Package 'uroc'

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Type Pa	nckage
Title Co	omputes ROCM, UROC and CPA
Version	0.1.0
Author	Eva-Maria Walz
Maintainer Eva-Maria Walz <evamaria.walz@gmx.de> Description The uroc package provides the functionality of creating a 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.</evamaria.walz@gmx.de>	
License	GPL-3
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LazyDat	ta true
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Imports	animation
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сра	Computes coefficient of predictive ability (CPA)

Description

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

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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 predic-

tions for each observation

uroc an object of class "uroc" containing the values of the false alarm rate and the

hitrate 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 a ROC movie (ROCM)

Description

This function computes an animated ROC movie.

Usage

```
rocm(response, predictor, path, output = "animation.gif", clean = TRUE,
  convert = "convert", cmd.fun = if (.Platform$0S.type == "windows")
  shell else system, interval = 0.1, ...)
```

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Arguments

response a numeric vector of real valued responses

predictor a numeric vector of the same length than response, containing real valued pre-

dictions for each observation

path folder path

output name of GIF animation

clean if FALSE png files are not deleted

convert convert command for the function im.convert cmd. fun a function to invoke OS command in im.convert

interval a postve number to set the time interval of the animation (unit in second) in

ani.options

... plotting arguments

Details

The ROC movie can be used to visualize the performance of a real valued foreacsting problem. Therefore, a sequence of png-files is generated and combined into a GIF animation using the external software ImageMagick (https://imagemagick.org/) and the R package animation.

Value

GIF animation

Examples

```
## Not run:
data(longley)
response = longley$Employed
predictor = longley$GNP
rocm(response, predictor, path="/home")
## 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 = NULL,
   space.size = NULL)
```

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Arguments

response a numeric vector of real valued responses

predictor a numeric vector of the same length than response, containing real valued pre-

dictions 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

algo optional argument to select an algorithm for the computation of the uROC curve.

See Details.

space.size optional argument to set the number of x-values for which the corresponding

value in the approximation algorithm for the uROC curve is computed. It is the inverse value of the distance between equidistant points within the interval [0,1]

Details

There are 2 different algorithms available to create a uROC curve. The input argument algo="exact" computes the exact uROC curve and algo="approx" generates an approximation to the uROC curve by computing the y-values of the curve only on specific x-values. The x-values are equidistant points over the interval [0,1] and the number of x-values can be set by space.size. If the type of algorithm is not specified, the uroc function choses one of the two versions based on the input arguments in response and predictor.

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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