# Package 'GPLTR'

June 18, 2015

Title Generalized Partially Linear Tree-based Regression Model

Type Package

Version 1.2

Index

<b>Date</b> 2015-06-16
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Description Combining a generalized linear model with an additional tree part on the same scale. A four-step procedure is proposed to fit the model and test the joint effect of the selected tree part while adjusting on confounding factors. We also proposed an ensemble procedure based on the bagging to improve prediction accuracy and computed several scores of importance for variable selection.
License GPL (>=2.0)
LazyLoad yes
Depends rpart, parallel
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GPLTR-package

Fit a generalized partially linear tree-based regression model

#### **Description**

Combining a generalized linear model with an additional tree part on the same scale. A four-step procedure is proposed to fit the model and test the joint effect of the selected tree part while adjusting on confounding factors. We also proposed an ensemble procedure based on the bagging to improve prediction accuracy and computed several scores of importance for variable selection.

#### **Details**

Package: GPLTR
Type: Package
Version: 1.2

Date: 2015-06-16 License: GPL(>=2.0)

#### Author(s)

Cyprien Mbogning and Wilson Toussile

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## References

Mbogning, C., Perdry, H., Broet, P.: A Bagged partially linear tree-based regression procedure for prediction and variable selection. Human Heredity (To appear), (2015)

Mbogning, C., Perdry, H., Toussile, W., Broet, P.: A novel tree-based procedure for deciphering the genomic spectrum of clinical disease entities. Journal of Clinical Bioinformatics 4:6, (2014)

Terry M. Therneau, Elizabeth J. Atkinson (2013) An Introduction to Recursive Partitioning Using the RPART Routines. Mayo Foundation.

Chen, J., Yu, K., Hsing, A., Therneau, T.M.: A partially linear tree-based regression model for assessing complex joint gene-gene and gene-environment effects. Genetic Epidemiology 31, 238-251 (2007)

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```
rpart.burn <- rpart(D2 ~ Z1 + Z2 + Z3 + Z4 + Z5 + Z6 + Z7 + Z8 + Z9
                          + Z10 + Z11, data = burn, method = "class")
 plot(rpart.burn, main = 'rpart tree')
 text(rpart.burn, xpd = TRUE, cex = .6, use.n = TRUE)
## fit the PLTR model after adjusting on gender (Z2) using the proposed method
 args.rpart <- list(minbucket = 10, maxdepth = 4, cp = 0, maxcompete = 0,</pre>
                    maxsurrogate = 0)
 family <- "binomial"</pre>
 X.names = "Z2"
 Y.name = "D2"
 G.names = c('Z1','Z3','Z4','Z5','Z6','Z7','Z8','Z9','Z10','Z11')
pltr.burn <- pltr.glm(burn, Y.name, X.names, G.names, args.rpart = args.rpart,</pre>
                   family = family, iterMax = 4, iterMin = 3, verbose = FALSE)
## Prunned back the maximal tree using either the BIC or the AIC criterion
pltr.burn_prun <- best.tree.BIC.AIC(xtree = pltr.burn$tree, burn, Y.name,</pre>
                                     X.names, family = family)
## plot the BIC selected tree
plot(pltr.burn_prun$tree$BIC, main = 'BIC selected tree')
text(pltr.burn_prun$tree$BIC, xpd = TRUE, cex = .6, col = 'blue')
## Summary of the selected tree by a BIC criterion
summary(pltr.burn_prun$tree$BIC)
## Summary of the final selected pltr model
summary(pltr.burn_prun$fit_glm$BIC)
## fit the PLTR model after adjusting on gender (Z2) using the parametric
## bootstrap method
## set numWorkers = 1 on a windows plateform
args.parallel = list(numWorkers = 10)
best_bootstrap <- best.tree.bootstrap(pltr.burn$tree, burn, Y.name, X.names,</pre>
           G.names, B = 2000, BB = 2000, args.rpart = args.rpart, epsi = 0.008,
           iterMax = 6, iterMin = 5, family = family, LEVEL = 0.05, LB = FALSE,
              args.parallel = args.parallel, verbose = FALSE)
 plot(best_bootstrap$selected_model$tree, main = 'original method')
 text(best_bootstrap$selected_model$tree, xpd = TRUE)
## Bagging a set of basic unprunned pltr predictors
# ?bagging.pltr
Bag.burn <- bagging.pltr(burn, Y.name, X.names, G.names, family,</pre>
              args.rpart,epsi = 0.01, iterMax = 4, iterMin = 3,
```

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```
Bag = 10, verbose = FALSE, doprune = FALSE)
## The thresshold values used
Bag.burn$CUT
## The set of PLTR models in the bagging procedure
PLTR_BAG.burn <- Bag.burn$Glm_BAG
## The set of trees in the bagging procedure
TREE_BAG.burn <- Bag.burn$Tree_BAG
## Use the bagging procedure to predict new features
# ?predict_bagg.pltr
Pred_Bag.burn <- predict_bagg.pltr(Bag.burn, Y.name, newdata = burn,</pre>
                 type = "response", thresshold = seq(0, 1, by = 0.1))
## The confusion matrix for each thresshold value using the majority vote
Pred_Bag.burn$CONF1
## The prediction error for each thresshold value
Pred_Bag.burn$PRED_ERROR1
## Compute the variable importances using the bagging procedure
 Var_Imp_BAG.burn <- VIMPBAG(Bag.burn, burn, Y.name)</pre>
## Importance score using the permutaion method for each thresshold value
Var_Imp_BAG.burn$PIS
## Shadow plot of three proposed scores
par(mfrow=c(1,3))
barplot(Var_Imp_BAG.burn$PIS$CUT5, main = 'PIS', horiz = TRUE, las = 1,
        cex.names = .8, col = 'lightblue')
barplot(Var_Imp_BAG.burn$DIS, main = 'DIS', horiz = TRUE, las = 1,
        cex.names = .8, col = 'grey')
barplot(Var_Imp_BAG.burn$DDIS, main = 'DDIS', horiz = TRUE, las = 1,
        cex.names = .8, col = 'purple')
## End(Not run)
```

bag.aucoob

AUC on the Out Of Bag samples

# **Description**

Compute the AUC on the OOB samples of the bagging procedure for the binomial family. The true and false positive rates are also returned and could be helpfull for plotting the ROC curves.

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## Usage

```
bag.aucoob(bag_pltr, xdata, Y.name)
```

## **Arguments**

bag\_pltr The output of the function bagging.pltr

xdata The learning dataset containing the dependent variable, the confounding vari-

ables and the predictors variables

Y. name The name of the binary dependent variable

## **Details**

The thresshold values used for computing the AUC are defined when building the bagging predictor. see bagging.pltr for the convenient parameterization.

## Value

A list of 4 elements

AUCOOB the AUC computed on OOB samples of the Bagging procedure

TPR the true positive rate for several thresshold values

FPR the false positive rate for several thresshold values

00B the Out Of Bag error for each thresshold value

## Note

The plot of the ROC curve is straighforward using the TPR and FPR obtained with the function bag.aucoob

## Author(s)

Cyprien Mbogning

#### References

Mbogning, C., Perdry, H., Broet, P.: A Bagged partially linear tree-based regression procedure for prediction and variable selection (submitted 2014)

## **Examples**

##

6 bagging.pltr

# **Description**

bagging procedure to agregate several PLTR models for accurate prediction and variable selection

# Usage

```
bagging.pltr(xdata, Y.name, X.names, G.names, family = "binomial",
args.rpart,epsi = 0.001, iterMax = 5, iterMin = 3, LB = FALSE,
args.parallel = list(numWorkers = 1),
Bag = 20, Pred_Data = data.frame(), verbose = TRUE, doprune = FALSE
, thresshold = seq(0, 1, by = 0.1))
```

# Arguments

xdata	the learning data frame
Y.name	the name of the binary dependent variable
X.names	the names of independent variables to consider in the linear part of the glm and as offset in the tree part
G.names	the names of independent variables to consider in the tree part of the hybrid $\operatorname{glm}$ .
family	the glm family considered depending on the type of the dependent variable (only the binomial family works in this function for the moment) .
args.rpart	a list of options that control details of the rpart algorithm. minbucket: the minimum number of observations in any terminal <leaf> node; cp: complexity parameter (Any split that does not decrease the overall lack of fit by a factor of cp is not attempted); maxdepth: the maximum depth of any node of the final tree, with the root node counted as depth 0 See rpart.control for further details</leaf>
epsi	a treshold value to check the convergence of the algorithm
iterMax	the maximal number of iteration to consider
iterMin	the minimum number of iteration to consider
LB	a binary indicator with values TRUE or FALSE indicating weither the loading is balanced or not in the parallel computing. It is nevertheless useless on a windows platform. See mclapply
args.parallel	a list of two elements containing the number of workers and the type of parallelization to achieve see mclapply.
Bag	The number of Bagging samples to consider
Pred_Data	An optional data frame to validate the bagging procedure (the test dataset)
verbose	Logical; TRUE for printing progress during the computation (helpful for debugging)
doprune	a binary indicator with values TRUE or FALSE indicating weither the set of trees in the bagging procedure are pruned (by a BIC procedure) or not
thresshold	a vector of numerical values between 0 and 1 used as thresshold values for the computation of the OOB error rate $$

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#### **Details**

For the Bagging procedure, it is mendatory to set maxcompete = 0 and maxsurrogate = 0 within the rpart arguments. This will ensured the correct calculation of the importance of variables.

## Value

A list with eleven elements

IND\_OOB A list of length Bag containing the Out Of Bag (OOB) individuals for each PLTR

model.

EOOB The vector of OOB errors of the bagging procedure for each thresshold value.

OOB\_ERRORS\_PBP

A matrix with Bag columns and thresshold rows containing OOB error of each

PLTR model in the bagging sequence for each thresshold value.

OOB\_ERROR\_PBP A vector containing the mean of OOB\_ERRORS\_PBP for each thresshold value.

Tree\_BAG A list of length Bag containing the bagging trees

Glm\_BAG A list of length Bag containing the bagging pltr model; could be helpfull for

prediction on new features.

LOST The 0, 1 lost matrix for OOB observations at each thresshold value

TEST A value of NULL if Pred\_Data is not available. A list of three elements oth-

erwise: PRED\_ERROR: the estimated error of the Bagging procedure on the test sample for each thresshold value; PRED\_IND: A list of length the length of the thresshold vector, each element containing a matrix with the prediction of the testing data individuals using each PLTR model of the bagging sequence (column by column); FINAL\_PRED\_IND: A list containing the final prediction of each individual of the testing data by the bagging procedure (the modal prediction)

for each thresshold value.

Var\_IMP A numeric vector containing the relative variable importance of the bagging

procedure

Timediff The execution time of the bagging procedure

CUT The thresshold value used inside the bagging procedure

## Author(s)

Cyprien Mbogning

## References

Mbogning, C., Perdry, H., Broet, P.: A Bagged partially linear tree-based regression procedure for prediction and variable selection. Human Heredity (To appear) (2015)

Leo Breiman: Bagging Predictors. Machine Learning, 24, 123-140 (1996)

# See Also

predict\_bagg.pltr

best.tree.BIC.AIC

## **Examples**

best.tree.BIC.AIC

Prunning the Maximal tree

# Description

this function is set to prune back the maximal tree by using the BIC or the AIC criterion.

# Usage

## **Arguments**

xtree	a tree to prune
xdata	the dataset used to build the tree
Y.name	the name of the dependent variable
X.names	the names of independent confounding variables to consider in the linear part of the ${\tt glm}$
family	the glm family considered depending on the type of the dependent variable.
verbose	Logical; TRUE for printing progress during the computation (helpful for debugging)

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#### Value

a list of four elements:

best\_index The size of the selected trees by BIC and AIC

tree The selected trees by BIC and AIC

fit\_glm The fitted pltr models selected with BIC, and AIC
Timediff The execution time of the selection procedure

#### Author(s)

Cyprien Mbogning and Wilson Toussile

#### References

Mbogning, C., Perdry, H., Toussile, W., Broet, P.: A novel tree-based procedure for deciphering the genomic spectrum of clinical disease entities. Journal of Clinical Bioinformatics 4:6, (2014)

Akaike, H.: A new look at the statistical model identification. IEEE Trans. Automat. Control AC-19, 716-723 (1974)

Schwarz, G.: Estimating the dimension of a model. The Annals of Statistics 6, 461-464 (1978)

## See Also

```
best.tree.CV, pltr.glm
```

```
data(burn)
args.rpart <- list(minbucket = 10, maxdepth = 4, cp = 0, maxcompete = 0,</pre>
                     maxsurrogate = 0)
 family <- "binomial"</pre>
 X.names = "Z2"
 Y.name = "D2"
G.names = c('Z1', 'Z3', 'Z4', 'Z5', 'Z6', 'Z7', 'Z8', 'Z9', 'Z10', 'Z11')
pltr.burn <- pltr.glm(burn, Y.name, X.names, G.names, args.rpart = args.rpart,</pre>
                    family = family, iterMax = 4, iterMin = 3, verbose = FALSE)
## Prunned back the maximal tree using either the BIC or the AIC criterion
pltr.burn_prun <- best.tree.BIC.AIC(xtree = pltr.burn$tree, burn, Y.name,</pre>
                                      X.names, family = family)
## plot the BIC selected tree
plot(pltr.burn_prun$tree$BIC, main = 'BIC selected tree')
text(pltr.burn_prun$tree$BIC, xpd = TRUE, cex = .6, col = 'blue')
## Not run:
##load the data set
data(data_pltr)
```

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best.tree.bootstrap parametric bootstrap on a pltr model

## **Description**

a parametric bootstrap procedure to select and test at the same time the selected tree

## Usage

```
best.tree.bootstrap(xtree, xdata, Y.name, X.names, G.names, B = 10, BB = 10,
args.rpart = list(cp = 0, minbucket = 20, maxdepth = 10), epsi = 0.001,
iterMax = 5, iterMin = 3, family = "binomial", LEVEL = 0.05, LB = FALSE,
args.parallel = list(numWorkers = 1), verbose = TRUE)
```

## **Arguments**

xtree	the maximal tree obtained by the function pltr.glm
xdata	the data frame used to build xtree
Y.name	the name of the dependent variable
X.names	the names of independent variables to consider in the linear part of the glm
G.names	the names of independent variables to consider in the tree part of the hybrid glm.
В	the size of the bootstrap sample
BB	the size of the bootstrap sample to compute the adjusted p-value
args.rpart	a list of options that control details of the rpart algorithm. minbucket: the minimum number of observations in any terminal <leaf> node; cp: complexity parameter (Any split that does not decrease the overall lack of fit by a factor of cp is not attempted); maxdepth: the maximum depth of any node of the final tree, with the root node counted as depth 0 See rpart.control for further details</leaf>

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epsi a treshold value to check the convergence of the algorithm

iterMax the maximal number of iteration to consider iterMin the minimum number of iteration to consider

family the glm family considered depending on the type of the dependent variable.

LEVEL the level of the test

LB a binary indicator with values TRUE or FALSE indicating weither the loading is

balanced or not in the parallel computing. It is useless on a windows platform.

args.parallel parameters of the parallelization. See mclapply for more details

verbose Logical; TRUE for printing progress during the computation (helpful for debug-

ging)

#### Value

a list with six elements

selected\_model

a list with the fit of the selected pltr model fit\_glm, the selected tree tree, the p-value of the selected tree p.value, the ajusted p-value of the selected tree adj\_p.value and an indicator Tree\_Selected to assess wether the test is

significant or not.

fit\_glm the fitted pltr model under the null hypothesis if the test is not significant

Timediff The execution time of the parametric bootstrap procedure

comp\_p\_values The P-values of the competing trees

Badj The number of samples used in the inner level of the procedure

BBadj The number of samples used in the outer level of the procedure

## Author(s)

Cyprien Mbogning and Wilson Toussile

## References

Chen, J., Yu, K., Hsing, A., Therneau, T.M.: A partially linear tree-based regression model for assessing complex joint gene-gene and gene-environment effects. Genetic Epidemiology 31, 238-251 (2007)

# See Also

```
p.val.tree
```

```
#load the data set
data(data_pltr)
args.rpart <- list(minbucket = 40, maxdepth = 10, cp = 0)
family <- "binomial"
Y.name <- "Y"
X.names <- "G1"
G.names <- paste("G", 2:15, sep="")
## Not run:
## build a maximal tree</pre>
```

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```
fit_pltr <- pltr.glm(data_pltr, Y.name, X.names, G.names,
    args.rpart = args.rpart, family = family, iterMax = 5, iterMin = 3)

## select an test the selected tree by a parametric bootstrap procedure
args.parallel = list(numWorkers = 1, type = "PSOCK")

best_bootstrap <- best.tree.bootstrap(fit_pltr$tree, data_pltr, Y.name, X.names,
    G.names, B = 10, BB = 10, args.rpart = args.rpart, epsi = 0.001,
    iterMax = 5, iterMin = 3, family = family, LEVEL = 0.05,LB = FALSE,
    args.parallel = args.parallel)

## End(Not run)</pre>
```

best.tree.CV

Prunning the Maximal tree

## **Description**

this function is set to prune back the maximal tree by using a K-fold cross-validation procedure.

# Usage

```
best.tree.CV(xtree, xdata, Y.name, X.names, G.names, family = "binomial",
args.rpart = list(cp = 0, minbucket = 20, maxdepth = 10), epsi = 0.001,
iterMax = 5, iterMin = 3, ncv = 10, verbose = TRUE)
```

## **Arguments**

xtree	a tree to prune
xdata	the dataset used to build the tree
Y.name	the name of the dependent variable
X.names	the names of independent variables to consider in the linear part of the glm
G.names	the names of independent variables to consider in the tree part of the hybrid ${\tt glm}$ .
family	the glm family considered depending on the type of the dependent variable.
args.rpart	a list of options that control details of the rpart algorithm. minbucket: the minimum number of observations in any terminal <leaf> node; cp: complexity parameter (Any split that does not decrease the overall lack of fit by a factor of cp is not attempted); maxdepth: the maximum depth of any node of the final tree, with the root node counted as depth 0 See rpart.control for further details</leaf>
epsi	a treshold value to check the convergence of the algorithm
iterMax	the maximal number of iteration to consider
iterMin	the minimum number of iteration to consider
ncv	The number of folds to consider for the cross-validation
verbose	Logical; TRUE for printing progress during the computation (helpful for debugging)

best.tree.CV

#### Value

a list of five elements:

best\_index The size of the selected tree by the cross-validation procedure

tree The selected tree by CV

fit\_glm The fitted gpltr models selected with CV

CV\_ERRORS A list of two elements containing the cross-validation error of the selected tree

by the CV procedure and a vector of cross-validation errors of all the competing

models

Timediff The execution time of the Cross-Validation procedure

#### Author(s)

Cyprien Mbogning

## References

Mbogning, C., Perdry, H., Toussile, W., Broet, P.: A novel tree-based procedure for deciphering the genomic spectrum of clinical disease entities. Journal of Clinical Bioinformatics 4:6, (2014)

#### See Also

```
best.tree.BIC.AIC, pltr.glm
```

```
## Not run:
##load the data set
data(data_pltr)
## set the parameters
args.rpart <- list(minbucket = 40, maxdepth = 10, cp = 0)</pre>
family <- "binomial"</pre>
Y.name <- "Y"
X.names <- "G1"
G.names <- paste("G", 2:15, sep="")</pre>
## build a maximal tree
fit_pltr <- pltr.glm(data_pltr, Y.name, X.names, G.names, args.rpart = args.rpart,</pre>
                      family = family,iterMax = 5, iterMin = 3)
##prunned back the maximal tree by a cross-validation procedure
tree_selected <- best.tree.CV(fit_pltr$tree, data_pltr, Y.name, X.names, G.names,</pre>
     family = family, args.rpart = args.rpart, epsi = 0.001, iterMax = 5,
     iterMin = 3, ncv = 10)
plot(tree_selected$tree, main = 'CV TREE')
text(tree_selected$tree, minlength = 0L, xpd = TRUE, cex = .6)
## End(Not run)
```

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permutation test on a pltr model

## **Description**

a unified permutation test procedure to select and test at the same time the selected tree

## Usage

```
best.tree.permute(xtree, xdata, Y.name, X.names, G.names, B = 10,
   args.rpart = list(cp = 0, minbucket = 20, maxdepth = 10), epsi = 0.001,
   iterMax = 5, iterMin = 3, family = "binomial", LEVEL = 0.05,
   LB = FALSE, args.parallel = list(numWorkers = 1, type = "PSOCK"), verbose = TRUE)
```

## **Arguments**

xtree the maximal tree obtained by the function pltr.glr	xtree	the maximal tre	ee obtained by	the function	pltr.glm
--	-------	-----------------	----------------	--------------	----------

xdata the data frame used to build xtree
Y. name the name of the dependent variable

X. names the names of independent variables to consider in the linear part of the glm. For

this function, only a binary variable is supported.

G. names the names of independent variables to consider in the tree part of the hybrid glm.

B the size of the bootstrap sample

args.rpart a list of options that control details of the rpart algorithm. minbucket: the

minimum number of observations in any terminal <leaf> node; cp: complexity parameter (Any split that does not decrease the overall lack of fit by a factor of cp is not attempted); maxdepth: the maximum depth of any node of the final tree, with the root node counted as depth 0. ... See rpart.control for further

details

epsi a treshold value to check the convergence of the algorithm

iterMax the maximal number of iteration to consider iterMin the minimum number of iteration to consider

family the binomial family.

LEVEL the level of the test

LB a binary indicator with values TRUE or FALSE indicating weither the loading is

balanced or not in the parallel computing. It is useless on a windows platform.

args.parallel parameters of the parallelization. See mclapply for more details.

verbose Logical; TRUE for printing progress during the computation (helpful for debug-

ging)

## Value

```
a list with six elements:
```

```
p.val_selected
```

the adjusted p-value of the selected tree

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selected\_model

a list with the fit of the selected pltr model  $fit_glm$ , the selected tree tree and the p-value of the selected tree without adjusting for multiple comparisons

p.value

fit\_glm the fitted pltr model under the null hypothesis if the test is not significant

Timediff The execution time of the permutation test procedure

comp\_p\_values The P-values of the competing trees

Badj The number of samples used inside the procedure

#### Author(s)

Cyprien Mbogning

#### See Also

```
p.val.tree, best.tree.bootstrap
```

## **Examples**

```
## Not run:
##load the data set
data(data_pltr)
## set the parameters
args.rpart <- list(minbucket = 40, maxdepth = 10, cp = 0)</pre>
family <- "binomial"</pre>
Y.name <- "Y"
X.names <- "G1"
G.names <- paste("G", 2:15, sep="")</pre>
## build a maximal tree
fit_pltr <- pltr.glm(data_pltr, Y.name, X.names, G.names, args.rpart = args.rpart,</pre>
                      family = family,iterMax = 5, iterMin = 3)
## select an test the selected tree by a permutation test procedure
args.parallel = list(numWorkers = 1, type = "PSOCK")
best_permute <- best.tree.permute(fit_pltr$tree, data_pltr, Y.name, X.names,</pre>
  G.names, B = 10, args.rpart = args.rpart, epsi = 0.001, iterMax = 5,
             iterMin = 3, family = family, LEVEL = 0.05,LB = FALSE,
## End(Not run)
                                                     args.parallel = args.parallel)
```

burn

burn dataset

## **Description**

The burn data frame has 154 rows and 17 columns.

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## Usage

```
data(burn)
```

#### **Format**

A data frame with 154 observations on the following 17 variables.

Obs Observation number

- Z1 Treatment: 0-routine bathing 1-Body cleansing
- Z2 Gender (0=male 1=female)
- Z3 Race: 0=nonwhite 1=white
- Z4 Percentage of total surface area burned
- Z5 Burn site indicator: head 1=yes, 0=no
- Z6 Burn site indicator: buttock 1=yes, 0=no
- Z7 Burn site indicator: trunk 1=yes, 0=no
- Z8 Burn site indicator: upper leg 1=yes, 0=no
- Z9 Burn site indicator: lower leg 1=yes, 0=no
- Z10 Burn site indicator: respiratory tract 1=yes, 0=no
- Z11 Type of burn: 1=chemical, 2=scald, 3=electric, 4=flame
- T1 Time to excision or on study time
- D1 Excision indicator: 1=yes 0=no
- T2 Time to prophylactic antibiotic treatment or on study time
- D2 Prophylactic antibiotic treatment: 1=yes 0=no
- T3 Time to straphylocous aureaus infection or on study time
- D3 Straphylocous aureaus infection: 1=yes 0=no

## **Source**

Klein and Moeschberger (1997) Survival Analysis Techniques for Censored and truncated data, Springer.

```
Ichida et al. Stat. Med. 12 (1993): 301-310.
```

```
data(burn)
## maybe str(burn);
```

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data\_pltr

gpltr data example

# Description

A data frame to test the functions of the package

## Usage

```
data(data_pltr)
```

## **Format**

A data frame with 3000 observations on the following 16 variables.

```
G1 a numeric vector
```

G2 a factor with levels 0 1

G3 a factor with levels 0 1

G4 a factor with levels 0 1

G5 a factor with levels 0 1

G6 a binary numeric vector

G7 a binary numeric vector

G8 a binary numeric vector

G9 a binary numeric vector

G10 a binary numeric vector

G11 a binary numeric vector

G12 a binary numeric vector

G13 a binary numeric vector

G14 a binary numeric vector

G15 a binary numeric vector

Y a binary numeric vector

## **Details**

The numeric variable G1 is considered as offset in the simulated PLTR model; the variables G2,...,G5 are used to simulate the tree part, while G6,...,G15 are noise variables.

```
data(data_pltr)
## maybe str(data_pltr) ...
```

18 nested.trees

nested.trees	compute the nested trees
--------------	--------------------------

## **Description**

Compute a sequence of nested competing trees for the prunning step

## Usage

```
nested.trees(xtree, xdata, Y.name, X.names, MaxTreeSize = NULL,
family = "binomial", verbose = TRUE)
```

## **Arguments**

xtree a tree inheriting to the rpart method xdata the dataset used to build the tree

Y. name the name of the dependent variable in the tree model

X. names the names of independent variables considered as offset in the tree model

MaxTreeSize The maximal size of the competing trees

family the glm family considered depending on the type of the dependent variable.

verbose Logical; TRUE for printing progress during the computation (helpful for debug-

ging)

## Value

a list with 4 elements:

leaves a list of leaves of the competing trees to consider for the optimal tree

null\_deviance the deviance of the null model (linear part of the glm) deviances a vector of deviances of the competing PLTR models

diff\_deviances a vector of the deviance differencies between the competing PLTR models and

the null model

## Author(s)

Cyprien Mbogning and Wilson Toussile

```
## Not run:
## load the data set

data(data_pltr)
args.rpart <- list(minbucket = 40, maxdepth = 10, cp = 0)
family <- "binomial"
Y.name <- "Y"
X.names <- "G1"
G.names <- paste("G", 2:15, sep="")
## build a maximal tree</pre>
```

p.val.tree 19

p.val.tree

Compute the p-value

## **Description**

Test weither the selected tree by either BIC, AIC or CV procedure is significantly associated to the dependent variable or not, while adjusting for a confounding effect.

## Usage

```
p.val.tree(xtree, xdata, Y.name, X.names, G.names, B = 10, args.rpart =
list(minbucket = 40, maxdepth = 10, cp = 0), epsi = 0.001, iterMax = 5,
iterMin = 3, family = "binomial", LB = FALSE,
args.parallel = list(numWorkers = 1), index = 4, verbose = TRUE)
```

## **Arguments**

xtree	the maximal tree obtained by the function pltr.glm
xdata	the data frame used to build xtree
Y.name	the name of the dependent variable
X.names	the names of independent confounding variables to consider in the linear part of the ${\tt glm}$
G.names	the names of independent variables to consider in the tree part of the hybrid ${\tt glm}$ .
В	the resampling size of the deviance difference
args.rpart	a list of options that control details of the rpart algorithm. minbucket: the minimum number of observations in any terminal <leaf> node; cp: complexity parameter (Any split that does not decrease the overall lack of fit by a factor of cp is not attempted); maxdepth: the maximum depth of any node of the final tree, with the root node counted as depth 0 See rpart.control for further details</leaf>
epsi	a treshold value to check the convergence of the algorithm
iterMax	the maximal number of iteration to consider
iterMin	the minimum number of iteration to consider
family	the glm family considered depending on the type of the dependent variable.
LB	a binary indicator with values TRUE or FALSE indicating weither the loading are balanced or not in the parallel computing
args.parallel	parameters of the parallelization. See mclapply for more details.

p.val.tree

index the size of the selected tree (by the functions best.tree.BIC.AIC or best.tree.CV)

using one of the proposed criteria

verbose Logical; TRUE for printing progress during the computation (helpful for debug-

ging)

#### Value

A list of three elements:

p. value The P-value of the selected tree

Timediff The execution time of the test procedure

Badj The number of samples used inside the the procedure

## Author(s)

Cyprien Mbogning

#### References

Mbogning, C., Perdry, H., Toussile, W., Broet, P.: A novel tree-based procedure for deciphering the genomic spectrum of clinical disease entities. Journal of Clinical Bioinformatics 4:6, (2014)

Fan, J., Zhang, C., Zhang, J.: Generalized likelihood ratio statistics and WILKS phenomenon. Annals of Statistics 29(1), 153-193 (2001)

## See Also

```
best.tree.bootstrap, best.tree.permute
```

```
## Not run:
## load the data set
data(data_pltr)
## set the parameters
args.rpart <- list(minbucket = 40, maxdepth = 10, cp = 0)</pre>
family <- "binomial"</pre>
Y.name <- "Y"
X.names <- "G1"
G.names <- paste("G", 2:15, sep="")</pre>
## build a maximal tree
fit_pltr <- pltr.glm(data_pltr, Y.name, X.names, G.names, args.rpart = args.rpart,</pre>
                      family = family,iterMax = 5, iterMin = 3)
\ensuremath{\mbox{\#\#prunned}} back the maximal tree by BIC or AIC criterion
tree_select <- best.tree.BIC.AIC(xtree = fit_pltr$tree,data_pltr,Y.name,</pre>
                                    X.names, family = family)
## Compute the p-value of the selected tree by BIC
```

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pltr.glm

Partially tree-based regression model function

## **Description**

The pltr.glm function is designed to fit an hybrid glm model with an additive tree part on a glm scale.

## Usage

```
pltr.glm(data, Y.name, X.names, G.names, family = "binomial",
    args.rpart = list(cp = 0, minbucket = 20, maxdepth = 10),
    epsi = 0.001, iterMax = 5, iterMin = 3, verbose = TRUE)
```

## **Arguments**

data	a data frame containing the variables in the model
Y.name	the name of the dependent variable
X.names	the names of independent variables to consider in the linear part of the glm
G.names	the names of independent variables to consider in the tree part of the hybrid glm.
family	the glm family considered depending on the type of the dependent variable.
args.rpart	a list of options that control details of the rpart algorithm. minbucket: the minimum number of observations in any terminal <leaf> node; cp: complexity parameter (Any split that does not decrease the overall lack of fit by a factor of cp is not attempted); maxdepth: the maximum depth of any node of the final tree, with the root node counted as depth 0 See rpart.control for further details</leaf>
epsi	a treshold value to check the convergence of the algorithm
iterMax	the maximal number of iteration to consider
iterMin	the minimum number of iteration to consider
verbose	Logical; TRUE for printing progress during the computation (helpful for debugging)

## **Details**

The pltr.glm function use an itterative procedure to fit the linear part of the glm and the tree part. The tree obtained at the convergence of the procedure is a maximal tree which overfits the data. It's then mandatory to prunned back this tree by using one of the proposed criteria (BIC, AIC and CV).

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#### Value

A list with four elements:

fit the glm fitted on the confounding factors at the end of the iterative algorithm

tree the maximal tree obtained at the end of the algorithm

nber\_iter the number of iterations used by the algorithm
Timediff The execution time of the iterative procedure

#### Note

The tree obtained at the end of these itterative procedure usually overfits the data. It's therefore mendatory to use either best.tree.BIC.AIC or best.tree.CV to prunne back the tree.

#### Author(s)

Cyprien Mbogning and Wilson Toussile

#### References

Mbogning, C., Perdry, H., Toussile, W., Broet, P.: A novel tree-based procedure for deciphering the genomic spectrum of clinical disease entities. Journal of Clinical Bioinformatics 4:6, (2014)

Terry M. Therneau, Elizabeth J. Atkinson (2013) An Introduction to Recursive Partitioning Using the RPART Routines. Mayo Foundation.

Chen, J., Yu, K., Hsing, A., Therneau, T.M.: A partially linear tree-based regression model for assessing complex joint gene-gene and gene-environment effects. Genetic Epidemiology 31, 238-251 (2007)

## See Also

rpart

predict\_bagg.pltr 23

```
family <- "binomial"
Y.name <- "Y"
X.names <- "G1"
G.names <- paste("G", 2:15, sep="")</pre>
## build a maximal tree
fit_pltr <- pltr.glm(data_pltr, Y.name, X.names, G.names, args.rpart = args.rpart,</pre>
                     family = family, iterMax = 5, iterMin = 3)
plot(fit_pltr$tree, main = 'MAXIMAL TREE')
text(fit_pltr$tree, minlength = 0L, xpd = TRUE, cex = .6)
## End(Not run)
```

predict\_bagg.pltr

prediction on new features

## **Description**

Prediction on new features using a set of bagging pltr models

#### **Usage**

```
predict_bagg.pltr(bag_pltr, Y.name, newdata, type = "response",
                  thresshold = seq(0, 1, by = 0.1)
```

## **Arguments**

bag\_pltr the bagging result obtained with the function bagging.pltr

Y.name the name of the binary dependent variable

newdata a data frame in which to look for predictors and the dependant variable.

the type of prediction required. type = "response" is the default; It gives the type

predicted probabilities. At this stage of the package, only this type is take into

account. Other types such as "link" and "terms" are useless.

thresshold a vector of cutoff values for binary prediction. Could be helpfull for computing

the AUC on the test sample.

## Value

A list with 8 elements

FINAL\_PRED\_IND1

A list of size the length of the thresshold vector, containing the final prediction of each individual of the testing data by the bagging procedure using the majority rule (the modal prediction).

FINAL\_PRED\_IND2

A list of size the length of the thresshold vector, containing the final prediction of each individual of the testing data by the bagging procedure using the mean

estimated probability.

A vector of estimated errors of the Bagging procedure on the test sample for PRED\_ERROR1

each thresshold value using FINAL\_PRED\_IND1.

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PRED\_ERROR2 A vector of estimated errors of the Bagging procedure on the test sample for

each thresshold value using FINAL\_PRED\_IND2.

CONF1 A list of confusion matrix using FINAL\_PRED\_IND1

CONF2 A list of confusion matrix using FINAL\_PRED\_IND2

PRED\_ERRORS\_PBP

A list of size the length of the thresshold vector. Each element representing the prediction error obtained via each predictor in the bagging sequence for each

thresshold value

PRED\_ERROR\_PBP A vector containing the mean of PRED\_ERRORS\_PBP for each thresshold value

## Author(s)

Cyprien Mbogning

## References

Mbogning, C., Perdry, H., Broet, P.: A Bagged partially linear tree-based regression procedure for prediction and variable selection. Human Heredity (To appear), (2015)

## See Also

```
bagging.pltr, predict.glm
```

```
## Not run:
## load the data set
 data(burn)
## set the parameters
 args.rpart <- list(minbucket = 10, maxdepth = 4, cp = 0, maxsurrogate = 0)</pre>
 family <- "binomial"</pre>
 Y.name <- "D2"
 X.names <- "Z2"
 G.names <- c('Z1','Z3','Z4','Z5','Z6','Z7','Z8','Z9','Z10','Z11')
 args.parallel = list(numWorkers = 1)
## Bagging a set of basic unprunned pltr predictors
 Bag.burn <- bagging.pltr(burn, Y.name, X.names, G.names, family,</pre>
             args.rpart,epsi = 0.01, iterMax = 4, iterMin = 3,
             Bag = 20, verbose = FALSE, doprune = FALSE)
## Use the bagging procedure to predict new features
# ?predict_bagg.pltr
Pred_Bag.burn <- predict_bagg.pltr(Bag.burn, Y.name, newdata = burn,</pre>
                type = "response", thresshold = seq(0, 1, by = 0.1))
## The confusion matrix for each thresshold value using the majority vote
Pred_Bag.burn$CONF1
```

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```
## End(Not run)
```

## **Description**

prediction on new features using a pltr tree and the name of the confounding variable

## Usage

## **Arguments**

xtree	a tree obtained with the pltr procedure
xdata	the dataframe used to learn the pltr model

Y. name the name of the main variable

X. names the names of the confounding variables

newdata the new data with all the predictors and the dependent variable

type the type of prediction family the glm family considered

thresshold the thresshold value to consider for binary prediction. It could be a vector, help-

ing to compute the AUC

## Value

A list of two element

predict\_glm the predicted vector, depending on the family used. For the binomial family with

a vector of thresshold, a matrix with each column corresponding to a thresshold

value

ERR\_PRED either the prediction error of the pltr procedure on the test set or a vector of

prediction error when the family is binomial with a vector of thresshold values

## Author(s)

Cyprien Mbogning

#### References

Mbogning, C., Perdry, H., Toussile, W., Broet, P.: A novel tree-based procedure for deciphering the genomic spectrum of clinical disease entities. Journal of Clinical Bioinformatics 4:6, (2014)

## See Also

```
pltr.glm, predict.glm
```

## **Examples**

##

26 tree2glm

tree2glm	tree to GLM
----------	-------------

## **Description**

fit the PLTR model for a given tree. The tree is coerced into dummy covariates.

# Usage

```
tree2glm(xtree, xdata, Y.name, X.names, family = "binomial")
```

# Arguments

xtree	a tree inherits from the rpart method
xdata	a data frame containing the variables in the model
Y.name	the name of the dependent variable
X.names	the names of independent variables to consider in the linear part of the glm
family	the glm family considered depending on the type of the dependent variable.

## Value

the pltr fitted model (fit)

## Author(s)

Cyprien Mbogning and Wilson Toussile

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```
summary(fit_glm)
## End(Not run)
```

tree2indicators

From a tree to indicators (or dummy variables)

# **Description**

Coerces a given tree structure to binary covariates.

## Usage

```
tree2indicators(fit)
```

## **Arguments**

fit

a tree structure inheriting to the rpart method

## Value

a list of indicators

## Author(s)

Cyprien Mbogning and Wilson Toussile

28 VIMPBAG

VIMPBAG	score of importance for variables	

# Description

Several variable importance scores are computed: the deviance importance score (DIS), the permutation importance score (PIS), the depth deviance importance score (DDIS), the minimal depth importance score (MinDepth) and the occurrence score (OCCUR).

## Usage

```
VIMPBAG(BAGGRES, data, Y.name)
```

## **Arguments**

BAGGRES The output of the bagging procedure (bagging.pltr)
data The learning dataframe used within the bagging procedure

Y. name The name of the binary dependant variable used in the bagging procedure

## **Details**

several choices for variable selection using the bagging procedure are proposed. A discussion about the scores of importance PIS, DIS, and DDIS is available in Mbogning et al. 2015

## Value

# A list with 9 elements

PIS	A list of length the length of the thresshold value used in the bagging procedure, containing the permutation importance score displayed in decreasing order for each thresshold value
StdPIS	The standard error of the PIS
OCCUR	The occurence number for each variable in the bagging sequence displayed in decreasing order
DIS	The deviance importance score displayed in decreasing order
DDIS	The depth deviance importance score displayed in decreasing order
MinDepth	The minimal depth score for each variable, displayed in increasing order
dimtrees	A vector containing the dimensions of trees within the baging sequence
EOOB	A vector containing the OOB error of the bagging procedure for each thresshold value
Bagfinal	The number of Bagging iterations used

#### Author(s)

Cyprien Mbogning

# References

Mbogning, C., Perdry, H., Broet, P.: A Bagged partially linear tree-based regression procedure for prediction and variable selection. Human Heredity (To appear), (2015)

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## See Also

```
bagging.pltr
```

```
## Not run:
## load the data set
data(burn)
## set the parameters
 args.rpart <- list(minbucket = 10, maxdepth = 4, cp = 0, maxsurrogate = 0)</pre>
 family <- "binomial"</pre>
 Y.name <- "D2"
X.names <- "Z2"
G.names <- c('Z1','Z3','Z4','Z5','Z6','Z7','Z8','Z9','Z10','Z11')
 args.parallel = list(numWorkers = 1)
## Bagging a set of basic unprunned pltr predictors
Bag.burn <- bagging.pltr(burn, Y.name, X.names, G.names, family,</pre>
             args.rpart,epsi = 0.01, iterMax = 4, iterMin = 3,
             Bag = 20, verbose = FALSE, doprune = FALSE)
## Several importance scores for variables, using the bagging procedure
Var_Imp_BAG.burn <- VIMPBAG(Bag.burn, burn, Y.name)</pre>
## Importance score using the permutaion method for each thresshold value
Var_Imp_BAG.burn$PIS
## Importance score using the deviance criterion
Var_Imp_BAG.burn$DIS
## End(Not run)
```

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