$_{A}RRAY_{T}ASK_{I}D'))$
$_{s}ets <$
$-c(\text{"}adult\text{"},\text{"}bank\text{"},\text{"}cardio\text{"},\text{"}default\text{"},\text{"}drugs\text{"},\text{"}magic\text{"},\text{"}wine\text{"})bigB <$
$-100ns <$
$-c(50, 100, 250, 500)K <$
$-c(5, 10, 20, 40)wrappers <$
$-c(\text{"}randomforest_{w}rapper\text{"},\text{"}glmnet_{w}rapper\text{"})$
$_{s}et =$
$data_{s}ets, seed =$
$1:$
$bigB, K =$
$K, n =$
$ns, wrapper =$
$wrappers, stringsAsFactors =$
$FALSE)full_{p}arm <$
$-parmload(\text{"}/cvtmleauc/scratch/redo_{p}arm_{t}n_{r}ealdata.RData\text{"})parm <$
$-redo_{p}arm_{t}n$
$_{6}4-$
$pc-$
$linux-$
$gnu-$
$library/3.4\text{"})library(glmnet)$
$_{r}ed <$
$-full_{p}arm[full_{p}arm$
$_{p}arm$
$_{p}arm$
$_{r}ed))set.seed(parm_{r}ed$
$_{r}ed_{s}et[i],\text{"})\text{"})))dat <$
$-eval(parse(text =$
$parm_{r}ed_{s}et[i]))sum_{Y} <$
$-0iter <$
$-0while(sum_{Y} <$
$5)iter <-iter + 1train_{i}dx <-sample(seq_{l}en(length(dat[, 1])), parm_{r}ed$
$_{Y} <$
$-sum(dat[train_{i}dx,\text{"}outcome\text{"}])savewhatobservationsareinthetrainingsamplesave(train_{i}dx, file =$
$paste0(\text{"}/cvtmleauc/scratch/real_{d}ata_{i}dx\text{"},\text{"}_{n} =$
$\text{"}, parm_{r}ed_{d}ata =$
$\text{"}, parm_{r}ed_{s}et[i],\text{"}_{s}eed =$
$\text{"}, parm_{r}ed$
$_{s}uffix <$
$-paste0(\text{"}n =$
$\text{"}, parm_{d}ata =$
$\text{"}, parm_{s}et[i],\text{"}_{s}eed =$
$\text{"}, parm$
$_{s}uffix <$
$-paste0(\text{"}n =$
$\text{"}, parm_{d}ata =$
$\text{"}, parm_{s}et[i],\text{"}_{s}eed =$
$\text{"}, parm$
$_{K} =$
$\text{"}, parm$
$_{w}rapper =$
$\text{"}, parm$
$data_{s}et[i],\text{"})\text{"})))renametodatforsimplicitydat <$
$-eval(parse(text =$
$parm_{s}et[i]))loadtrainingobservationsload(paste0(\text{"}/cvtmleauc/scratch/real_{d}ata_{i}dx\text{»}, data_{s}uffix))trainingdatatrain_{d}at <$
$-dat[train_{i}dx,]testdatatest_{d}at <$
$-dat[-train_{i}dx,]columnnamedoutcomeoutcome_{i}dx <$
$-which(colnames(dat) ==$
$\text{"}outcome\text{"})$
$_{r}eplicates <$
$-1fitauc_{d}cv <$
$-vector(mode =$
$\text{"}list\text{"}, length =$
$n_{r}eplicates)fitauc_{c}v <$
$-vector(mode =$
$\text{"}list\text{"}, length =$
$n_{r}eplicates)fittn_{d}cv <$
$-vector(mode =$
$\text{"}list\text{"}, length =$
$n_{r}eplicates)fittn_{c}v <$
$-vector(mode =$
$\text{"}list\text{"}, length =$
$n_{r}eplicates)for(jinseq_{l}en(n_{r}eplicates))set.seed(j)fitauc_{d}cv[[j]] <-cvauc_{c}vtmle(Y = train_{d}at[, outcome_{i}dx], X = train_{d}at$
$wrapper[i], nested_{c}v =$
$TRUE, nested_{K} =$
$39)set.seed(j)getestimatesofcvtnfitauc_{c}v[[j]] <$