

# Conformal: an R package to calculate prediction errors in the conformal prediction framework

October 23, 2014

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conformal

*conformal: an R package to calculate prediction errors in the conformal prediction framework*

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## Description

conformal permits the calculation of prediction errors in the conformal prediction framework: (i) p.values for classification, and (ii) confidence intervals for regression. The package are based on R reference classes (OOP).

## Details

Assessing the reliability of individual predictions is foremost in machine learning to determine the applicability domain of a predictive model, be it in the context of classification or regression. The applicability domain is usually defined as the amount (and thus regions) of descriptor space to which a model can be reliably applied. Conformal prediction is an algorithm-independent technique, i.e. it works with any predictive method such as SVM, PLS, etc., which outputs confidence regions for individual predictions in the case of regression, and p.values for the categories in classification [1,2].

## Regression

In regression, the confidence level,  $\epsilon$ , is controlled by the user, and thus the interpretation is straightforward. For instance, if we choose a confidence level of 80% the true value for new datapoints will lie outside the predicted confidence intervals in at most 20% of the cases.

In the conformal prediction framework [1,2], the datapoints in the training set are used to define how unlikely a new datapoint is with respect to the data presented to the model in the training phase. The conformity for a given datapoint,  $x_i$ , with respect to the training set is quantified with a nonconformity score,  $\alpha$ , calculated with a nonconformity measure (e.g. [StandardMeasure](#)) [2], which here we define as:

$$\alpha_i = \frac{|y_i - \tilde{y}_i|}{\tilde{\rho}_i}$$

where  $\alpha_i$  is the nonconformity measure,  $y_i$  and  $\tilde{y}_i$  are respectively the observed and the predicted value calculated with an error model, and  $\tilde{\rho}_i$  is the predicted error for  $x_i$  calculated with an error

model. The nonconformity scores are then translated into a confidence region for a user-defined confidence level,  $\epsilon$ .

In order to calculate confidence intervals, we need a point prediction model, to predict the response variable ( $y$ ), and an error model, to predict errors in prediction ( $\tilde{\rho}$ ). The point prediction and error models can be generated with any machine learning algorithm, hence algorithm-independent (see above). Both the point prediction and error models need to be trained with cross-validation in order to calculate the vector of nonconformity scores for the training set.

The cross-validation predictions generated when training the point prediction model serve to calculate the errors in prediction for the datapoints in the training set. The error model is then generated by training a machine learning model on the training set using these errors as the dependent variable. The (i) cross-validated predictions from the point prediction model, and (ii) the cross-validated errors in prediction from the error model, are used to generate the vector of nonconformity scores for the training set. This vector, after being sorted in increasing order, can be defined as:

$$\alpha_{training} = \{\alpha_{training\ i}\}_i^{N_{training}}$$

where  $N_{training}$  is the number of datapoints in the training set.

To generate the confidence intervals for an external set, the  $\alpha$  value associated to the user-defined confidence level,  $\alpha_\epsilon$ , is calculated as:

$$\alpha_\epsilon = \alpha_{training\ i} \text{ if } i \equiv \lceil N_{training} * \epsilon \rceil$$

where  $\equiv$  indicates equality. Next, the errors in prediction,  $\tilde{\rho}_{ext}$ , and the value for the response variable,  $y_{ext}$ , for the datapoints in an external dataset are predicted with the error and the point prediction models, respectively.

Individual confidence intervals for each datapoint in the external set are calculated as:

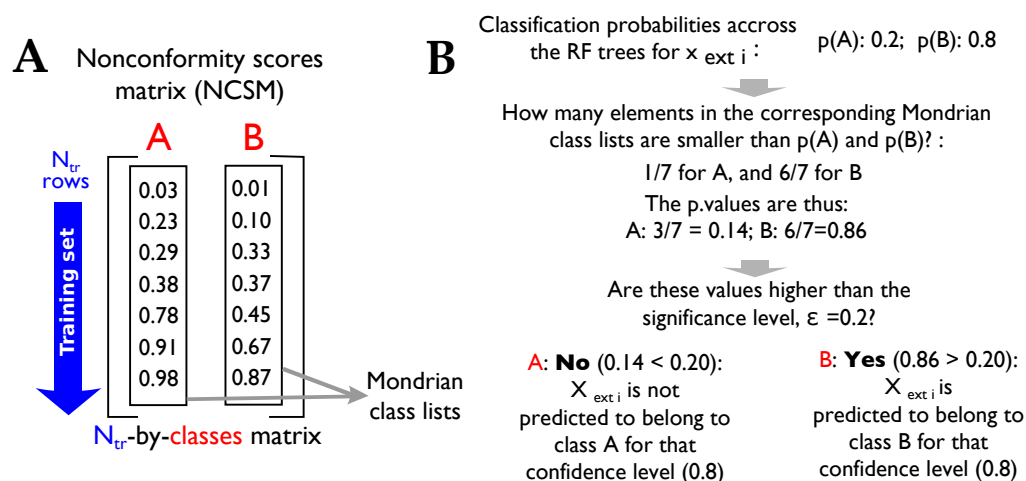
$$|y_{ext} - \tilde{y}_{ext}| = \alpha_\epsilon * \tilde{\rho}_{ext}$$

## Classification

Initially, a Random Forest classifier is trained on the dataset using k-fold cross-validation. The cross-validation predictions serve to calculate the nonconformity scores for the training set.

In the case of classification, the nonconformity scores corresponds to the percentage of trees in the forest classifying a given datapoint in the training set (label-wise Mondrian off-line inductive conformal prediction -MICP-) [3]. For instance, in a binary classification example, if 87 trees from a Random Forest model comprising 100 trees classify a datapoint as belonging to class A, the nonconformity score for this class would be 0.87 (87%), whereas its value for class B would be 0.13. Here, we have implemented the pipeline proposed by Norinder et al. 2014 [2] using Random Forest models. Nevertheless, other ensemble methods could be used to calculate the nonconformity scores. This process generates a matrix (nonconformity scores matrix -NCSM-) which rows corresponds to the datapoints in the training set, and its columns to the number of distinct classes (two in the binary classification example):

NCSM =



Next, each column of the matrix is sorted in increasing order. These columns are called Mondrian class lists. As in regression, a confidence level,  $\epsilon$ , needs to be specified. We define significance as  $1 - \epsilon$ .

The model trained on the whole dataset is used to classify the datapoints comprised in an external dataset. Let's consider one datapoint in the external set, namely  $x_{ext i}$ . The probability of trees in the Random Forest predicting each of the classes for that datapoint is then calculated. In the binary case, this can be defined as:  $\{p(A); p(B)\}$ .

Then, the number of

These values are related to the Mondrian class lists. to determine ToThe Mondrian class lists in the nonconformity scores matrix serve as a lookup table.

obtain the probability of the prediction from the RF target model for each class (in our example the percentage of the trees that give the correct class). For each class assess where this probability is located in the list of predicted probabilities for the corresponding class, e.g. if the probability list for class A has the following sorted list of predicted probabilities from the calibration set: 0.002, 0.15, 0.23, 0.4, 0.48, 0.7, 0.75, 0.8, 0.95, 0.98 the probability for the new compound is predicted to be 0.88, then it will be between 0.8 and 0.95 in the list thus giving a p-value of 0.82 (9/11). A similar lookup is then performed in the sorted probability list of class B where, in this binary classification case, the probability is 0.12 to determine the p-value for that class. I

## Author(s)

Isidro Cortes <isidrolauscher@gmail.com>. conformal: an R package to calculate prediction errors in the conformal prediction framework.

## References

- [1] Shafer et al. JMLR, 2008, 9, pp 371-421. [http://machinelearning.wustl.edu/mlpapers/paper\\_files/shafer08a.pdf](http://machinelearning.wustl.edu/mlpapers/paper_files/shafer08a.pdf)
- [2] Norinder et al. J. Chem. Inf. Model., 2014, 54 (6), pp 1596-1603. DOI: 10.1021/ci5001168 <http://pubs.acs.org/doi/abs/10.1021/ci5001168>
- [3] Dmitry Devetyarov and Ilia Nouretdinov, Artificial Intelligence Applications and Innovations, 2010, 339, pp 37-44. DOI: 10.1007/978-3-642-16239-8\_8 [http://link.springer.com/chapter/10.1007%2F978-3-642-16239-8\\_8#](http://link.springer.com/chapter/10.1007%2F978-3-642-16239-8_8#)

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ConformalClassification

*Conformal Prediction For Classification*

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## Description

R reference class to calculate p.values for individual predictions according to the conformal prediction framework.

## Usage

```
ConformalClassification(...)
```

## Author(s)

Isidro Cortes-Ciriano <isidrolauscher@gmail.com>

## References

Norinder et al. J. Chem. Inf. Model., 2014, 54 (6), pp 1596-1603 DOI: 10.1021/ci5001168 <http://pubs.acs.org/doi/abs/10.1021/ci5001168>

## See Also

[ConformalRegression](#)

## Examples

```
# Optional for parallel training
#library(doMC)
#registerDoMC(cores=4)

data(LogS)

# convert data to categorical
LogSTrain[LogSTrain > -4] <- 1
LogSTrain[LogSTrain <= -4] <- 2
LogSTest[LogSTest > -4] <- 1
LogSTest[LogSTest <= -4] <- 2

LogSTrain <- factor(LogSTrain)
LogSTest <- factor(LogSTest)

algorithm <- "rf"

trControl <- trainControl(method = "cv", number=5,savePredictions=TRUE)#, predict.all=TRUE,keep.forest=TRUE)
set.seed(3)
model <- train(LogSDescsTrain, LogSTrain, algorithm,type="classification", trControl=trControl,predict.all=TRUE)

# Instantiate the class and get the p.values
example <- ConformalClassification$new()
example$CalculateCValphas(model=model)
example$CalculatePValues(new.data=LogSDescsTest)
```

```
example$p.values$P.values  
example$p.values$Significance_p.values
```

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ConformalRegression	<i>Conformal Prediction for Regression</i>
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## Description

R reference class to create and visualize confidence intervals for individual predictions according to the conformal prediction framework.

## Details

The reference class `ConformalRegression` contains the following fields:

- `PointPredictionModel`: stores a point prediction model.
- `ErrorModel`: stores an error model. Error models can be trained with the function [ErrorModel](#).
- `confidence`: stores the level of confidence used to calculate the confidence intervals. This value is defined when instantiating a new class. Values are in the 0-1 range. Interpretation: for instance, a confidence level of 0.8 (80%) means that, at most, 20% of the confidence intervals will not contain the true value.
- `data.new`: stores the descriptors corresponding to an external set.
- `alphas`: stores the nonconformity scores for the datapoints used to train the point prediction model (`PointPredictionModel`) with the method `CalculateAlphas`.
- `errorPredictions`: errors in prediction for an external set predicted with an error model (stored in the field `ErrorModel`). These errors are generated when calling the method `GetConfidenceIntervals`. These errors serve to calculate the nonconformity scores (alphas) for the an external set. In the conformal prediction framework, the confidence intervals are derived from the nonconformity values (see methods `CalculateAlphas` and `GetConfidenceIntervals`).
- `pointPredictions`: point predictions for an external set calculated with the point prediction model (stored in the field `PointPredictionModel`). These predictions are generated with the method `GetConfidenceIntervals`.
- `intervals`: numeric vector with the errors in prediction for the external set (`data.new`) calculated in the conformal prediction framework (not with an error model). These intervals are calculated when calling the method `GetConfidenceIntervals`.
- `plot`: stores a correlation plot for the observed against the predicted values, with individual confidence intervals, for the datapoints in an external set. The plot is a `ggplot2` object which can be further customized. The plot is generated with the method `CorrelationPlot`.

The class `ConformalRegression` contains the following methods:

- `initialize`: this method is called when you create an instance of the class. The confidence level (field `confidence`) needs to be defined.
- `CalculateAlphas`: this method calculates the vector of nonconformity scores for the datapoints in the training set. These scores (or alphas) are stored in the field `alphas`. This method requires a point prediction model (argument `model`), an error model (argument `error_model`), and a nonconformity measure (argument `ConformityMeasure`), such as [StandardMeasure](#).

- **GetConfidenceIntervals**: this methods calculates confidence intervals for individual predictions in the conformal prediction framework. The methods requires an external set for which the confidence intervals will be calculated. The dimensionality of these descriptors must be the same as the one used for the datapoints used to train the point prediction and the error model. The method uses the point predicition and the error models stored in the fields `PointPredictionModel` and `ErrorModel`, respectively. Confidence intervals are calculated according to Norinder et al. 2014. Confidence intervals are defined as: point predictions (stored in the field `pointPredictions`) +/- the output of the method `GetConfidenceIntervals`, which is stored in the field `intervals`.
- **CorrelationPlot**: this method generates a correlation plot for the observed against the predicted values for an external set, along with individual confidence intervals. The plot is stored in the field `plot`.

### Author(s)

Isidro Cortes-Ciriano <isidrolauscher@gmail.com>

### References

Norinder et al. J. Chem. Inf. Model., 2014, 54 (6), pp 1596-1603 DOI: 10.1021/ci5001168 <http://pubs.acs.org/doi/abs/10.1021/ci5001168>

### See Also

[conformal](#)

### Examples

```
#####
### Example
#####

# Optional for parallel training
#library(doMC)
#registerDoMC(cores=4)

data(LogS)

algorithm <- "svmRadial"
tune.grid <- expand.grid(.sigma = expGrid(power.from=-10, power.to=-6, power.by=1, base=2),
                        .C = expGrid(power.from=4, power.to=10, power.by=2, base=2))
trControl <- trainControl(method = "cv", number=5,savePredictions=TRUE)
set.seed(3)
model <- train(LogSDescsTrain, LogSTrain, algorithm,
               tuneGrid=tune.grid,
               trControl=trControl)

# Train an error model
error_model <- ErrorModel(PointPredictionModel=model,x.train=LogSDescsTrain,
                          savePredictions=TRUE,algorithm=algorithm,
                          trControl=trControl, tune.grid=tune.grid)

# Instantiate the class and get the confidence intervals
example <- ConformalRegression$new()
```

```
example$CalculateAlphas(model=model,error_model=error_model,ConformityMeasure=StandardMeasure)
example$GetConfidenceIntervals(new.data=LogSDescsTest)
example$CorrelationPlot(obs=LogSTest)
example$plot
```

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ErrorModel

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*Calculation of an error model*


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## Description

This function permits the calculation of an error model from (i) a training set, and (ii) a caret model trained on this set to predict the response variable of interest using cross-validation (point prediction model). The cross-validation predictions are extracted from the point prediction model. The errors in prediction for the cross-validation predictions are then calculated. These errors which serve as the response variable for the error model (i.e. the error model predicts errors in prediction). The error model uses as descriptors the same descriptors used to train the point prediction model. These descriptors are input to the function ErrorModel through the argument "x.train".

## Usage

```
ErrorModel(PointPredictionModel, x.train, algorithm = "svmRadial", ...)
```

## Arguments

PointPredictionModel	Point prediction model from which the cross-validation predictions will be extracted.
x.train	Descriptors for the datapoints in the training set used to train the point prediction model, and which will also serve to train the error model.
algorithm	The machine learning algorithm to be used to train the error model. The default value is Support Vector Machine with radial kernel ("svmRadial").
...	Additional arguments that can be passed to the train function from the R package caret to train the error model.

## Value

A list of class train containing the error model (caret model).

## Author(s)

Isidro Cortes-Ciriano <isidrolauscher@gmail.com>

## References

<http://caret.r-forge.r-project.org/training.html>

Kuhn (2008), "Building Predictive Models in R Using the caret" (<http://www.jstatsoft.org/v28/i05/>)

## See Also

[ConformalRegression GetCVPreds](#)

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expGrid	<i>Exponential Grid Definition</i>
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### Description

The function defines an exponential series, which can be used, e.g. when defining the parameter space when training some models such as Support Vector Machines or Gaussian Processes.

### Usage

```
expGrid(power.from, power.to, power.by, base)
```

### Arguments

power.from	The starting exponential of the series.
power.to	The latest exponential of the series.
power.by	The exponential step of the series.
base	The base of the exponential series.

### Value

A vector with the exponential series.

### Author(s)

Isidro Cortes <isidrolauscher@gmail.com>

### Examples

```
expGrid(power.from=-10,power.to=10,power.by=2,base=10)
```

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GetCVPreds	<i>Extract the cross-validation predictions for the datapoints in the training set</i>
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### Description

This function extracts the cross-validation predictions from a caret model trained with cross-validation. If grid-search is used to optimize the hyperparameter values, the function GetCVPreds extracts the cross-validation predictions corresponding to the optimal hyperparameter values.

### Usage

```
GetCVPreds(model)
```

### Arguments

model	A caret model trained with cross-validation.
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**Value**

A data frame containing the observed and the predicted values for the datapoints in the training set, their index according to the training set, the optimal hyperparameter values, and the fold index.

**Author(s)**

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LogS

*Small Molecule Solubility (LogS) Data*

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**Usage**

`data(LogS)`

**Details**

This dataset comprises the aqueous solubility (S) values at a temperature of 20-25  $^{\circ}\text{C}$  in mol/L, expressed as logS, for 1,708 small molecules reported by Wang et al. Compound structures were standardized with the function `StandardiseMolecules` from the R package `camb` using the default parameters: (i) all molecules were kept irrespective of the numbers of fluorines, iodines, chlorine, and bromines present in their structure, or (ii) of their molecular mass. 905 one-dimensional topological and physicochemical descriptors were calculated with the function `GeneratePaDELDescriptors` from the R package `camb` which invokes the PaDEL-Descriptor Java library. Near zero variance and highly-correlated descriptors were removed with the functions (i) `RemoveNearZeroVarianceFeatures` (cut-off value of 30/1), and (ii) `RemoveHighlyCorrelatedFeatures` (cut-off value of 0.95) After applying these steps the dataset consists of 1,606 molecules encoded with 211 descriptors.

Using `data(LogS)` exposes 4 objects:

(i) `LogSDescsTrain` is a data frame with PaDEL descriptors for the datapoints in the training set (70% of the data). (ii) `LogSTrain` is a numeric vector containing the data solubility values for the datapoints in the training set. (iii) `LogSDescsTest` is a data frame with PaDEL descriptors for the datapoints in the test set (30% of the data). (iv) `LogSTest` is a numeric vector containing the data solubility values for the datapoints in the test set.

**References**

Wang et al. J. Chem. Inf. Model., 2007, 47 (4), pp 1395-1404 DOI: 10.1021/ci700096r <http://pubs.acs.org/doi/abs/10.1021/ci700096r>

**Examples**

```
# To use the data
data(LogS)
```

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StandardMeasure	<i>Default Nonconformity measure used in regression (ConformalRegression class)</i>
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### Description

Nonconformity measure used by default in the class ConformalRegression to calculate nonconformity scores (alpha). [StandardMeasure](#) implements the following nonconformity measure:

$$\alpha = \text{lobs} - \text{predl} / \text{pred\_error}$$

where alpha is the nonconformity measure, obs is the observed value, pred the predicted value with a point prediction model, and pred\_error is the error in prediction predicted with an error model. See [conformal](#) for further information about how to derive individual confidence intervals.

### Usage

```
StandardMeasure(obs, pred, error)
```

### Arguments

obs	Observed values for the response variable.
pred	Predicted values for the response variable.
error	Predicted errors calculated with an error model.

### Value

A numeric vector with the nonconformity scores (alpha).

### Author(s)

Isidro Cortes-Ciriano <isidrolauscher@gmail.com>

### References

Norinder et al. J. Chem. Inf. Model., 2014, 54 (6), pp 1596-1603 DOI: 10.1021/ci5001168 <http://pubs.acs.org/doi/abs/10.1021/ci5001168>

### See Also

[ConformalRegression](#)

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