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Name	LogisticRegression
Version	3.0.0
Description	Logistic Regression implementation
License	http://www.apache.org/licenses/LICENSE-2.0
Copyright	Copyright (C) 2017 HPCC SystemsÂő
Authors	HPCCSystems
DependsOn	ML_Core 3.2.1, PBblas
Platform	6.2.0

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BinomialConfusion

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IMPORTS

Types | __versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

BINOMIALCONFUSION BinomialConfusion

```
/ EXPORT DATASET(Types.Binomial_Confusion_Summary) BinomialConfusion

(DATASET(Core_-
Types.Confusion_Detail)
d)
```

Calculate the binomial confusion matrix. Work items with multinomial responses are ignored by this function. The higher value lexically is considered to be the positive indication.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 true_positive , UNSIGNED8 true_negative , UNSIGNED8 false_positive , UNSIGNED8 false_negative , UNSIGNED8 cond_pos , UNSIGNED8 pred_pos , UNSIGNED8 cond_neg , UNSIGNED8 pred_neg , REAL8 prevalence , REAL8 accuracy , REAL8 true_pos_rate , REAL8 false_neg_rate , REAL8 false_pos_rate , REAL8 true_neg_rate , REAL8 pos_pred_val , REAL8 false_disc_rate , REAL8 false_omit_rate , REAL8 neg_pred_val }) — confusion matrix for a binomial classifier in Binomial_Confusion_Summary format.

SEE Types.Binomial_Confusion_Summary



BinomialLogisticRegression

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IMPORTS

```
Constants | __versions.ML_Core.V3_2_2.ML_Core.Interfaces | __versions.ML_Core.V3_2_2.ML_Core.Types |
```

DESCRIPTIONS

BINOMIALLOGISTICREGRESSION BinomialLogisticRegression

```
/ EXPORT BinomialLogisticRegression

(UNSIGNED max_iter=200, REAL8 epsilon=Constants.default_epsilon, REAL8 ridge=Constants.default_ridge)
```

Binomial logistic regression using iteratively re-weighted least squares.

- PARAMETER <u>max_iter</u> || UNSIGNED8 (Optional) The maximum number of iterations to try. Default = 200.
- PARAMETER epsilon ||| REAL8 (Optional) The minimum change in the Beta value estimate to continue
- **PARAMETER** ridge ||| REAL8 (Optional) A value to populate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.
- PARENT _versions.ML_Core.V3_2_2.ML_Core.Interfaces.IClassify </home/lily/.HPCCSystems/bundles/_versions/ML_Core/V3_2_2/ML_Core/Interfaces/IClassify.ecl>

Children

- 1. GetModel: Calculate the model to fit the observation data to the observed classes
- 2. Classify: Classify the observations using a model as previously returned from GetModel
- 3. Report: Report the confusion matrix for the classifier and training data

GETMODEL GetModel

BinomialLogisticRegression \

DATASET(Types.Layout_Model)	GetModel
(DATASET(Types.NumericField) DATASET(Types.DiscreteField)	

Calculate the model to fit the observation data to the observed classes.

PARAMETER <u>observations</u> ||| TABLE (NumericField) — the observed explanatory values in NumericField format.

PARAMETER <u>classifications</u> ||| TABLE (DiscreteField) — the observed classification used to build the model in DiscreteField format.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — the encoded model in Layout_Model format.

SEE ML_Core.Types.NumericField

SEE ML_Core.Types.DiscreteField

SEE ML_Core.Types.Layout_Model

OVERRIDE

CLASSIFY Classify

BinomialLogisticRegression \

DATASET(Types.Classify_Result) | Classify

(DATASET(Types.Layout_Model) model,
DATASET(Types.NumericField) new observations)

Classify the observations using a model as previously returned from GetModel.

PARAMETER <u>model</u> ||| TABLE (Layout_Model) — The model in Layout_Model format.

PARAMETER new_observations ||| TABLE (NumericField) — observations to be classified in NumericField format.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , INTEGER4 value , REAL8 conf }) — Classification with a confidence value in Classify_Result format.

SEE ML_Core.Types.Layout_Model

SEE ML_Core.Types.NumericField

SEE ML_Core.Types.Classify_Result

OVERRIDE

REPORT Report

BinomialLogisticRegression \

DATASET(Types.Confusion_Detail) | Report

(DATASET(Types.Layout_Model) model, DATASET(Types.NumericField) observations, DATASET(Types.DiscreteField) classifications)

Report the confusion matrix for the classifier and training data.

PARAMETER model || TABLE (Layout_Model) — the encoded model as returned from GetModel.

PARAMETER <u>observations</u> ||| TABLE (NumericField) — the explanatory values in NumericField format.

PARAMETER <u>classifications</u> ||| TABLE (DiscreteField) — the actual classifications associated with the observations (i.e. ground truth) in DiscreteField format.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , INTEGER4 actual_class , INTEGER4 predict_class , UNSIGNED4 occurs , BOOLEAN correct , REAL8 pctActual , REAL8 pctPred }) — the confusion matrix showing correct and incorrect results in Confusion_Detail format.

SEE ML_Core.Types.NumericField

SEE ML_Core.Types.DiscreteField

SEE ML_Core.Types.ConfusionDetail

OVERRIDE

Confusion

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IMPORTS

```
__versions.ML_Core.V3_2_2.ML_Core | versions.ML Core.V3_2_2.ML Core.Types | Types |
```

DESCRIPTIONS

CONFUSION Confusion

```
/ EXPORT DATASET(Confusion_Detail) Confusion

(DATASET(DiscreteField) dependents,
DATASET(DiscreteField) predicts)
```

Generate the confusion matrix, to compare actual versus predicted response variable values.

```
PARAMETER dependents || TABLE ( DiscreteField ) — the original response values.
```

PARAMETER predicts ||| TABLE (DiscreteField) — the predicted responses.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , INTEGER4 actual_class , INTEGER4 predict_class , UNSIGNED4 occurs , BOOLEAN correct , REAL8 pctActual , REAL8 pctPred }) — confusion matrix in Confusion_Detail format.

SEE ML_Core.Types.Confusion_Detail

Constants

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DESCRIPTIONS

CONSTANTS Constants

Constants

Constants used by Logistic Regression. Most of these are the nominal values used by the Model data set. A few are used to control behavior.

Children

- 1. limit card: No Documentation Found
- 2. default epsilon: No Documentation Found
- 3. default_ridge: No Documentation Found
- 4. local cap: No Documentation Found
- 5. id base: No Documentation Found
- 6. id iters: No Documentation Found
- 7. id delta: No Documentation Found
- 8. id_correct: No Documentation Found
- 9. id incorrect: No Documentation Found
- 10. id stat set: No Documentation Found
- 11. id betas: No Documentation Found
- 12. id betas coef: No Documentation Found
- 13. id_betas_SE: No Documentation Found
- 14. base builder: No Documentation Found

- 15. base_max_iter: No Documentation Found
- 16. base_epsilon: No Documentation Found
- 17. base_ind_vars: No Documentation Found
- 18. base_dep_vars: No Documentation Found
- 19. base obs: No Documentation Found
- 20. builder irls local: No Documentation Found
- 21. builder_irls_global: No Documentation Found
- 22. builder softmax: No Documentation Found

LIMIT_CARD limit_card

Constants \

UNSIGNED2 | limit_card

No Documentation Found

RETURN UNSIGNED2 —

DEFAULT_EPSILON default_epsilon

Constants \

REAL8 | default_epsilon

No Documentation Found

RETURN REAL8 —

DEFAULT_RIDGE default_ridge

Constants \		
REAL8	default_ridge	
No Docu	mentation Found	
RETUR	REAL8 —	
LOCA	L_CAP local_cap	
Constan	nts \	
UNSIGN	ED4 local_cap	
No Docu	mentation Found	
RETUR	UNSIGNED4 —	
ID_B	ASE id_base	
Constar	nts \	
id_l	pase	
No Docu	umentation Found	
RETUR	INTEGER8 —	

ID_ITERS id_iters Constants \ id_iters No Documentation Found RETURN INTEGER8 — ID_DELTA id_delta Constants \ id delta No Documentation Found RETURN INTEGER8 — ID_CORRECT id_correct Constants \ $id_correct$ No Documentation Found RETURN INTEGER8 —

ID_INCORRECT id_incorrect Constants \ id incorrect No Documentation Found RETURN INTEGER8 — ID_STAT_SET id_stat_set Constants \ id_stat_set No Documentation Found RETURN SET (INTEGER8)— ID_BETAS id_betas Constants \ id_betas No Documentation Found

RETURN INTEGER8 —

ID_BETAS_COEF id_betas_coef Constants \ id_betas_coef No Documentation Found RETURN INTEGER8 — ID_BETAS_SE id_betas_SE Constants \ id_betas_SE No Documentation Found RETURN INTEGER8 — BASE_BUILDER base_builder Constants \ base_builder No Documentation Found

RETURN INTEGER8 —

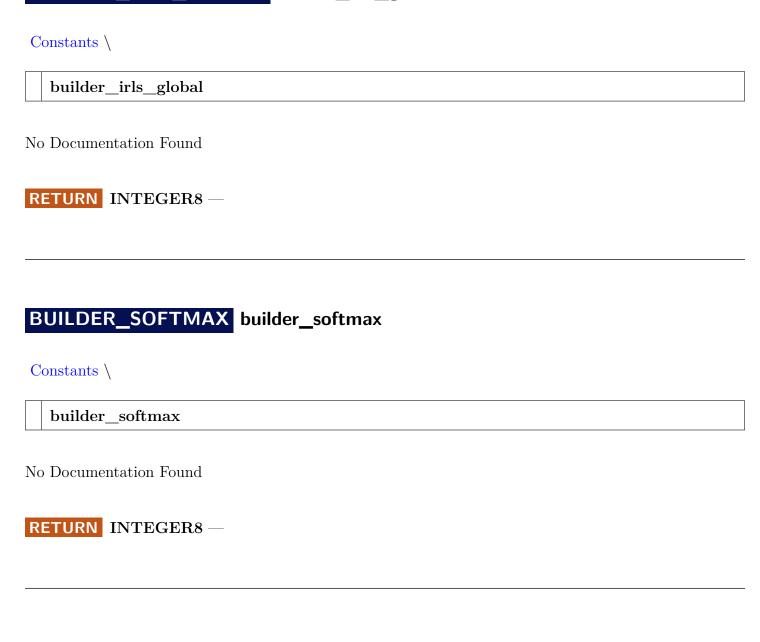
Constants \ base_max_iter No Documentation Found RETURN INTEGER8 — BASE_EPSILON base_epsilon Constants \ base_epsilon No Documentation Found RETURN INTEGER8 — BASE_IND_VARS base_ind_vars Constants \ base_ind_vars No Documentation Found RETURN INTEGER8 —

BASE_MAX_ITER base_max_iter

$\operatorname{Constants} \setminus$
base_dep_vars
No Documentation Found
RETURN INTEGER8 —
BASE_OBS base_obs
$\operatorname{Constants} \setminus$
base_obs
No Documentation Found
RETURN INTEGER8 —
BUILDER_IRLS_LOCAL builder_irls_local
$\operatorname{Constants} \setminus$
builder_irls_local
No Documentation Found
RETURN INTEGER8 —

BASE_DEP_VARS base_dep_vars

BUILDER_IRLS_GLOBAL builder_irls_global



DataStats

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IMPORTS

```
LogisticRegression.Types | LogisticRegression.Constants | _versions.ML_Core.V3_2_2.ML_Core.Types |
```

DESCRIPTIONS

DATASTATS DataStats

```
/ EXPORT DATASET(Types.Data_Info) DataStats

(DATASET(Core_Types.NumericField) indep,
DATASET(Core_Types.DiscreteField) dep, BOOLEAN
field_details=FALSE)
```

Produce summary information about the datasets.

When field details = FALSE, indicates the range for the x and y (independent and dependent) columns.

When field_details = TRUE, the cardinality, minimum, and maximum values are returned. A zero cardinality is returned when the field cardinality exceeds the Constants.limit_card value.

Note that a column of all zero values cannot be distinguished from a missing column.

PARAMETER indep || TABLE (NumericField) — data set of independent variables.

PARAMETER $\underline{\mathbf{dep}}$ ||| TABLE (DiscreteField) — data set of dependent variables.

PARAMETER field_details || BOOLEAN — Boolean directive to provide field level info.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 dependent_fields , UNSIGNED4 dependent_records , UNSIGNED4 independent_fields , UNSIGNED4 independent_records , UNSIGNED4 dependent_count , UNSIGNED4 independent_count , TABLE (Field_Desc) dependent_stats , TABLE (Field_Desc) independent_stats }) — a data set of information on each work item in Data_Info format.

SEE Types.Data_Info

SEE Constants.limit_card

Deviance_Analysis

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IMPORTS

Types | __versions.ML_Core.V3_2_2.ML_Core.Math |

DESCRIPTIONS

DEVIANCE_ANALYSIS Deviance_Analysis

```
/ EXPORT DATASET(Types.AOD_Record) Deviance_Analysis

(DATASET(Types.Deviance_Record) proposed,
DATASET(Types.Deviance_Record) base)
```

Analysis of Deviance Report.

Compare deviance information between two models, a base and and proposed model.

Analysis of Deviance is analogous to the Analysis of Variance (ANOVA) used in least-squares modeling, but adapted to the general linear model (GLM). In this case it is adapted specifically to the logistic model.

The inputs are the deviance records for each model as obtained from a call to Model_Deviance.

PARAMETER proposed ||| TABLE (Deviance_Record) — deviance records of the proposed model.

PARAMETER <u>base</u> ||| TABLE (Deviance_Record) — deviance records of the base model for comparison.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 residual_df , UNSIGNED8 df , REAL8 residual_dev , REAL8 deviance , REAL8 p_value }) — the comparison of the deviance between the models in AOD_Record format.

- **SEE** Model_Deviance
- SEE Types.Deviance_Record
- SEE Types.AOD_Record

Deviance_Detail

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IMPORTS

```
_versions.ML_Core.V3_2_2.ML_Core |
_versions.ML_Core.V3_2_2.ML_Core.Types | Types |
```

DESCRIPTIONS

DEVIANCE_DETAIL Deviance_Detail

```
/ EXPORT DATASET(Types.Observation_Deviance) Deviance_Detail

(DATASET(Core_Types.DiscreteField)
dependents,
DATASET(Types.Raw_Prediction) predicts)
```

Deviance detail report.

Provides deviance information for each observation.

Analysis of Deviance is analogous to the Analysis of Variance (ANOVA) used in least-squares modeling, but adapted to the general linear model (GLM). In this case it is adapted specifically to the logistic model.

```
PARAMETER dependents ||| TABLE ( DiscreteField ) — original dependent records for the model

PARAMETER predicts ||| TABLE ( Raw_Prediction ) — the predicted values of the response variable
```

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 classifier , INTEGER4 actual , INTEGER4 predicted , REAL8 mod_ll , REAL8

mod_dev_component , REAL8 mod_dev_residual , REAL8 nil_ll , REAL8
nil_dev_component , REAL8 nil_dev_residual }) — the deviance information by
observation and the log likelihood of the predicted result in Observation_Deviance format.

SEE Types.Observation_Deviance

dimm

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IMPORTS

std.blas | std.BLAS.Types |

DESCRIPTIONS

DIMM dimm

```
Types.matrix_t dimm

(BOOLEAN transposeA, BOOLEAN transposeB, BOOLEAN diagonalA, BOOLEAN diagonalB, Types.dimension_t m, Types.dimension_t n,

Types.dimension_t k, Types.value_t alpha, Types.matrix_t A,

Types.matrix_t B, Types.value_t beta=0.0, Types.matrix_t C=[])
```

Matrix multiply when either A or B is a diagonal and is passed as a vector.

Computes: alpha*op(A) op(B) + beta*C where op() is transpose.

- PARAMETER transposeA || BOOLEAN true when transpose of A is used.
- PARAMETER transposeB || BOOLEAN true when transpose of B is used.
- PARAMETER diagonal | | BOOLEAN true when A is the diagonal matrix.
- PARAMETER diagonalB || BOOLEAN true when B is the diagonal matrix.
- **PARAMETER** $\underline{\mathbf{m}} \parallel \parallel \text{UNSIGNED4} \text{number of rows in product.}$
- **PARAMETER** $\underline{\mathbf{n}}$ || UNSIGNED4 number of columns in product.
- **PARAMETER** $\underline{\mathbf{k}}$ || UNSIGNED4 number of columns/rows for the multiplier/multiplicand.

- PARAMETER alpha || REAL8 scalar used on A.
- PARAMETER <u>A</u> ||| SET (REAL8) matrix A.
- PARAMETER B || SET (REAL8) matrix B.
- **PARAMETER** beta || REAL8 scalar for matrix C.
- PARAMETER $\underline{\mathbf{C}} \parallel \parallel \text{SET} (\text{REAL8}) \text{matrix C or empty.}$
- **RETURN SET** (**REAL8**) result matrix in matrix_t format.
- SEE Std.BLAS.Types.matrix_t

enum workitems

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DESCRIPTIONS

ENUM_WORKITEMS enum_workitems

enum workitems

(dsIn, dsOut, src_field, wi_name)

Create an enumeration of string contents to be used as work items.

This macro produces 2 external symbols, dsOut and dsOut_Map.

The dsOut extends the input dataset with a numeric work-item number.

The dsOut_Map dataset captures the relationship between the strings that name the work items and the nominal assigned in Workitem_Mapping format.

PARAMETER dsIn || INTEGER8 — the input recordset.

PARAMETER dsOut || INTEGER8 — the symbol to use for the appended data.

PARAMETER src_field || INTEGER8 — a field name to use to discriminate work-items.

PARAMETER wi_name ||| INTEGER8 — the field name for the work item value assigned.

RETURN — Nothing. The macro creates the symbols 'dsOut' and 'dsOut_Map' inline.

SEE Types.Workitem_Mapping

ExtractBeta

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IMPORTS

Types | _versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

EXTRACTBETA ExtractBeta

/ EXPORT ExtractBeta

(DATASET(Core_Types.Layout_Model) mod_ds)

Extract the beta values form the model dataset.

PARAMETER mod_ds ||| TABLE (Layout_Model) — the model as returned from GetModel.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE }) — the beta values as Model_Coef records, with zero as the constant term.

SEE Types.Model_Coef

ExtractBeta_CI

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IMPORTS

Types | _versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

EXTRACTBETA_CI ExtractBeta_CI

Extract the beta values and confidence intervals from the model dataset.

PARAMETER mod_ds || TABLE (Layout_Model) — the model as returned from GetModel.

PARAMETER <u>level</u> ||| REAL8 — the significance value for the intervals.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE , REAL8 upper , REAL8 lower }) — the beta values with confidence intervals in Confidence Model Coef format, with zero as the constant term.

SEE Types.Confidence_Model_Coef

ExtractBeta full

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IMPORTS

```
Types | __versions.ML_Core.V3_2_2.ML_Core.Math | __versions.ML_Core.V3_2_2.ML_Core.Types |
```

DESCRIPTIONS

EXTRACTBETA_FULL ExtractBeta_full

Extract the coefficient information including confidence intervals, z and p values.

```
PARAMETER mod_ds || TABLE ( Layout_Model ) — the model as returned from GetModel.
```

PARAMETER <u>level</u> ||| REAL8 — the significance value for the intervals.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE , REAL8 z , REAL8 p_value , REAL8 upper , REAL8 lower }) — the coefficient information for the model in Full_Model_Coef format, with zero as the constant term.

SEE Types.Full_Model_Coef

ExtractBeta_pval

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IMPORTS

Types | _versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

EXTRACTBETA_PVAL ExtractBeta_pval

Extract the beta values including z and p value from the model.

PARAMETER mod_ds || TABLE (Layout_Model) — the model as returned from GetModel.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE , REAL8 z , REAL8 p_value }) — the beta values with p-values in pval_Model_Coef format, with zero as the constant term.

SEE Types.pval_Model_Coef

ExtractReport

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IMPORTS

Types | Constants | _versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

EXTRACTREPORT ExtractReport

Create a model report from a model.

PARAMETER mod_ds || TABLE (Layout_Model) — the model as returned from GetModel.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 max_iterations , REAL8 epsilon , UNSIGNED4 dep_vars , UNSIGNED4 ind_vars , UNSIGNED8 obs , UNSIGNED2 builder , TABLE (Classifier_Stats) stats }) — the model report in Model_Report format.

SEE Types.Model_Report

LogitPredict

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IMPORTS

Types | _versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

LOGITPREDICT LogitPredict

```
/ EXPORT DATASET(Classify_Result) LogitPredict

(DATASET(Model_Coef) coef, DATASET(NumericField)
independents)
```

Predict the category values with the logit function and the supplied beta coefficients.

PARAMETER <u>coef</u> ||| TABLE (Model_Coef) — the model beta coefficients as returned from ExtractBeta.

PARAMETER independents ||| TABLE (NumericField) — the observations.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , INTEGER4 value , REAL8 conf }) — the predicted category values and a confidence score in Classify_Result format.

SEE ExtractBeta

SEE ML_Core.Types.Classify_Result

LogitScore

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IMPORTS

Types | _versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

LOGITSCORE LogitScore

```
/ EXPORT DATASET(Raw_Prediction) LogitScore

(DATASET(Model_Coef) coef, DATASET(NumericField) independents)
```

Calculate the score using the logit function and the supplied beta coefficients.

PARAMETER <u>coef</u> ||| TABLE (Model_Coef) — the model beta coefficients as returned from ExtractBetas.

PARAMETER independents ||| TABLE (NumericField) — the observations.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 raw }) — the raw prediction value in Raw_Prediction format.

SEE ExtractBetas

SEE Types.Raw_Prediction

LUCI_Model

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IMPORTS

Types | std.Str | std.system.ThorLib |

DESCRIPTIONS

LUCI_MODEL LUCI_Model

```
/ EXPORT DATASET(Types.LUCI_Rec) LUCI_Model

(DATASET(Types.LUCI_Model_Rqst) rqst,
DATASET(Types.External_Model) mod, STRING
wi_field='work_item')
```

Create a LUCI model file description of the model(s) from the external version of the model.

LUCI is a proprietary format used within LexisNexis.

The multi-score card per model case assumes that the score card selection is based solely upon the work item field. If this is not the case, the L1SE records will need to be patched.

The model id and name may have a "\$" character that is updated to match the work item when there are multiple models applied. If the strings do not have a "\$" character, the work item string is appended.

The score card name may have a "\$" character which is updated to match the work item. If the name is blank, the score card is named for the work item.

LUCI data fields may not contain comma characters. This function requires that the work item identification strings do not contain characters that need special handling for CSV data.

PARAMETER rqst || TABLE (LUCI_Model_Rqst) — the information to map work items to

models in LUCI_Model_Rqst format.

PARAMETER mod ||| TABLE (External_Model) — the model with the external field names applied in External Model format as returned from Named Model.

PARAMETER wi_field || STRING — the field name holding the work item identification string.

RETURN TABLE ({ STRING line }) — The lines of the LUCI file in LUCI_Rec format.

SEE Types.External_Model

SEE Named_Model

SEE Types.LUCI_Model_Rqst

SEE Types.LUCI_Rec

Model_Deviance

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IMPORTS

Types |

DESCRIPTIONS

MODEL_DEVIANCE Model_Deviance

```
/ EXPORT DATASET(Types.Deviance_Record) Model_Deviance

(DATASET(Types.Observation_Deviance) od,
DATASET(Types.Model_Coef) mod)
```

Model Deviance Report.

Create a report of deviance information for a model.

Analysis of Deviance is analogous to the Analysis of Variance (ANOVA) used in least-squares modeling, but adapted to the general linear model (GLM). In this case it is adapted specifically to the logistic model.

PARAMETER od ||| TABLE (Observation_Deviance) — observation-deviance records, as obtained from a call to Deviance_Detail.

PARAMETER mod ||| TABLE (Model_Coef) — model co-efficients records, as obtained from a call to ExtractBeta.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 df , REAL8 deviance , REAL8 AIC }) — model deviance in Deviance_Record format.

- SEE Deviance_Detail
- SEE ExtractBeta
- SEE Types.Deviance_Record

Named_Model

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IMPORTS

Types |

DESCRIPTIONS

NAMED_MODEL Named_Model

```
/ EXPORT DATASET(Types.External_Model) Named_Model

(DATASET(Types.Layout_Model) mod_ds,

DATASET(Types.FieldName_Mapping) expl_map,

DATASET(Types.FieldName_Mapping) resp_map,

DATASET(Types.WorkItem_mapping) wi_map=empty,

REAL8 level=0.05)
```

Apply external labels for work items and field names to a model.

Returns an expanded model that includes:

- coefficients
- z and p-values
- independent variable field names
- dependent variable field names
- work-item names

- **PARAMETER** expl_map ||| TABLE (FieldName_Mapping) the relation of the explanatory or independent variables to the field names for those variables in FieldName_Mapping format.
- **PARAMETER** resp_map ||| TABLE (FieldName_Mapping) the relation of the response variable column numbers to the field names in FieldName_Mapping format.
- **PARAMETER** wi_map ||| TABLE (WorkItem_Mapping) (optional) mapping of workitem strings to workitem nominals in FieldName_Mapping format.
- **PARAMETER** <u>level</u> ||| REAL8 (optional) value for confidence intervals. Default = 0.05.
- RETURN TABLE ({ STRING work_item , STRING response_field , UNSIGNED2 wi , UNSIGNED4 dep_nom , TABLE (External_Coef) coef }) an expanded model in External_Model format.
- **SEE** Types.FieldName_Mapping
- SEE Types.External_Model

Null_Deviance

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IMPORTS

Types |

DESCRIPTIONS

NULL_DEVIANCE Null_Deviance

/ EXPORT DATASET(Types.Deviance_Record)	Null_Deviance
(DATASET(Types.Observation_Deviance) od)	

Return Deviance information for the null model, that is, a model with only an intercept.

Analysis of Deviance is analogous to the Analysis of Variance (ANOVA) used in least-squares modeling, but adapted to the general linear model (GLM). In this case it is adapted specifically to the logistic model.

PARAMETER od ||| TABLE (Observation_Deviance) — Observation Deviance record set as returned from Deviance_Detail.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 df , REAL8 deviance , REAL8 AIC }) — a data set of the null model deviances for each work item and classifier in Deviance_Record format.

- **SEE** Types.Observation_Deviance
- SEE Types.Deviance_Record
- SEE Deviance_Detail

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Types

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IMPORTS

_versions.ML_Core.V3_2_2.ML_Core.Types |

DESCRIPTIONS

TYPES Types

Types

Type definitions for LogisticRegression bundle

Children

- 1. AnyField: No Documentation Found
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ANYFIELD AnyField

Types \

AnyField

No Documentation Found

NUMERICFIELD NumericField

Types \

NumericField

The NumericField layout defines a matrix of Real valued data-points. It acts as the primary Dataset layout for interacting with most ML Functions. Each record represents a single cell in a matrix. It is most often used to represent a set of data-samples or observations, with the 'id' field representing the data-sample or observation, and the 'number' field representing the various fields within the observation.

- **FIELD** <u>wi</u> ||| The work-item id, supporting the Myriad style interface. This allows multiple independent matrixes to be contained within a single dataset, supporting independent ML activities to be processed in parallel.
- **FIELD** <u>id</u> ||| This field represents the row-number of this cell of the matrix. It is also considered the record-id for observations / data-samples.
- **FIELD** <u>number</u> ||| This field represents the matrix column number for this cell. It is also considered the field number of the observation
- **FIELD** value ||| The value of this cell in the matrix.

DISCRETEFIELD DiscreteField

Types \

DiscreteField

The Discrete Field layout defines a matrix of Integer valued data-points. It is similar to the NumericField layout above, except for only containing discrete (integer) values. It is typically used to convey the class-labels for classification algorithms.

FIELD wi || — The work-item id, supporting the Myriad style interface. This allows multiple independent matrixes to be contained within a single dataset, supporting independent ML activities to be processed in parallel.

FIELD <u>id</u> ||| — This field represents the row-number of this cell of the matrix. It is also considered the record-id for observations / data-samples.

FIELD <u>number</u> ||| — This field represents the matrix column number for this cell. It is also considered the field number of the observation

FIELD value || — The value of this cell in the matrix.

LAYOUT_MODEL Layout_Model

Types \

Layout_Model

No Documentation Found

T_WORK_ITEM t_work_item

Types \

t work item

No Documentation Found

RETURN UNSIGNED2 —

T_RECORDID t_RecordID Types \ t_RecordID No Documentation Found RETURN UNSIGNED8 — T_FIELDNUMBER t_FieldNumber Types \ t FieldNumber No Documentation Found RETURN UNSIGNED4 — T_FIELDREAL t_FieldReal Types \ $t_FieldReal$

No Documentation Found

RETURN REAL8 —

T_DISCRETE t_Discrete

Types \

t Discrete

No Documentation Found

RETURN INTEGER4 —

T_UNIVERSE t_Universe

Types \

t Universe

No Documentation Found

RETURN UNSIGNED1 —

FIELD_DESC Field_Desc

Types \

 $Field_Desc$

Describe information about each field in a training set.

FIELD <u>number</u> ||| UNSIGNED4 — the column (feature) number.

FIELD <u>cardinality</u> ||| UNSIGNED4 — the number of unique values in the field.

FIELD min_value ||| REAL8 — the minimum value for the field.

FIELD max_value ||| REAL8 — the maximum value for the field.

DATA_INFO Data_Info

Types \

Data Info

Describes information about a training dataset composed of independent and dependent columns.

- FIELD wi || UNSIGNED2 the work-item number.
- **FIELD** dependent_fields || UNSIGNED4 the number of fields in the dependent data.
- FIELD dependent_records || UNSIGNED4 the number of records in the dependent data.
- **FIELD** independent_fields || UNSIGNED4 the number of fields in the independent data.
- **FIELD** independent_records || UNSIGNED4 the number of records in the independent data.
- **FIELD** <u>dependent_stats</u> ||| TABLE (Field_Desc) dataset of Field_Desc records describing each of the fields of the dependent data.
- **FIELD** <u>independent_stats</u> ||| TABLE (Field_Desc) dataset of Field_Desc records describing each of the fields of the independent data.
- **FIELD** dependent_count ||| UNSIGNED4 No Doc
- **FIELD** independent_count ||| UNSIGNED4 No Doc
- SEE Field_Desc

NUMERICFIELD_U NumericField_U

Types \

NumericField U

Record structure to add a 'Universe Number' to a NumericField allowing multiple independent NumericField matrixes within a work-item.

- **FIELD** $\underline{\mathbf{u}}$ ||| UNSIGNED1 the 'universe' number identifying a distinct matrix within a NumericField dataset and work-item.
- FIELD wi || UNSIGNED2 No Doc
- FIELD id || UNSIGNED8 No Doc
- FIELD <u>number</u> ||| UNSIGNED4 No Doc
- **FIELD** <u>value</u> ||| REAL8 No Doc

DISCRETEFIELD_U DiscreteField_U

Types \

DiscreteField U

Record structure to add a 'Universe Number' to a DiscreteField allowing multiple independent DiscreteField matrixes within a work-item.

- **FIELD** $\underline{\mathbf{u}}$ ||| UNSIGNED1 the 'universe' number identifying a distinct matrix within a DiscreteField dataset and work-item.
- FIELD wi || UNSIGNED2 No Doc
- FIELD id || UNSIGNED8 No Doc
- **FIELD** <u>number</u> ||| UNSIGNED4 No Doc
- **FIELD** <u>value</u> ||| INTEGER4 No Doc

LAYOUT_COLUMN_MAP Layout_Column_Map

Types \

Layout_Column_Map

Layout for a column map record that is used to remap column numbers.

- **FIELD** wi || UNSIGNED2 the work-item number.
- **FIELD** orig_number || UNSIGNED4 the original field number.
- **FIELD** remap_number || UNSIGNED4 the mapped-to field number.

CLASSIFIER_STATS Classifier_Stats

Types \

Classifier Stats

Statistics about the effectiveness of each classifier in a model.

- **FIELD** <u>column</u> || UNSIGNED4 the classifier field number.
- **FIELD** max_delta ||| REAL8 the max_delta value for the classifier.
- FIELD <u>iterations</u> ||| UNSIGNED4 the number of iterations used to train the classifier.
- **FIELD** <u>correct</u> || UNSIGNED4 the number of classes predicted correctly in the training data.
- **FIELD** <u>incorrect</u> ||| UNSIGNED4 the number of classes predicted incorrectly in the training data.

MODEL_REPORT Model_Report

Types \

Model_Report

Statistical information about a model.

One record is generated per work-item.

- FIELD wi || UNSIGNED2 the work-item
- **FIELD** max_iterations || UNSIGNED4 the maximum iterations use to train the model.

- **FIELD** epsilon || REAL8 the 'epsilon' value used within the model.
- **FIELD** dep_vars || UNSIGNED4 the number of dependent variables (i.e. classifiers).
- **FIELD** ind_vars || UNSIGNED4 the number of independent variables (i.e. features).
- **FIELD** <u>obs</u> || UNSIGNED8 the number of observations (i.e. records) in the training data.
- **FIELD** <u>builder</u> || UNSIGNED2 the identifier for the builder used to train the model.
- **FIELD** <u>stats</u> ||| TABLE (Classifier_Stats) child dataset of Classifier_Stats, one for each classifier in the work-item.
- SEE Classifier_Stats

BINOMIAL_CONFUSION_SUMMARY Binomial_Confusion_Summary

Types \

Binomial_Confusion_Summary

Accuracy stats for binomial classifications.

One record per work-item and classifier.

- FIELD <u>wi</u> || UNSIGNED2 the work-item number.
- **FIELD** <u>classifier</u> ||| UNSIGNED4 the classifier field number (i.e. dependent field number).
- <u>true_positive</u> ||| UNSIGNED8 the count of true positive results (i.e. predicted = TRUE, actual = TRUE).
- **FIELD** <u>true_negative</u> ||| UNSIGNED8 the count of true negative results (i.e. predicted = FALSE, actual = FALSE).
- **FIELD** <u>false_positive</u> ||| UNSIGNED8 the count of false_positive results (i.e. predicted = TRUE, actual = FALSE).
- **FIELD false_negative** ||| UNSIGNED8 the count of false_negative results (i.e. predicted = FALSE, actual = TRUE).
- **FIELD** cond_pos ||| UNSIGNED8 the count of results where actual = TRUE.
- **FIELD** $\underline{\mathbf{pred}}\underline{\mathbf{pos}}$ ||| UNSIGNED8 the count of results where predicted = TRUE.
- **FIELD** cond_neg ||| UNSIGNED8 the count of results where actual = FALSE.

- **FIELD pred_neg** ||| UNSIGNED8 the count of results where predicted = FALSE.
- FIELD prevalence ||| REAL8 cond pos / total.
- **FIELD** accuracy ||| REAL8 (true_positive + true_negative) / total.
- **FIELD** true_pos_rate ||| REAL8 true_positive / cond_pos.
- **FIELD** false_pos_rate ||| REAL8 false_positive / cond_neg.
- **FIELD** true_neg_rate ||| REAL8 true_negative / cond_neg.
- FIELD pos_pred_val ||| REAL8 true_positive / pred_pos.
- **FIELD** false_disc_rate ||| REAL8 false_positive / pred_pos.
- **FIELD** false_omit_rate ||| REAL8 false_negative / pred_neg.
- FIELD neg_pred_val ||| REAL8 true_negative / pred_neg.
- FIELD false_neg_rate ||| REAL8 No Doc

MODEL_COEF Model_Coef

Types \

Model Coef

Model Coefficients.

- FIELD wi || UNSIGNED2 the work-item number.
- FIELD ind_col || UNSIGNED4 the independent column number (i.e feature number).
- FIELD dep nom || UNSIGNED4 the dependent column number (i.e. classifier number).
- **FIELD** <u>w</u> ||| REAL8 the learned weight (i.e. coefficient).
- FIELD <u>SE</u> ||| REAL8 the Standard Error of the coefficient.

CONFIDENCE_MODEL_COEF Confidence_Model_Coef

Types \

$Confidence_Model_Coef$

Model Coefficients with confidence intervals.

- FIELD upper ||| REAL8 the upper range of the confidence interval
- FIELD <u>lower</u> ||| REAL8 the lower range of the confidence interval
- FIELD wi || UNSIGNED2 No Doc
- FIELD ind_col ||| UNSIGNED4 No Doc
- FIELD dep_nom || UNSIGNED4 No Doc
- FIELD w ||| REAL8 No Doc
- FIELD se || REAL8 No Doc

PVAL_MODEL_COEF pval_Model_Coef

Types \

pval_Model_Coef

Model coefficients with z and p-value.

- **FIELD** $\underline{\mathbf{z}} \parallel \parallel \text{REAL8} \text{the z value.}$
- **FIELD p_value** ||| REAL8 the p_value of the coefficient.
- FIELD wi || UNSIGNED2 No Doc
- FIELD ind_col ||| UNSIGNED4 No Doc
- FIELD dep_nom ||| UNSIGNED4 No Doc
- FIELD <u>w</u> ||| REAL8 No Doc
- FIELD se ||| REAL8 No Doc

FULL_MODEL_COEF Full_Model_Coef

Types \

$Full_Model_Coef$

Model coefficients with confidence intervals and p-value

- **FIELD** $\underline{\mathbf{z}} \parallel \text{REAL8} \text{the z value}.$
- **FIELD p_value** ||| REAL8 the p_value of the coefficient.
- FIELD upper ||| REAL8 the upper range of the confidence interval
- FIELD lower ||| REAL8 the lower range of the confidence interval
- FIELD wi || UNSIGNED2 No Doc
- FIELD ind_col || UNSIGNED4 No Doc
- FIELD dep_nom || UNSIGNED4 No Doc
- FIELD <u>w</u> ||| REAL8 No Doc
- FIELD se ||| REAL8 No Doc

EXTERNAL_COEF External_Coef

Types \

External Coef

Model coefficients, confidence intervals, and p-value, plus independent field names, for each coefficient.

- **FIELD** isIntercept ||| BOOLEAN Boolean field is TRUE if this is the intercept coefficient, otherwise FALSE.
- **FIELD field_name** ||| STRING the name of the independent field for this coefficient.
- FIELD <u>w</u> ||| REAL8 the coefficient value (weight)
- FIELD <u>SE</u> ||| REAL8 the Standard Error of the coefficient

- **FIELD** $\underline{\mathbf{z}} \parallel \parallel \text{REAL8} \text{the z value.}$
- **FIELD p_value** ||| REAL8 the p-value.
- **FIELD** upper ||| REAL8 the upper bound of the confidence interval.
- **FIELD** <u>lower</u> ||| REAL8 the lower bound of the confidence interval.
- FIELD ind_col || UNSIGNED4 the field number of the independent field for this coefficient.

EXTERNAL_MODEL External_Model

Types \

External Model

Expanded version of a model with statistics and field names.

Field names include independent data field names, dependent data field names and work-item names.

- **FIELD** work_item ||| STRING the work-item's name.
- **FIELD** response_field ||| STRING the name of the classifier field (i.e. dependent field name).
- FIELD wi || UNSIGNED2 the work-item number.
- **FIELD** dep_nom || UNSIGNED4 the field number of the classifier (i.e. dependent field number).
- **FIELD** <u>coef</u> ||| TABLE (External_Coef) child dataset of External_Coef format. One record per model coefficient.
- SEE External_Coef

RAW_PREDICTION Raw_Prediction

Types \

Raw Prediction

Record for raw prediction without confidence information.

- **FIELD** <u>raw</u> ||| REAL8 the raw prediction value.
- FIELD wi || UNSIGNED2 No Doc
- FIELD id || UNSIGNED8 No Doc
- FIELD <u>number</u> ||| UNSIGNED4 No Doc

OBSERVATION_DEVIANCE Observation_Deviance

Types \

Observation Deviance

Record to contain deviance information about each observation.

- FIELD wi || UNSIGNED2 the work-item number.
- **FIELD** <u>id</u> || UNSIGNED8 the record id (i.e. observation number).
- FIELD classifier || UNSIGNED4 the dependent field number.
- **FIELD** <u>actual</u> ||| INTEGER4 the actual (i.e. ground truth value).
- **FIELD predicted** ||| INTEGER4 the value predicted by the model.
- FIELD mod_ll ||| REAL8 log likelihood of the model
- **FIELD** mod_dev_component ||| REAL8 the deviance explained by the model
- FIELD mod_dev_residual ||| REAL8 the deviance not explained by the model (i.e. the residual)
- **FIELD** $\underline{\mathbf{nil}} \parallel \parallel \parallel \log \text{ likelihood of the nil model (i.e. model with only a constant term).$
- **FIELD** nil_dev_component ||| REAL8 the deviance explained by the null model
- **FIELD** <u>nil_dev_residual</u> ||| REAL8 the deviance not explained by the null model (i.e. the residual)
- FIELD nil_ll ||| REAL8 No Doc

DEVIANCE_RECORD Deviance_Record

Types \

Deviance_Record

Record to hold deviance summary information about a model.

- FIELD wi || UNSIGNED2 the work-item number
- **FIELD** <u>classifier</u> || UNSIGNED4 the classifier number (i.e. field number of the dependent variable).
- FIELD <u>df</u> || UNSIGNED8 degrees-of-freedom of the chi squared distribution.
- **FIELD** <u>deviance</u> ||| REAL8 the total deviance for this classifier.
- FIELD <u>AIC</u> ||| REAL8 the Akaike Information Criteria value.

AOD_RECORD AOD_Record

Types \

AOD Record

Record to hold Analysis of Deviance (AOD) information for a model.

- **FIELD** $\underline{\mathbf{wi}}$ ||| UNSIGNED2 the work-item number
- **FIELD** <u>classifier</u> || UNSIGNED4 the classifier number (i.e. field number of the dependent variable).
- FIELD df || UNSIGNED8 degrees of freedom of the chi squared distribution.
- **FIELD** residual_dev ||| REAL8 the deviance not explained by the model.
- **FIELD** deviance ||| REAL8 the total deviance.
- **FIELD** $\mathbf{p} \parallel \parallel$ value the probability that the null hypothesis is correct.
- **FIELD** residual_df ||| UNSIGNED8 No Doc
- **FIELD p_value** ||| REAL8 No Doc

FIELDNAME_MAPPING FieldName_Mapping

Types \

FieldName_Mapping

Layout used to hold the mapping between a field's number and its name.

- **FIELD** orig_name ||| STRING typically the field number as a text string (e.g. '2').
- **FIELD** assigned_name ||| STRING the textual name of the field (e.g. 'age').

WORKITEM_MAPPING WorkItem_Mapping

Types \

WorkItem_Mapping

Layout used to hold the mapping between a work-item number and a textual name for that work-item.

- FIELD wi || UNSIGNED2 the work-item number.
- **FIELD** orig_wi ||| STRING the work-item name.

LUCI_REC LUCI_Rec

Types \setminus

LUCI_Rec

Layout to store the lines of a generated LUCI model file.

FIELD <u>line</u> ||| STRING — the text for a single line for the LUCI file.

LUCI_MODEL_RQST LUCI_Model_Rqst

Types \

$LUCI_Model_Rqst$

Format for information to guide the generation of a LUCI file.

- **FIELD** model_id ||| STRING a short textual name for the model as used in the LUCI L1MD format.
- **FIELD** model_name ||| STRING an expanded name for the model as used in the LUCI L1MD format.
- **FIELD** response_field ||| STRING name of the dependent field (aka classifier name).
- FIELD wi_list ||| SET (STRING) can be set to ['ALL'], or can be a list of work-item names.
- **FIELD** score_card_name ||| STRING the score card name pattern (see LUCI_Model.ecl for details).