Package 'sbfc'

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Type Package

Title Selective Bayesian Forest Classifier
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Description SBFC is an MCMC algorithm for simultaneous feature selection and classification. This package allows you to run SBFC, make graphs showing the selected features and feature interactions, and perform other analysis of the results. See paper: http://arxiv.org/abs/1506.02371
License GPL (>= 2)
Depends R (>= 2.10)
Imports Rcpp (>= 0.12.2), DiagrammeR, Matrix, discretization
LinkingTo Rcpp, RcppArmadillo
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sbfc-package Selective Bayesian Forest Classifier

Description

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RoxygenNote: 5.0.1 LazyData: true

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Run the SBFC algorithm on a data set using the sbfc function. Make SBFC graphs based on the MCMC samples using the sbfc_graph function. Other analysis, e.g. feature selection plots using signal_node_prop (based on how often each variable appeared in the signal group).

Author(s)

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chess

Chess End-Game - King+Rook versus King+Pawn on a7

Description

Outcomes of chess games given the board descriptions. Data set from UCI repository. Training and test splits from SGI.

Usage

data(chess)

Format

TrainX A matrix with 2130 rows and 36 columns.

TrainY A vector with 2130 rows.

TestX A matrix with 1066 rows and 36 columns.

TestY A vector with 1066 rows.

References

UCI chess data set1

SGI listing for chess data set²

 $^{^{1} \}texttt{https://archive.ics.uci.edu/ml/datasets/Chess+(King-Rook+vs.+King-Pawn)}$

²http://www.sgi.com/tech/mlc/db/chess.names

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corral

Corral: synthetic data with correlated attributes

Description

This is an artificial domain where the target concept is (X1^xX2) V (X3^xX4). Data set by R. Kohavi. Training and test splits from SGI.

Usage

```
data(corral)
```

Format

TrainX A matrix with 128 rows and 6 columns.

TrainY A vector with 128 rows.

References

SGI listing for corral data set³

corral_augmented

Augmented corral: synthetic data with correlated attributes augmented with noise features

Description

This is an artificial domain where the target concept is (X1^X2) V (X3^X4).

Data set by R. Kohavi. Training and test splits from SGI.

Noise features added by V. Krakovna by shuffling copies of real features.

The SBFC paper uses subsets of this data set with the first 100 and 1000 features.

Usage

```
data(corral_augmented)
```

Format

TrainX A matrix with 128 rows and 10000 columns.

TrainY A vector with 128 rows.

References

SGI listing for corral data set⁴

SBFC paper describing augmentation of corral data set⁵

³http://www.sgi.com/tech/mlc/db/corral.names

⁴http://www.sgi.com/tech/mlc/db/corral.names

⁵arxiv.org/abs/1506.02371

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data_disc	Data set discretization and formatting for SBFC algorithm.	

Description

Removes rows containing missing data, and discretizes the data set using Minimum Description Length Partitioning (MDLP).

Usage

```
data_disc(data, n_train = NULL, missing = "?")
```

Arguments

data Data frame, where the last column must be the class variable.

n train Number of data frame rows to use as the training set - the rest are used for

the test set. If NULL, all rows are used for training, and there is no test set

(default=NULL).

missing Label that denotes missing values in your data frame (default='?').

Value

A discretized data set:

TrainX Matrix containing the training data.

TrainY Vector containing the class labels for the training data.

TestX Matrix containing the test data (optional).

TestY Vector containing the class labels for the test data (optional).

edge_density_plot Plots the density of edges in a given group over the MCMC iterations

Description

Plots the edge density for the given group for a range of the MCMC iterations (indicated by start and end).

Usage

```
edge_density_plot(sbfc_result, group, start = 0, end = 1)
```

Arguments

sbfc_result An object of class sbfc.

group Which group (0 or 1) to plot edge density for.

start The start of the included range of MCMC iterations (default=0, i.e. starting with

the first iteration).

end The end of the included range of MCMC iterations (default=1, i.e. ending with

the last iteration).

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Heart disease outcomes given health attributes

Description

Data set from UCI repository, discretized using the mdlp package.

Usage

```
data(heart)
```

Format

```
TrainX A matrix with 270 rows and 13 columns.
```

TrainY A vector with 270 rows.

References

```
UCI heart data set<sup>6</sup>
```

SGI listing for heart data set⁷

```
logposterior_plot Log posterior plot
```

Description

Plots the log posterior for a range of the MCMC iterations (indicated by start and end).

Usage

```
logposterior_plot(sbfc_result, start = 0, end = 1, type = "trace")
```

Arguments

start The start of the included range of MCMC iterations (default=0, i.e. starting with

the first iteration).

end The end of the included range of MCMC iterations (default=1, i.e. ending with

the last iteration).

type Type of plot (either trace or acf, default=trace).

 $^{^{6} \}verb|https://archive.ics.uci.edu/ml/datasets/Statlog+(Heart)$

⁷http://www.sgi.com/tech/mlc/db/heart.names

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madelon	Madelon: synthetic data set from NIPS 2003 feature selection challenge
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Description

This is a two-class classification problem. The difficulty is that the problem is multivariate and highly non-linear. Of the 500 features, 20 are real features, 480 are noise features. Data set from UCI repository, discretized using median cutoffs.

Usage

```
data(madelon)
```

Format

TrainX A matrix with 2000 rows and 500 columns.

TrainY A vector with 2000 rows.

TestX A matrix with 600 rows and 500 columns.

TestY A vector with 600 rows.

References

UCI madelon data set8

sbfc

Selective Bayesian Forest Classifier algorithm

Description

Runs the SBFC algorithm on a discretized data set. To discretize your data, use the $data_disc$ command.

Usage

```
sbfc(data, nstep = NULL, thin = 50, burnin_denom = 5, cv = T,
thinoutputs = F)
```

Arguments

Discretized data set:

TrainX Matrix containing the training data.

TrainY Vector containing the class labels for the training data.

TestX Matrix containing the test data (optional).

TestY Vector containing the class labels for the test data (optional).

Number of MCMC steps, default max(10000, 10 * ncol(TrainX)).

⁸https://archive.ics.uci.edu/ml/datasets/Madelon

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thin Thinning factor for the MCMC.

burnin_denom Denominator of the fraction of total MCMC steps discarded as burnin (de-

fault=5).

Do cross-validation on the training set (if test set is not provided).

thinoutputs Return thinned MCMC outputs (parents, groups, trees, logposterior), rather than

all outputs (default=FALSE).

Details

Data needs to be discretized before running SBFC.

If the test data matrix TestX is provided, SBFC runs on the entire training set TrainX, and provides predicted class labels for the test data. If the test data class vector TestY is provided, the accuracy is computed. If the test data matrix TestX is not provided, and cv is set to TRUE, SBFC performs cross-validation on the training data set TrainX, and returns predicted classes and accuracy for the training data.

Value

An object of class sbfc:

accuracy Classification accuracy (on the test set if provided, otherwise cross-validation accuracy on training set).

predictions Vector of class label predictions (for the test set if provided, otherwise for the training set).

probabilities Matrix of class label probabilities (for the test set if provided, otherwise for the training set).

runtime Total runtime of the algorithm in seconds.

parents Matrix representing the structures sampled by MCMC, where parents[i,j] is the index of the parent of node j at iteration i (0 if node is a root).

groups Matrix representing the structures sampled by MCMC, where groups[i,j] indicates which group node j belongs to at iteration j (0 is noise, 1 is signal).

trees Matrix representing the structures sampled by MCMC, where trees[i,j] indicates which tree node j belongs to at iteration j.

logposterior Vector representing the log posterior at each iteration of the MCMC.

Parameters nstep, thin, burnin_denom, cv, thinoutputs.

Examples

```
data(chess)
chess_result = sbfc(chess)
data(corral)
corral_result = sbfc(corral, cv=FALSE)
```

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Description

Plots a sampled MCMC graph or an average of sampled graphs using Graphviz. In average graphs, nodes are color-coded according to importance - the proportion of samples where

the node appeared in Group 1 (dark-shaded nodes appear more often). In average graphs, thickness of edges also corresponds to importance: the proportion of samples where the edge appeared.

Usage

```
sbfc_graph(sbfc_result, iter = 10000, average = T, edge_cutoff = 0.1,
    single_noise_nodes = F, labels = paste0("X", 1:ncol(sbfc_result$parents)),
    save_graphviz_code = F, colorscheme = "blues", ncolors = 7,
    width = NULL, height = NULL)
```

Arguments

sbfc_result An object of class sbfc. MCMC iteration of the sampled graph to plot, if average=F (default=10000). iter Plot an average of sampled MCMC graphs (default=TRUE). average The average graph includes edges that appear in at least this fraction of the edge_cutoff sampled graphs, if average=T (default=0.1). single_noise_nodes Plot single-node trees that appear in the noise group (Group 0) in at least 80 percent of the samples, which can be numerous for high-dimensional data sets (default=FALSE). A vector of node labels (default=c ("X1", "X2", ...)). labels save_graphviz_code Save the Graphviz source code in a .gv file (default=FALSE). Graphviz color scheme⁹ for the nodes (default="blues"). colorscheme number of colors in the palette (default=7). ncolors width An optional parameter for specifying the width of the resulting graphic in pixels. An optional parameter for specifying the height of the resulting graphic in pixels. height

Examples

```
data(madelon)
madelon_result = sbfc(madelon)
sbfc_graph(madelon_result)
sbfc_graph(madelon_result, average=FALSE, iter=5000) # graph for 5000th iteration
sbfc_graph(madelon_result, single_noise_nodes=TRUE) # makes a wide graph with 480 single

data(heart)
heart_result = sbfc(heart)
heart_labels = c("Age", "Sex", "Chest\nPain", "Rest\nBlood\nPressure", "Cholesterol",
"Blood\nSugar", "Rest\nECG", "Max\nHeart\nRate", "Angina", "ST\nDepression", "ST\nSlope",
```

⁹http://www.graphviz.org/doc/info/colors.html

```
"Fluoroscopy\nColored\nVessels", "Thalassemia") sbfc_graph(heart_result, labels=heart_labels, width=700)
```

```
signal_size_plot Trace plot of Group 1 size
```

Description

Plots the Group 1 size for a range of the MCMC iterations (indicated by start and end).

Usage

```
signal_size_plot(sbfc_result, start = 0, end = 1, samples = F)
```

Arguments

sbfc_result An object of class sbfc.

start The start of the included range of MCMC iterations (default=0, i.e. starting with the first iteration).

end The end of the included range of MCMC iterations (default=1, i.e. ending with the last iteration).

samples Calculate signal group size based on sampled MCMC graphs after burn-in and thinning rather than graphs from all iterations (default=EALSE).

thinning, rather than graphs from all iterations (default=FALSE).

```
signal_var_proportion

Signal variable proportion
```

Description

For each variable, computes the proportion of the samples in which this variable is in the signal group (Group 1). Plots the top nvars variables in decreasing order of signal proportion.

Usage

```
signal_var_proportion(sbfc_result, nvars = 10, samples = F,
  label size = 1)
```

Arguments

sbfc_result An object of class sbfc.

nvars Number of top signal variables to include in the plot (default=10).

samples Calculate signal variable proportion based on sampled MCMC graphs after burn-

in and thinning, rather than graphs from all iterations (default=FALSE).

label_size Size of variable labels on the X-axis (default=1).

Value

Signal proportion for the top nvars variables in decreasing order.