Package 'modtools'

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Type Package

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Title Additional tools for model diagnostic and selection

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Depends R (>= $3.1.1$), boot	
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Description Additional tools for model diagnostic	
License GPL version 2 or newer	
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modtools-package

Additional tools for model diagnostic and selection

Description

This package contains exhaustive regression functions and some tools to evaluate the goodness of fit and the model quality.

Details

Package: modtools
Type: Package
Version: 1.0-7
Date: 2009-01-14

License: GPL version 2 or newer

LazyLoad: yes

Depends: R (>= 2.9.0),boot

Suggests: car

nothing for the moment

Author(s)

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References

Saporta (2006) Efron et al Hinkley and Davidson (1998) etc to be completed

See Also

car, boot

Examples

nothing for the moment

anscresid 3

anscresid

Anscombe's Residuals

Description

The fonction provides Anscombe's residuals associated with an object 'glm'.

Usage

```
anscresid(object, ...)
```

Arguments

object Object of class inheriting from '"glm"'

... further arguments passed to or from other methods

Details

The formulas to compute the Anscombe's residuals are defined as follow: is defined as follow: for gaussian family:

$$r_{ans} = y - \mu$$

for inverse.gaussian family:

$$r_{ans} = (log(y) - log(\mu))/(\mu^{0.5})$$

for binomial family:

$$r_{ans} = \sqrt{(m)} * (b(y) - b(\mu)) * (\mu * (1 - \mu))^{-1/6}$$
$$b(x) = \int_0^x (x^{-1/3} * (1 - x)^{-1/3})$$

for poisson family:

$$r_{ans} = (3/2) * ((y^{2/3}) * \mu^{-1/6} - \mu^{0.5})$$

for Gamma family:

$$r_{ans} = 3 * ((y/\mu)^{1/3} - 1)$$

Value

The function returns a numerical vector which contains the values of anscombe's residuals for each observation.

References

McCullagh P. and Nelder, J. A. (1989) Generalized Linear Models. London: Chapman and Hall. Pierce, D. A. and Schafer, D. W. (1986) Residuals in Generalized Linear Models, Journal of the American Statistical Association, **81**,396,977-986.

Abscombe 1953

4 bootcoef

See Also

```
glm,residuals.glm
```

Examples

```
## binomial
## poisson
## Gamma
```

auc

Area Under Curves

Description

This function compute the area under curves.

Usage

```
auc(x,y)
```

Arguments

```
x a numeric vector
y a numeric vector
```

Value

The function returns a numeric value corresponding to the area under the curves.

Examples

```
# y <- rpois(1:10)
# d1 <- density(y)
# auc(d1$x,d1$y)</pre>
```

bootcoef

~~function to do ... ~~

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

```
bootcoef(object,data,R=99,...)
```

bootcoef.ci 5

Arguments

```
object ~~Describe object here~~ attention object et different
data ~~Describe data here~~

R ~~Describe R here~~
... ~~Describe ... here~~
```

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

References

Davison, A.C. and Hinkley, D.V. (1997) Bootstrap Methods and Their Application. Cambridge University Press.

Efron et al.

Efron et al.

See Also

```
~~objects to See Also as help, ~~~
```

Examples

```
# add an example
```

```
bootcoef.ci ~~function to do ... ~~
```

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

```
bootcoef.ci(object,type="percent",level=0.05,...)
```

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Arguments

```
object ~~Describe object here~~ attention object et different
type ~~Describe R here~~
level ~~Describe R here~~
... ~~Describe ... here~~
```

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

```
comp1 Description of 'comp1' comp2 Description of 'comp2'
```

•••

Note

```
~~further notes~~
```

References

~put references to the literature/web site here ~

See Also

```
~~objects to See Also as help, ~~~
```

Examples

```
# add an example
```

bootvalid

Validation procedure based on bootstrap for object from 'glm' or 'lm'.

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

```
bootvalid(object, ...)
## Default S3 method:
bootvalid(object, data, cost = costMSE,
R = 99,method = "raw",...)
## S3 method for class 'bootcorrected'
summary(object,display=TRUE,...)
```

bootvalid 7

Arguments

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

comp1 Description of 'comp1'
comp2 Description of 'comp2'

References

Davison, A.C. and Hinkley, D.V. (1997) Bootstrap Methods and Their Application. Cambridge University Press.

Efron et al.

Efron et al.

Harrel 2001

See Also

```
~~objects to See Also as help, ~~~
```

Examples

```
## glm1
```

bootvalid

histogram of results

8 ckappa

ckappa

Kappa's index

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

Usage

```
ckappa(x)
```

Arguments

Х

a matrix

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

Note

~~further notes~~

References

~put references to the literature/web site here ~

See Also

```
~~objects to See Also as help, ~~~
```

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x)
{
    if (ncol(x) != nrow(x))
        stop("non covenient dimension !")
    N <- sum(x)
    sxii <- sum(diag(x))
    sxip <- apply(x, 2, sum)</pre>
```

cost 9

```
sxpi <- apply(x, 1, sum)
k <- (N * sxii - sum(sxip * sxpi))/(N * N - sum(sxip * sxpi))
return(k)
}</pre>
```

cost

Cost functions

Description

~~ A concise (1-5 lines) description of what the function does. ~~

Usage

```
costAVER(y, yhat = 0)
costMAE(y, yhat = 0)
costMSE(y, yhat = 0)
costRMSE(y, yhat = 0)
costSlope(y, yhat)
costOri(y, yhat)
costR2(y, yhat)
costBIN(y, mu = 0, cutoff = 0.5)
costGoodCl(y, yhat, cutoff = 0.5)
```

Arguments

y a numerical vector corresponding to the obsevred values.

yhat a numerical vector corresponding to the expected values.

mu a numerical vector corresponding to the expected values.

cutoff a numerical value in the range [0,1] corresponding to the threshold to transform the values 'mu' into binary vector.

Details

~~ If necessary, more details than the description above ~~

Value

```
~Describe the value returned If it is a LIST, use
```

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

Note

```
~~further notes~~
add descriptions and formula
```

10 goodclassif

References

Davidson and Hinkley, Saporta 2006

See Also

```
SRM,bootvalid,cv.glm
```

Examples

```
x <- rnorm(20,2,5)
y <- -6+x*3+rnorm(20)
lm1 <- lm(y~x)
costRMSE(y,lm1$fitted)</pre>
```

goodclassif

Good classification

Description

This function gives the percentage of good classification in confusion matrix.

Usage

```
goodclassif(x)
```

Arguments

Х

a matrix or data.frame

Value

~Describe the value returned If it is a LIST, use

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

•••

Note

```
~~further notes~~ + description des matrices de confusion
sum de la diagonale
```

References

~put references to the literature/web site here ~

See Also

```
kappa,roc
```

hist.boot 11

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x)
{
    if (ncol(x) != nrow(x))
        stop("non covenient dimension !")
    N <- sum(x)
    sxii <- sum(diag(x))
    return(sxii/N)
}</pre>
```

hist.boot

Graphical representation of object 'boot'

Description

~~ A concise (1-5 lines) description of what the function does. ~~

Usage

```
## S3 method for class 'boot'
hist(x, nclass = 10, coeff = 1, mfrow = NULL, which.par = 1:length(x$t0),
sub = NULL, ...)
```

Arguments

An object of class '"boot"' containing the output of a bootstrap calculation.

nclass
numeric (integer).'nclass'is equivalent to 'breaks' for a scalar or character argument.

coeff
~~Describe coeff here~~

mfrow
~~Describe mfrow here~~

which.par
~~Describe which.par here~~

sub
~~Describe sub here~~

further graphical parameters passed to 'plot.histogram'

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

comp1 Description of 'comp1'
comp2 Description of 'comp2'

...

12 hist.boot

Note

```
~~further notes~~
```

References

~put references to the literature/web site here ~

See Also

```
~~objects to See Also as help, ~~~
```

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (x, nclass = 10, coeff = 1, mfrow = NULL, which.par = 1:length(x$t0),
    sub = NULL, \ldots)
    if (!inherits(x, "boot"))
        stop("non convenient argument")
    opar <- par(ask = par("ask"), mfrow = par("mfrow"))</pre>
    on.exit(par(opar))
    if (is.null(mfrow))
        mfrow <- n2mfrow(length(which.par))</pre>
    par(mfrow = mfrow)
    if (length(which.par) > prod(mfrow))
        par(ask = TRUE)
    for (i in which.par) {
        if (is.null(sub))
             sub <- paste("t", i, "*", sep = "")</pre>
        obs <- x$t0[i]
        sim \leftarrow x$t[, i]
        r0 <- c(sim, obs)
        h0 <- hist(sim, plot = FALSE, nclass = nclass)
        y0 <- max(h0$counts)</pre>
        10 <- max(sim) - min(sim)</pre>
        w0 \leftarrow 10/(\log(\operatorname{length}(\sin), \operatorname{base} = 2) + 1)
        w0 <- w0 * coeff
        xlim0 \leftarrow range(r0) + c(-w0, w0)
        hist(sim, plot = TRUE, nclass = nclass, xlim = xlim0,
             col = grey(0.8), main = sub, ...)
        lines(c(obs, obs), c(y0/2, 0))
        points(obs, y0/2, pch = 18, cex = 2)
    invisible()
```

histsim 13

histsim

Graphical represenation of simulation results

Description

~~ A concise (1-5 lines) description of what the function does. ~~

Usage

```
histsim(sim, obs, nclass = 10, coeff = 1, ...)
```

Arguments

```
sim ~~Describe sim here~~

obs ~~Describe obs here~~

nclass ~~Describe nclass here~~

coeff ~~Describe coeff here~~

... further graphical parameters passed to 'plot.histogram'
```

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

...

Note

```
~~further notes~~
```

References

~put references to the literature/web site here ~

See Also

```
~~objects to See Also as help, ~~~
```

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Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (sim, obs, nclass = 10, coeff = 1, ...)
    r0 <- c(sim, obs)
    h0 <- hist(sim, plot = FALSE, nclass = nclass)
    y0 <- max(h0$counts)</pre>
    10 <- max(sim) - min(sim)</pre>
    w0 \leftarrow 10/(\log(\operatorname{length}(\operatorname{sim}), \operatorname{base} = 2) + 1)
    w0 <- w0 * coeff
    xlim0 <- range(r0) + c(-w0, w0)</pre>
    hist(sim, plot = TRUE, nclass = nclass, xlim = xlim0, col = grey(0.8),
    lines(c(obs, obs), c(y0/2, 0))
    points(obs, y0/2, pch = 18, cex = 2)
    invisible()
  }
```

intervals

confidence and prediction/tolerance intervals for glm

Description

This method gives confidence and prediction/tolerance intervals for the expected values from a generalized linear model (object of class 'glm').

Usage

```
intervals(object, ...)
## S3 method for class 'glm'
intervals(object, newdata, type = "response", interval = "confidence",
method = 1, level = 0.05, ...)
```

Arguments

. . .

object	Object of class inheriting from '"glm"'
newdata	An optional data frame in which to look for variables with which to predict. If omitted, the data values are used.
type	the type of prediction required (by defaut type="response")
interval	Type of interval calculation.
method	a numerical values (by default method=1). The option 'method = 1' gives intervals based on the carry-over of the extreme values. The option 'method = 2' provides "direct" interval (see the section note for more details.
level	Tolerance/confidence level

further arguments passed to or from other methods

intervals 15

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

comp1 Description of 'comp1' Description of 'comp2' comp2

Note

~~further notes~~ Several procedure can provide confidence (or prediction/tolerance) intervals. In the function intervals.glm, we propose the two following procedures: method 1: confidence and prediction intervals based on the carry-over of the extreme values. This method is an extrapolation of the results obtained in the linear model. for confidence intervals

$$sigma = \sqrt{x^t V COV x}$$

where for prediction intervals

$$sigma = \sqrt{1 + x^t V COV x}$$

where method 2: "direct" confidence intervals

$$\hat{y} + -epsilon_{alpha}var(\hat{y})\sqrt{x^tVCOVx}$$

where $var(\hat{y}) = psivar()$

References

~put references to the literature/web site here ~

See Also

```
glm,predict.glm
```

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (object, ...)
    UseMethod("intervals")
```

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modperf

Model performance

Description

Model performance

Usage

```
modperf(x, ...)
modperf.boot(x, data, cost = costRMSE, R = 99, ...)
modperf.cv(x, data, cost = costRMSE, K = 10, ...)
modperf.binary(x,...)
## Default S3 method:
modperf(x, data, cost = costRMSE, R = 99, ...)
## S3 method for class 'lm'
modperf(x, ...)
## S3 method for class 'glm'
modperf(x, ...)
```

Arguments

x
data
cost
R
K

Note

The function 'modperf.binary' is based on the function 'perf.binary'. this function returns the following values: sensitivity, specificty, positive predictive value, negative predictive value and prevalence.

```
##--- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (x, ...)
{
    UseMethod("modperf")
}
```

modplot 17

modplot

Plot Diagnostics for glm and lm Objects

Description

Ten plots are currently available for model assessment: Observed vs Expected values, Normal QQ-plot of residuals, etc...

Usage

```
#
plotBoot(object,cost=costBIN,R=200,nclass=13,
sub=paste("Bootstrap (R=",R,")",sep=""),plot=TRUE,...)
#
plotCovPat(object,sub="DX2 and Dbeta",plot=TRUE,...)
#
plotEtaResfunction(object,type="pearson",sub="Residual structure")
#
plotHalfnorm(object,sub="Half-normal plot",type="deviance",env=TRUE,...)
#
plotLeverage(object,type="pearson",sub="Leverage",cex=1.5,pch=20,...)
#
lotObsExp(object,sub="Expected vs observed values",...)
plotObsExpCat(object,sub="Expected vs observed values",horizontal=TRUE,...)
#
plotParRes(object,mgraph=NULL,...)
#
plotQres(object,type="pearson",sub="QQ-norm for residuals")
#
plotResDens(object,type="pearson",sub="Residuals histogram",nclass=13,...)
```

Arguments

```
object an object of class inheriting from 'lm' or glm

cost

R

nclass

plot

sub \iterenv

type

cex

pch

horizontal

mgraph

... further arguments passed to or from other methods.
```

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Details

```
The selected plots are drawn on a graphics device. plotBoot plotCovPat lotEtaRes plotHalfnorm plotLeverage plotObsExp: Observed vs Expected values plotObsExpCat: Observed vs Expected values plotParRes plotQQres: Normal QQ-plot of residuals plotResDens
```

Value

x is invisibly returned.

References

ted

See Also

```
qqnorm, plot.glm, plot.lm
```

Examples

plot

pseudoR2

Pseudo-R2 for object 'glm'

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

Usage

```
pseudoR2(mod0, mod, ...)
## S3 method for class 'glm'
pseudoR2(mod0, mod, option = "phi", ...)
```

Arguments

roc 19

Details

~~ If necessary, more details than the description above ~~

Value

```
~Describe the value returned If it is a LIST, use
```

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

Note

```
~~further notes~~
```

References

Mcfadden 1973, estrella 1998

See Also

```
~~objects to See Also as help, ~~~
```

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (mod0, mod, ...)
{
    UseMethod("pseudoR2")
}
```

roc

ROC functions

Description

~~ A concise (1-5 lines) description of what the function does. ~~

```
prep.roc(obs,pred,nbval=20,method="max",subset,...)
## S3 method for class 'roc'
plot(x, type = "curve", sub,posi = c(0.8, 0.2),...)
## S3 method for class 'roc'
print(x, ...)
## S3 method for class 'roc'
summary(object, rnd = 3, type = "curve", display = TRUE, ...)
```

20 roc

Arguments

~~Describe obs here~~ obs ~~Describe pred here~~ pred ~~Describe nbval here~~ nbval ~~Describe subset here~~ subset ~~Describe x here~~ ~~Describe method here~~ method ~~Describe sub here~~ sub ~~Describe object here~~ object type ~~Describe method here~~ information position posi rnd ~~Describe rnd here~~ ~~Describe display here~~ display ~~Describe . . . here~~

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

comp1 Description of 'comp1'
comp2 Description of 'comp2'

Note

With the option 'estim', the function prep.roc used the function OptimCut to define the optimal cut-off. this one can be based on several criteria:

fgoodclassif:

fkappa

fSpecSens

fSpecSens2

References

~put references to the literature/web site here ~

See Also

```
~~objects to See Also as help, ~~~
```

scorevalid 21

Examples

```
x <- rnorm( 100 )
z <- rnorm( 100 )
w <- rnorm( 100 )
tigol <- function( x ) 1 - ( 1 + exp( x ) )^(-1)
y <- rbinom( 100, 1, tigol( 0.3 + 3*x + 5*z + 7*w ) )
ROC( form = y ~ x + z, plot="ROC" )
glm1 <- glm(y ~ x + z,family=binomial)
roc1 <- prep.roc(glm1$y,glm1$fitted)
plot(roc1)</pre>
```

scorevalid

Performance curves

Description

~~ A concise (1-5 lines) description of what the function does. ~~

Usage

```
scorevalid(y, score, ...)
## Default S3 method:
scorevalid(y, score, recal = FALSE,
   qth=seq(0, 1, length = 10),tol=1e-04,...)
## S3 method for class 'scorevalid'
print(x,digits = getOption("digits"),...)
## S3 method for class 'scorevalid'
plot(x,mgraph = NULL,...)
```

Arguments

```
~~Describe y here~~
У
                  ~~Describe score here~~
score
recal
                  ~~Describe recal here~~
                  ~~Describe x here~~
Х
tol
                  1e-04
                  seq(0, 1, length = 10)
qth
                  graphic organisation
mgraph
                  ~~Describe . . . here~~
. . .
```

Details

~~ If necessary, more details than the description above ~~

Value

~Describe the value returned If it is a LIST, use

comp1 Description of 'comp1'
comp2 Description of 'comp2'

...

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Note

The functions is based on R code of the excellent document proposed by Pierre-Andr<e9> Cornillon (see the section 'references'). for more details, you can consult the following links: http://www.uhb.fr/sc_sociales/labstats/PAC/doc/score.pdf http://www.uhb.fr/sc_sociales/labstats/PAC/

References

```
bardos (2001)
Cornillon P-A (200x) Discrimination et Scores, MASS course - Rennes 2: http://www.uhb.fr/sc_sociales/labstats/PAC/doc/score.pdf
```

See Also

roc

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (y, score, ...)
{
    UseMethod("scorevalid")
}
```

sefit

Standard error of prediction (or fitted values) from glm

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

Usage

```
sefit(object, ...)
## S3 method for class 'glm'
sefit(object, newdata, interval = "confidence", dispersion = TRUE,m=1,...)
```

Arguments

object	Object of class inheriting from '"glm"'
newdata	An optional data frame in which to look for variables with which to predict. If omitted, the data values are used.
interval	a logical value
dispersion	Type of interval calculation.
m	a numerical value corresponding to observation number
	further arguments passed to or from other methods

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Details

~~ If necessary, more details than the description above ~~

Value

```
~Describe the value returned If it is a LIST, use
```

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

Author(s)

```
~~who you are~~
```

References

~put references to the literature/web site here ~

See Also

```
~~objects to See Also as help, ~~~
```

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (object, ...)
{
    UseMethod("sefit")
}
```

SRM

Structural Risk Minimization

Description

```
~~ A concise (1-5 lines) description of what the function does. ~~
```

Usage

```
SRM(y, yhat, h, cost = costRMSE, alpha = 0.05)
```

Arguments

```
y ~~Describe y here~~
yhat ~~Describe yhat here~~
h ~~Describe h here~~
cost ~~Describe cost here~~
alpha ~~Describe alpha here~~
```

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Details

+ fonction de cout

Value

~Describe the value returned If it is a LIST, use

```
comp1 Description of 'comp1'
comp2 Description of 'comp2'
```

Note

~~further notes~~ + formule Remp <- cost(y, yhat) n <- length(y) Comp <- sqrt((h * (log(2 * n/h) + 1) - log(alpha/4))/n) Remp + Comp

$$SRM = R_{emp} + \sqrt{\frac{(h * (log(2 * n/h) + 1) - log(alpha/4))}{n}}$$

where n = number of elements, h = complexity measure, alpha = . R_{emp} is given by the cost function.

References

Freeman and Hastie

Vapnik

Saporta, G. (2006) Probabilit<e9>s, analyses des donn<e9>es et statistiques, Second <e9>dition, Editions Technip, 622.

See Also

```
~~objects to See Also as help, ~~~
```

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (y, yhat, h, cost = costRMSE, alpha = 0.05)
{
    Remp <- cost(y, yhat)
    n <- length(y)
    Comp <- sqrt((h * (log(2 * n/h) + 1) - log(alpha/4))/n)
    return(Remp + Comp)
}</pre>
```

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training.dataset

building training and test dataset

Description

building training and test dataset

Usage

```
training.dataset(x, cluster = rep(1, length(x)), ratio = 1/4)
```

Arguments

x cluster ratio

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x, cluster = rep(1, length(x)), ratio = 1/4)
{
    test <- unlist(tapply(x, cluster, function(j) sample(j, round(length(j) * ratio))))
    res <- data.frame(x = x, test = x %in% test, training = !(x %in% test), cluster = cluster)
    attr(res, "ratio") <- ratio
    attr(res, "N") <- length(x)
    attr(res, "Ntest") <- sum(res$test)
    attr(res, "Ntraining") <- sum(res$training)
    return(res)
}</pre>
```

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