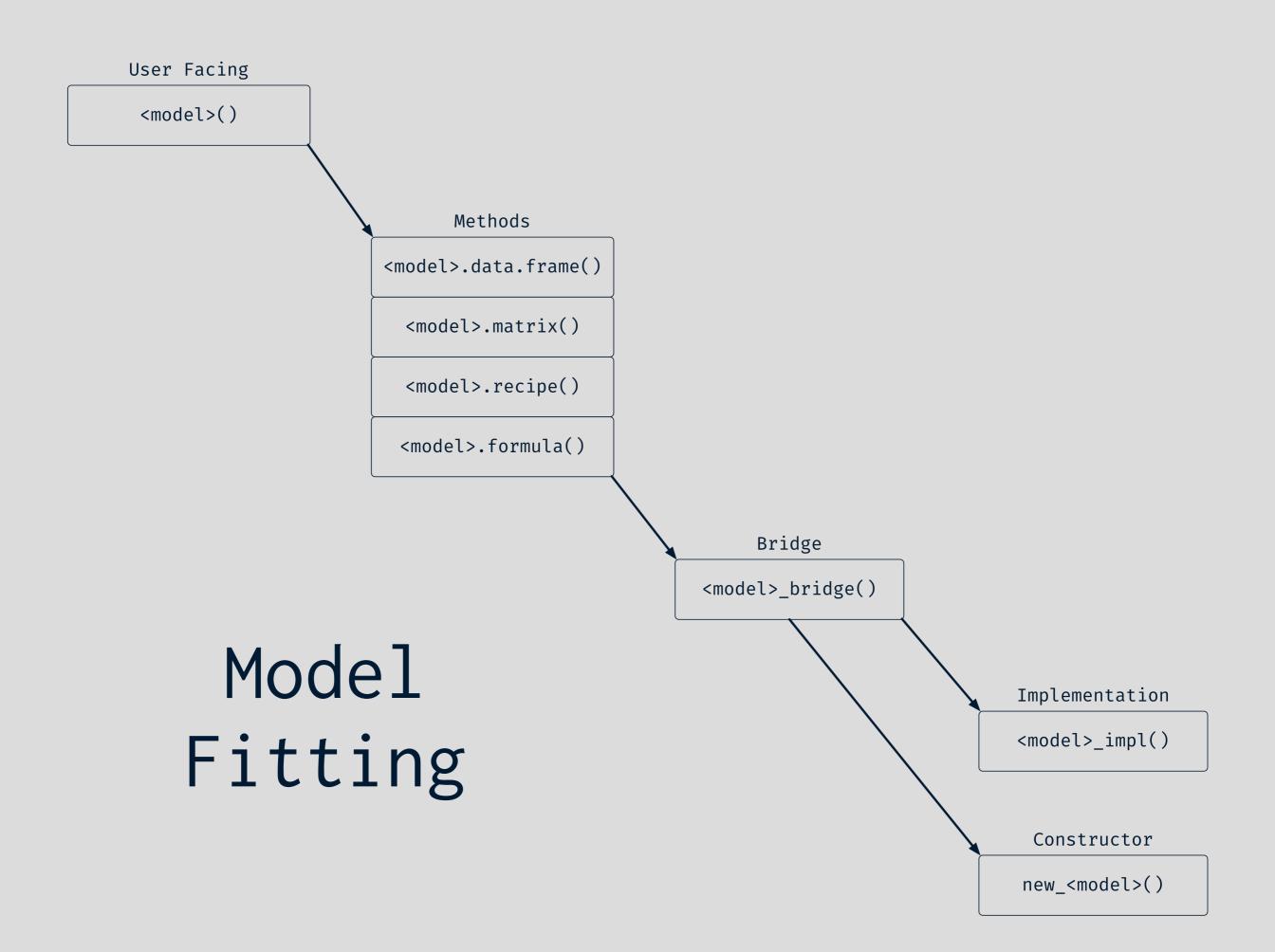
Inputs: Consider post fit methods - coef() / plot()

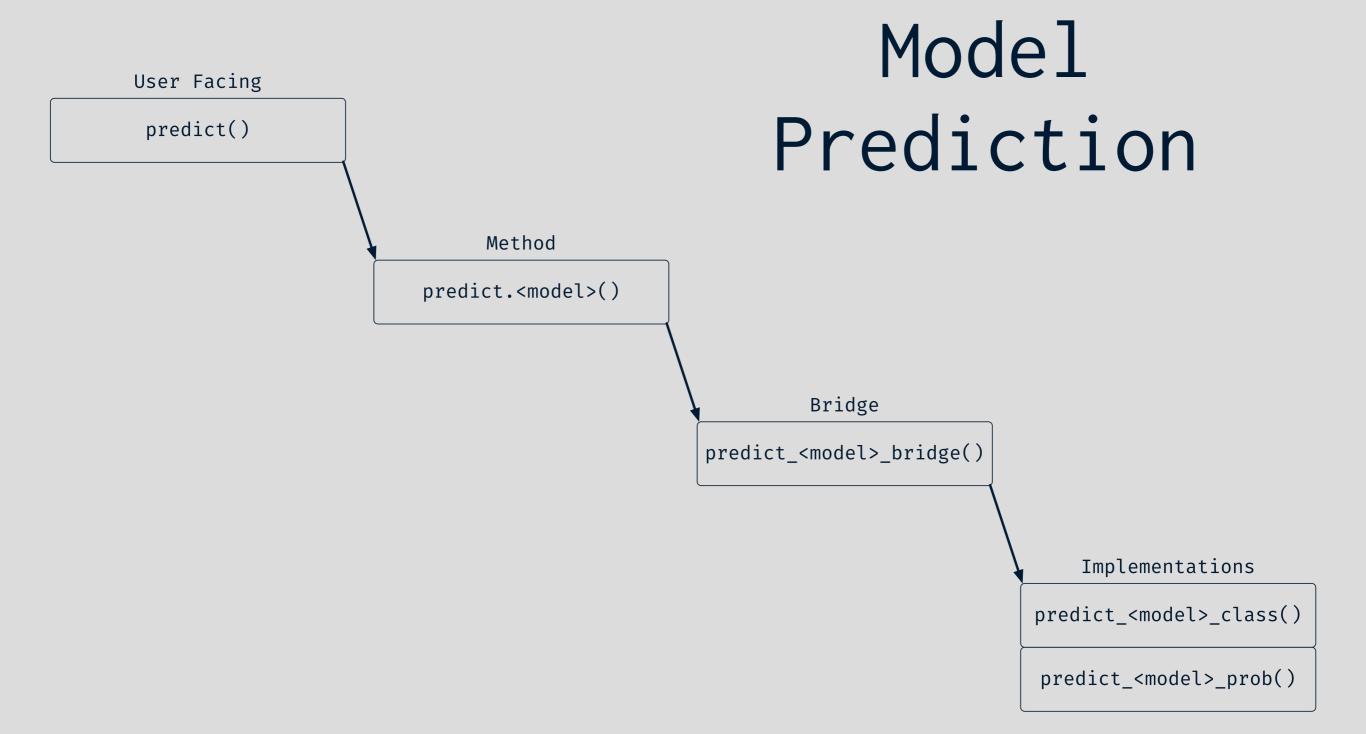
Generally favor recomputing > memory usage

- Try not to store the terms
- Try not to store the call

Most importantly: Do not store the training set

# Demo





```
Example
earth:::predict.earth(object, newdata, type)
object = earth model
newdata = data frame, matrix, NULL
type = c("link", "response", "earth",
```

"class", "terms")

#### Example

```
earth:::predict.earth(object, newdata, type)
```

```
object = earth model
```

Returns stored fitted values

```
newdata = data frame, matrix, NULL
```

```
Example
earth:::predict.earth(object, newdata, type)
object = earth model
newdata = data frame, matrix, NULL
type = c("link", "response", "earth",
```

"class", "terms")

#### Example

```
earth:::predict.earth(object, newdata, type)
```

```
object = earth model
```

newdata = data frame, matrix, NULL

Return vectors or matrices

```
Example
earth:::predict.earth(object, newdata, type)
object = earth model
newdata = data frame, matrix, NULL
type = c("link", "response", "earth",
```

"class", "terms")

#### Recommendations

Convention: new\_data

Convention: Standardized type arguments

https://tidymodels.github.io/model-implementation-principles/model-predictions.html

Input: new\_data can be a data frame / matrix

Output: A data frame (implementation detail)

Job

(Hint: Same as the fit interface)

Preprocess new\_data

Hand off to the bridge

How does hardhat help?

## Preprocessing

The blueprint returns!

Some restrictions on new\_data:

- Formula / recipe preprocessing must be reapplied

- Columns must have the same name and type

## Preprocessing

The blueprint returns!

Some restrictions on new\_data:

- Formula / recipe preprocessing must be reapplied

- Columns must have the same name and type

## Preprocessing

The blueprint returns!

Some restrictions on new\_data:

- Formula / recipe preprocessing must be reapplied

- Columns must have the same name and type
  - Factors must have the same levels

- Column classes must be the same

## forge()

```
train \leftarrow iris[1:100,]
test \leftarrow iris[101:150,]
processed ← mold(Sepal.Length ~ Species + log(Sepal.Width), train)
forged ← forge(test, processed$blueprint)
forged$predictors
#> # A tibble: 50 x 4
      Speciessetosa Speciesversicolor Speciesvirginica `log(Sepal.Width)`
#>
                                                                        <dbl>
              <dbl>
                                  <dbl>
                                                    <dbl>
#>
                                                                        1.19
#>
#> 2
                                                                        0.993
#> 3
                                                                        1.10
#> 4
                                                                        1.06
#> 5
                                                                        1.10
#> 6
                                                                        1.10
                                                                        0.916
#>
                                                                        1.06
#>
                                                                        0.916
#>
#> 10
                                                                        1.28
#> # ... with 40 more rows
```

### Validation - Novel / Missing levels

```
test_lvls ← test
test_lvls ← mutate(test_lvls, Species = as.character(Species))
test_lvls$Species[1] ← "extra"
test_lvls ← mutate(test_lvls, Species = as.factor(Species))
levels(test_lvls$Species)
#> [1] "extra" "virginica"
forged ← forge(test_lvls, processed$blueprint)
#> Warning: Novel levels found in column 'Species': 'extra'. The levels have
#> been removed, and values have been coerced to 'NA'.
forged$predictors
#> # A tibble: 50 x 4
     Speciessetosa Speciesversicolor Speciesvirginica `log(Sepal.Width)`
                                <dbl>
                                                 <dbl>
             <dbl>
                                                                    <dbl>
#>
                                                                    1.19
                 NA
                                   NA
                                                    NΑ
#> 1
#> 2
                                                                    0.993
                                    0
#> 3
                                                                    1.10
#> 4
                                                                    1.06
#> 5
                                                                    1.10
#> 6
                                                                    1.10
                                                                    0.916
                                    0
#> 8
                                                                   1.06
                  0
                                    0
#> 9
                  0
                                    0
                                                                    0.916
#> 10
                                                                    1.28
#> # ... with 40 more rows
```

# Existing tooling

```
# fitting
frame ← model.frame(Sepal.Length ~ Species + log(Sepal.Width), train)
terms ← delete.response(terms(frame))
orig_lvls ← .getXlevels(terms, frame)
model_obj ← list(stuff = 1, terms = terms, orig_lvls = orig_lvls)
# prediction
test_frame ← model.frame(model_obj$terms, test_lvls)
head(model.matrix(model_obj$terms, test frame))
     (Intercept) Speciesvirginica log(Sepal.Width)
#> 1
                                         1.1939225
#> 2
                                        0.9932518
#> 3
                                        1.0986123
#> 4
                                        1.0647107
#> 5
                                        1.0986123
#> 6
                                         1.0986123
# using xlev
model.frame(model_obj$terms, test_lvls, xlev = model_obj$orig_lvls)
#> Error in model.frame.default(model_obj$terms, test_lvls, xlev = model_obj$orig_lvls);
factor Species has new levels extra
```

## Validation - Wrong class

```
train \leftarrow data.frame(date = Sys.Date() + 1:100, y = 1:100)
test ← data.frame(date = 1:5)
processed \leftarrow mold(y \sim date, train)
forge(test, processed$blueprint)
#> Can't cast `x$date` <integer> to `to$date` <date>.
terms ← delete.response(terms(model.frame(y ~ date, train)))
model.matrix(terms, model.frame(terms, test))
#> (Intercept) date

      #> 1
      1
      1

      #> 2
      1
      2

#> 4 1 4
#> 5 1 5
#> attr(,"assign")
#> [1] 0 1
attr(terms, "dataClasses")
#> y date
#> "numeric" "other"
```

## predict()

# Demo

What do people do with predictions?

What do people do with predictions?

Attach them to a new\_data data frame

What do people do with predictions?

Attach them to a new\_data data frame

How can the result be predictable (type-stable)?

What do people do with predictions?

Attach them to a new\_data data frame

How can the result be predictable (type-stable)? We need to always return the same data structure

What do people do with predictions?

Attach them to a new\_data data frame

How can the result be predictable (type-stable)? We need to always return the same data structure

What data structure covers the most use cases?

What do people do with predictions?

Attach them to a new\_data data frame

How can the result be predictable (type-stable)? We need to always return the same data structure

What data structure covers the most use cases?

A data frame!

#### Model Prediction - Low level implementation(s)

#### Structure

```
predict(my_model, new_data, type = c("class", "prob", ...))
predict_my_model_class()
predict_my_model_prob()
```

#### Recommendations

One implementation per type

Return a data frame

# rows of output = # rows of new\_data

Conventions: Column names!

#### Model Prediction - Low level implementation(s)

#### Structure

```
predict(my_model, new_data, type = c("class", "prob", ...))
```

```
predict_my_model_class()
predict_my_model_prob()
```

type	convention
"numeric"	.pred
"class"	.pred_class
"··· ·· · · la "	musel (level)

.prea\_{level}

prob

#### Recommendations

One implementation per type

Return a data frame

# rows of output = # rows of new\_data

Conventions: Column names!

# spruce\_\*()

# Demo

## Model Prediction - Bridging the gap

#### Notes

High level interface <--> Low level implementation

#### Recommendations

Assumes preprocessed new\_data

Converts new\_data to low level type (matrix)

Call implementation function

Validate output size

# Demo

# The design of a modeling

#### Model Fitting

- ✓ High level user interface
- ✓ Low level fit implementation
- ✓ Bridge
- ✓ Model constructor

#### Model Prediction

- ✓ High level predict() method
- ✓ Low level type specific predict implementations
- ✓ Bridge