

Package ‘uroc’

November 22, 2019

Type Package

Title Computes ROCM, UROC and CPA

Version 0.1.0

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Description The uroc package provides the functionality of creating a sequence of ROC curves for the ROC movie (ROCM), a universal ROC (UROC) curve and to compute the coefficient of predictive ability (CPA). These tools generalize the classical ROC curve and AUC and can be applied to assess the predictive abilities of features, markers and tests for not only binary classification problems but for just any ordinal or real-valued outcome.

SystemRequirements ImageMagick (<https://imagemagick.org/>)

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 6.1.1

Imports animation

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cpa	<i>Computes coefficient of predictive ability (CPA)</i>
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Description

This function computes the coefficient of predictive ability which is equivalent to the area under the UROC curve. Two syntaxes are possible: one object of class "uroc" or two vectors, the response and the predictor.

Usage

```
cpa(...)

## Default S3 method:
cpa(response, predictor, ...)

## S3 method for class 'uroc'
cpa(uroc, ...)
```

Arguments

...	ignored
response	a numeric vector of real valued responses
predictor	a numeric vector of the same length as response, containing real valued predictions for each observation
uroc	an object of class "uroc" containing the values of the false alarm rate (1-specificity) and the hitrate (sensitivity) of the UROC curve

Details

This function is called from [rocm](#) and [uroc](#).

Value

The numeric CPA value

Examples

```
data(longley)
response = longley$Employed
predictor = longley$GNP
cpa(response, predictor)
```

rocm

Builds the sequence of ROC curves for the ROC movie (ROCM)

Description

This function computes a List of ROC curves.

Usage

```
rocm(response, predictor, b = 100, a = 400)
```

Arguments

response	a numeric vector of real valued responses
predictor	a numeric vector of the same length than response, containing real valued predictions for each observation
b	default is b=100 Used to select a subset of all ROC curves for the ROC movie with at least a and at most a+b ROC curves
a	default is a=400. Used to select a subset of all ROC curves for the ROC movie with at least a and at most a+b ROC curves

Details

The ROC movie can be used to visualize the performance of a real valued forecasting problem. Therefore, a sequence of ROC curves is generated which should than be combined into a GIF animation. Each entry of the list consist of two vectors of length 1000 containing the values of farate (1-Specificity) and hitrate (sensitivity) and three values, namely the associated auc value, the weight and the threshold

Value

List

Examples

```
## Not run:
data(longley)
response = longley$Employed
predictor = longley$GNP
rocm(response, predictor)
## End(Not run)
```

uroc

Computes a uROC curve

Description

This function builds a uROC curve and returns a "uroc" object, a list of class "uroc".

Usage

```
uroc(response, predictor, object = FALSE, plot = TRUE,
      algo = "approx", split = 1)
```

Arguments

response	a numeric vector of real valued responses
predictor	a numeric vector of the same length than response, containing real valued predictions for each observation
object	if TRUE an object of type uroc is returned containg the false alarm rate and the hitrate of the UROC curve
plot	plot the uROC curve? if FALSE the curve is not displayed

<code>algo</code>	optional argument to select an algorithm for the computation of the UROC curve. See Details.
<code>split</code>	a integer value with a default of <code>split = 1</code> . Computes uroc curve by considering only a subset of all N-1 available ROC curves to reduce computation time. The <code>split</code> parameter defines the distance between a set of equidistant indices which are then used to select particular ROC curves among the N-1.

Details

There are 2 different algorithms available to create a uROC curve. The default option is `algo="approx"` which generates an approximation to the UROC curve by using linear interpolation of each ROC curve on a set of 1000 equidistant points in the unit interval. To reduce computation time the parameter `split` can be specified. The input argument `algo="exact"` computes the exact uROC curve and should only be used on small data.

Value

If `object = TRUE` this function returns a list of class "uroc".

Examples

```
data(longley)
response = longley$Employed
predictor = longley$GNP
uroc(response, predictor)
```

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