Package 'forestControl'

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Type Package

Title Approximate False Positive Rate Control in Selection Frequency
for Random Forest

Version 0.1.0

Author Tom Wilson <tpw2@aber.ac.uk>,
Jasen Finch <jsf9@aer.ac.uk>

Maintainer Tom Wilson <tpw2@aber.ac.uk>

Description Approximate False Positve Rate Control in Selection Frequecy for
Random Forest using the methods described by Ender Konukoglu and Melanie Ganz.
Methods for calculating the selection frequency threshold at false positive rate
and selection frequency false positive rate feature selection.

Imports Rcpp

Suggests testthat, randomForest, ranger

License GPL (>= 3)

Encoding UTF-8

LazyData true

URL https://github.com/wilsontom/forestControl

BugReports https://github.com/wilsontom/forestControl/issues

RoxygenNote 6.0.1

LinkingTo Rcpp

NeedsCompilation yes

R topics documented:

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forestControl-package *False Positive Rate Control in Selection Frequency for Random Forest*

Description

This package is an implementation of the methods described by Ender Konukoglu and Melanie Ganz in *Konukoglu, E. and Ganz, M., 2014. Approximate false positive rate control in selection frequency for random forest. arXiv preprint arXiv:1410.2838* https://arxiv.org/abs/1410.2838.

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extract_params *Extract forest parameters*

Description

For a forest model (randomForest or ranger) extract the parameters needed to calculate an approximate selection frequency threshold

Usage

```
extract_params(x)
```

Arguments

x   a randomForest or ranger object

Value

a list of four elements

Fn The number of features considered at each internal node (mtry)

Ft The total number of features in the data set

K The average number of binary tests/internal nodes across the enitre forest

Tr The total number of trees in the forest

Author(s)

Tom Wilson <tpw2@aber.ac.uk>

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fpr_fs	*False Postivie Rate Feature Selection*

Description

Calculate the False Positive Rate (FPR) for each feature using it's selection frequency

Usage

```
fpr_fs(x)
```

Arguments

x	a randomForest or ranger object

Value

a data.frame of selection frequencies and their false positive rate

Author(s)

Jasen Finch <jsf9@aber.ac.uk>

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selection_freqs	*Variable Selection Frequencies*

Description

Extract variable selection frequencies from forest objects

Usage

```
selection_freqs(x)
```

Arguments

x	a randomForest or ranger object

Value

data.frame of variable selection frequencies

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sft   *Selection Frequency Threshold*

Description

Selection Frequency Threshold

Usage

```
sft(x, alpha)
```

Arguments

x	a `randomForest` or `ranger` object
alpha	a false positive rate (ie, 0.01)

Value

a list of two elements

sft the selection frequency threshold

probs_atsft the esimated false positive rate

Author(s)

Tom Wilson <tpw2@aber.ac.uk>

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