Here is another stacking algorithm:

<http://moderntoolmaking.blogspot.com/2013/03/new-package-for-ensembling-r-models.html>

Caret package:

<http://www.slideshare.net/NYCPredictiveAnalytics/the-caret-package-a-unified-interface-for-predictive-models>

Consider developing the following with SuperLearner:

Regression Prediction Wrapper – including every algorithm in R

Binary Classification Wrapper – including every algorithm in R

Multi-Class Classification Wrapper – including every algorithm in R

Loss Functions:

I also need to figure out how to code multiple forms of evaluation. Anna Decker used cvAUC with SuperLearner. How did she do that?

Also, is it possible to call Python functions/algorithms from within SuperLearner?

Wonderful place online!

<http://mloss.org/software/language/r/>

Also github!

I have a sense that we need to be non-discriminating. Take some of the art out of research. Don’t subscribe to one theory – use them all. Don’t focus on one learning algorithm – use them all in a weighted convex combination. Even more so, as more algorithms are released, automatically put them into libraries of algorithms that are used to predict and estimate things.

<http://jmlr.org/papers/volume13/desmedt12a/desmedt12a.pdf>

<http://www.clips.ua.ac.be/software/mbsp-for-python>

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cvAUC

Cross-validated Area Under the Receiver Operating Characteristic curves [cvAUC] calculated based on data not used in model fitting

–Super Learner run separately on each of 10 training sets

–Resulting predictor used to generate Area Under the ROC Curve for the corresponding validation set

–cvAUC calculated as the average across validation sets

•95% CIs for cvAUC calculated using influence curve based approach

–Accounting for repeated measures on a subject

–New theoretical results (van der Laan)

–R package to be released soon (cvAUC, LeDell)