7 train Models By Tag

The following is a basic list of model types or relevant characteristics. There entires in these lists are arguable. For example: random forests theoretically use feature selection but effectively may not, support vector machines use L2 regularization etc.

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7.0.1 Accepts Case Weights

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Adjacent Categories Probability Model for Ordinal Data

```
method = 'vglmAdjCat'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Bagged CART

```
method = 'treebag'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: ipred, plyr, e1071

A model-specific variable importance metric is available.

Bagged Flexible Discriminant Analysis

```
method = 'bagFDA'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS

```
method = 'bagEarth'
```

Type: Regression, Classification

Tuning parameters:

nprune (#Terms)

• degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS using gCV Pruning

```
method = 'bagEarthGCV'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bayesian Generalized Linear Model

```
method = 'bayesglm'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: arm

Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: mboost, plyr, import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Tree

```
method = 'blackboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (#Trees)
- maxdepth (Max Tree Depth)

Required packages: party, mboost, plyr

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

trials (# Boosting Iterations)

- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

CART

```
method = 'rpart'
```

Type: Regression, Classification

Tuning parameters:

cp (Complexity Parameter)

Required packages: rpart

A model-specific variable importance metric is available.

CART

```
method = 'rpart1SE'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: rpart

A model-specific variable importance metric is available. Notes: This CART model replicates the same process used by the <code>rpart</code> function where the model complexity is determined using the one-standard error method. This procedure is replicated inside of the resampling done by <code>train</code> so that an external resampling estimate can be obtained.

CART

```
method = 'rpart2'
```

Type: Regression, Classification

Tuning parameters:

maxdepth (Max Tree Depth)

Required packages: rpart

A model-specific variable importance metric is available.

CART or Ordinal Responses

```
method = 'rpartScore'
```

Type: Classification

- cp (Complexity Parameter)
- split (Split Function)

• prune (Pruning Measure)

Required packages: rpartScore, plyr

A model-specific variable importance metric is available.

CHi-squared Automated Interaction Detection

```
method = 'chaid'
```

Type: Classification

Tuning parameters:

- alpha2 (Merging Threshold)
- alpha3 (Splitting former Merged Threshold)
- alpha4 (Splitting former Merged Threshold)

Required packages: CHAID

Conditional Inference Random Forest

```
method = 'cforest'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: party

A model-specific variable importance metric is available.

Conditional Inference Tree

```
method = 'ctree'
```

Type: Classification, Regression

Tuning parameters:

• mincriterion (1 - P-Value Threshold)

Required packages: party

Conditional Inference Tree

```
method = 'ctree2'
```

Type: Regression, Classification

Tuning parameters:

- maxdepth (Max Tree Depth)
- mincriterion (1 P-Value Threshold)

Required packages: party

Continuation Ratio Model for Ordinal Data

```
method = 'vglmContRatio'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive CART

```
method = 'rpartCost'
```

Type: Classification

- cp (Complexity Parameter)
- Cost (Cost)

Required packages: rpart, plyr

Cumulative Probability Model for Ordinal Data

```
method = 'vglmCumulative'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

DeepBoost

```
method = 'deepboost'
```

Type: Classification

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

eXtreme Gradient Boosting

```
method = 'xgbDART'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- subsample (Subsample Percentage)
- colsample_bytree (Subsample Ratio of Columns)
- rate_drop (Fraction of Trees Dropped)
- skip drop (Prob. of Skipping Drop-out)
- min_child_weight (Minimum Sum of Instance Weight)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbTree'
```

Type: Regression, Classification

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- colsample_bytree (Subsample Ratio of Columns)
- min_child_weight (Minimum Sum of Instance Weight)
- subsample (Subsample Percentage)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

Flexible Discriminant Analysis

```
method = 'fda'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Generalized Linear Model

```
method = 'glm'
```

Type: Regression, Classification

No tuning parameters for this model

A model-specific variable importance metric is available.

Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

Linear Regression

```
method = 'lm'
```

Type: Regression

Tuning parameters:

intercept (intercept)

A model-specific variable importance metric is available.

Linear Regression with Stepwise Selection

```
method = 'lmStepAIC'
```

Type: Regression

No tuning parameters for this model

Required packages: MASS

Model Averaged Neural Network

```
method = 'avNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)
- bag (Bagging)

Required packages: nnet

Multivariate Adaptive Regression Spline

```
method = 'earth'
```

Type: Regression, Classification

Tuning parameters:

nprune (#Terms)

• degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Multivariate Adaptive Regression Splines

```
method = 'gcvEarth'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Negative Binomial Generalized Linear Model

```
method = 'glm.nb'
```

Type: Regression

• link (Link Function)

Required packages: MASS

A model-specific variable importance metric is available.

Neural Network

```
method = 'nnet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Neural Networks with Feature Extraction

```
method = 'pcaNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

Ordered Logistic or Probit Regression

```
method = 'polr'
```

Type: Classification

Tuning parameters:

method (parameter)

Required packages: MASS

A model-specific variable importance metric is available.

Penalized Discriminant Analysis

```
method = 'pda'
```

Type: Classification

Tuning parameters:

lambda (Shrinkage Penalty Coefficient)

Required packages: mda

Penalized Discriminant Analysis

```
method = 'pda2'
```

Type: Classification

Tuning parameters:

• df (Degrees of Freedom)

Required packages: mda

Penalized Multinomial Regression

```
method = 'multinom'
```

Type: Classification

Tuning parameters:

decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Projection Pursuit Regression

```
method = 'ppr'
```

Type: Regression

Tuning parameters:

nterms (# Terms)

Random Forest

```
method = 'ranger'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- splitrule (Splitting Rule)
- min.node.size (Minimal Node Size)

Required packages: e1071, ranger, dplyr

A model-specific variable importance metric is available.

Robust Linear Model

```
method = 'rlm'
```

Type: Regression

Tuning parameters:

- intercept (intercept)
- psi (psi)

Required packages: MASS

A model-specific variable importance metric is available.

Single C5.0 Ruleset

```
method = 'C5.0Rules'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single C5.0 Tree

```
method = 'C5.0Tree'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Stochastic Gradient Boosting

```
method = 'gbm'
```

Type: Regression, Classification

Tuning parameters:

n.trees (# Boosting Iterations)

• interaction.depth (Max Tree Depth)

- shrinkage (Shrinkage)
- n.minobsinnode (Min. Terminal Node Size)

Required packages: gbm , plyr

A model-specific variable importance metric is available.

Tree Models from Genetic Algorithms

```
method = 'evtree'
```

Type: Regression, Classification

Tuning parameters:

alpha (Complexity Parameter)

Required packages: evtree

7.0.2 Bagging

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Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged CART

```
method = 'treebag'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: ipred , plyr , e1071

A model-specific variable importance metric is available.

Bagged Flexible Discriminant Analysis

```
method = 'bagFDA'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bagged MARS

```
method = 'bagEarth'
```

Type: Regression, Classification

Tuning parameters:

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS using gCV Pruning

```
method = 'bagEarthGCV'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged Model

```
method = 'bag'
```

Type: Regression, Classification

Tuning parameters:

vars (#Randomly Selected Predictors)

Required packages: caret

Conditional Inference Random Forest

```
method = 'cforest'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: party

A model-specific variable importance metric is available.

Ensembles of Generalized Linear Models

```
method = 'randomGLM'
```

Type: Regression, Classification

Tuning parameters:

maxInteractionOrder (Interaction Order)

Required packages: randomGLM

Notes: Unlike other packages used by train, the randomGLM package is fully loaded when this model is used.

Model Averaged Neural Network

```
method = 'avNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)
- bag (Bagging)

Required packages: nnet

Parallel Random Forest

```
method = 'parRF'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: e1071, randomForest, foreach, import

A model-specific variable importance metric is available.

Quantile Random Forest

```
method = 'qrf'
```

Type: Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: quantregForest

Quantile Regression Neural Network

```
method = 'qrnn'
```

Type: Regression

Tuning parameters:

- n.hidden (#Hidden Units)
- penalty (Weight Decay)
- bag (Bagged Models?)

Required packages: qrnn

Random Ferns

```
method = 'rFerns'
```

Type: Classification

Tuning parameters:

depth (Fern Depth)

Required packages: rFerns

Random Forest

```
method = 'ranger'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- splitrule (Splitting Rule)
- min.node.size (Minimal Node Size)

Required packages: e1071, ranger, dplyr

A model-specific variable importance metric is available.

Random Forest

```
method = 'Rborist'
```

Type: Classification, Regression

Tuning parameters:

- predFixed (#Randomly Selected Predictors)
- minNode (Minimal Node Size)

Required packages: Rborist

A model-specific variable importance metric is available.

Random Forest

```
method = 'rf'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: randomForest

A model-specific variable importance metric is available.

Random Forest by Randomization

```
method = 'extraTrees'
```

Type: Regression, Classification

Tuning parameters:

- mtry (# Randomly Selected Predictors)
- numRandomCuts (# Random Cuts)

Required packages: extraTrees

Random Forest Rule-Based Model

```
method = 'rfRules'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- maxdepth (Maximum Rule Depth)

Required packages: randomForest, inTrees, plyr

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRF'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)
- coefImp (Importance Coefficient)

Required packages: randomForest, RRF

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRFglobal'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)

Required packages: RRF

A model-specific variable importance metric is available.

Weighted Subspace Random Forest

```
method = 'wsrf'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: wsrf

7.0.3 Bayesian Model

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Bayesian Additive Regression Trees

```
method = 'bartMachine'
```

Type: Classification, Regression

- num_trees (#Trees)
- k (Prior Boundary)
- alpha (Base Terminal Node Hyperparameter)
- beta (Power Terminal Node Hyperparameter)
- nu (Degrees of Freedom)

Required packages: bartMachine

A model-specific variable importance metric is available.

Bayesian Generalized Linear Model

```
method = 'bayesglm'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: arm

Bayesian Regularized Neural Networks

```
method = 'brnn'
```

Type: Regression

Tuning parameters:

neurons (# Neurons)

Required packages: brnn

Bayesian Ridge Regression

method = 'bridge'

Type: Regression

No tuning parameters for this model

Required packages: monomvn

Bayesian Ridge Regression (Model Averaged)

method = 'blassoAveraged'

Type: Regression

No tuning parameters for this model

Required packages: monomvn

Notes: This model makes predictions by averaging the predictions based on the posterior estimates of the regression coefficients. While it is possible that some of these posterior estimates are zero for non-informative predictors, the final predicted value may be a function of many (or even all) predictors.

Model Averaged Naive Bayes Classifier

method = 'manb'

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

prior (Prior Probability)

Required packages: bnclassify

Naive Bayes

```
method = 'naive_bayes'
```

Type: Classification

Tuning parameters:

- laplace (Laplace Correction)
- usekernel (Distribution Type)
- adjust (Bandwidth Adjustment)

Required packages: naivebayes

Naive Bayes

```
method = 'nb'
```

Type: Classification

Tuning parameters:

- fl (Laplace Correction)
- usekernel (Distribution Type)
- adjust (Bandwidth Adjustment)

Required packages: klaR

Naive Bayes Classifier

```
method = 'nbDiscrete'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

Required packages: bnclassify

Naive Bayes Classifier with Attribute Weighting

```
method = 'awnb'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

Required packages: bnclassify

Semi-Naive Structure Learner Wrapper

```
method = 'nbSearch'
```

Type: Classification

- k (#Folds)
- epsilon (Minimum Absolute Improvement)
- smooth (Smoothing Parameter)
- final_smooth (Final Smoothing Parameter)

• direction (Search Direction)

Required packages: bnclassify

Spike and Slab Regression

```
method = 'spikeslab'
```

Type: Regression

Tuning parameters:

• vars (Variables Retained)

Required packages: spikeslab, plyr

Notes: Unlike other packages used by train, the spikeslab package is fully loaded when this model is used.

The Bayesian lasso

```
method = 'blasso'
```

Type: Regression

Tuning parameters:

sparsity (Sparsity Threshold)

Required packages: monomvn

Notes: This model creates predictions using the mean of the posterior distributions but sets some parameters specifically to zero based on the tuning parameter <code>sparsity</code> . For example, when <code>sparsity = .5</code> , only coefficients where at least half the posterior estimates are nonzero are used.

Tree Augmented Naive Bayes Classifier

```
method = 'tan'
```

Type: Classification

Tuning parameters:

- score (Score Function)
- smooth (Smoothing Parameter)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier Structure Learner Wrapper

```
method = 'tanSearch'
```

Type: Classification

- k (#Folds)
- epsilon (Minimum Absolute Improvement)
- smooth (Smoothing Parameter)

- final_smooth (Final Smoothing Parameter)
- sp (Super-Parent)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier with Attribute Weighting

```
method = 'awtan'
```

Type: Classification

Tuning parameters:

- score (Score Function)
- smooth (Smoothing Parameter)

Required packages: bnclassify

Variational Bayesian Multinomial Probit Regression

```
method = 'vbmpRadial'
```

Type: Classification

Tuning parameters:

estimateTheta (Theta Estimated)

Required packages: vbmp

7.0.4 Binary Predictors Only

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Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Binary Discriminant Analysis

```
method = 'binda'
```

Type: Classification

Tuning parameters:

lambda.freqs (Shrinkage Intensity)

Required packages: binda

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

7.0.5 Boosting

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AdaBoost Classification Trees

```
method = 'adaboost'
```

Type: Classification

Tuning parameters:

- nIter (#Trees)
- method (Method)

Required packages: fastAdaboost

AdaBoost.M1

```
method = 'AdaBoost.M1'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)
- coeflearn (Coefficient Type)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

- iter (#Trees)
- maxdepth (Max Tree Depth)
- nu (Learning Rate)

Required packages: ada, plyr

Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: mboost, plyr, import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Linear Model

```
method = 'BstLm'
```

Type: Regression, Classification

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

Boosted Logistic Regression

```
method = 'LogitBoost'
```

Type: Classification

Tuning parameters:

• nIter (# Boosting Iterations)

Required packages: catools

Boosted Smoothing Spline

```
method = 'bstSm'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

Boosted Tree

```
method = 'blackboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (#Trees)
- maxdepth (Max Tree Depth)

Required packages: party, mboost, plyr

Boosted Tree

```
method = 'bstTree'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- maxdepth (Max Tree Depth)
- nu (Shrinkage)

Required packages: bst , plyr

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

trials (# Boosting Iterations)

- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cubist

```
method = 'cubist'
```

Type: Regression

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

DeepBoost

```
method = 'deepboost'
```

Type: Classification

Tuning parameters:

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

eXtreme Gradient Boosting

```
method = 'xgbDART'
```

Type: Regression, Classification

Tuning parameters:

nrounds (# Boosting Iterations)

- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- subsample (Subsample Percentage)
- colsample_bytree (Subsample Ratio of Columns)
- rate_drop (Fraction of Trees Dropped)
- skip_drop (Prob. of Skipping Drop-out)
- min_child_weight (Minimum Sum of Instance Weight)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbLinear'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- lambda (L2 Regularization)
- alpha (L1 Regularization)
- eta (Learning Rate)

Required packages: xgboost

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbTree'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- colsample bytree (Subsample Ratio of Columns)
- min_child_weight (Minimum Sum of Instance Weight)
- subsample (Subsample Percentage)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

Gradient Boosting Machines

```
method = 'gbm_h2o'
```

Type: Regression, Classification

- ntrees (# Boosting Iterations)
- max_depth (Max Tree Depth)
- min_rows (Min. Terminal Node Size)
- learn_rate (Shrinkage)

col_sample_rate (#Randomly Selected Predictors)

Required packages: h2o

A model-specific variable importance metric is available.

Stochastic Gradient Boosting

```
method = 'gbm'
```

Type: Regression, Classification

Tuning parameters:

- n.trees (# Boosting Iterations)
- interaction.depth (Max Tree Depth)
- shrinkage (Shrinkage)
- n.minobsinnode (Min. Terminal Node Size)

Required packages: gbm , plyr

A model-specific variable importance metric is available.

7.0.6 Categorical Predictors Only

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Model Averaged Naive Bayes Classifier

```
method = 'manb'
```

Type: Classification

Tuning parameters:

- smooth (Smoothing Parameter)
- prior (Prior Probability)

Required packages: bnclassify

Naive Bayes Classifier

```
method = 'nbDiscrete'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

Required packages: bnclassify

Naive Bayes Classifier with Attribute Weighting

```
method = 'awnb'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

Required packages: bnclassify

Semi-Naive Structure Learner Wrapper

```
method = 'nbSearch'
```

Type: Classification

Tuning parameters:

- k (#Folds)
- epsilon (Minimum Absolute Improvement)
- smooth (Smoothing Parameter)
- final_smooth (Final Smoothing Parameter)
- direction (Search Direction)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier

```
method = 'tan'
```

Type: Classification

Tuning parameters:

- score (Score Function)
- smooth (Smoothing Parameter)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier Structure Learner Wrapper

```
method = 'tanSearch'
```

Type: Classification

Tuning parameters:

- k (#Folds)
- epsilon (Minimum Absolute Improvement)
- smooth (Smoothing Parameter)
- final_smooth (Final Smoothing Parameter)
- sp (Super-Parent)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier with Attribute Weighting

```
method = 'awtan'
```

Type: Classification

Tuning parameters:

- score (Score Function)
- smooth (Smoothing Parameter)

Required packages: bnclassify

7.0.7 Cost Sensitive Learning

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Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive CART

```
method = 'rpartCost'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- Cost (Cost)

Required packages: rpart, plyr

L2 Regularized Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights2'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)
- weight (Class Weight)

Required packages: LiblineaR

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- weight (Class Weight)

Required packages: e1071

Multilayer Perceptron Network with Dropout

```
method = 'mlpKerasDropoutCost'
```

Type: Classification

Tuning parameters:

- size (#Hidden Units)
- dropout (Dropout Rate)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecayCost'

Type: Classification

Tuning parameters:

- size (#Hidden Units)
- lambda (L2 Regularization)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Support Vector Machines with Class Weights

method = 'svmRadialWeights'

Type: Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)
- Weight (Weight)

Required packages: kernlab

7.0.8 Discriminant Analysis

(back to contents)

Adaptive Mixture Discriminant Analysis

```
method = 'amdai'
```

Type: Classification

Tuning parameters:

model (Model Type)

Required packages: adaptDA

Binary Discriminant Analysis

```
method = 'binda'
```

Type: Classification

• lambda.freqs (Shrinkage Intensity)

Required packages: binda

Diagonal Discriminant Analysis

```
method = 'dda'
```

Type: Classification

Tuning parameters:

- model (Model)
- shrinkage (Shrinkage Type)

Required packages: sparsediscrim

Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- sigma (Sigma)

Required packages: kernlab, kerndwd

Factor-Based Linear Discriminant Analysis

```
method = 'RFlda'
```

Type: Classification

Tuning parameters:

• q (# Factors)

Required packages: HiDimDA

Heteroscedastic Discriminant Analysis

```
method = 'hda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- newdim (Dimension of the Discriminative Subspace)

Required packages: hda

High Dimensional Discriminant Analysis

```
method = 'hdda'
```

Type: Classification

Tuning parameters:

- threshold (Threshold)
- model (Model Type)

Required packages: HDclassif

High-Dimensional Regularized Discriminant Analysis

```
method = 'hdrda'
```

Type: Classification

Tuning parameters:

gamma (Gamma)

- lambda (Lambda)
- shrinkage_type (Shrinkage Type)

Required packages: sparsediscrim

Linear Discriminant Analysis

```
method = 'lda'
```

Type: Classification

No tuning parameters for this model

Required packages: MASS

Linear Discriminant Analysis

```
method = 'lda2'
```

Type: Classification

Tuning parameters:

dimen (#Discriminant Functions)

Required packages: MASS

Linear Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepLDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Localized Linear Discriminant Analysis

```
method = 'loclda'
```

Type: Classification

Tuning parameters:

k (#Nearest Neighbors)

Required packages: klaR

Maximum Uncertainty Linear Discriminant Analysis

```
method = 'Mlda'
```

Type: Classification

No tuning parameters for this model

Required packages: HiDimDA

Mixture Discriminant Analysis

```
method = 'mda'
```

Type: Classification

Tuning parameters:

subclasses (#Subclasses Per Class)

Required packages: mda

Penalized Discriminant Analysis

```
method = 'pda'
```

Type: Classification

Tuning parameters:

lambda (Shrinkage Penalty Coefficient)

Required packages: mda

Penalized Discriminant Analysis

```
method = 'pda2'
```

Type: Classification

Tuning parameters:

• df (Degrees of Freedom)

Required packages: mda

Penalized Linear Discriminant Analysis

```
method = 'PenalizedLDA'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- κ (#Discriminant Functions)

Required packages: penalizedLDA, plyr

Quadratic Discriminant Analysis

```
method = 'qda'
```

Type: Classification

No tuning parameters for this model

Required packages: MASS

Quadratic Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepQDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Regularized Discriminant Analysis

```
method = 'rda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)

Required packages: klaR

Regularized Linear Discriminant Analysis

```
method = 'rlda'
```

Type: Classification

Tuning parameters:

estimator (Regularization Method)

Required packages: sparsediscrim

Robust Linear Discriminant Analysis

```
method = 'Linda'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Robust Mixture Discriminant Analysis

```
method = 'rmda'
```

Type: Classification

- к (#Subclasses Per Class)
- model (Model)

Required packages: robustDA

Robust Quadratic Discriminant Analysis

```
method = 'QdaCov'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Robust Regularized Linear Discriminant Analysis

```
method = 'rrlda'
```

Type: Classification

Tuning parameters:

- lambda (Penalty Parameter)
- hp (Robustness Parameter)
- penalty (Penalty Type)

Required packages: rrlda

Notes: Unlike other packages used by train, the rrlda package is fully loaded when this model is used.

Shrinkage Discriminant Analysis

```
method = 'sda'
```

Type: Classification

Tuning parameters:

- diagonal (Diagonalize)
- lambda (shrinkage)

Required packages: sda

Sparse Linear Discriminant Analysis

```
method = 'sparseLDA'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)

Required packages: sparseLDA

Sparse Mixture Discriminant Analysis

```
method = 'smda'
```

Type: Classification

- NumVars (# Predictors)
- lambda (Lambda)
- R (# Subclasses)

Required packages: sparseLDA

Stabilized Linear Discriminant Analysis

```
method = 'slda'
```

Type: Classification

No tuning parameters for this model

Required packages: ipred

7.0.9 Distance Weighted Discrimination

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Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

- lambda (Regularization Parameter)
- qval (q)

- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- 1ambda (Regularization Parameter)
- qval (q)
- sigma (Sigma)

Required packages: kernlab, kerndwd

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Sparse Distance Weighted Discrimination

```
method = 'sdwd'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: sdwd

A model-specific variable importance metric is available.

7.0.10 Ensemble Model

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AdaBoost Classification Trees

```
method = 'adaboost'
```

Type: Classification

Tuning parameters:

- nIter (#Trees)
- method (Method)

Required packages: fastAdaboost

AdaBoost.M1

```
method = 'AdaBoost.M1'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)
- coeflearn (Coefficient Type)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged CART

```
method = 'treebag'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: ipred , plyr , e1071

A model-specific variable importance metric is available.

Bagged Flexible Discriminant Analysis

```
method = 'bagFDA'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bagged MARS

```
method = 'bagEarth'
```

Type: Regression, Classification

Tuning parameters:

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS using gCV Pruning

```
method = 'bagEarthGCV'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged Model

```
method = 'bag'
```

Type: Regression, Classification

Tuning parameters:

vars (#Randomly Selected Predictors)

Required packages: caret

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

iter (#Trees)

maxdepth (Max Tree Depth)

nu (Learning Rate)

Required packages: ada, plyr

Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: mboost , plyr , import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

mstop (# Boosting Iterations)

prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Linear Model

```
method = 'BstLm'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

Boosted Logistic Regression

```
method = 'LogitBoost'
```

Type: Classification

Tuning parameters:

nIter (# Boosting Iterations)

Required packages: catools

Boosted Smoothing Spline

```
method = 'bstSm'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

Boosted Tree

```
method = 'blackboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (#Trees)
- maxdepth (Max Tree Depth)

Required packages: party, mboost, plyr

Boosted Tree

```
method = 'bstTree'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- maxdepth (Max Tree Depth)
- nu (Shrinkage)

Required packages: bst , plyr

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Conditional Inference Random Forest

```
method = 'cforest'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: party

A model-specific variable importance metric is available.

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cubist

```
method = 'cubist'
```

Type: Regression

Tuning parameters:

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

DeepBoost

```
method = 'deepboost'
```

Type: Classification

Tuning parameters:

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

Ensembles of Generalized Linear Models

```
method = 'randomGLM'
```

Type: Regression, Classification

maxInteractionOrder (Interaction Order)

Required packages: randomGLM

Notes: Unlike other packages used by train, the randomGLM package is fully loaded when this model is used.

eXtreme Gradient Boosting

```
method = 'xgbDART'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- subsample (Subsample Percentage)
- colsample_bytree (Subsample Ratio of Columns)
- rate_drop (Fraction of Trees Dropped)
- skip_drop (Prob. of Skipping Drop-out)
- min_child_weight (Minimum Sum of Instance Weight)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbLinear'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- lambda (L2 Regularization)
- alpha (L1 Regularization)
- eta (Learning Rate)

Required packages: xgboost

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbTree'
```

Type: Regression, Classification

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- colsample_bytree (Subsample Ratio of Columns)
- min_child_weight (Minimum Sum of Instance Weight)
- subsample (Subsample Percentage)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

Gradient Boosting Machines

```
method = 'gbm_h2o'
```

Type: Regression, Classification

Tuning parameters:

- ntrees (# Boosting Iterations)
- max_depth (Max Tree Depth)
- min_rows (Min. Terminal Node Size)
- learn_rate (Shrinkage)
- col_sample_rate (#Randomly Selected Predictors)

Required packages: h2o

A model-specific variable importance metric is available.

Model Averaged Neural Network

```
method = 'avNNet'
```

Type: Classification, Regression

- size (#Hidden Units)
- decay (Weight Decay)

• bag (Bagging)

Required packages: nnet

Oblique Random Forest

```
method = 'ORFlog'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Parallel Random Forest

```
method = 'parRF'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: e1071, randomForest, foreach, import

A model-specific variable importance metric is available.

Quantile Random Forest

```
method = 'qrf'
```

Type: Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: quantregForest

Quantile Regression Neural Network

```
method = 'qrnn'
```

Type: Regression

- n.hidden (#Hidden Units)
- penalty (Weight Decay)
- bag (Bagged Models?)

Required packages: qrnn

Random Ferns

```
method = 'rFerns'
```

Type: Classification

Tuning parameters:

depth (Fern Depth)

Required packages: rFerns

Random Forest

```
method = 'ranger'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- splitrule (Splitting Rule)
- min.node.size (Minimal Node Size)

Required packages: e1071, ranger, dplyr

A model-specific variable importance metric is available.

Random Forest

```
method = 'Rborist'
```

Type: Classification, Regression

Tuning parameters:

- predFixed (#Randomly Selected Predictors)
- minNode (Minimal Node Size)

Required packages: Rborist

A model-specific variable importance metric is available.

Random Forest

```
method = 'rf'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: randomForest

A model-specific variable importance metric is available.

Random Forest by Randomization

```
method = 'extraTrees'
```

Type: Regression, Classification

Tuning parameters:

- mtry (# Randomly Selected Predictors)
- numRandomCuts (# Random Cuts)

Required packages: extraTrees

Random Forest Rule-Based Model

```
method = 'rfRules'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- maxdepth (Maximum Rule Depth)

Required packages: randomForest, inTrees, plyr

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRF'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)
- coefImp (Importance Coefficient)

Required packages: randomForest, RRF

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRFglobal'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)

Required packages: RRF

A model-specific variable importance metric is available.

Rotation Forest

```
method = 'rotationForest'
```

Type: Classification

- κ (#Variable Subsets)
- L (Ensemble Size)

Required packages: rotationForest

A model-specific variable importance metric is available.

Rotation Forest

```
method = 'rotationForestCp'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)
- cp (Complexity Parameter)

Required packages: rpart , plyr , rotationForest

A model-specific variable importance metric is available.

Stochastic Gradient Boosting

```
method = 'gbm'
```

Type: Regression, Classification

Tuning parameters:

n.trees (# Boosting Iterations)

• interaction.depth (Max Tree Depth)

- shrinkage (Shrinkage)
- n.minobsinnode (Min. Terminal Node Size)

Required packages: gbm , plyr

A model-specific variable importance metric is available.

Tree-Based Ensembles

```
method = 'nodeHarvest'
```

Type: Regression, Classification

Tuning parameters:

- maxinter (Maximum Interaction Depth)
- mode (Prediction Mode)

Required packages: nodeHarvest

Weighted Subspace Random Forest

```
method = 'wsrf'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: wsrf

7.0.11 Feature Extraction

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Independent Component Regression

```
method = 'icr'
```

Type: Regression

Tuning parameters:

n.comp (#Components)

Required packages: fastICA

Neural Networks with Feature Extraction

```
method = 'pcaNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

Partial Least Squares

```
method = 'kernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'pls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'simpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'widekernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Principal Component Analysis

```
method = 'pcr'
```

Type: Regression

Tuning parameters:

ncomp (#Components)

Required packages: pls

Projection Pursuit Regression

```
method = 'ppr'
```

Type: Regression

Tuning parameters:

• nterms (# Terms)

Sparse Partial Least Squares

```
method = 'spls'
```

Type: Regression, Classification

Tuning parameters:

- к (#Components)
- eta (Threshold)
- kappa (Kappa)

Required packages: spls

Supervised Principal Component Analysis

```
method = 'superpc'
```

Type: Regression

- threshold (Threshold)
- n.components (#Components)

Required packages: superpc

7.0.12 Feature Selection Wrapper

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Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

Linear Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepLDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Linear Regression with Backwards Selection

```
method = 'leapBackward'
```

Type: Regression

Tuning parameters:

nvmax (Maximum Number of Predictors)

Required packages: leaps

Linear Regression with Forward Selection

```
method = 'leapForward'
```

Type: Regression

Tuning parameters:

nvmax (Maximum Number of Predictors)

Required packages: leaps

Linear Regression with Stepwise Selection

```
method = 'leapSeq'
```

Type: Regression

nvmax (Maximum Number of Predictors)

Required packages: leaps

Linear Regression with Stepwise Selection

```
method = 'lmStepAIC'
```

Type: Regression

No tuning parameters for this model

Required packages: MASS

Quadratic Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepQDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR , MASS

Ridge Regression with Variable Selection

```
method = 'foba'
```

Type: Regression

Tuning parameters:

- k (#Variables Retained)
- lambda (L2 Penalty)

Required packages: foba

7.0.13 Gaussian Process

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Gaussian Process

```
method = 'gaussprLinear'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: kernlab

Gaussian Process with Polynomial Kernel

```
method = 'gaussprPoly'
```

Type: Regression, Classification

- degree (Polynomial Degree)
- scale (Scale)

Required packages: kernlab

Gaussian Process with Radial Basis Function Kernel

```
method = 'gaussprRadial'
```

Type: Regression, Classification

Tuning parameters:

• sigma (Sigma)

Required packages: kernlab

Variational Bayesian Multinomial Probit Regression

```
method = 'vbmpRadial'
```

Type: Classification

Tuning parameters:

estimateTheta (Theta Estimated)

Required packages: vbmp

7.0.14 Generalized Additive Model

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Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: mboost, plyr, import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Generalized Additive Model using LOESS

```
method = 'gamLoess'
```

Type: Regression, Classification

- span (Span)
- degree (Degree)

Required packages: gam

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the gam package is fully loaded when this model is used.

Generalized Additive Model using Splines

method = 'bam'

Type: Regression, Classification

Tuning parameters:

- select (Feature Selection)
- method (Method)

Required packages: mgcv

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a

predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the mgcv package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'gam'
```

Type: Regression, Classification

Tuning parameters:

- select (Feature Selection)
- method (Method)

Required packages: mgcv

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the mgcv package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'gamSpline'
```

Type: Regression, Classification

Tuning parameters:

df (Degrees of Freedom)

Required packages: gam

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the gam package is fully loaded when this model is used.

7.0.15 Generalized Linear Model

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Bayesian Generalized Linear Model

method = 'bayesglm'

Type: Regression, Classification

No tuning parameters for this model

Required packages: arm

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Ensembles of Generalized Linear Models

```
method = 'randomGLM'
```

Type: Regression, Classification

Tuning parameters:

maxInteractionOrder (Interaction Order)

Required packages: randomGLM

Notes: Unlike other packages used by train, the randomGLM package is fully loaded when this model is used.

Generalized Additive Model using LOESS

```
method = 'gamLoess'
```

Type: Regression, Classification

Tuning parameters:

- span (Span)
- degree (Degree)

Required packages: gam

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the gam package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'bam'
```

Type: Regression, Classification

Tuning parameters:

- select (Feature Selection)
- method (Method)

Required packages: mgcv

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the mgcv package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'gam'
```

Type: Regression, Classification

Tuning parameters:

- select (Feature Selection)
- method (Method)

Required packages: mgcv

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the mgcv package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'gamSpline'
```

Type: Regression, Classification

Tuning parameters:

• df (Degrees of Freedom)

Required packages: gam

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the gam package is fully loaded when this model is used.

Generalized Linear Model

```
method = 'glm'
```

Type: Regression, Classification

No tuning parameters for this model

A model-specific variable importance metric is available.

Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

glmnet

```
method = 'glmnet h2o'
```

Type: Regression, Classification

- alpha (Mixing Percentage)
- 1ambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

Tuning parameters:

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)
- scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Negative Binomial Generalized Linear Model

```
method = 'glm.nb'
```

Type: Regression

Tuning parameters:

• link (Link Function)

Required packages: MASS

A model-specific variable importance metric is available.

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet , plyr

A model-specific variable importance metric is available. Notes: Requires ordinalNet package version >= 2.0

7.0.16 Handle Missing Predictor Data

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AdaBoost.M1

```
method = 'AdaBoost.M1'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)
- coeflearn (Coefficient Type)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

- iter (#Trees)
- maxdepth (Max Tree Depth)
- nu (Learning Rate)

Required packages: ada, plyr

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

CART

```
method = 'rpart'
```

Type: Regression, Classification

Tuning parameters:

cp (Complexity Parameter)

Required packages: rpart

A model-specific variable importance metric is available.

CART

```
method = 'rpart1SE'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: rpart

A model-specific variable importance metric is available. Notes: This CART model replicates the same process used by the <code>rpart</code> function where the model complexity is determined using the one-standard error method. This procedure is replicated inside of the resampling done by <code>train</code> so that an external resampling estimate can be obtained.

CART

```
method = 'rpart2'
```

Type: Regression, Classification

Tuning parameters:

maxdepth (Max Tree Depth)

Required packages: rpart

A model-specific variable importance metric is available.

CART or Ordinal Responses

```
method = 'rpartScore'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- split (Split Function)
- prune (Pruning Measure)

Required packages: rpartScore, plyr

A model-specific variable importance metric is available.

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive CART

```
method = 'rpartCost'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- Cost (Cost)

Required packages: rpart, plyr

Single C5.0 Ruleset

```
method = 'C5.0Rules'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single C5.0 Tree

```
method = 'C5.0Tree'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

7.0.17 Implicit Feature Selection

(back to contents)

AdaBoost Classification Trees

```
method = 'adaboost'
```

Type: Classification

- nIter (#Trees)
- method (Method)

Required packages: fastAdaboost

AdaBoost.M1

```
method = 'AdaBoost.M1'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)
- coeflearn (Coefficient Type)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged Flexible Discriminant Analysis

```
method = 'bagFDA'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS

```
method = 'bagEarth'
```

Type: Regression, Classification

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS using gCV Pruning

```
method = 'bagEarthGCV'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bayesian Additive Regression Trees

```
method = 'bartMachine'
```

Type: Classification, Regression

- num_trees (#Trees)
- k (Prior Boundary)

• alpha (Base Terminal Node Hyperparameter)

- beta (Power Terminal Node Hyperparameter)
- nu (Degrees of Freedom)

Required packages: bartMachine

A model-specific variable importance metric is available.

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

- iter (#Trees)
- maxdepth (Max Tree Depth)
- nu (Learning Rate)

Required packages: ada, plyr

Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: mboost, plyr, import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Linear Model

```
method = 'BstLm'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

Boosted Logistic Regression

```
method = 'LogitBoost'
```

Type: Classification

Tuning parameters:

nIter (# Boosting Iterations)

Required packages: caTools

Boosted Smoothing Spline

```
method = 'bstSm'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

C4.5-like Trees

```
method = 'J48'
```

Type: Classification

Tuning parameters:

- c (Confidence Threshold)
- M (Minimum Instances Per Leaf)

Required packages: RWeka

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

CART

```
method = 'rpart'
```

Type: Regression, Classification

Tuning parameters:

cp (Complexity Parameter)

Required packages: rpart

A model-specific variable importance metric is available.

CART

```
method = 'rpart1SE'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: rpart

A model-specific variable importance metric is available. Notes: This CART model replicates the same process used by the <code>rpart</code> function where the model complexity is determined using the one-standard error method. This procedure is replicated inside of the resampling done by <code>train</code> so that an external resampling estimate can be obtained.

CART

```
method = 'rpart2'
```

Type: Regression, Classification

Tuning parameters:

maxdepth (Max Tree Depth)

Required packages: rpart

A model-specific variable importance metric is available.

CART or Ordinal Responses

```
method = 'rpartScore'
```

Type: Classification

- cp (Complexity Parameter)
- split (Split Function)

• prune (Pruning Measure)

Required packages: rpartScore, plyr

A model-specific variable importance metric is available.

CHi-squared Automated Interaction Detection

```
method = 'chaid'
```

Type: Classification

Tuning parameters:

- alpha2 (Merging Threshold)
- alpha3 (Splitting former Merged Threshold)
- alpha4 (Splitting former Merged Threshold)

Required packages: CHAID

Conditional Inference Random Forest

```
method = 'cforest'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: party

A model-specific variable importance metric is available.

Conditional Inference Tree

```
method = 'ctree'
```

Type: Classification, Regression

Tuning parameters:

mincriterion (1 - P-Value Threshold)

Required packages: party

Conditional Inference Tree

```
method = 'ctree2'
```

Type: Regression, Classification

Tuning parameters:

- maxdepth (Max Tree Depth)
- mincriterion (1 P-Value Threshold)

Required packages: party

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive CART

```
method = 'rpartCost'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- Cost (Cost)

Required packages: rpart, plyr

Cubist

```
method = 'cubist'
```

Type: Regression

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

DeepBoost

```
method = 'deepboost'
```

Type: Classification

Tuning parameters:

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

Elasticnet

```
method = 'enet'
```

Type: Regression

Tuning parameters:

fraction (Fraction of Full Solution)

• lambda (Weight Decay)

Required packages: elasticnet

eXtreme Gradient Boosting

```
method = 'xgbDART'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- subsample (Subsample Percentage)
- colsample_bytree (Subsample Ratio of Columns)
- rate_drop (Fraction of Trees Dropped)
- skip_drop (Prob. of Skipping Drop-out)
- min_child_weight (Minimum Sum of Instance Weight)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbLinear'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- lambda (L2 Regularization)
- alpha (L1 Regularization)
- eta (Learning Rate)

Required packages: xgboost

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbTree'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- colsample_bytree (Subsample Ratio of Columns)
- min_child_weight (Minimum Sum of Instance Weight)
- subsample (Subsample Percentage)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

Flexible Discriminant Analysis

```
method = 'fda'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

glmnet

```
method = 'glmnet_h2o'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- 1ambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Gradient Boosting Machines

```
method = 'gbm_h2o'
```

Type: Regression, Classification

Tuning parameters:

ntrees (# Boosting Iterations)

- max depth (Max Tree Depth)
- min_rows (Min. Terminal Node Size)
- learn_rate (Shrinkage)
- col_sample_rate (#Randomly Selected Predictors)

Required packages: h2o

A model-specific variable importance metric is available.

Least Angle Regression

```
method = 'lars'
```

Type: Regression

Tuning parameters:

• fraction (Fraction)

Required packages: lars

Least Angle Regression

```
method = 'lars2'
```

Type: Regression

Tuning parameters:

• step (#Steps)

Required packages: lars

Logistic Model Trees

```
method = 'LMT'
```

Type: Classification

Tuning parameters:

• iter (# Iteratons)

Required packages: RWeka

Model Rules

```
method = 'M5Rules'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)

Required packages: RWeka

Model Tree

```
method = 'M5'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)
- rules (Rules)

Required packages: RWeka

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

Tuning parameters:

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)
- scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Multivariate Adaptive Regression Spline

```
method = 'earth'
```

Type: Regression, Classification

nprune (#Terms)

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Multivariate Adaptive Regression Splines

```
method = 'gcvEarth'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Nearest Shrunken Centroids

```
method = 'pam'
```

Type: Classification

threshold (Shrinkage Threshold)

Required packages: pamr

A model-specific variable importance metric is available.

Non-Convex Penalized Quantile Regression

```
method = 'rqnc'
```

Type: Regression

Tuning parameters:

- lambda (L1 Penalty)
- penalty (Penalty Type)

Required packages: rqPen

Oblique Random Forest

```
method = 'ORFlog'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Parallel Random Forest

```
method = 'parRF'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: e1071, randomForest, foreach, import

A model-specific variable importance metric is available.

Penalized Linear Discriminant Analysis

```
method = 'PenalizedLDA'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- κ (#Discriminant Functions)

Required packages: penalizedLDA, plyr

Penalized Linear Regression

```
method = 'penalized'
```

Type: Regression

Tuning parameters:

- lambda1 (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: penalized

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

- alpha (Mixing Percentage)
- criteria (Selection Criterion)

• link (Link Function)

Required packages: ordinalNet, plyr

A model-specific variable importance metric is available. Notes:

Requires ordinalNet package version >= 2.0

Quantile Random Forest

```
method = 'qrf'
```

Type: Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: quantregForest

Quantile Regression with LASSO penalty

```
method = 'rqlasso'
```

Type: Regression

Tuning parameters:

lambda (L1 Penalty)

Required packages: rqPen

Random Ferns

```
method = 'rFerns'
```

Type: Classification

Tuning parameters:

depth (Fern Depth)

Required packages: rFerns

Random Forest

```
method = 'ranger'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- splitrule (Splitting Rule)
- min.node.size (Minimal Node Size)

Required packages: e1071, ranger, dplyr

A model-specific variable importance metric is available.

Random Forest

```
method = 'Rborist'
```

Type: Classification, Regression

Tuning parameters:

- predFixed (#Randomly Selected Predictors)
- minNode (Minimal Node Size)

Required packages: Rborist

A model-specific variable importance metric is available.

Random Forest

```
method = 'rf'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: randomForest

A model-specific variable importance metric is available.

Random Forest by Randomization

```
method = 'extraTrees'
```

Type: Regression, Classification

- mtry (# Randomly Selected Predictors)
- numRandomCuts (# Random Cuts)

Required packages: extraTrees

Random Forest Rule-Based Model

```
method = 'rfRules'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- maxdepth (Maximum Rule Depth)

Required packages: randomForest, inTrees, plyr

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRF'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)
- coefImp (Importance Coefficient)

Required packages: randomForest, RRF

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRFglobal'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)

Required packages: RRF

A model-specific variable importance metric is available.

Relaxed Lasso

```
method = 'relaxo'
```

Type: Regression

Tuning parameters:

- lambda (Penalty Parameter)
- phi (Relaxation Parameter)

Required packages: relaxo, plyr

Rotation Forest

```
method = 'rotationForest'
```

Type: Classification

Tuning parameters:

- к (#Variable Subsets)
- L (Ensemble Size)

Required packages: rotationForest

A model-specific variable importance metric is available.

Rotation Forest

```
method = 'rotationForestCp'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)
- cp (Complexity Parameter)

Required packages: rpart , plyr , rotationForest

A model-specific variable importance metric is available.

Rule-Based Classifier

```
method = 'JRip'
```

Type: Classification

Tuning parameters:

- NumOpt (# Optimizations)
- NumFolds (# Folds)
- MinWeights (Min Weights)

Required packages: RWeka

A model-specific variable importance metric is available.

Rule-Based Classifier

```
method = 'PART'
```

Type: Classification

Tuning parameters:

- threshold (Confidence Threshold)
- pruned (Pruning)

Required packages: RWeka

A model-specific variable importance metric is available.

Single C5.0 Ruleset

```
method = 'C5.0Rules'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single C5.0 Tree

```
method = 'C5.0Tree'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single Rule Classification

```
method = 'OneR'
```

Type: Classification

No tuning parameters for this model

Required packages: RWeka

Sparse Distance Weighted Discrimination

method = 'sdwd'

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: sdwd

A model-specific variable importance metric is available.

Sparse Linear Discriminant Analysis

```
method = 'sparseLDA'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)

Required packages: sparseLDA

Sparse Mixture Discriminant Analysis

```
method = 'smda'
```

Type: Classification

- NumVars (# Predictors)
- lambda (Lambda)

• R (# Subclasses)

Required packages: sparseLDA

Spike and Slab Regression

```
method = 'spikeslab'
```

Type: Regression

Tuning parameters:

vars (Variables Retained)

Required packages: spikeslab, plyr

Notes: Unlike other packages used by train, the spikeslab package is fully loaded when this model is used.

Stochastic Gradient Boosting

```
method = 'gbm'
```

Type: Regression, Classification

- n.trees (# Boosting Iterations)
- interaction.depth (Max Tree Depth)
- shrinkage (Shrinkage)
- n.minobsinnode (Min. Terminal Node Size)

Required packages: gbm , plyr

A model-specific variable importance metric is available.

The Bayesian lasso

```
method = 'blasso'
```

Type: Regression

Tuning parameters:

sparsity (Sparsity Threshold)

Required packages: monomyn

Notes: This model creates predictions using the mean of the posterior distributions but sets some parameters specifically to zero based on the tuning parameter <code>sparsity</code> . For example, when <code>sparsity = .5</code> , only coefficients where at least half the posterior estimates are nonzero are used.

The lasso

```
method = 'lasso'
```

Type: Regression

Tuning parameters:

fraction (Fraction of Full Solution)

Required packages: elasticnet

Tree Models from Genetic Algorithms

```
method = 'evtree'
```

Type: Regression, Classification

Tuning parameters:

• alpha (Complexity Parameter)

Required packages: evtree

Tree-Based Ensembles

```
method = 'nodeHarvest'
```

Type: Regression, Classification

Tuning parameters:

- maxinter (Maximum Interaction Depth)
- mode (Prediction Mode)

Required packages: nodeHarvest

Weighted Subspace Random Forest

```
method = 'wsrf'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: wsrf

7.0.18 Kernel Method

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Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- sigma (Sigma)

Required packages: kernlab, kerndwd

Gaussian Process

```
method = 'gaussprLinear'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: kernlab

Gaussian Process with Polynomial Kernel

```
method = 'gaussprPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)

Required packages: kernlab

Gaussian Process with Radial Basis Function Kernel

```
method = 'gaussprRadial'
```

Type: Regression, Classification

Tuning parameters:

• sigma (Sigma)

Required packages: kernlab

L2 Regularized Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights2'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)
- weight (Class Weight)

Required packages: LiblineaR

L2 Regularized Support Vector Machine (dual) with Linear Kernel

```
method = 'svmLinear3'
```

Type: Regression, Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)

Required packages: LiblineaR

Least Squares Support Vector Machine

```
method = 'lssvmLinear'
```

Type: Classification

Tuning parameters:

tau (Regularization Parameter)

Required packages: kernlab

Least Squares Support Vector Machine with Polynomial Kernel

```
method = 'lssvmPoly'
```

Type: Classification

- degree (Polynomial Degree)
- scale (Scale)
- tau (Regularization Parameter)

Required packages: kernlab

Least Squares Support Vector Machine with Radial Basis Function Kernel

```
method = 'lssvmRadial'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- tau (Regularization Parameter)

Required packages: kernlab

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- weight (Class Weight)

Required packages: e1071

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Partial Least Squares

```
method = 'kernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Polynomial Kernel Regularized Least Squares

```
method = 'krlsPoly'
```

Type: Regression

Tuning parameters:

- lambda (Regularization Parameter)
- degree (Polynomial Degree)

Required packages: KRLS

Radial Basis Function Kernel Regularized Least Squares

```
method = 'krlsRadial'
```

Type: Regression

Tuning parameters:

- lambda (Regularization Parameter)
- sigma (Sigma)

Required packages: KRLS, kernlab

Relevance Vector Machines with Linear Kernel

```
method = 'rvmLinear'
```

Type: Regression

No tuning parameters for this model

Required packages: kernlab

Relevance Vector Machines with Polynomial Kernel

```
method = 'rvmPoly'
```

Type: Regression

Tuning parameters:

- scale (Scale)
- degree (Polynomial Degree)

Required packages: kernlab

Relevance Vector Machines with Radial Basis Function Kernel

```
method = 'rvmRadial'
```

Type: Regression

• sigma (Sigma)

Required packages: kernlab

Support Vector Machines with Boundrange String Kernel

```
method = 'svmBoundrangeString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Class Weights

```
method = 'svmRadialWeights'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)
- Weight (Weight)

Required packages: kernlab

Support Vector Machines with Exponential String Kernel

```
method = 'svmExpoString'
```

Type: Regression, Classification

Tuning parameters:

- lambda (lambda)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear2'
```

Type: Regression, Classification

• cost (Cost)

Required packages: e1071

Support Vector Machines with Polynomial Kernel

```
method = 'svmPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadial'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialCost'
```

Type: Regression, Classification

Tuning parameters:

c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialSigma'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Notes: This SVM model tunes over the cost parameter and the RBF kernel parameter sigma. In the latter case, using tuneLength will, at most, evaluate six values of the kernel parameter. This enables a broad search over the cost parameter and a relatively narrow search over sigma

Support Vector Machines with Spectrum String Kernel

```
method = 'svmSpectrumString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

7.0.19 L1 Regularization

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Bayesian Ridge Regression (Model Averaged)

```
method = 'blassoAveraged'
```

Type: Regression

No tuning parameters for this model

Required packages: monomvn

Notes: This model makes predictions by averaging the predictions based on the posterior estimates of the regression coefficients. While it is possible that some of these posterior estimates are zero for non-informative predictors, the final predicted value may be a function of many (or even all) predictors.

DeepBoost

```
method = 'deepboost'
```

Type: Classification

Tuning parameters:

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

Elasticnet

```
method = 'enet'
```

Type: Regression

Tuning parameters:

- fraction (Fraction of Full Solution)
- lambda (Weight Decay)

Required packages: elasticnet

glmnet

```
method = 'glmnet_h2o'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Least Angle Regression

```
method = 'lars'
```

Type: Regression

Tuning parameters:

• fraction (Fraction)

Required packages: lars

Least Angle Regression

```
method = 'lars2'
```

Type: Regression

Tuning parameters:

• step (#Steps)

Required packages: lars

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

Tuning parameters:

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)
- scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Non-Convex Penalized Quantile Regression

```
method = 'rqnc'
```

Type: Regression

Tuning parameters:

- lambda (L1 Penalty)
- penalty (Penalty Type)

Required packages: rqPen

Penalized Linear Discriminant Analysis

```
method = 'PenalizedLDA'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- κ (#Discriminant Functions)

Required packages: penalizedLDA, plyr

Penalized Linear Regression

```
method = 'penalized'
```

Type: Regression

Tuning parameters:

- lambda1 (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: penalized

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet , plyr

A model-specific variable importance metric is available. Notes: Requires ordinalNet package version >= 2.0

Quantile Regression with LASSO penalty

```
method = 'rqlasso'
```

Type: Regression

Tuning parameters:

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• lambda (L1 Penalty)

Required packages: rqPen

Regularized Logistic Regression

```
method = 'regLogistic'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- loss (Loss Function)
- epsilon (Tolerance)

Required packages: LiblineaR

Relaxed Lasso

```
method = 'relaxo'
```

Type: Regression

Tuning parameters:

- lambda (Penalty Parameter)
- phi (Relaxation Parameter)

Required packages: relaxo, plyr

Sparse Distance Weighted Discrimination

```
method = 'sdwd'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: sdwd

A model-specific variable importance metric is available.

Sparse Linear Discriminant Analysis

```
method = 'sparseLDA'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)

Required packages: sparseLDA

Sparse Mixture Discriminant Analysis

```
method = 'smda'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)
- R (# Subclasses)

Required packages: sparseLDA

Sparse Partial Least Squares

```
method = 'spls'
```

Type: Regression, Classification

Tuning parameters:

- κ (#Components)
- eta (Threshold)
- kappa (Kappa)

Required packages: spls

The Bayesian lasso

```
method = 'blasso'
```

Type: Regression

sparsity (Sparsity Threshold)

Required packages: monomvn

Notes: This model creates predictions using the mean of the posterior distributions but sets some parameters specifically to zero based on the tuning parameter <code>sparsity</code> . For example, when <code>sparsity = .5</code> , only coefficients where at least half the posterior estimates are nonzero are used.

The lasso

```
method = 'lasso'
```

Type: Regression

Tuning parameters:

fraction (Fraction of Full Solution)

Required packages: elasticnet

7.0.20 L2 Regularization

(back to contents)

Bayesian Ridge Regression

```
method = 'bridge'
```

Type: Regression

No tuning parameters for this model

Required packages: monomvn

Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

• sigma (Sigma)

Required packages: kernlab, kerndwd

glmnet

```
method = 'glmnet_h2o'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Model Averaged Neural Network

```
method = 'avNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)
- bag (Bagging)

Required packages: nnet

Multi-Layer Perceptron

```
method = 'mlpWeightDecay'
```

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: RSNNS

Multi-Layer Perceptron, multiple layers

```
method = 'mlpWeightDecayML'
```

Type: Regression, Classification

Tuning parameters:

- layer1 (#Hidden Units layer1)
- layer2 (#Hidden Units layer2)
- layer3 (#Hidden Units layer3)
- decay (Weight Decay)

Required packages: RSNNS

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

Tuning parameters:

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)
- scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Multilayer Perceptron Network by Stochastic Gradient Descent

```
method = 'mlpSGD'
```

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- 12reg (L2 Regularization)
- lambda (RMSE Gradient Scaling)
- learn_rate (Learning Rate)
- momentum (Momentum)
- gamma (Learning Rate Decay)
- minibatchsz (Batch Size)
- repeats (#Models)

Required packages: FCNN4R, plyr

A model-specific variable importance metric is available.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecay'

Type: Regression, Classification

Tuning parameters:

• size (#Hidden Units)

lambda (L2 Regularization)

batch_size (Batch Size)

• 1r (Learning Rate)

rho (Rho)

decay (Learning Rate Decay)

activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecayCost'

Type: Classification

Tuning parameters:

- size (#Hidden Units)
- lambda (L2 Regularization)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Neural Network

```
method = 'nnet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Neural Networks with Feature Extraction

```
method = 'pcaNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Penalized Linear Regression

```
method = 'penalized'
```

Type: Regression

Tuning parameters:

- lambda1 (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: penalized

Penalized Logistic Regression

```
method = 'plr'
```

Type: Classification

Tuning parameters:

- lambda (L2 Penalty)
- cp (Complexity Parameter)

Required packages: stepPlr

Penalized Multinomial Regression

```
method = 'multinom'
```

Type: Classification

Tuning parameters:

decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet , plyr

A model-specific variable importance metric is available. Notes: Requires ordinalNet package version >= 2.0

Polynomial Kernel Regularized Least Squares

```
method = 'krlsPoly'
```

Type: Regression

Tuning parameters:

- 1ambda (Regularization Parameter)
- degree (Polynomial Degree)

Required packages: KRLS

Quantile Regression Neural Network

```
method = 'qrnn'
```

Type: Regression

Tuning parameters:

- n.hidden (#Hidden Units)
- penalty (Weight Decay)
- bag (Bagged Models?)

Required packages: qrnn

Radial Basis Function Kernel Regularized Least Squares

```
method = 'krlsRadial'
```

Type: Regression

Tuning parameters:

- lambda (Regularization Parameter)
- sigma (Sigma)

Required packages: KRLS, kernlab

Radial Basis Function Network

```
method = 'rbf'
```

Type: Classification, Regression

Tuning parameters:

• size (#Hidden Units)

Required packages: RSNNS

Radial Basis Function Network

```
method = 'rbfDDA'
```

Type: Regression, Classification

Tuning parameters:

negativeThreshold (Activation Limit for Conflicting Classes)

Required packages: RSNNS

Regularized Logistic Regression

```
method = 'regLogistic'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- loss (Loss Function)
- epsilon (Tolerance)

Required packages: LiblineaR

Relaxed Lasso

```
method = 'relaxo'
```

Type: Regression

Tuning parameters:

- lambda (Penalty Parameter)
- phi (Relaxation Parameter)

Required packages: relaxo, plyr

Ridge Regression

```
method = 'ridge'
```

Type: Regression

Tuning parameters:

• lambda (Weight Decay)

Required packages: elasticnet

Ridge Regression with Variable Selection

```
method = 'foba'
```

Type: Regression

Tuning parameters:

- k (#Variables Retained)
- lambda (L2 Penalty)

Required packages: foba

Sparse Distance Weighted Discrimination

```
method = 'sdwd'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: sdwd

A model-specific variable importance metric is available.

7.0.21 Linear Classifier

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Adjacent Categories Probability Model for Ordinal Data

```
method = 'vglmAdjCat'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bayesian Generalized Linear Model

```
method = 'bayesglm'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: arm

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the

examples in ?mboost::mstop . If pruning is not used, the ensemble makes predictions using the exact value of the mstop tuning parameter value.

Continuation Ratio Model for Ordinal Data

```
method = 'vglmContRatio'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Cumulative Probability Model for Ordinal Data

```
method = 'vglmCumulative'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Diagonal Discriminant Analysis

```
method = 'dda'
```

Type: Classification

Tuning parameters:

- model (Model)
- shrinkage (Shrinkage Type)

Required packages: sparsediscrim

Ensembles of Generalized Linear Models

```
method = 'randomGLM'
```

Type: Regression, Classification

Tuning parameters:

maxInteractionOrder (Interaction Order)

Required packages: randomGLM

Notes: Unlike other packages used by train, the randomGLM package is fully loaded when this model is used.

Factor-Based Linear Discriminant Analysis

```
method = 'RFlda'
```

Type: Classification

Tuning parameters:

• q (# Factors)

Required packages: HiDimDA

Gaussian Process

```
method = 'gaussprLinear'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: kernlab

Generalized Linear Model

```
method = 'glm'
```

Type: Regression, Classification

No tuning parameters for this model

A model-specific variable importance metric is available.

Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

Generalized Partial Least Squares

```
method = 'gpls'
```

Type: Classification

Tuning parameters:

• K.prov (#Components)

Required packages: gpls

glmnet

```
method = 'glmnet h2o'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- 1ambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- 1ambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Heteroscedastic Discriminant Analysis

```
method = 'hda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- newdim (Dimension of the Discriminative Subspace)

Required packages: hda

High Dimensional Discriminant Analysis

```
method = 'hdda'
```

Type: Classification

Tuning parameters:

- threshold (Threshold)
- model (Model Type)

Required packages: HDclassif

High-Dimensional Regularized Discriminant Analysis

```
method = 'hdrda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- shrinkage_type (Shrinkage Type)

Required packages: sparsediscrim

L2 Regularized Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights2'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)
- weight (Class Weight)

Required packages: LiblineaR

L2 Regularized Support Vector Machine (dual) with Linear Kernel

```
method = 'svmLinear3'
```

Type: Regression, Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)

Required packages: LiblineaR

Least Squares Support Vector Machine

```
method = 'lssvmLinear'
```

Type: Classification

Tuning parameters:

tau (Regularization Parameter)

Required packages: kernlab

Linear Discriminant Analysis

```
method = 'lda'
```

Type: Classification

No tuning parameters for this model

Required packages: MASS

Linear Discriminant Analysis

```
method = 'lda2'
```

Type: Classification

Tuning parameters:

dimen (#Discriminant Functions)

Required packages: MASS

Linear Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepLDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- weight (Class Weight)

Required packages: e1071

Localized Linear Discriminant Analysis

```
method = 'loclda'
```

Type: Classification

Tuning parameters:

k (#Nearest Neighbors)

Required packages: klaR

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

Logistic Model Trees

```
method = 'LMT'
```

Type: Classification

Tuning parameters:

• iter (# Iteratons)

Required packages: RWeka

Maximum Uncertainty Linear Discriminant Analysis

```
method = 'Mlda'
```

Type: Classification

No tuning parameters for this model

Required packages: HiDimDA

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

Tuning parameters:

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)
- scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Nearest Shrunken Centroids

```
method = 'pam'
```

Type: Classification

Tuning parameters:

threshold (Shrinkage Threshold)

Required packages: pamr

A model-specific variable importance metric is available.

Ordered Logistic or Probit Regression

```
method = 'polr'
```

Type: Classification

Tuning parameters:

method (parameter)

Required packages: MASS

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'kernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'pls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'simpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'widekernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Penalized Linear Discriminant Analysis

```
method = 'PenalizedLDA'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- κ (#Discriminant Functions)

Required packages: penalizedLDA, plyr

Penalized Logistic Regression

```
method = 'plr'
```

Type: Classification

Tuning parameters:

- lambda (L2 Penalty)
- cp (Complexity Parameter)

Required packages: stepPlr

Penalized Multinomial Regression

```
method = 'multinom'
```

Type: Classification

Tuning parameters:

decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet , plyr

A model-specific variable importance metric is available. Notes:

Requires ordinalNet package version >= 2.0

Regularized Discriminant Analysis

```
method = 'rda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)

Required packages: klaR

Regularized Linear Discriminant Analysis

```
method = 'rlda'
```

Type: Classification

Tuning parameters:

estimator (Regularization Method)

Required packages: sparsediscrim

Regularized Logistic Regression

```
method = 'regLogistic'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- loss (Loss Function)
- epsilon (Tolerance)

Required packages: LiblineaR

Robust Linear Discriminant Analysis

```
method = 'Linda'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Robust Regularized Linear Discriminant Analysis

```
method = 'rrlda'
```

Type: Classification

Tuning parameters:

• lambda (Penalty Parameter)

hp (Robustness Parameter)

penalty (Penalty Type)

Required packages: rrlda

Notes: Unlike other packages used by train, the rrlda package is fully loaded when this model is used.

Robust SIMCA

```
method = 'RSimca'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcovHD

Notes: Unlike other packages used by train, the rrcovHD package is fully loaded when this model is used.

Shrinkage Discriminant Analysis

```
method = 'sda'
```

Type: Classification

Tuning parameters:

- diagonal (Diagonalize)
- lambda (shrinkage)

Required packages: sda

Sparse Distance Weighted Discrimination

```
method = 'sdwd'
```

Type: Classification

Tuning parameters:

- lambda (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: sdwd

A model-specific variable importance metric is available.

Sparse Linear Discriminant Analysis

```
method = 'sparseLDA'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)

Required packages: sparseLDA

Sparse Partial Least Squares

```
method = 'spls'
```

Type: Regression, Classification

Tuning parameters:

- к (#Components)
- eta (Threshold)
- kappa (Kappa)

Required packages: spls

Stabilized Linear Discriminant Analysis

```
method = 'slda'
```

Type: Classification

No tuning parameters for this model

Required packages: ipred

Support Vector Machines with Linear Kernel

```
method = 'svmLinear'
```

Type: Regression, Classification

Tuning parameters:

c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear2'
```

Type: Regression, Classification

Tuning parameters:

cost (Cost)

Required packages: e1071

7.0.22 Linear Regression

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Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bayesian Ridge Regression

```
method = 'bridge'
```

Type: Regression

No tuning parameters for this model

Required packages: monomyn

Bayesian Ridge Regression (Model Averaged)

```
method = 'blassoAveraged'
```

Type: Regression

No tuning parameters for this model

Required packages: monomvn

Notes: This model makes predictions by averaging the predictions based on the posterior estimates of the regression coefficients. While it is possible that some of these posterior estimates are zero for non-informative predictors, the final predicted value may be a function of many (or even all) predictors.

Boosted Linear Model

```
method = 'BstLm'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- nu (Shrinkage)

Required packages: bst , plyr

Cubist

```
method = 'cubist'
```

Type: Regression

Tuning parameters:

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

Elasticnet

```
method = 'enet'
```

Type: Regression

Tuning parameters:

- fraction (Fraction of Full Solution)
- lambda (Weight Decay)

Required packages: elasticnet

glmnet

```
method = 'glmnet_h2o'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- 1ambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Independent Component Regression

```
method = 'icr'
```

Type: Regression

Tuning parameters:

n.comp (#Components)

Required packages: fastICA

L2 Regularized Support Vector Machine (dual) with Linear Kernel

```
method = 'svmLinear3'
```

Type: Regression, Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)

Required packages: LiblineaR

Least Angle Regression

```
method = 'lars'
```

Type: Regression

Tuning parameters:

• fraction (Fraction)

Required packages: lars

Least Angle Regression

```
method = 'lars2'
```

Type: Regression

Tuning parameters:

• step (#Steps)

Required packages: lars

Linear Regression

```
method = 'lm'
```

Type: Regression

Tuning parameters:

• intercept (intercept)

A model-specific variable importance metric is available.

Linear Regression with Backwards Selection

```
method = 'leapBackward'
```

Type: Regression

Tuning parameters:

nvmax (Maximum Number of Predictors)

Required packages: leaps

Linear Regression with Forward Selection

```
method = 'leapForward'
```

Type: Regression

Tuning parameters:

nvmax (Maximum Number of Predictors)

Required packages: leaps

Linear Regression with Stepwise Selection

```
method = 'leapSeq'
```

Type: Regression

Tuning parameters:

nvmax (Maximum Number of Predictors)

Required packages: leaps

Linear Regression with Stepwise Selection

```
method = 'lmStepAIC'
```

Type: Regression

No tuning parameters for this model

Required packages: MASS

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

Model Rules

```
method = 'M5Rules'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)

Required packages: RWeka

Model Tree

```
method = 'M5'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)
- rules (Rules)

Required packages: RWeka

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)
- scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Non-Convex Penalized Quantile Regression

```
method = 'rqnc'
```

Type: Regression

Tuning parameters:

- lambda (L1 Penalty)
- penalty (Penalty Type)

Required packages: rqPen

Non-Negative Least Squares

```
method = 'nnls'
```

Type: Regression

No tuning parameters for this model

Required packages: nnls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'kernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'pls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'simpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'widekernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Penalized Linear Regression

```
method = 'penalized'
```

Type: Regression

Tuning parameters:

- lambda1 (L1 Penalty)
- lambda2 (L2 Penalty)

Required packages: penalized

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet , plyr

A model-specific variable importance metric is available. Notes: Requires ordinalNet package version >= 2.0

Principal Component Analysis

```
method = 'pcr'
```

Type: Regression

Tuning parameters:

ncomp (#Components)

Required packages: pls

Quantile Regression with LASSO penalty

```
method = 'rqlasso'
```

Type: Regression

Tuning parameters:

• lambda (L1 Penalty)

Required packages: rqPen

Relaxed Lasso

```
method = 'relaxo'
```

Type: Regression

Tuning parameters:

- lambda (Penalty Parameter)
- phi (Relaxation Parameter)

Required packages: relaxo, plyr

Relevance Vector Machines with Linear Kernel

```
method = 'rvmLinear'
```

Type: Regression

No tuning parameters for this model

Required packages: kernlab

Ridge Regression

```
method = 'ridge'
```

Type: Regression

Tuning parameters:

lambda (Weight Decay)

Required packages: elasticnet

Ridge Regression with Variable Selection

```
method = 'foba'
```

Type: Regression

Tuning parameters:

- k (#Variables Retained)
- lambda (L2 Penalty)

Required packages: foba

Robust Linear Model

```
method = 'rlm'
```

Type: Regression

- intercept (intercept)
- psi (psi)

Required packages: MASS

A model-specific variable importance metric is available.

Sparse Partial Least Squares

```
method = 'spls'
```

Type: Regression, Classification

Tuning parameters:

- κ (#Components)
- eta (Threshold)
- kappa (Kappa)

Required packages: spls

Spike and Slab Regression

```
method = 'spikeslab'
```

Type: Regression

Tuning parameters:

vars (Variables Retained)

Required packages: spikeslab, plyr

Notes: Unlike other packages used by train, the spikeslab package is fully loaded when this model is used.

Supervised Principal Component Analysis

```
method = 'superpc'
```

Type: Regression

Tuning parameters:

- threshold (Threshold)
- n.components (#Components)

Required packages: superpc

Support Vector Machines with Linear Kernel

```
method = 'symLinear'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear2'
```

Type: Regression, Classification

Tuning parameters:

cost (Cost)

Required packages: e1071

The Bayesian lasso

```
method = 'blasso'
```

Type: Regression

Tuning parameters:

sparsity (Sparsity Threshold)

Required packages: monomvn

Notes: This model creates predictions using the mean of the posterior distributions but sets some parameters specifically to zero based on the tuning parameter <code>sparsity</code> . For example, when <code>sparsity = .5</code> , only coefficients where at least half the posterior estimates are nonzero are used.

The lasso

```
method = 'lasso'
```

Type: Regression

Tuning parameters:

fraction (Fraction of Full Solution)

Required packages: elasticnet

7.0.23 Logic Regression

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Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

7.0.24 Logistic Regression

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Adjacent Categories Probability Model for Ordinal Data

```
method = 'vglmAdjCat'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

nleaves (Maximum Number of Leaves)

ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bayesian Generalized Linear Model

```
method = 'bayesglm'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: arm

Boosted Logistic Regression

```
method = 'LogitBoost'
```

Type: Classification

Tuning parameters:

nIter (# Boosting Iterations)

Required packages: caTools

Continuation Ratio Model for Ordinal Data

```
method = 'vglmContRatio'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Cumulative Probability Model for Ordinal Data

```
method = 'vglmCumulative'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Generalized Partial Least Squares

```
method = 'gpls'
```

Type: Classification

• K.prov (#Components)

Required packages: gpls

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

Logistic Model Trees

```
method = 'LMT'
```

Type: Classification

Tuning parameters:

• iter (# Iteratons)

Required packages: RWeka

Oblique Random Forest

```
method = 'ORFlog'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Ordered Logistic or Probit Regression

```
method = 'polr'
```

Type: Classification

Tuning parameters:

method (parameter)

Required packages: MASS

A model-specific variable importance metric is available.

Penalized Logistic Regression

```
method = 'plr'
```

Type: Classification

- lambda (L2 Penalty)
- cp (Complexity Parameter)

Required packages: stepPlr

Penalized Multinomial Regression

```
method = 'multinom'
```

Type: Classification

Tuning parameters:

decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

7.0.25 Mixture Model

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Adaptive Mixture Discriminant Analysis

```
method = 'amdai'
```

Type: Classification

model (Model Type)

Required packages: adaptDA

Mixture Discriminant Analysis

```
method = 'mda'
```

Type: Classification

Tuning parameters:

subclasses (#Subclasses Per Class)

Required packages: mda

Robust Mixture Discriminant Analysis

```
method = 'rmda'
```

Type: Classification

Tuning parameters:

- κ (#Subclasses Per Class)
- model (Model)

Required packages: robustDA

Sparse Mixture Discriminant Analysis

```
method = 'smda'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)
- R (# Subclasses)

Required packages: sparseLDA

7.0.26 Model Tree

(back to contents)

Cubist

```
method = 'cubist'
```

Type: Regression

Tuning parameters:

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

Logistic Model Trees

```
method = 'LMT'
```

Type: Classification

Tuning parameters:

• iter (# Iteratons)

Required packages: RWeka

Model Rules

```
method = 'M5Rules'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)

Required packages: RWeka

Model Tree

```
method = 'M5'
```

Type: Regression

- pruned (Pruned)
- smoothed (Smoothed)
- rules (Rules)

Required packages: RWeka

7.0.27 Multivariate Adaptive Regression Splines

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Bagged Flexible Discriminant Analysis

```
method = 'bagFDA'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS

```
method = 'bagEarth'
```

Type: Regression, Classification

Tuning parameters:

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS using gCV Pruning

```
method = 'bagEarthGCV'
```

Type: Regression, Classification

Tuning parameters:

• degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Flexible Discriminant Analysis

```
method = 'fda'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Multivariate Adaptive Regression Spline

```
method = 'earth'
```

Type: Regression, Classification

Tuning parameters:

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Multivariate Adaptive Regression Splines

```
method = 'gcvEarth'
```

Type: Regression, Classification

Tuning parameters:

• degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

7.0.28 Neural Network

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Bayesian Regularized Neural Networks

```
method = 'brnn'
```

Type: Regression

Tuning parameters:

neurons (# Neurons)

Required packages: brnn

Extreme Learning Machine

```
method = 'elm'
```

Type: Classification, Regression

Tuning parameters:

- nhid (#Hidden Units)
- actfun (Activation Function)

Required packages: elmnn

Model Averaged Neural Network

```
method = 'avNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)
- bag (Bagging)

Required packages: nnet

Monotone Multi-Layer Perceptron Neural Network

```
method = 'monmlp'
```

Type: Classification, Regression

Tuning parameters:

- hidden1 (#Hidden Units)
- n.ensemble (#Models)

Required packages: monmlp

Multi-Layer Perceptron

```
method = 'mlp'
```

Type: Regression, Classification

Tuning parameters:

• size (#Hidden Units)

Required packages: RSNNS

Multi-Layer Perceptron

```
method = 'mlpWeightDecay'
```

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: RSNNS

Multi-Layer Perceptron, multiple layers

```
method = 'mlpWeightDecayML'
```

Type: Regression, Classification

Tuning parameters:

- layer1 (#Hidden Units layer1)
- layer2 (#Hidden Units layer2)
- layer3 (#Hidden Units layer3)
- decay (Weight Decay)

Required packages: RSNNS

Multi-Layer Perceptron, with multiple layers

```
method = 'mlpML'
```

Type: Regression, Classification

Tuning parameters:

- layer1 (#Hidden Units layer1)
- layer2 (#Hidden Units layer2)
- 1ayer3 (#Hidden Units layer3)

Required packages: RSNNS

Multilayer Perceptron Network by Stochastic Gradient Descent

```
method = 'mlpSGD'
```

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- 12reg (L2 Regularization)
- lambda (RMSE Gradient Scaling)
- learn_rate (Learning Rate)
- momentum (Momentum)
- gamma (Learning Rate Decay)
- minibatchsz (Batch Size)
- repeats (#Models)

Required packages: FCNN4R, plyr

A model-specific variable importance metric is available.

Multilayer Perceptron Network with Dropout

```
method = 'mlpKerasDropout'
```

Type: Regression, Classification

- size (#Hidden Units)
- dropout (Dropout Rate)
- batch size (Batch Size)

1r (Learning Rate)

- rho (Rho)
- decay (Learning Rate Decay)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Dropout

method = 'mlpKerasDropoutCost'

Type: Classification

- size (#Hidden Units)
- dropout (Dropout Rate)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)

decay (Learning Rate Decay)

- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecay'

Type: Regression, Classification

- size (#Hidden Units)
- lambda (L2 Regularization)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)

decay (Learning Rate Decay)

activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

```
method = 'mlpKerasDecayCost'
```

Type: Classification

- size (#Hidden Units)
- lambda (L2 Regularization)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)

activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Neural Network

```
method = 'mxnet'
```

Type: Classification, Regression

- layer1 (#Hidden Units in Layer 1)
- layer2 (#Hidden Units in Layer 2)
- layer3 (#Hidden Units in Layer 3)
- learning.rate (Learning Rate)
- momentum (Momentum)
- dropout (Dropout Rate)
- activation (Activation Function)

Required packages: mxnet

Notes: The mxnet package is not yet on CRAN. See http://mxnet.io for installation instructions.

Neural Network

```
method = 'mxnetAdam'
```

Type: Classification, Regression

Tuning parameters:

- layer1 (#Hidden Units in Layer 1)
- layer2 (#Hidden Units in Layer 2)
- layer3 (#Hidden Units in Layer 3)
- dropout (Dropout Rate)
- beta1 (beta1)
- beta2 (beta2)
- learningrate (Learning Rate)
- activation (Activation Function)

Required packages: mxnet

Notes: The mxnet package is not yet on CRAN. See http://mxnet.io for installation instructions. Users are strongly advised to define num.round themselves.

Neural Network

```
method = 'neuralnet'
```

Type: Regression

Tuning parameters:

- layer1 (#Hidden Units in Layer 1)
- layer2 (#Hidden Units in Layer 2)
- layer3 (#Hidden Units in Layer 3)

Required packages: neuralnet

Neural Network

```
method = 'nnet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Neural Networks with Feature Extraction

```
method = 'pcaNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

Penalized Multinomial Regression

```
method = 'multinom'
```

Type: Classification

Tuning parameters:

decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Quantile Regression Neural Network

```
method = 'qrnn'
```

Type: Regression

- n.hidden (#Hidden Units)
- penalty (Weight Decay)

• bag (Bagged Models?)

Required packages: qrnn

Radial Basis Function Network

```
method = 'rbf'
```

Type: Classification, Regression

Tuning parameters:

• size (#Hidden Units)

Required packages: RSNNS

Radial Basis Function Network

```
method = 'rbfDDA'
```

Type: Regression, Classification

Tuning parameters:

negativeThreshold (Activation Limit for Conflicting Classes)

Required packages: RSNNS

Stacked AutoEncoder Deep Neural Network

```
method = 'dnn'
```

Type: Classification, Regression

Tuning parameters:

- layer1 (Hidden Layer 1)
- layer2 (Hidden Layer 2)
- layer3 (Hidden Layer 3)
- hidden_dropout (Hidden Dropouts)
- visible_dropout (Visible Dropout)

Required packages: deepnet

7.0.29 Oblique Tree

(back to contents)

Oblique Random Forest

```
method = 'ORFlog'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

7.0.30 Ordinal Outcomes

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Adjacent Categories Probability Model for Ordinal Data

```
method = 'vglmAdjCat'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

CART or Ordinal Responses

```
method = 'rpartScore'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- split (Split Function)
- prune (Pruning Measure)

Required packages: rpartScore, plyr

A model-specific variable importance metric is available.

Continuation Ratio Model for Ordinal Data

```
method = 'vglmContRatio'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Cumulative Probability Model for Ordinal Data

```
method = 'vglmCumulative'
```

Type: Classification

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Ordered Logistic or Probit Regression

```
method = 'polr'
```

Type: Classification

Tuning parameters:

method (parameter)

Required packages: MASS

A model-specific variable importance metric is available.

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet , plyr

A model-specific variable importance metric is available. Notes:

Requires ordinalNet package version >= 2.0

7.0.31 Partial Least Squares

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Generalized Partial Least Squares

```
method = 'gpls'
```

Type: Classification

Tuning parameters:

K.prov (#Components)

Required packages: gpls

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Partial Least Squares

```
method = 'kernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'pls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'simpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'widekernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares Generalized Linear Models

```
method = 'plsRglm'
```

Type: Classification, Regression

Tuning parameters:

- nt (#PLS Components)
- alpha.pvals.expli (p-Value threshold)

Required packages: plsRglm

Notes: Unlike other packages used by train, the plsRglm package is fully loaded when this model is used.

Sparse Partial Least Squares

```
method = 'spls'
```

Type: Regression, Classification

Tuning parameters:

- κ (#Components)
- eta (Threshold)
- kappa (Kappa)

Required packages: spls

7.0.32 Patient Rule Induction Method

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Patient Rule Induction Method

```
method = 'PRIM'
```

Type: Classification

Tuning parameters:

- peel.alpha (peeling quantile)
- paste.alpha (pasting quantile)
- mass.min (minimum mass)

Required packages: supervisedPRIM

7.0.33 Polynomial Model

(back to contents)

Diagonal Discriminant Analysis

```
method = 'dda'
```

Type: Classification

Tuning parameters:

- model (Model)
- shrinkage (Shrinkage Type)

Required packages: sparsediscrim

Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Gaussian Process with Polynomial Kernel

```
method = 'gaussprPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)

Required packages: kernlab

High-Dimensional Regularized Discriminant Analysis

```
method = 'hdrda'
```

Type: Classification

- gamma (Gamma)
- lambda (Lambda)
- shrinkage_type (Shrinkage Type)

Required packages: sparsediscrim

Least Squares Support Vector Machine with Polynomial Kernel

```
method = 'lssvmPoly'
```

Type: Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- tau (Regularization Parameter)

Required packages: kernlab

Penalized Discriminant Analysis

```
method = 'pda'
```

Type: Classification

Tuning parameters:

lambda (Shrinkage Penalty Coefficient)

Required packages: mda

Penalized Discriminant Analysis

```
method = 'pda2'
```

Type: Classification

Tuning parameters:

• df (Degrees of Freedom)

Required packages: mda

Polynomial Kernel Regularized Least Squares

```
method = 'krlsPoly'
```

Type: Regression

Tuning parameters:

- lambda (Regularization Parameter)
- degree (Polynomial Degree)

Required packages: KRLS

Quadratic Discriminant Analysis

```
method = 'qda'
```

Type: Classification

No tuning parameters for this model

Required packages: MASS

Quadratic Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepQDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Regularized Discriminant Analysis

```
method = 'rda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)

Required packages: klaR

Regularized Linear Discriminant Analysis

```
method = 'rlda'
```

Type: Classification

Tuning parameters:

estimator (Regularization Method)

Required packages: sparsediscrim

Relevance Vector Machines with Polynomial Kernel

```
method = 'rvmPoly'
```

Type: Regression

Tuning parameters:

- scale (Scale)
- degree (Polynomial Degree)

Required packages: kernlab

Robust Quadratic Discriminant Analysis

```
method = 'QdaCov'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Support Vector Machines with Polynomial Kernel

```
method = 'svmPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- c (Cost)

Required packages: kernlab

7.0.34 Prototype Models

(back to contents)

Cubist

```
method = 'cubist'
```

Type: Regression

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

Greedy Prototype Selection

```
method = 'protoclass'
```

Type: Classification

Tuning parameters:

- eps (Ball Size)
- Minkowski (Distance Order)

Required packages: proxy , protoclass

k-Nearest Neighbors

```
method = 'kknn'
```

Type: Regression, Classification

Tuning parameters:

- kmax (Max. #Neighbors)
- distance (Distance)
- kernel (Kernel)

Required packages: kknn

k-Nearest Neighbors

```
method = 'knn'
```

Type: Classification, Regression

Tuning parameters:

k (#Neighbors)

Learning Vector Quantization

```
method = 'lvq'
```

Type: Classification

Tuning parameters:

- size (Codebook Size)
- k (#Prototypes)

Required packages: class

Nearest Shrunken Centroids

```
method = 'pam'
```

Type: Classification

Tuning parameters:

threshold (Shrinkage Threshold)

Required packages: pamr

A model-specific variable importance metric is available.

Optimal Weighted Nearest Neighbor Classifier

```
method = 'ownn'
```

Type: Classification

Tuning parameters:

κ (#Neighbors)

Required packages: snn

Stabilized Nearest Neighbor Classifier

```
method = 'snn'
```

Type: Classification

Tuning parameters:

lambda (Stabilization Parameter)

Required packages: snn

7.0.35 Quantile Regression

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Non-Convex Penalized Quantile Regression

```
method = 'rqnc'
```

Type: Regression

Tuning parameters:

- lambda (L1 Penalty)
- penalty (Penalty Type)

Required packages: rqPen

Quantile Random Forest

```
method = 'qrf'
```

Type: Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: quantregForest

Quantile Regression Neural Network

```
method = 'qrnn'
```

Type: Regression

Tuning parameters:

- n.hidden (#Hidden Units)
- penalty (Weight Decay)
- bag (Bagged Models?)

Required packages: qrnn

Quantile Regression with LASSO penalty

```
method = 'rqlasso'
```

Type: Regression

Tuning parameters:

• lambda (L1 Penalty)

Required packages: rqPen

7.0.36 Radial Basis Function

(back to contents)

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- sigma (Sigma)

Required packages: kernlab, kerndwd

Gaussian Process with Radial Basis Function Kernel

```
method = 'gaussprRadial'
```

Type: Regression, Classification

Tuning parameters:

• sigma (Sigma)

Required packages: kernlab

Least Squares Support Vector Machine with Radial Basis Function Kernel

```
method = 'lssvmRadial'
```

Type: Classification

- sigma (Sigma)
- tau (Regularization Parameter)

Required packages: kernlab

Radial Basis Function Kernel Regularized Least Squares

```
method = 'krlsRadial'
```

Type: Regression

Tuning parameters:

- lambda (Regularization Parameter)
- sigma (Sigma)

Required packages: KRLS, kernlab

Radial Basis Function Network

```
method = 'rbf'
```

Type: Classification, Regression

Tuning parameters:

• size (#Hidden Units)

Required packages: RSNNS

Radial Basis Function Network

```
method = 'rbfDDA'
```

Type: Regression, Classification

Tuning parameters:

negativeThreshold (Activation Limit for Conflicting Classes)

Required packages: RSNNS

Relevance Vector Machines with Radial Basis Function Kernel

```
method = 'rvmRadial'
```

Type: Regression

Tuning parameters:

• sigma (Sigma)

Required packages: kernlab

Support Vector Machines with Class Weights

```
method = 'svmRadialWeights'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)
- Weight (Weight)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadial'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialCost'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialSigma'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Notes: This SVM model tunes over the cost parameter and the RBF kernel parameter sigma. In the latter case, using tuneLength will, at most, evaluate six values of the kernel parameter. This enables a broad search over the cost parameter and a relatively narrow search over sigma

Variational Bayesian Multinomial Probit Regression

```
method = 'vbmpRadial'
```

Type: Classification

Tuning parameters:

estimateTheta (Theta Estimated)

Required packages: vbmp

7.0.37 Random Forest

(back to contents)

Conditional Inference Random Forest

```
method = 'cforest'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: party

A model-specific variable importance metric is available.

Oblique Random Forest

```
method = 'ORFlog'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Parallel Random Forest

```
method = 'parRF'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: e1071, randomForest, foreach, import

A model-specific variable importance metric is available.

Quantile Random Forest

```
method = 'qrf'
```

Type: Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: quantregForest

Random Ferns

```
method = 'rFerns'
```

Type: Classification

Tuning parameters:

depth (Fern Depth)

Required packages: rFerns

Random Forest

```
method = 'ranger'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- splitrule (Splitting Rule)
- min.node.size (Minimal Node Size)

Required packages: e1071, ranger, dplyr

A model-specific variable importance metric is available.

Random Forest

```
method = 'Rborist'
```

Type: Classification, Regression

Tuning parameters:

- predFixed (#Randomly Selected Predictors)
- minNode (Minimal Node Size)

Required packages: Rborist

A model-specific variable importance metric is available.

Random Forest

```
method = 'rf'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: randomForest

A model-specific variable importance metric is available.

Random Forest by Randomization

```
method = 'extraTrees'
```

Type: Regression, Classification

- mtry (# Randomly Selected Predictors)
- numRandomCuts (# Random Cuts)

Required packages: extraTrees

Random Forest Rule-Based Model

```
method = 'rfRules'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- maxdepth (Maximum Rule Depth)

Required packages: randomForest, inTrees, plyr

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRF'
```

Type: Regression, Classification

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)
- coefImp (Importance Coefficient)

Required packages: randomForest, RRF

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRFglobal'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)

Required packages: RRF

A model-specific variable importance metric is available.

Weighted Subspace Random Forest

```
method = 'wsrf'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: wsrf

7.0.38 Regularization

(back to contents)

Bayesian Regularized Neural Networks

```
method = 'brnn'
```

Type: Regression

Tuning parameters:

neurons (# Neurons)

Required packages: brnn

Diagonal Discriminant Analysis

```
method = 'dda'
```

Type: Classification

Tuning parameters:

- model (Model)
- shrinkage (Shrinkage Type)

Required packages: sparsediscrim

Heteroscedastic Discriminant Analysis

```
method = 'hda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- newdim (Dimension of the Discriminative Subspace)

Required packages: hda

High-Dimensional Regularized Discriminant Analysis

```
method = 'hdrda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- shrinkage_type (Shrinkage Type)

Required packages: sparsediscrim

Regularized Discriminant Analysis

```
method = 'rda'
```

Type: Classification

- gamma (Gamma)
- lambda (Lambda)

Required packages: klaR

Regularized Linear Discriminant Analysis

```
method = 'rlda'
```

Type: Classification

Tuning parameters:

estimator (Regularization Method)

Required packages: sparsediscrim

Regularized Random Forest

```
method = 'RRF'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)
- coefImp (Importance Coefficient)

Required packages: randomForest, RRF

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRFglobal'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)

Required packages: RRF

A model-specific variable importance metric is available.

Robust Regularized Linear Discriminant Analysis

```
method = 'rrlda'
```

Type: Classification

Tuning parameters:

- lambda (Penalty Parameter)
- hp (Robustness Parameter)
- penalty (Penalty Type)

Required packages: rrlda

Notes: Unlike other packages used by train, the rrlda package is fully loaded when this model is used.

Shrinkage Discriminant Analysis

```
method = 'sda'
```

Type: Classification

Tuning parameters:

- diagonal (Diagonalize)
- lambda (shrinkage)

Required packages: sda

7.0.39 Relevance Vector Machines

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Relevance Vector Machines with Linear Kernel

```
method = 'rvmLinear'
```

Type: Regression

No tuning parameters for this model

Required packages: kernlab

Relevance Vector Machines with Polynomial Kernel

```
method = 'rvmPoly'
```

Type: Regression

Tuning parameters:

- scale (Scale)
- degree (Polynomial Degree)

Required packages: kernlab

Relevance Vector Machines with Radial Basis Function Kernel

```
method = 'rvmRadial'
```

Type: Regression

Tuning parameters:

sigma (Sigma)

Required packages: kernlab

7.0.40 Ridge Regression

(back to contents)

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Ridge Regression with Variable Selection

```
method = 'foba'
```

Type: Regression

Tuning parameters:

- k (#Variables Retained)
- lambda (L2 Penalty)

Required packages: foba

7.0.41 Robust Methods

(back to contents)

L2 Regularized Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights2'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)
- weight (Class Weight)

Required packages: LiblineaR

L2 Regularized Support Vector Machine (dual) with Linear Kernel

```
method = 'svmLinear3'
```

Type: Regression, Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)

Required packages: LiblineaR

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

Tuning parameters:

cost (Cost)

• weight (Class Weight)

Required packages: e1071

Regularized Logistic Regression

```
method = 'regLogistic'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- loss (Loss Function)
- epsilon (Tolerance)

Required packages: LiblineaR

Relevance Vector Machines with Linear Kernel

```
method = 'rvmLinear'
```

Type: Regression

No tuning parameters for this model

Required packages: kernlab

Relevance Vector Machines with Polynomial Kernel

```
method = 'rvmPoly'
```

Type: Regression

Tuning parameters:

- scale (Scale)
- degree (Polynomial Degree)

Required packages: kernlab

Relevance Vector Machines with Radial Basis Function Kernel

```
method = 'rvmRadial'
```

Type: Regression

Tuning parameters:

• sigma (Sigma)

Required packages: kernlab

Robust Mixture Discriminant Analysis

```
method = 'rmda'
```

Type: Classification

Tuning parameters:

- к (#Subclasses Per Class)
- model (Model)

Required packages: robustDA

Support Vector Machines with Boundrange String Kernel

```
method = 'svmBoundrangeString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Exponential String Kernel

```
method = 'svmExpoString'
```

Type: Regression, Classification

Tuning parameters:

- lambda (lambda)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear2'
```

Type: Regression, Classification

Tuning parameters:

cost (Cost)

Required packages: e1071

Support Vector Machines with Polynomial Kernel

```
method = 'svmPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadial'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialSigma'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Notes: This SVM model tunes over the cost parameter and the RBF kernel parameter sigma. In the latter case, using tuneLength will, at most, evaluate six values of the kernel parameter. This enables a broad search over the cost parameter and a relatively narrow search over sigma

Support Vector Machines with Spectrum String Kernel

```
method = 'svmSpectrumString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

7.0.42 Robust Model

(back to contents)

Quantile Random Forest

```
method = 'qrf'
```

Type: Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: quantregForest

Quantile Regression Neural Network

```
method = 'qrnn'
```

Type: Regression

Tuning parameters:

- n.hidden (#Hidden Units)
- penalty (Weight Decay)
- bag (Bagged Models?)

Required packages: qrnn

Robust Linear Discriminant Analysis

```
method = 'Linda'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Robust Linear Model

```
method = 'rlm'
```

Type: Regression

Tuning parameters:

- intercept (intercept)
- psi (psi)

Required packages: MASS

A model-specific variable importance metric is available.

Robust Regularized Linear Discriminant Analysis

```
method = 'rrlda'
```

Type: Classification

Tuning parameters:

- lambda (Penalty Parameter)
- hp (Robustness Parameter)
- penalty (Penalty Type)

Required packages: rrlda

Notes: Unlike other packages used by train, the rrlda package is fully loaded when this model is used.

Robust SIMCA

```
method = 'RSimca'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcovHD

Notes: Unlike other packages used by train, the rrcovHD package is fully loaded when this model is used.

SIMCA

```
method = 'CSimca'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov, rrcovHD

7.0.43 ROC Curves

(back to contents)

ROC-Based Classifier

```
method = 'rocc'
```

Type: Classification

Tuning parameters:

xgenes (#Variables Retained)

Required packages: rocc

7.0.44 Rule-Based Model

(back to contents)

Adaptive-Network-Based Fuzzy Inference System

```
method = 'ANFIS'
```

Type: Regression

Tuning parameters:

- num.labels (#Fuzzy Terms)
- max.iter (Max. Iterations)

Required packages: frbs

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cubist

```
method = 'cubist'
```

Type: Regression

Tuning parameters:

- committees (#Committees)
- neighbors (#Instances)

Required packages: Cubist

A model-specific variable importance metric is available.

Dynamic Evolving Neural-Fuzzy Inference System

```
method = 'DENFIS'
```

Type: Regression

Tuning parameters:

- Dthr (Threshold)
- max.iter (Max. Iterations)

Required packages: frbs

Fuzzy Inference Rules by Descent Method

```
method = 'FIR.DM'
```

Type: Regression

Tuning parameters:

- num.labels (#Fuzzy Terms)
- max.iter (Max. Iterations)

Required packages: frbs

Fuzzy Rules Using Chi's Method

```
method = 'FRBCS.CHI'
```

Type: Classification

- num.labels (#Fuzzy Terms)
- type.mf (Membership Function)

Required packages: frbs

Fuzzy Rules Using Genetic Cooperative-Competitive Learning and Pittsburgh

```
method = 'FH.GBML'
```

Type: Classification

Tuning parameters:

- max.num.rule (Max. #Rules)
- popu.size (Population Size)
- max.gen (Max. Generations)

Required packages: frbs

Fuzzy Rules Using the Structural Learning Algorithm on Vague Environment

```
method = 'SLAVE'
```

Type: Classification

- num.labels (#Fuzzy Terms)
- max.iter (Max. Iterations)

max.gen (Max. Generations)

Required packages: frbs

Fuzzy Rules via MOGUL

```
method = 'GFS.FR.MOGUL'
```

Type: Regression

Tuning parameters:

- max.gen (Max. Generations)
- max.iter (Max. Iterations)
- max.tune (Max. Tuning Iterations)

Required packages: frbs

Fuzzy Rules via Thrift

```
method = 'GFS.THRIFT'
```

Type: Regression

Tuning parameters:

- popu.size (Population Size)
- num.labels (# Fuzzy Labels)
- max.gen (Max. Generations)

Required packages: frbs

Fuzzy Rules with Weight Factor

```
method = 'FRBCS.W'
```

Type: Classification

Tuning parameters:

- num.labels (#Fuzzy Terms)
- type.mf (Membership Function)

Required packages: frbs

Genetic Lateral Tuning and Rule Selection of Linguistic Fuzzy Systems

```
method = 'GFS.LT.RS'
```

Type: Regression

Tuning parameters:

- popu.size (Population Size)
- num.labels (# Fuzzy Labels)
- max.gen (Max. Generations)

Required packages: frbs

Hybrid Neural Fuzzy Inference System

```
method = 'HYFIS'
```

Type: Regression

Tuning parameters:

- num.labels (#Fuzzy Terms)
- max.iter (Max. Iterations)

Required packages: frbs

Model Rules

```
method = 'M5Rules'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)

Required packages: RWeka

Model Tree

```
method = 'M5'
```

Type: Regression

- pruned (Pruned)
- smoothed (Smoothed)

rules (Rules)

Required packages: RWeka

Patient Rule Induction Method

```
method = 'PRIM'
```

Type: Classification

Tuning parameters:

- peel.alpha (peeling quantile)
- paste.alpha (pasting quantile)
- mass.min (minimum mass)

Required packages: supervisedPRIM

Random Forest Rule-Based Model

```
method = 'rfRules'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- maxdepth (Maximum Rule Depth)

Required packages: randomForest, inTrees, plyr

A model-specific variable importance metric is available.

Rule-Based Classifier

```
method = 'JRip'
```

Type: Classification

Tuning parameters:

- NumOpt (# Optimizations)
- NumFolds (# Folds)
- MinWeights (Min Weights)

Required packages: RWeka

A model-specific variable importance metric is available.

Rule-Based Classifier

```
method = 'PART'
```

Type: Classification

Tuning parameters:

- threshold (Confidence Threshold)
- pruned (Pruning)

Required packages: RWeka

A model-specific variable importance metric is available.

Simplified TSK Fuzzy Rules

```
method = 'FS.HGD'
```

Type: Regression

Tuning parameters:

- num.labels (#Fuzzy Terms)
- max.iter (Max. Iterations)

Required packages: frbs

Single C5.0 Ruleset

```
method = 'C5.0Rules'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single Rule Classification

```
method = 'OneR'
```

Type: Classification

No tuning parameters for this model

Required packages: RWeka

Subtractive Clustering and Fuzzy c-Means Rules

```
method = 'SBC'
```

Type: Regression

Tuning parameters:

- r.a (Radius)
- eps.high (Upper Threshold)
- eps.low (Lower Threshold)

Required packages: frbs

Wang and Mendel Fuzzy Rules

```
method = 'WM'
```

Type: Regression

Tuning parameters:

- num.labels (#Fuzzy Terms)
- type.mf (Membership Function)

Required packages: frbs

7.0.45 Self-Organising Maps

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Self-Organizing Maps

```
method = 'xyf'
```

Type: Classification, Regression

Tuning parameters:

- xdim (Rows)
- ydim (Columns)
- user.weights (Layer Weight)
- topo (Topology)

Required packages: kohonen

Notes: As of version 3.0.0 of the kohonen package, the argument user.weights replaces the old alpha parameter. user.weights is usually a vector of relative weights such as c(1, 3) but is parameterized here as a proportion such as c(1-.75, .75) where the .75 is the value of the tuning parameter passed to train and indicates that the outcome layer has 3 times the weight as the predictor layer.

7.0.46 String Kernel

(back to contents)

Support Vector Machines with Boundrange String Kernel

```
method = 'svmBoundrangeString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Exponential String Kernel

```
method = 'svmExpoString'
```

Type: Regression, Classification

Tuning parameters:

- lambda (lambda)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Spectrum String Kernel

```
method = 'svmSpectrumString'
```

Type: Regression, Classification

- length (length)
- c (Cost)

Required packages: kernlab

7.0.47 Support Vector Machines

(back to contents)

L2 Regularized Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights2'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)
- weight (Class Weight)

Required packages: LiblineaR

L2 Regularized Support Vector Machine (dual) with Linear Kernel

```
method = 'svmLinear3'
```

Type: Regression, Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)

Required packages: LiblineaR

Least Squares Support Vector Machine

```
method = 'lssvmLinear'
```

Type: Classification

Tuning parameters:

• tau (Regularization Parameter)

Required packages: kernlab

Least Squares Support Vector Machine with Polynomial Kernel

```
method = 'lssvmPoly'
```

Type: Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- tau (Regularization Parameter)

Required packages: kernlab

Least Squares Support Vector Machine with Radial Basis Function Kernel

```
method = 'lssvmRadial'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- tau (Regularization Parameter)

Required packages: kernlab

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- weight (Class Weight)

Required packages: e1071

Support Vector Machines with Boundrange String Kernel

```
method = 'svmBoundrangeString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Class Weights

```
method = 'svmRadialWeights'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)
- Weight (Weight)

Required packages: kernlab

Support Vector Machines with Exponential String Kernel

```
method = 'svmExpoString'
```

Type: Regression, Classification

Tuning parameters:

lambda (lambda)

• c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear2'
```

Type: Regression, Classification

Tuning parameters:

cost (Cost)

Required packages: e1071

Support Vector Machines with Polynomial Kernel

```
method = 'svmPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadial'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialCost'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialSigma'
```

Type: Regression, Classification

Tuning parameters:

• sigma (Sigma)

• c (Cost)

Required packages: kernlab

Notes: This SVM model tunes over the cost parameter and the RBF kernel parameter sigma. In the latter case, using tuneLength will, at most, evaluate six values of the kernel parameter. This enables a broad search over the cost parameter and a relatively narrow search over sigma

Support Vector Machines with Spectrum String Kernel

```
method = 'svmSpectrumString'
```

Type: Regression, Classification

- length (length)
- c (Cost)

Required packages: kernlab

7.0.48 Supports Class Probabilities

(back to contents)

AdaBoost Classification Trees

```
method = 'adaboost'
```

Type: Classification

Tuning parameters:

- nIter (#Trees)
- method (Method)

Required packages: fastAdaboost

AdaBoost.M1

```
method = 'AdaBoost.M1'
```

Type: Classification

- mfinal (#Trees)
- maxdepth (Max Tree Depth)
- coeflearn (Coefficient Type)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Adaptive Mixture Discriminant Analysis

```
method = 'amdai'
```

Type: Classification

Tuning parameters:

model (Model Type)

Required packages: adaptDA

Adjacent Categories Probability Model for Ordinal Data

```
method = 'vglmAdjCat'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged CART

```
method = 'treebag'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: ipred , plyr , e1071

A model-specific variable importance metric is available.

Bagged Flexible Discriminant Analysis

```
method = 'bagFDA'
```

Type: Classification

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bagged MARS

```
method = 'bagEarth'
```

Type: Regression, Classification

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged MARS using gCV Pruning

```
method = 'bagEarthGCV'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Bagged Model

```
method = 'bag'
```

Type: Regression, Classification

Tuning parameters:

vars (#Randomly Selected Predictors)

Required packages: caret

Bayesian Additive Regression Trees

```
method = 'bartMachine'
```

Type: Classification, Regression

Tuning parameters:

- num_trees (#Trees)
- k (Prior Boundary)
- alpha (Base Terminal Node Hyperparameter)
- beta (Power Terminal Node Hyperparameter)
- nu (Degrees of Freedom)

Required packages: bartMachine

A model-specific variable importance metric is available.

Bayesian Generalized Linear Model

```
method = 'bayesglm'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: arm

Binary Discriminant Analysis

```
method = 'binda'
```

Type: Classification

Tuning parameters:

lambda.freqs (Shrinkage Intensity)

Required packages: binda

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

- iter (#Trees)
- maxdepth (Max Tree Depth)
- nu (Learning Rate)

Required packages: ada, plyr

Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

mstop (# Boosting Iterations)

```
prune (AIC Prune?)
```

Required packages: mboost , plyr , import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the mstop tuning parameter value.

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Logistic Regression

```
method = 'LogitBoost'
```

Type: Classification

Tuning parameters:

nIter (# Boosting Iterations)

Required packages: catools

Boosted Tree

```
method = 'blackboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (#Trees)
- maxdepth (Max Tree Depth)

Required packages: party, mboost, plyr

C4.5-like Trees

```
method = 'J48'
```

Type: Classification

Tuning parameters:

- c (Confidence Threshold)
- M (Minimum Instances Per Leaf)

Required packages: RWeka

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

CART

```
method = 'rpart'
```

Type: Regression, Classification

Tuning parameters:

cp (Complexity Parameter)

Required packages: rpart

A model-specific variable importance metric is available.

CART

```
method = 'rpart1SE'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: rpart

A model-specific variable importance metric is available. Notes: This CART model replicates the same process used by the <code>rpart</code> function where the model complexity is determined using the one-standard error method. This procedure is replicated inside of the resampling done by <code>train</code> so that an external resampling estimate can be obtained.

CART

```
method = 'rpart2'
```

Type: Regression, Classification

Tuning parameters:

maxdepth (Max Tree Depth)

Required packages: rpart

A model-specific variable importance metric is available.

CHi-squared Automated Interaction Detection

```
method = 'chaid'
```

Type: Classification

Tuning parameters:

- alpha2 (Merging Threshold)
- alpha3 (Splitting former Merged Threshold)
- alpha4 (Splitting former Merged Threshold)

Required packages: CHAID

Conditional Inference Random Forest

```
method = 'cforest'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: party

A model-specific variable importance metric is available.

Conditional Inference Tree

```
method = 'ctree'
```

Type: Classification, Regression

Tuning parameters:

mincriterion (1 - P-Value Threshold)

Required packages: party

Conditional Inference Tree

```
method = 'ctree2'
```

Type: Regression, Classification

Tuning parameters:

- maxdepth (Max Tree Depth)
- mincriterion (1 P-Value Threshold)

Required packages: party

Continuation Ratio Model for Ordinal Data

```
method = 'vglmContRatio'
```

Type: Classification

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Cumulative Probability Model for Ordinal Data

```
method = 'vglmCumulative'
```

Type: Classification

Tuning parameters:

- parallel (Parallel Curves)
- link (Link Function)

Required packages: VGAM

Diagonal Discriminant Analysis

```
method = 'dda'
```

Type: Classification

Tuning parameters:

- model (Model)
- shrinkage (Shrinkage Type)

Required packages: sparsediscrim

Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

Tuning parameters:

- 1ambda (Regularization Parameter)
- qval (q)
- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- sigma (Sigma)

Required packages: kernlab, kerndwd

Ensembles of Generalized Linear Models

```
method = 'randomGLM'
```

Type: Regression, Classification

Tuning parameters:

maxInteractionOrder (Interaction Order)

Required packages: randomGLM

Notes: Unlike other packages used by train, the randomGLM package is fully loaded when this model is used.

eXtreme Gradient Boosting

```
method = 'xgbDART'
```

Type: Regression, Classification

- nrounds (# Boosting Iterations)
- max depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- subsample (Subsample Percentage)
- colsample_bytree (Subsample Ratio of Columns)
- rate_drop (Fraction of Trees Dropped)
- skip_drop (Prob. of Skipping Drop-out)
- min child weight (Minimum Sum of Instance Weight)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbLinear'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- lambda (L2 Regularization)
- alpha (L1 Regularization)
- eta (Learning Rate)

Required packages: xgboost

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbTree'
```

Type: Regression, Classification

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)

- gamma (Minimum Loss Reduction)
- colsample_bytree (Subsample Ratio of Columns)
- min_child_weight (Minimum Sum of Instance Weight)
- subsample (Subsample Percentage)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

Flexible Discriminant Analysis

```
method = 'fda'
```

Type: Classification

Tuning parameters:

- degree (Product Degree)
- nprune (#Terms)

Required packages: earth, mda

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Gaussian Process

```
method = 'gaussprLinear'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: kernlab

Gaussian Process with Polynomial Kernel

```
method = 'gaussprPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)

Required packages: kernlab

Gaussian Process with Radial Basis Function Kernel

```
method = 'gaussprRadial'
```

Type: Regression, Classification

Tuning parameters:

sigma (Sigma)

Required packages: kernlab

Generalized Additive Model using LOESS

```
method = 'gamLoess'
```

Type: Regression, Classification

Tuning parameters:

- span (Span)
- degree (Degree)

Required packages: gam

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the gam package is fully loaded when this model is used.

Generalized Additive Model using Splines

method = 'bam'

Type: Regression, Classification

Tuning parameters:

- select (Feature Selection)
- method (Method)

Required packages: mgcv

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the mgcv package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'gam'
```

Type: Regression, Classification

Tuning parameters:

- select (Feature Selection)
- method (Method)

Required packages: mgcv

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the mgcv package is fully loaded when this model is used.

Generalized Additive Model using Splines

```
method = 'gamSpline'
```

Type: Regression, Classification

Tuning parameters:

• df (Degrees of Freedom)

Required packages: gam

A model-specific variable importance metric is available. Notes: Which terms enter the model in a nonlinear manner is determined by the number of unique values for the predictor. For example, if a predictor only has four unique values, most basis expansion method will fail because there are not enough granularity in the data. By default, a predictor must have at least 10 unique values to be used in a nonlinear basis expansion. Unlike other packages used by train, the gam package is fully loaded when this model is used.

Generalized Linear Model

```
method = 'glm'
```

Type: Regression, Classification

No tuning parameters for this model

A model-specific variable importance metric is available.

Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

Generalized Partial Least Squares

```
method = 'gpls'
```

Type: Classification

Tuning parameters:

K.prov (#Components)

Required packages: gpls

glmnet

```
method = 'glmnet_h2o'
```

Type: Regression, Classification

Tuning parameters:

• alpha (Mixing Percentage)

• lambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

glmnet

```
method = 'glmnet'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: glmnet, Matrix

A model-specific variable importance metric is available.

Gradient Boosting Machines

```
method = 'gbm_h2o'
```

Type: Regression, Classification

- ntrees (# Boosting Iterations)
- max_depth (Max Tree Depth)
- min_rows (Min. Terminal Node Size)

- learn_rate (Shrinkage)
- col_sample_rate (#Randomly Selected Predictors)

Required packages: h2o

A model-specific variable importance metric is available.

Heteroscedastic Discriminant Analysis

```
method = 'hda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- newdim (Dimension of the Discriminative Subspace)

Required packages: hda

High Dimensional Discriminant Analysis

```
method = 'hdda'
```

Type: Classification

- threshold (Threshold)
- model (Model Type)

Required packages: HDclassif

High-Dimensional Regularized Discriminant Analysis

```
method = 'hdrda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)
- shrinkage_type (Shrinkage Type)

Required packages: sparsediscrim

k-Nearest Neighbors

```
method = 'kknn'
```

Type: Regression, Classification

Tuning parameters:

- kmax (Max. #Neighbors)
- distance (Distance)
- kernel (Kernel)

Required packages: kknn

k-Nearest Neighbors

```
method = 'knn'
```

Type: Classification, Regression

Tuning parameters:

• k (#Neighbors)

Linear Discriminant Analysis

```
method = 'lda'
```

Type: Classification

No tuning parameters for this model

Required packages: MASS

Linear Discriminant Analysis

```
method = 'lda2'
```

Type: Classification

Tuning parameters:

dimen (#Discriminant Functions)

Required packages: MASS

Linear Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepLDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

- cost (Cost)
- weight (Class Weight)

Required packages: e1071

Localized Linear Discriminant Analysis

```
method = 'loclda'
```

Type: Classification

Tuning parameters:

k (#Nearest Neighbors)

Required packages: klaR

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

Logistic Model Trees

```
method = 'LMT'
```

Type: Classification

Tuning parameters:

• iter (# lteratons)

Required packages: RWeka

Mixture Discriminant Analysis

```
method = 'mda'
```

Type: Classification

Tuning parameters:

• subclasses (#Subclasses Per Class)

Required packages: mda

Model Averaged Naive Bayes Classifier

```
method = 'manb'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

prior (Prior Probability)

Required packages: bnclassify

Model Averaged Neural Network

```
method = 'avNNet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)
- bag (Bagging)

Required packages: nnet

Monotone Multi-Layer Perceptron Neural Network

```
method = 'monmlp'
```

Type: Classification, Regression

Tuning parameters:

- hidden1 (#Hidden Units)
- n.ensemble (#Models)

Required packages: monmlp

Multi-Layer Perceptron

```
method = 'mlp'
```

Type: Regression, Classification

Tuning parameters:

• size (#Hidden Units)

Required packages: RSNNS

Multi-Layer Perceptron

```
method = 'mlpWeightDecay'
```

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: RSNNS

Multi-Layer Perceptron, multiple layers

```
method = 'mlpWeightDecayML'
```

Type: Regression, Classification

- layer1 (#Hidden Units layer1)
- layer2 (#Hidden Units layer2)
- layer3 (#Hidden Units layer3)
- decay (Weight Decay)

Required packages: RSNNS

Multi-Layer Perceptron, with multiple layers

```
method = 'mlpML'
```

Type: Regression, Classification

Tuning parameters:

- layer1 (#Hidden Units layer1)
- layer2 (#Hidden Units layer2)
- layer3 (#Hidden Units layer3)

Required packages: RSNNS

Multi-Step Adaptive MCP-Net

```
method = 'msaenet'
```

Type: Regression, Classification

- alphas (Alpha)
- nsteps (#Adaptive Estimation Steps)

scale (Adaptive Weight Scaling Factor)

Required packages: msaenet

A model-specific variable importance metric is available.

Multilayer Perceptron Network by Stochastic Gradient Descent

```
method = 'mlpSGD'
```

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- 12reg (L2 Regularization)
- lambda (RMSE Gradient Scaling)
- learn_rate (Learning Rate)
- momentum (Momentum)
- gamma (Learning Rate Decay)
- minibatchsz (Batch Size)
- repeats (#Models)

Required packages: FCNN4R, plyr

A model-specific variable importance metric is available.

Multilayer Perceptron Network with Dropout

```
method = 'mlpKerasDropout'
```

Type: Regression, Classification

Tuning parameters:

size (#Hidden Units)

dropout (Dropout Rate)

batch_size (Batch Size)

• 1r (Learning Rate)

rho (Rho)

decay (Learning Rate Decay)

activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Dropout

method = 'mlpKerasDropoutCost'

Type: Classification

Tuning parameters:

- size (#Hidden Units)
- dropout (Dropout Rate)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecay'

Type: Regression, Classification

Tuning parameters:

- size (#Hidden Units)
- lambda (L2 Regularization)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecayCost'

Type: Classification

- size (#Hidden Units)
- lambda (L2 Regularization)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multivariate Adaptive Regression Spline

method = 'earth'

Type: Regression, Classification

- nprune (#Terms)
- degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Multivariate Adaptive Regression Splines

```
method = 'gcvEarth'
```

Type: Regression, Classification

Tuning parameters:

degree (Product Degree)

Required packages: earth

A model-specific variable importance metric is available. Notes: Unlike other packages used by train, the earth package is fully loaded when this model is used.

Naive Bayes

```
method = 'naive_bayes'
```

Type: Classification

- laplace (Laplace Correction)
- usekernel (Distribution Type)
- adjust (Bandwidth Adjustment)

Required packages: naivebayes

Naive Bayes

```
method = 'nb'
```

Type: Classification

Tuning parameters:

- fL (Laplace Correction)
- usekernel (Distribution Type)
- adjust (Bandwidth Adjustment)

Required packages: klaR

Naive Bayes Classifier

```
method = 'nbDiscrete'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

Required packages: bnclassify

Naive Bayes Classifier with Attribute Weighting

```
method = 'awnb'
```

Type: Classification

Tuning parameters:

smooth (Smoothing Parameter)

Required packages: bnclassify

Nearest Shrunken Centroids

```
method = 'pam'
```

Type: Classification

Tuning parameters:

threshold (Shrinkage Threshold)

Required packages: pamr

A model-specific variable importance metric is available.

Neural Network

```
method = 'mxnet'
```

Type: Classification, Regression

Tuning parameters:

- layer1 (#Hidden Units in Layer 1)
- layer2 (#Hidden Units in Layer 2)
- layer3 (#Hidden Units in Layer 3)
- learning.rate (Learning Rate)
- momentum (Momentum)
- dropout (Dropout Rate)
- activation (Activation Function)

Required packages: mxnet

Notes: The mxnet package is not yet on CRAN. See http://mxnet.io for installation instructions.

Neural Network

```
method = 'mxnetAdam'
```

Type: Classification, Regression

- layer1 (#Hidden Units in Layer 1)
- layer2 (#Hidden Units in Layer 2)
- layer3 (#Hidden Units in Layer 3)
- dropout (Dropout Rate)
- beta1 (beta1)
- beta2 (beta2)
- learningrate (Learning Rate)

activation (Activation Function)

Required packages: mxnet

Notes: The mxnet package is not yet on CRAN. See http://mxnet.io for installation instructions. Users are strongly advised to define num.round themselves.

Neural Network

```
method = 'nnet'
```

Type: Classification, Regression

Tuning parameters:

- size (#Hidden Units)
- decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Neural Networks with Feature Extraction

```
method = 'pcaNNet'
```

Type: Classification, Regression

Tuning parameters:

• size (#Hidden Units)

decay (Weight Decay)

Required packages: nnet

Non-Informative Model

```
method = 'null'
```

Type: Classification, Regression

No tuning parameters for this model

Notes: Since this model always predicts the same value, R-squared values will always be estimated to be NA.

Oblique Random Forest

```
method = 'ORFlog'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Ordered Logistic or Probit Regression

```
method = 'polr'
```

Type: Classification

Tuning parameters:

method (parameter)

Required packages: MASS

A model-specific variable importance metric is available.

Parallel Random Forest

```
method = 'parRF'
```

Type: Classification, Regression

mtry (#Randomly Selected Predictors)

Required packages: e1071, randomForest, foreach, import

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'kernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'pls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'simpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares

```
method = 'widekernelpls'
```

Type: Regression, Classification

Tuning parameters:

ncomp (#Components)

Required packages: pls

A model-specific variable importance metric is available.

Partial Least Squares Generalized Linear Models

```
method = 'plsRglm'
```

Type: Classification, Regression

Tuning parameters:

- nt (#PLS Components)
- alpha.pvals.expli (p-Value threshold)

Required packages: plsRglm

Notes: Unlike other packages used by train, the plsRglm package is fully loaded when this model is used.

Patient Rule Induction Method

```
method = 'PRIM'
```

Type: Classification

Tuning parameters:

- peel.alpha (peeling quantile)
- paste.alpha (pasting quantile)
- mass.min (minimum mass)

Required packages: supervisedPRIM

Penalized Discriminant Analysis

```
method = 'pda'
```

Type: Classification

Tuning parameters:

1ambda (Shrinkage Penalty Coefficient)

Required packages: mda

Penalized Discriminant Analysis

```
method = 'pda2'
```

Type: Classification

Tuning parameters:

• df (Degrees of Freedom)

Required packages: mda

Penalized Logistic Regression

```
method = 'plr'
```

Type: Classification

Tuning parameters:

- lambda (L2 Penalty)
- cp (Complexity Parameter)

Required packages: stepPlr

Penalized Multinomial Regression

```
method = 'multinom'
```

Type: Classification

Tuning parameters:

decay (Weight Decay)

Required packages: nnet

A model-specific variable importance metric is available.

Penalized Ordinal Regression

```
method = 'ordinalNet'
```

Type: Classification

Tuning parameters:

- alpha (Mixing Percentage)
- criteria (Selection Criterion)
- link (Link Function)

Required packages: ordinalNet, plyr

A model-specific variable importance metric is available. Notes: Requires ordinalNet package version >= 2.0

Quadratic Discriminant Analysis

```
method = 'qda'
```

Type: Classification

No tuning parameters for this model

Required packages: MASS

Quadratic Discriminant Analysis with Stepwise Feature Selection

```
method = 'stepQDA'
```

Type: Classification

Tuning parameters:

- maxvar (Maximum #Variables)
- direction (Search Direction)

Required packages: klaR, MASS

Radial Basis Function Network

```
method = 'rbf'
```

Type: Classification, Regression

Tuning parameters:

• size (#Hidden Units)

Required packages: RSNNS

Radial Basis Function Network

```
method = 'rbfDDA'
```

Type: Regression, Classification

Tuning parameters:

negativeThreshold (Activation Limit for Conflicting Classes)

Required packages: RSNNS

Random Forest

```
method = 'ranger'
```

Type: Classification, Regression

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- splitrule (Splitting Rule)
- min.node.size (Minimal Node Size)

Required packages: e1071, ranger, dplyr

A model-specific variable importance metric is available.

Random Forest

```
method = 'Rborist'
```

Type: Classification, Regression

Tuning parameters:

- predFixed (#Randomly Selected Predictors)
- minNode (Minimal Node Size)

Required packages: Rborist

A model-specific variable importance metric is available.

Random Forest

```
method = 'rf'
```

Type: Classification, Regression

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: randomForest

A model-specific variable importance metric is available.

Random Forest by Randomization

```
method = 'extraTrees'
```

Type: Regression, Classification

Tuning parameters:

- mtry (# Randomly Selected Predictors)
- numRandomCuts (# Random Cuts)

Required packages: extraTrees

Regularized Discriminant Analysis

```
method = 'rda'
```

Type: Classification

Tuning parameters:

- gamma (Gamma)
- lambda (Lambda)

Required packages: klaR

Regularized Linear Discriminant Analysis

```
method = 'rlda'
```

Type: Classification

Tuning parameters:

estimator (Regularization Method)

Required packages: sparsediscrim

Regularized Logistic Regression

```
method = 'regLogistic'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- loss (Loss Function)
- epsilon (Tolerance)

Required packages: LiblineaR

Regularized Random Forest

```
method = 'RRF'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)
- coefImp (Importance Coefficient)

Required packages: randomForest, RRF

A model-specific variable importance metric is available.

Regularized Random Forest

```
method = 'RRFglobal'
```

Type: Regression, Classification

Tuning parameters:

- mtry (#Randomly Selected Predictors)
- coefReg (Regularization Value)

Required packages: RRF

A model-specific variable importance metric is available.

Robust Linear Discriminant Analysis

```
method = 'Linda'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Robust Mixture Discriminant Analysis

```
method = 'rmda'
```

Type: Classification

- к (#Subclasses Per Class)
- model (Model)

Required packages: robustDA

Robust Quadratic Discriminant Analysis

```
method = 'QdaCov'
```

Type: Classification

No tuning parameters for this model

Required packages: rrcov

Robust Regularized Linear Discriminant Analysis

```
method = 'rrlda'
```

Type: Classification

Tuning parameters:

- lambda (Penalty Parameter)
- hp (Robustness Parameter)
- penalty (Penalty Type)

Required packages: rrlda

Notes: Unlike other packages used by train, the rrlda package is fully loaded when this model is used.

Rotation Forest

```
method = 'rotationForest'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)

Required packages: rotationForest

A model-specific variable importance metric is available.

Rotation Forest

```
method = 'rotationForestCp'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)
- cp (Complexity Parameter)

Required packages: rpart , plyr , rotationForest

A model-specific variable importance metric is available.

Rule-Based Classifier

```
method = 'JRip'
```

Type: Classification

Tuning parameters:

- NumOpt (# Optimizations)
- NumFolds (# Folds)
- MinWeights (Min Weights)

Required packages: RWeka

A model-specific variable importance metric is available.

Rule-Based Classifier

```
method = 'PART'
```

Type: Classification

Tuning parameters:

- threshold (Confidence Threshold)
- pruned (Pruning)

Required packages: RWeka

A model-specific variable importance metric is available.

Self-Organizing Maps

```
method = 'xyf'
```

Type: Classification, Regression

Tuning parameters:

xdim (Rows)

ydim (Columns)

• user.weights (Layer Weight)

topo (Topology)

Required packages: kohonen

Notes: As of version 3.0.0 of the kohonen package, the argument user.weights replaces the old alpha parameter. user.weights is usually a vector of relative weights such as c(1, 3) but is parameterized here as a proportion such as c(1-.75, .75) where the .75 is the value of the tuning parameter passed to train and indicates that the outcome layer has 3 times the weight as the predictor layer.

Semi-Naive Structure Learner Wrapper

```
method = 'nbSearch'
```

Type: Classification

Tuning parameters:

k (#Folds)

epsilon (Minimum Absolute Improvement)

- smooth (Smoothing Parameter)
- final_smooth (Final Smoothing Parameter)
- direction (Search Direction)

Required packages: bnclassify

Shrinkage Discriminant Analysis

```
method = 'sda'
```

Type: Classification

Tuning parameters:

- diagonal (Diagonalize)
- lambda (shrinkage)

Required packages: sda

Single C5.0 Ruleset

```
method = 'C5.0Rules'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single C5.0 Tree

```
method = 'C5.0Tree'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Single Rule Classification

```
method = 'OneR'
```

Type: Classification

No tuning parameters for this model

Required packages: RWeka

Sparse Distance Weighted Discrimination

```
method = 'sdwd'
```

Type: Classification

Tuning parameters:

lambda (L1 Penalty)

• lambda2 (L2 Penalty)

Required packages: sdwd

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A model-specific variable importance metric is available.

Sparse Linear Discriminant Analysis

```
method = 'sparseLDA'
```

Type: Classification

Tuning parameters:

- NumVars (# Predictors)
- lambda (Lambda)

Required packages: sparseLDA

Sparse Partial Least Squares

```
method = 'spls'
```

Type: Regression, Classification

Tuning parameters:

- κ (#Components)
- eta (Threshold)
- kappa (Kappa)

Required packages: spls

Stabilized Linear Discriminant Analysis

```
method = 'slda'
```

Type: Classification

No tuning parameters for this model

Required packages: ipred

Stacked AutoEncoder Deep Neural Network

```
method = 'dnn'
```

Type: Classification, Regression

Tuning parameters:

- layer1 (Hidden Layer 1)
- layer2 (Hidden Layer 2)
- layer3 (Hidden Layer 3)
- hidden_dropout (Hidden Dropouts)
- visible_dropout (Visible Dropout)

Required packages: deepnet

Stochastic Gradient Boosting

```
method = 'gbm'
```

Type: Regression, Classification

Tuning parameters:

- n.trees (# Boosting Iterations)
- interaction.depth (Max Tree Depth)
- shrinkage (Shrinkage)
- n.minobsinnode (Min. Terminal Node Size)

Required packages: gbm , plyr

A model-specific variable importance metric is available.

Support Vector Machines with Boundrange String Kernel

```
method = 'svmBoundrangeString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Class Weights

```
method = 'svmRadialWeights'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)
- Weight (Weight)

Required packages: kernlab

Support Vector Machines with Exponential String Kernel

```
method = 'svmExpoString'
```

Type: Regression, Classification

Tuning parameters:

- lambda (lambda)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Linear Kernel

```
method = 'svmLinear2'
```

Type: Regression, Classification

Tuning parameters:

cost (Cost)

Required packages: e1071

Support Vector Machines with Polynomial Kernel

```
method = 'svmPoly'
```

Type: Regression, Classification

Tuning parameters:

- degree (Polynomial Degree)
- scale (Scale)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadial'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialCost'
```

Type: Regression, Classification

Tuning parameters:

• c (Cost)

Required packages: kernlab

Support Vector Machines with Radial Basis Function Kernel

```
method = 'svmRadialSigma'
```

Type: Regression, Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)

Required packages: kernlab

Notes: This SVM model tunes over the cost parameter and the RBF kernel parameter sigma. In the latter case, using tuneLength will, at most, evaluate six values of the kernel parameter. This enables a broad search over the cost parameter and a relatively narrow search over sigma

Support Vector Machines with Spectrum String Kernel

```
method = 'svmSpectrumString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

Tree Augmented Naive Bayes Classifier

```
method = 'tan'
```

Type: Classification

Tuning parameters:

- score (Score Function)
- smooth (Smoothing Parameter)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier Structure Learner Wrapper

```
method = 'tanSearch'
```

Type: Classification

Tuning parameters:

- k (#Folds)
- epsilon (Minimum Absolute Improvement)
- smooth (Smoothing Parameter)
- final_smooth (Final Smoothing Parameter)
- sp (Super-Parent)

Required packages: bnclassify

Tree Augmented Naive Bayes Classifier with Attribute Weighting

```
method = 'awtan'
```

Type: Classification

Tuning parameters:

- score (Score Function)
- smooth (Smoothing Parameter)

Required packages: bnclassify

Tree Models from Genetic Algorithms

```
method = 'evtree'
```

Type: Regression, Classification

Tuning parameters:

alpha (Complexity Parameter)

Required packages: evtree

Tree-Based Ensembles

```
method = 'nodeHarvest'
```

Type: Regression, Classification

Tuning parameters:

- maxinter (Maximum Interaction Depth)
- mode (Prediction Mode)

Required packages: nodeHarvest

Variational Bayesian Multinomial Probit Regression

```
method = 'vbmpRadial'
```

Type: Classification

estimateTheta (Theta Estimated)

Required packages: vbmp

Weighted Subspace Random Forest

```
method = 'wsrf'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: wsrf

7.0.49 Text Mining

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Support Vector Machines with Boundrange String Kernel

```
method = 'svmBoundrangeString'
```

Type: Regression, Classification

- length (length)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Exponential String Kernel

```
method = 'svmExpoString'
```

Type: Regression, Classification

Tuning parameters:

- lambda (lambda)
- c (Cost)

Required packages: kernlab

Support Vector Machines with Spectrum String Kernel

```
method = 'svmSpectrumString'
```

Type: Regression, Classification

Tuning parameters:

- length (length)
- c (Cost)

Required packages: kernlab

7.0.50 Tree-Based Model

(back to contents)

AdaBoost Classification Trees

```
method = 'adaboost'
```

Type: Classification

Tuning parameters:

- nIter (#Trees)
- method (Method)

Required packages: fastAdaboost

AdaBoost.M1

```
method = 'AdaBoost.M1'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)
- coeflearn (Coefficient Type)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged AdaBoost

```
method = 'AdaBag'
```

Type: Classification

Tuning parameters:

- mfinal (#Trees)
- maxdepth (Max Tree Depth)

Required packages: adabag, plyr

A model-specific variable importance metric is available.

Bagged CART

```
method = 'treebag'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: ipred , plyr , e1071

A model-specific variable importance metric is available.

Bayesian Additive Regression Trees

```
method = 'bartMachine'
```

Type: Classification, Regression

Tuning parameters:

- num_trees (#Trees)
- k (Prior Boundary)
- alpha (Base Terminal Node Hyperparameter)
- beta (Power Terminal Node Hyperparameter)
- nu (Degrees of Freedom)

Required packages: bartMachine

A model-specific variable importance metric is available.

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

- iter (#Trees)
- maxdepth (Max Tree Depth)
- nu (Learning Rate)

Required packages: ada, plyr

Boosted Logistic Regression

```
method = 'LogitBoost'
```

Type: Classification

Tuning parameters:

nIter (# Boosting Iterations)

Required packages: catools

Boosted Tree

```
method = 'blackboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (#Trees)
- maxdepth (Max Tree Depth)

Required packages: party, mboost, plyr

Boosted Tree

```
method = 'bstTree'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- maxdepth (Max Tree Depth)
- nu (Shrinkage)

Required packages: bst , plyr

C4.5-like Trees

```
method = 'J48'
```

Type: Classification

Tuning parameters:

- c (Confidence Threshold)
- M (Minimum Instances Per Leaf)

Required packages: RWeka

C5.0

```
method = 'C5.0'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)

Required packages: C50, plyr

A model-specific variable importance metric is available.

CART

```
method = 'rpart'
```

Type: Regression, Classification

Tuning parameters:

cp (Complexity Parameter)

Required packages: rpart

A model-specific variable importance metric is available.

CART

```
method = 'rpart1SE'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: rpart

A model-specific variable importance metric is available. Notes: This CART model replicates the same process used by the <code>rpart</code> function where the model complexity is determined using the one-standard error method. This procedure is replicated inside of the resampling done by <code>train</code> so that an external resampling estimate can be obtained.

CART

```
method = 'rpart2'
```

Type: Regression, Classification

Tuning parameters:

maxdepth (Max Tree Depth)

Required packages: rpart

A model-specific variable importance metric is available.

CART or Ordinal Responses

```
method = 'rpartScore'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- split (Split Function)
- prune (Pruning Measure)

Required packages: rpartScore, plyr

A model-specific variable importance metric is available.

CHi-squared Automated Interaction Detection

```
method = 'chaid'
```

Type: Classification

Tuning parameters:

- alpha2 (Merging Threshold)
- alpha3 (Splitting former Merged Threshold)
- alpha4 (Splitting former Merged Threshold)

Required packages: CHAID

Conditional Inference Tree

```
method = 'ctree'
```

Type: Classification, Regression

Tuning parameters:

mincriterion (1 - P-Value Threshold)

Required packages: party

Conditional Inference Tree

```
method = 'ctree2'
```

Type: Regression, Classification

- maxdepth (Max Tree Depth)
- mincriterion (1 P-Value Threshold)

Required packages: party

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

Tuning parameters:

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive CART

```
method = 'rpartCost'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- Cost (Cost)

Required packages: rpart, plyr

DeepBoost

```
method = 'deepboost'
```

Type: Classification

Tuning parameters:

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

eXtreme Gradient Boosting

```
method = 'xgbDART'
```

Type: Regression, Classification

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- subsample (Subsample Percentage)
- colsample bytree (Subsample Ratio of Columns)

rate_drop (Fraction of Trees Dropped)

- skip_drop (Prob. of Skipping Drop-out)
- min_child_weight (Minimum Sum of Instance Weight)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

eXtreme Gradient Boosting

```
method = 'xgbTree'
```

Type: Regression, Classification

Tuning parameters:

- nrounds (# Boosting Iterations)
- max_depth (Max Tree Depth)
- eta (Shrinkage)
- gamma (Minimum Loss Reduction)
- colsample_bytree (Subsample Ratio of Columns)
- min_child_weight (Minimum Sum of Instance Weight)
- subsample (Subsample Percentage)

Required packages: xgboost, plyr

A model-specific variable importance metric is available.

Gradient Boosting Machines

```
method = 'gbm_h2o'
```

Type: Regression, Classification

Tuning parameters:

- ntrees (# Boosting Iterations)
- max_depth (Max Tree Depth)
- min_rows (Min. Terminal Node Size)
- learn_rate (Shrinkage)
- col_sample_rate (#Randomly Selected Predictors)

Required packages: h2o

A model-specific variable importance metric is available.

Model Tree

```
method = 'M5'
```

Type: Regression

Tuning parameters:

- pruned (Pruned)
- smoothed (Smoothed)
- rules (Rules)

Required packages: RWeka

Rotation Forest

```
method = 'rotationForest'
```

Type: Classification

Tuning parameters:

- к (#Variable Subsets)
- L (Ensemble Size)

Required packages: rotationForest

A model-specific variable importance metric is available.

Rotation Forest

```
method = 'rotationForestCp'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)
- cp (Complexity Parameter)

Required packages: rpart , plyr , rotationForest

A model-specific variable importance metric is available.

Single C5.0 Tree

```
method = 'C5.0Tree'
```

Type: Classification

No tuning parameters for this model

Required packages: c50

A model-specific variable importance metric is available.

Stochastic Gradient Boosting

```
method = 'gbm'
```

Type: Regression, Classification

Tuning parameters:

- n.trees (# Boosting Iterations)
- interaction.depth (Max Tree Depth)
- shrinkage (Shrinkage)
- n.minobsinnode (Min. Terminal Node Size)

Required packages: gbm , plyr

A model-specific variable importance metric is available.

Tree Models from Genetic Algorithms

```
method = 'evtree'
```

Type: Regression, Classification

Tuning parameters:

alpha (Complexity Parameter)

Required packages: evtree

Tree-Based Ensembles

```
method = 'nodeHarvest'
```

Type: Regression, Classification

Tuning parameters:

- maxinter (Maximum Interaction Depth)
- mode (Prediction Mode)

Required packages: nodeHarvest

7.0.51 Two Class Only

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AdaBoost Classification Trees

```
method = 'adaboost'
```

Type: Classification

Tuning parameters:

- nIter (#Trees)
- method (Method)

Required packages: fastAdaboost

Bagged Logic Regression

```
method = 'logicBag'
```

Type: Regression, Classification

Tuning parameters:

- nleaves (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: logicFS

Notes: Unlike other packages used by train, the logicFS package is fully loaded when this model is used.

Bayesian Additive Regression Trees

```
method = 'bartMachine'
```

Type: Classification, Regression

Tuning parameters:

- num_trees (#Trees)
- k (Prior Boundary)
- alpha (Base Terminal Node Hyperparameter)
- beta (Power Terminal Node Hyperparameter)
- nu (Degrees of Freedom)

Required packages: bartMachine

A model-specific variable importance metric is available.

Binary Discriminant Analysis

```
method = 'binda'
```

Type: Classification

Tuning parameters:

lambda.freqs (Shrinkage Intensity)

Required packages: binda

Boosted Classification Trees

```
method = 'ada'
```

Type: Classification

Tuning parameters:

- iter (#Trees)
- maxdepth (Max Tree Depth)
- nu (Learning Rate)

Required packages: ada, plyr

Boosted Generalized Additive Model

```
method = 'gamboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: mboost , plyr , import

Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

Boosted Generalized Linear Model

```
method = 'glmboost'
```

Type: Regression, Classification

Tuning parameters:

- mstop (# Boosting Iterations)
- prune (AIC Prune?)

Required packages: plyr, mboost

A model-specific variable importance metric is available. Notes: The prune option for this model enables the number of iterations to be determined by the optimal AIC value across all iterations. See the

examples in <code>?mboost::mstop</code> . If pruning is not used, the ensemble makes predictions using the exact value of the <code>mstop</code> tuning parameter value.

CHi-squared Automated Interaction Detection

```
method = 'chaid'
```

Type: Classification

Tuning parameters:

- alpha2 (Merging Threshold)
- alpha3 (Splitting former Merged Threshold)
- alpha4 (Splitting former Merged Threshold)

Required packages: CHAID

Cost-Sensitive C5.0

```
method = 'C5.0Cost'
```

Type: Classification

- trials (# Boosting Iterations)
- model (Model Type)
- winnow (Winnow)
- cost (Cost)

Required packages: C50, plyr

A model-specific variable importance metric is available.

Cost-Sensitive CART

```
method = 'rpartCost'
```

Type: Classification

Tuning parameters:

- cp (Complexity Parameter)
- Cost (Cost)

Required packages: rpart, plyr

DeepBoost

```
method = 'deepboost'
```

Type: Classification

Tuning parameters:

- num_iter (# Boosting Iterations)
- tree_depth (Tree Depth)
- beta (L1 Regularization)
- lambda (Tree Depth Regularization)
- loss_type (Loss)

Required packages: deepboost

Distance Weighted Discrimination with Polynomial Kernel

```
method = 'dwdPoly'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- degree (Polynomial Degree)
- scale (Scale)

Required packages: kerndwd

Distance Weighted Discrimination with Radial Basis Function Kernel

```
method = 'dwdRadial'
```

Type: Classification

Tuning parameters:

- lambda (Regularization Parameter)
- qval (q)
- sigma (Sigma)

Required packages: kernlab, kerndwd

Generalized Linear Model

```
method = 'glm'
```

Type: Regression, Classification

No tuning parameters for this model

A model-specific variable importance metric is available.

Generalized Linear Model with Stepwise Feature Selection

```
method = 'glmStepAIC'
```

Type: Regression, Classification

No tuning parameters for this model

Required packages: MASS

glmnet

```
method = 'glmnet_h2o'
```

Type: Regression, Classification

Tuning parameters:

- alpha (Mixing Percentage)
- lambda (Regularization Parameter)

Required packages: h2o

A model-specific variable importance metric is available.

L2 Regularized Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights2'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- Loss (Loss Function)
- weight (Class Weight)

Required packages: LiblineaR

Linear Distance Weighted Discrimination

```
method = 'dwdLinear'
```

Type: Classification

Tuning parameters:

- 1ambda (Regularization Parameter)
- qval (q)

Required packages: kerndwd

Linear Support Vector Machines with Class Weights

```
method = 'svmLinearWeights'
```

Type: Classification

Tuning parameters:

- cost (Cost)
- weight (Class Weight)

Required packages: e1071

Logic Regression

```
method = 'logreg'
```

Type: Regression, Classification

Tuning parameters:

- treesize (Maximum Number of Leaves)
- ntrees (Number of Trees)

Required packages: LogicReg

Multilayer Perceptron Network with Dropout

```
method = 'mlpKerasDropoutCost'
```

Type: Classification

- size (#Hidden Units)
- dropout (Dropout Rate)
- batch_size (Batch Size)
- 1r (Learning Rate)
- rho (Rho)
- decay (Learning Rate Decay)
- cost (Cost)
- activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Multilayer Perceptron Network with Weight Decay

method = 'mlpKerasDecayCost'

Type: Classification

• size (#Hidden Units)

lambda (L2 Regularization)

batch_size (Batch Size)

1r (Learning Rate)

• rho (Rho)

decay (Learning Rate Decay)

cost (Cost)

activation (Activation Function)

Required packages: keras

Notes: After train completes, the keras model object is serialized so that it can be used between R session. When predicting, the code will temporarily unsearalize the object. To make the predictions more efficient, the user might want to use

keras::unsearlize_model(object\$finalModel\$object) in the current R session so that that operation is only done once. Also, this model cannot be run in parallel due to the nature of how tensorflow does the computations. Finally, the cost parameter weights the first class in the outcome vector. Unlike other packages used by train, the dplyr package is fully loaded when this model is used.

Oblique Random Forest

method = 'ORFlog'

Type: Classification

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFpls'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFridge'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Oblique Random Forest

```
method = 'ORFsvm'
```

Type: Classification

Tuning parameters:

mtry (#Randomly Selected Predictors)

Required packages: obliqueRF

Notes: Unlike other packages used by train, the obliqueRF package is fully loaded when this model is used.

Partial Least Squares Generalized Linear Models

```
method = 'plsRglm'
```

Type: Classification, Regression

Tuning parameters:

- nt (#PLS Components)
- alpha.pvals.expli (p-Value threshold)

Required packages: plsRglm

Notes: Unlike other packages used by train, the plsRglm package is fully loaded when this model is used.

Rotation Forest

```
method = 'rotationForest'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)

Required packages: rotationForest

A model-specific variable importance metric is available.

Rotation Forest

```
method = 'rotationForestCp'
```

Type: Classification

Tuning parameters:

- κ (#Variable Subsets)
- L (Ensemble Size)
- cp (Complexity Parameter)

Required packages: rpart , plyr , rotationForest

A model-specific variable importance metric is available.

Support Vector Machines with Class Weights

```
method = 'svmRadialWeights'
```

Type: Classification

Tuning parameters:

- sigma (Sigma)
- c (Cost)
- Weight (Weight)

Required packages: kernlab

Tree-Based Ensembles

```
method = 'nodeHarvest'
```

Type: Regression, Classification

Tuning parameters:

- maxinter (Maximum Interaction Depth)
- mode (Prediction Mode)

Required packages: nodeHarvest