Package 'SPARRAfairness'

April 9, 2025

Version 0.1.0.0
Maintainer James Liley <james.liley@durham.ac.uk></james.liley@durham.ac.uk>
Description The SPARRA risk score (Scottish Patients At Risk of admission and Re-Admission)

Title Analysis of Differential Behaviour of SPARRA Score Across Demographic Groups

Description The SPARRA risk score (Scottish Patients At Risk of admission and Re-Admission) estimates yearly risk of emergency hospital admission using electronic health records on a monthly basis for most of the Scottish population. This package implements a suite of functions used to analyse the behaviour and performance of the score, focusing particularly on differential performance over demographically-defined groups. It includes useful utility functions to plot receiver-operator-characteristic, precision-recall and calibration curves, draw stock human figures, estimate counterfactual quantities without the need to re-compute risk scores, to simulate a semirealistic dataset. Our manuscript can be found at: <doi:10.1371/journal.pdig.0000675>.

License GPL (>=3)

Encoding UTF-8

LazyData true

Depends R (>= 3.5.0), stats, graphics, grDevices, matrixStats, ranger

Imports mytnorm,cvAUC,ggplot2,ggrepel,patchwork,scales

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

Suggests knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

Author Ioanna Thoma [aut] (<https://orcid.org/0000-0001-692

Catalina Valleios [ctb] (<https://orcid.org/0000-0003-363

Author Ioanna Thoma [aut] (https://orcid.org/0000-0001-6928-2198), Catalina Vallejos [ctb] (https://orcid.org/0000-0003-3638-1960), Louis Aslett [ctb] (https://orcid.org/0000-0003-2211-233X), Jill Ireland [ctb] (https://orcid.org/0009-0009-5324-6630), Simon Rogers [ctb] (https://orcid.org/0000-0003-3578-4477), James Liley [cre, aut] (https://orcid.org/0000-0002-0049-8238)

Contents

ab	 2
adjusted_fdr	 3
adjusted_for	 4
all data	 5

2	ab
_	uc

sim_pop_data	26
roc_2panel	25
prc_2panel	
plot_decomp	
plot.sparraROC	
plot.sparraPRC	
plot.sparraCAL	22
phs_colours	
logit	21
logistic	
integral	
groupmetric_2panel	
getprc	
getcal	15
for_breakdown	
• •	
drawperson	
demographic_parity	11
decomposition_matrix	11
dat2mat	10
counterfactual_yhat	7
cal_2panel	6
build_diff	5
	cal_2panel counterfactual_yhat dat2mat decomposition_matrix demographic_parity drawperson drawprop for_breakdown getcal getprc getroc groupmetric_2panel group_fairness integral logistic logit phs_colours plot.sparraCAL plot.sparraPRC plot.sparraROC plot_decomp prc_2panel roc_2panel roc_2panel

ab

ab() Shorthand to draw a red x-y line

Description

ab() Shorthand to draw a red x-y line

Usage

ab(...)

Arguments

... passed to abline()

Value

No return value, draws a figure

adjusted_fdr 3

adjusted_fdr

Description

Estimates false discovery rate P(target=FALSE|score>cutoff,group=g) 'adjusted' for some category.

Usage

```
adjusted_fdr(
   scores,
   target,
   category,
   group1,
   group2,
   cutoffs = seq(min(scores, na.rm = TRUE), max(scores, na.rm = TRUE), length = 100),
   nboot = 100
)
```

Arguments

```
scores vector of risk scores

target vector of values of target (which risk score aims to predict)

category vector of categories

group1 indices of group 1

group2 indices of group 2

cutoffs score cutoffs at which to estimate metric (default 100 evenly-spaced)

nboot number of bootstrap samples for standard error
```

Details

```
Namely, calculates sum\ (\ P(target=FALSE|score>cutoff, category=c, group=g)P(category=c|score<cutoff)\ ) where the sum is over categories c.
```

Value

matrix of dimension length(cutoffs)x4, with (i,2g-1)th entry the relevant fairness metric for group g at the ith cutoff value and (i,2g)th entry the approximate standard error of the (i,2g-1)th entry

```
# See vignette
```

4 adjusted_for

Description

Estimates false omission rate P(target=TRUE|score<=cutoff,group=g) 'adjusted' for some category.

Usage

```
adjusted_for(
   scores,
   target,
   category,
   group1,
   group2,
   cutoffs = seq(min(scores, na.rm = TRUE), max(scores, na.rm = TRUE), length = 100),
   nboot = 100
)
```

Arguments

```
scores vector of risk scores

target vector of values of target (which risk score aims to predict)

category vector of categories

group1 indices of group 1

group2 indices of group 2

cutoffs score cutoffs at which to estimate metric (default 100 evenly-spaced)

nboot number of bootstrap samples for standard error
```

Details

```
Namely, calculates sum\ (\ P(target=TRUE|score<=cutoff, category=c, group=g)P(category=c|score<cutoff)\ ) where the sum is over categories c.
```

Value

matrix of dimension length(cutoffs)x4, with (i,2g-1)th entry the relevant fairness metric for group g at the ith cutoff value and (i,2g)th entry the approximate standard error of the (i,2g-1)th entry

```
# See vignette
```

all_data 5

all_data

All data for fairness measures

Description

This object contains all data from analysis of fairness measures in SPARRA v3 and v4.

Usage

all_data

Format

An object of class list of length 1261.

build_diff

build_diff Prepares a data frame for a ggplot object to compare differences using linear interpolation.

Description

build_diff Prepares a data frame for a ggplot object to compare differences using linear interpolation.

Usage

```
build_diff(df, xvar)
```

Arguments

df data frame

name of variable to consider as 'x': interpolate over evenly spaced values of this

variable.

Value

data frame using (common) interpolated x values rather than arbitrary x values

Examples

Only used internally

6 cal_2panel

cal_2panel	cal_2panel Draws calibration curves (with legend) with a second
	panel underneath showing predicted differences.

Description

cal_2panel Draws calibration curves (with legend) with a second panel underneath showing predicted differences.

Usage

```
cal_2panel(
  cals,
  labels,
  col = 1:length(cals),
  xy_col = phs_colours("phs-magenta"),
  ci_col = col,
  highlight = NULL,
  yrange_lower = NULL,
  legend_title = ""
)
```

Arguments

cals	list of calibration objects, output from getcal().
labels	labels to use in legend
col	line colours
xy_col	line colour for x-y line, defaults to phs-magenta
ci_col	colours to draw confidence intervals on lower panel; NA to not draw.
highlight	if non-null, highlight a particular value
yrange_lower	y range for lower plot. If NULL, generates automatically
legend_title	title for legend, defaults to nothing

Value

Silently return ggplot object

```
# See vignette
```

counterfactual_yhat 7

Description

Estimation of counterfactual quantities by resampling.

Usage

```
counterfactual_yhat(dat, X, x = NULL, G, g, gdash, excl = NULL, n = NULL)
```

Arguments

dat	data frame containing variables in X, Yhat, G, excl. Variables in U are assumed to be colnames(dat)\(X U Yhat U G U excl)
X	set of variables and values on which to 'condition'; essentially we assume that any causal pathway from G to Yhat is through X
X	values of variables X on which to condition; can be null in which case we use marginal distribution of X
G	grouping variable, usually a sensitive attribute
g	conditioned value of g
gdash	counterfactual value of g
excl	variable names to exclude from U
n	number of samples; if NULL return all

Details

Counterfactual fairness is with respect to the causal graph:

where

- G=group (usually sensitive attribute);
- Yhat=outcome;
- X=set of variables through which G can act on Yhat,
- U=set of background variables;

We want the counterfactual $Yhat_{g'<-G}|X=x, G=g$ (or alternatively $(Yhat_{g'<-G}|G=g)$), using the term Yhat as it appears in the function, rather than \hat{Y} .

This can be interpreted as: the distribution of values of Yhat amongst indivdiduals whose values of U are

Essentially, comparison of the counterfactual quantity above to the conditional (Yhat|G=g) isolates the difference in Yhat due to the effect of G on Yhat through X, removing any effect due to different distributions of U due to different values of G.

To estimate $Y' = Yhat_{g' \to G}|G = g$, we need to

- 1. Compute $U' \sim (U|G = g)$
- 2. Compute the distribution X' as $X' \sim (X|U|U', G = g')$
- 3. Sample Y' ($Yhat|X \sim X', U \sim U'$)

8 counterfactual_yhat

To estimate $Y' = Yhat_{g' \to G} | X = x, G = g$, we need to

- 1. Compute $U' \sim (U|G = g, X = x)$
- 2. Compute the distribution X' as $X' \sim (X|U \sim U', G = g')$
- 3. Sample $Y' \sim (Yhat|X \sim X', U \sim U')$

This function approximates this samplying procedure as follows

- 1. Look at individuals with G = g (and optionally X = x)
- 2. Find the values of U for these individuals
- 3. Find a second set of individuals with the same values of U but for whom G = g'
- 4. Return the indices of these individuals

The values of Yhat for these individuals constitute a sample from the desired counterfactual.

Value

indices representing sample(s) from counterfactual Yhat(g' <- G) |X=x,G=g

```
set.seed(23173)
N=10000
# Background variables sampler
background_U=function(n) runif(n) # U~U(0,1)
# Structural equations
struct_G=function(u,n) \ rbinom(n,1,prob=u) \ \# \ G|U=u \ \sim \ Bern(u)
struct\_X=function(u,g,n) \ rbinom(n,1,prob=u*(0.5 + 0.5*g)) \ \# \ X|U=u,G=g \ ^{\sim} \ Bern(u(1+g)/2)
struct_Yhat=function(u,x,n) (runif(n,0,x) + runif(n,0,u))/2 # Yhat|X,N ~ (U(0,X) + U(0,U))/2
# To see that the counterfactual 'isolates' the difference in Yhat due to the
  causal pathway from G to Yhat through X, change the definition of struct_G to
# struct_G=function(u,n) rbinom(n,1,prob=1/2) # G|U=u ~ Bern(1/2)
\# so the posterior of U|G=g does not depend on g. Note that, with this definition, the
\# counterfactual Yhat\{G<-1\}\{G=1 coincides with the conditional Yhat\{G=\emptyset\}, since
  the counterfactual G<-1 is equivalent to just conditioning on G=1.
# By contrast, if we change struct_G back to its original definition, but
  change the definition of struct_Yhat to
# struct_Yhat=function(u,x,n) (runif(n,0,1) + runif(n,0,u))/2 # Yhat|X,N ~ (U(0,1) + U(0,U))/2
# so Yhat depends on G only through the change in posterior of U from changing g,
\# the counterfactual Yhat{G<01}|G=1 coincides with the conditional Yhat|G=1.
# Sample from complete causal model
U=background_U(N)
G=struct_G(U,N)
X=struct_X(U,G,N)
Yhat=struct_Yhat(U,X,N)
dat=data.frame(U,G,X,Yhat)
```

counterfactual_yhat

```
# True counterfactual Yhat{G <- 0}|G=1</pre>
w1=which(dat$G==1)
n1=length(w1)
UG1=datU[w1] # This is U|G=1
XG1=struct_X(UG1,rep(0,n1),n1)
YhatG1=struct_Yhat(UG1,XG1,n1)
# Estimated counterfactual Yhat{G <- 0}|G=1</pre>
ind_G1=counterfactual_yhat(dat,X="X",G="G",g = 1, gdash = 0)
YhatG1_resample=dat$Yhat[ind_G1]
# True counterfactual Yhat{G <- 0}|G=1,X=1</pre>
w11=which(dat$G==1 & dat$X==1)
n11=length(w11)
UG1X1=dat$U[w11] # This is U|G=1,X=1
XG1X1=struct_X(UG1X1,rep(0,n11),n11)
YhatG1X1=struct_Yhat(UG1X1,XG1X1,n11)
# Estimated counterfactual Yhat{G <- 0}|G=1</pre>
ind_G1X1=counterfactual_yhat(dat,X="X",G="G",g = 1, gdash = 0,x=1)
YhatG1X1_resample=dat$Yhat[ind_G1X1]
# Compare CDFs
x=seq(0,1,length=1000)
oldpar = par(mfrow=c(1,2))
plot(0,type="n",xlim=c(0,1),ylim=c(0,1),xlab="Value",
     ylab=expression(paste("Prop. ",hat('Y')," < x")))</pre>
lines(x,ecdf(dat\$Yhat)(x),col="black") # Unconditional CDF of Yhat
lines(x,ecdf(dat$Yhat[which(dat$G==1)])(x),col="red") # Yhat|G=1
lines(x,ecdf(dat\$Yhat[which(dat\$G==\emptyset)])(x),col="blue") \ \# \ Yhat|G=\emptyset
# True counterfactual Yhat{G <- 0}|G=1</pre>
lines(x,ecdf(YhatG1)(x),col="blue",lty=2)
# Estimated counterfactual Yhat{G <- 0}|G=1
lines(x,ecdf(YhatG1_resample)(x),col="blue",lty=3)
legend("bottomright",
       c(expression(paste(hat('Y'))),
         expression(paste(hat('Y'),"|G=1")),
         expression(paste(hat('Y'),"|G=0")),
         expression(paste(hat(Y)[G %<-% 0],"|G=1 (true)")),
         expression(paste(hat(Y)[G %<-% 0],"|G=1 (est.)"))),</pre>
       col=c("black","red","blue","blue","blue"),
       lty=c(1,1,1,2,3),
       cex=0.5)
```

10 dat2mat

```
plot(0,type="n",xlim=c(0,1),ylim=c(0,1),xlab="Value",
                ylab=expression(paste("Prop. ",hat('Y')," < x")))</pre>
lines(x,ecdf(dat$Yhat[which(dat$X==1)])(x),col="black") # CDF of Yhat|X=1
lines(x,ecdf(dat\$Yhat[which(dat\$G==1 \& dat\$X==1)])(x),col="red") \ \# \ Yhat|G=1,X=1|
lines(x,ecdf(dat\$Yhat[which(dat\$G==0 \& dat\$X==1)])(x),col="blue") \ \# \ Yhat|G=0,X=1 \ lines(x,ecdf(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat\$Yhat[which(dat
# True counterfactual Yhat{G <- 0}|G=1,X=1</pre>
lines(x,ecdf(YhatG1X1)(x),col="blue",lty=2)
# Estimated counterfactual Yhat{G <- 0}|G=1,X=1</pre>
lines(x,ecdf(YhatG1X1_resample)(x),col="blue",lty=3)
legend("bottomright",
                      c(expression(paste(hat('Y|X=1'))),
                             expression(paste(hat('Y'),"|G=1,X=1")),
                            expression(paste(hat('Y'),"|G=0,X=1")),
                            expression(paste(hat(Y)[G <-\% 0], "|G=1,X=1 (true)")),
                            expression(paste(hat(Y)[G %<-% 0],"|G=1,X=1 (est.)"))),</pre>
                      col=c("black","red","blue","blue","blue"),
                      1ty=c(1,1,1,2,3),
                      cex=0.5)
# In both plots, the estimated counterfactual CDF closely matches the CDF of the
# true counterfactual.
# Restore parameters
par(oldpar)
```

dat2mat

dat2mat

Description

Generates matrices for decomposition of admission type which can be used in plot_decomp

Usage

```
dat2mat(dat, score, group1, group2, nquant = 20, cats = unique(dat$reason))
```

Arguments

dat	data frame with population data, such as output from sim_pop_data. Must include a column reason
score	risk scores corresponding to dat
group1	indices for group 1
group2	indices for group 2
nquant	number of quantiles of code to use; default 20
cats	vector of strings giving names of admission categories; default the unique values in dat\$reason. Can include NAs.

decomposition_matrix 11

Details

Generates two matrices with the following specifications: Each matrix corresponds to one group Columns are named with the admission types to be plotted. Any admission types including the string 'Died' are counted as deaths If the matrix has N rows, these are interpreted as corresponding to N score quantiles The (i,j)th entry of the matrix is the number of people admitted for reason i with a score greater than or equal to (j-1)/N and less than (j/N) who are in that group

Value

list with two objects matrix1 and matrix2 giving output matrices

Examples

```
# See vignette
```

Description

Matrix giving frequency of admission types for various groups at various score thresholds. Row names are of the form vX_Y_qZ, where X is version (3 or 4), Y is cohort (e.g., all, over 65, island postcode) and Z is quantile (1-20) of score. Column names are cause of admission or cause of death.

Usage

```
decomposition_matrix
```

Format

An object of class data. frame with 520 rows and 41 columns.

```
demographic_parity
```

Description

Estimates demographic parity for a risk score (essentially cumulative distribution function)

```
demographic_parity(
   scores,
   group1,
   group2,
   cutoffs = seq(min(scores, na.rm = TRUE), max(scores, na.rm = TRUE), length = 100)
)
```

12 drawperson

Arguments

```
scores vector of risk scores

group1 indices of group 1

group2 indices of group 2

cutoffs score cutoffs at which to estimate DP (default 100 evenly-spaced)
```

Value

matrix of dimension length(cutoffs)x4, with (i,2g-1)th entry the proportion of scores in group g which are less than or equal to the ith cutoff value and (i,2g)th entry the approximate standard error of the (i,2g-1)th entry

Examples

```
# See vignette
```

drawperson

drawperson

Description

Draws a simple stock image of a person.

```
drawperson(
  xloc = 0,
  yloc = 0,
  scale = 1,
  headsize = 0.16,
  headangle = pi/8,
  headloc = 0.5,
  necklength = 0.1,
  shoulderwidth = 0.1,
  shouldersize = 0.05,
  armlength = 0.4,
  armangle = 7 * pi/8,
  armwidth = 0.08,
  leglength = 0.5,
  legangle = 9 * pi/10,
  legwidth = 0.15,
  torsolength = 0.4,
)
```

drawprop 13

Arguments

xloc x-axis offset from origin
yloc y-axis offset from origin
scale scale upwards from 1x1 box

headsize head size

headangle half angle of neck in terms of head

headloc location of centre of head relative to origin with scale 1

necklength neck length shoulder width

shouldersize size radius of arc for shoulder

armlength arm length

armangle angle of arm from horizontal

armwidth width of arm leglength leg length

legangle angle of leg from horizontal

legwidth width of leg torsolength length of torso

... other parameters passed to polygon()

Details

Draws a figure at a particular location. With defaults, has centre at origin and fits in 1x1 box.

Dimensions customisable

Value

invisibly returns co-ordinates

Examples

```
\label{eq:plot_norm} \begin{split} & plot(\emptyset, xlim=c(-1,1), ylim=c(-1,1), type="n") \\ & drawperson(\emptyset, \emptyset, 1, col="yellow", border="red", lwd=3, lty=2) \end{split}
```

drawprop drawprop

Description

Illustrates a proportion as a set of people who are blue rather than red.

```
drawprop(prop, ci, nxy = 10, col1 = "maroon", col2 = "lightblue", ...)
```

14 for_breakdown

Arguments

prop	the proportion to illustrate
ci	half the 95% CI width of the proportion.
nxy	illustrate on an n x n grid
col1	colour to put the 'in' proportion
col2	the other colour
	passed to 'plot'

Details

Why anyone would want to think about a proportion this way is beyond the understanding of the authors, but the people have spoken.

Value

No return value, draws a figure

Examples

```
# See vignette
```

for_breakdown

for_breakdown

Description

For a given category (e.g., 'male', 'over 65') considers

- 1. all admissions for people in that category
- 2. all admissions for people in that category for which the SPARRA score was less than some threshold (e.g., false negatives

```
for_breakdown(
   decomp_table,
   group,
   threshold,
   inc_died = TRUE,
   ldiff = 0.005,
   ci = 0.95,
   xlimit = c(-0.05, 0.35),
   ylimit = c(-0.04, 0.04)
)
```

getcal 15

Arguments

decomp_table matrix for group; see specification in description

group name of group

threshold cutoff, rounded to nearest 0.05

inc_died set to TRUE to include a second panel showing 'death' type admissions

ldiff specifically label points this far from xy line

ci set to a value <1 to draw confidence intervals at that value, or FALSE to not

draw confidence intervals.

xlimit limits for x axis; default c(-0.05,0.35) ylimit limits for y axis; default c(-0.04,0.04)

Details

For each of these groups, we consider the breakdown of medical admission types. We then plot the frequency of admission types in group 1 against the difference in frequencies between group 1 and group 2 (group 2 minus group 1). An admission type which is relatively more common in group (1) indicates that, in the relevant category, the admission type tends to be associated with higher SPARRA scores (and is in a sense easier to predict). Such admission types will correspond to points below the line y=0. Admission types which are relatively more common in group 2 correspond to those which are relatively harder to predict. These correspond to points above the line y=0 Since points are close together, only those greater than a certain distance from 0 are marked.

Takes as an argument a matrix in which The matrix shows only data for the group in question Columns are named with the admission types to be plotted. Any admission types including the string 'Died' are counted as deaths If the matrix has N rows, these are interpreted as corresponding to N score quantiles in increasing order. The (i,j)th entry of the matrix is the number of people admitted for reason i with a score greater than or equal to (j-1)/N and less than (j/N) who are in that group

Value

ggplot figure (invisible)

Examples

See vignette

getcal getcal()

Description

Produces a set of points for a calibration plot.

16 getprc

Usage

```
getcal(
   y,
   ypred,
   n = 10,
   kernel = FALSE,
   kernel_sd = 0.05,
   alpha = 0.05,
   c0 = 0,
   c2 = 0.1
)
```

Arguments

У	class labels, 0/1 or logical
ypred	predictions Pr(Y=1), numeric vector
n	number of subintervals/points
kernel	set to TRUE to use kernel method
kernel_sd	kernel width for kernel method; see above
alpha	return a pointwise confidence envolope for conservative 1-alpha confidence interval
с0	for computing maximum bias; assume true covariance function is of the form a0+ a1x + a2x^2, with a0 <c0, (c1="" does="" matter)<="" not="" td="" a2 <c2=""></c0,>
c2	for computing maximum bias; assume true covariance function is of the form $a0+ a1x + a2x^2$, with $ a0 < c0$, $ a2 < c2$ (c1 does not matter)

Details

Uses either a binning method or a kernel method to determine height of points.

In both methods, considers n equally spaced subintervals of (0,1)

Value

a list with components x (expected calibration), y (observed calibration), n (number of samples in bins, if relevant), lower/upper (confidence interval on y)

Examples

```
# See vignette
```

	()
getprc	getprc()

Description

Comprehensive plotting function for precision-recall curve. Also calculates AUPRC and standard error.

getroc 17

Usage

```
getprc(y, ypred, cv = NULL, res = 100)
```

Arguments

y class labels, 0/1 or logical

ypred predictions Pr(Y=1), numeric vector

cv cross-validation fold assignments, if relevant. Changes estimate of standard er-

ror.

res resolution. Returns this many equally-spaced points along the curve. Set res to

null to return all points.

Details

Rather than returning points corresponding to every cutoff, only returns a representative sample of equally-spaced points along the curve.

Does not plot anything. Object can be plotted in a default way.

Value

list containing: ppv, ppv for res points in every cv fold; sens, sensitivity for res points in every cv fold; auc, areas under the curve for each fold and average (note length is 1 greater than number of CV folds); se, standard error for AUC in each fold and standard error for average auc (note length is 1 greater than number of CV folds)

Examples

See vignette

getroc	getroc() Comprehensive plotting function for receiver-operator char-
	acteristic curve. Also calculates AUROC and standard error.

Description

Rather than returning points corresponding to every cutoff, only returns a representative sample of equally-spaced points along the curve.

Usage

```
getroc(y, ypred, cv = NULL, res = 100)
```

Arguments

y class labels, 0/1 or logi

ypred predictions Pr(Y=1), numeric vector

cv cross-validation fold assignments, if relevant. Changes estimate of standard er-

ror.

res resolution. Returns this many equally-spaced points along the curve. Set res to

null to return all points.

18 groupmetric_2panel

Details

SE of AUROC with no CV structure is from Hanley and McNeil 1982. SE of AUROC with CV folds is from LeDell et al 2012

Does not plot anything. Object can be plotted in a default way.

Value

list containing: spec, specificity for res points in every cv fold; sens, sensitivity for res points in every cv fold; auc, areas under the curve for each fold and average (note length is 1 greater than number of CV folds); se, standard error for AUC in each fold and standard error for average auc (note length is 1 greater than number of CV folds)

Examples

```
# See vignette
```

groupmetric_2panel

groupmetric_2panel Draws plots of a group fairness metric with a second panel underneath

Description

groupmetric_2panel Draws plots of a group fairness metric with a second panel underneath

Usage

```
groupmetric_2panel(
  objs,
  labels = names(objs),
  col = 1:length(objs),
  yrange = NULL,
  ci_col = col,
  highlight = NULL,
  logscale = FALSE,
  lpos = c(1, 0),
  yrange_lower = NULL,
  legend_title = ""
)
```

Arguments

objs	list of fairness objects. Each should contain sub-objects ' x ', ' y ' and ' c i', which specify x and y values and half-widths of confidence intervals around y .
labels	labels to use in legend
col	line colours
yrange	limit of y axis; defaults to 0,1
ci_col	confidence envelope colours. These will be transparent.
highlight	if non-null, draw a point at a particular cutoff
logscale	if TRUE, draw with log-scale.

group_fairness 19

```
lpos legend position; as accepted by ggplot legend.position yrange_lower y range for lower plot. If NULL, generates automatically legend_title title for legend, defaults to nothing
```

Value

Silently return ggplot object

Examples

```
# See vignette
```

group_fairness

Description

Estimates group fairness metric according to a specification vector of the form

Usage

```
group_fairness(
   specs,
   scores,
   target,
   group1,
   group2,
   cutoffs = seq(min(scores, na.rm = TRUE), max(scores, na.rm = TRUE), length = 100)
)
```

Arguments

```
specs specification vector; see description
scores vector of risk scores
target vector of values of target (which risk score aims to predict)
group1 indices of group 1
group2 indices of group 2
cutoffs score cutoffs at which to estimate metric (default 100 evenly-spaced)
```

Details

```
c(A1,B1,C1,A2,B2,C2) encoding a probability P(A1,B1,C1|A2,B2,C2) where
```

A1/A2 are events coded by 1:'score>= cutoff'; 0: 'score<cutoff' and NA: 1/TRUE B1/B2 are events coded by 1:'target=TRUE'; 0: 'target=FALSE' and NA: 1/TRUE C1/C2 are events coded by 1:'group=g'; and NA: 1/TRUE

For example, specs=c(NA,1,NA,0,NA,1) would encode false omission rate:

P(target=TRUE|score<cutoff,group=g)

20 logistic

Value

matrix of dimension length(cutoffs)x4, with (i,2g-1)th entry the relevant fairness metric for group g at the ith cutoff value and (i,2g)th entry the approximate standard error of the (i,2g-1)th entry

Examples

```
# See vignette
```

integral

integral() Quick form for trapezoidal integration over range of x

Description

integral() Quick form for trapezoidal integration over range of x

Usage

```
integral(x, y = NULL)
```

Arguments

```
x x co-ordinates, or nx2 matrix of points
```

y y co-ordinates

Value

trapezoidal estimate of integral of the xth value of y over range of x.

logistic

Logistic

Description

```
Logistic function: 1/(1+exp(-x))
```

Usage

```
logistic(x)
```

Arguments

Χ

argument

Value

```
value of logistic(x)
```

```
# Plot
x=seq(-5,5,length=1000)
plot(x,logistic(x),type="1")
```

logit 21

logit Logit

Description

```
Logit function: -\log((1/x)-1)
```

Usage

```
logit(x)
```

Arguments

x argument

Value

```
value of logit(x); na if x is outside (0,1)
```

Examples

```
# Plot
x=seq(0,1,length=100)
plot(x,logit(x),type="l")

# Logit and logistic are inverses
x=seq(-5,5,length=1000)
plot(x,logit(logistic(x)),type="l")
```

phs_colours

phs_colours

Description

Copied from github, "Public-Health-Scotland/phsstyles". Public Health Scotland colour scheme. Internal function.

Usage

```
phs_colours(colourname = NULL, keep_names = FALSE)
```

Arguments

colourname name of colour; usually something like phs-blue. If NULL returns all colours.

keep_names keep names of colours in return list. Defaults to false.

Value

vector of colours, optionally with names.

22 plot.sparraPRC

plot.sparraCAL

Plot function for class sparraCAL

Description

Plot function for class sparraCAL

Usage

```
## S3 method for class 'sparraCAL'
plot(
    x,
    cols = rep(phs_colours("phs-blue"), dim(x$sens)[1]),
    add = FALSE,
    add_xy_line = TRUE,
    ...
)
```

Arguments

```
x output from getcal()
cols colour to draw lines
add set to FALSE to add to existing plot
add_xy_line set to TRUE to draw an X-Y reference line.
... passed to lines()
```

Value

No return value, draws a figure

Examples

```
# See vignette
```

plot.sparraPRC

Plot function for class above

Description

Plot function for class above

```
## S3 method for class 'sparraPRC'
plot(
    x,
    addauc = FALSE,
    cols = rep(phs_colours("phs-blue"), dim(x$sens)[1]),
    ...
)
```

plot.sparraROC 23

Arguments

```
    x output from getprc()
    addauc set to TRUE to add text to the plot showing the (mean) AUC and SE.
    cols colour to draw lines
    passed to plot()
```

Value

No return value, draws a figure

Examples

```
# See vignette
```

plot.sparraROC

Plot function for class sparraROC

Description

Plot function for class sparraROC

Usage

```
## S3 method for class 'sparraROC'
plot(
    x,
    addauc = FALSE,
    cols = rep(phs_colours("phs-blue"), dim(x$sens)[1]),
    ...
)
```

Arguments

```
x output from getroc()
addauc set to TRUE to add text to the plot showing the (mean) AUC and SE.
cols colour to draw lines
... passed to plot()
```

Value

No return value, draws a figure

```
# See vignette
```

24 prc_2panel

Description

Plots a bar graph of decomposition of FORP by cause of admission

Usage

```
plot_decomp(decomp1, decomp2, threshold, labels, inc_died = TRUE)
```

Arguments

decomp1 matrix for first group; see specification in description
decomp2 matrix for second group; see specification in description

threshold score threshold to plot (between 0 and 1)

labels labels for group 1 and group 2

inc_died set to TRUE to include a second panel showing 'death' type admissions

Details

Takes two matrices as input with the following specifications: Each matrix corresponds to one group Columns are named with the admission types to be plotted. Any admission types including the string 'Died' are counted as deaths If the matrix has N rows, these are interpreted as corresponding to N score quantiles in increasing order. The (i,j)th entry of the matrix is the number of people admitted for reason i with a score greater than or equal to (j-1)/N and less than (j/N) who are in that group

Value

Silently return ggplot object

Examples

See vignette

prc_2panel	prc_2panel Draws a PRC curve (with legend) with a second panel
	underneath showing precision difference.

Description

prc_2panel Draws a PRC curve (with legend) with a second panel underneath showing precision difference.

roc_2panel 25

Usage

```
prc_2panel(
  prcs,
  labels = names(prcs),
  col = 1:length(prcs),
  highlight = NULL,
  yrange_lower = NULL,
  legend_title = ""
)
```

Arguments

prcs list of sparraPRC objects.

labels labels to use in legend

col line colours

highlight if non-null, draw a point at a particular cutoff

yrange_lower y range for lower plot. If NULL, generates automatically

title for legend, defaults to nothing

Value

Silently return ggplot object

Examples

```
# See vignette
```

legend_title

roc_2panel

roc_2panel Draws a ROC curve (with legend) with a second panel underneath showing sensitivity difference.

Description

roc_2panel Draws a ROC curve (with legend) with a second panel underneath showing sensitivity difference.

```
roc_2panel(
  rocs,
  labels = names(rocs),
  col = 1:length(rocs),
  xy_col = phs_colours("phs-magenta"),
  highlight = NULL,
  yrange_lower = NULL,
  legend_title = ""
)
```

26 sim_pop_data

Arguments

rocs list of sparraROC objects

labels labels to use in legend; default to names of rocs.

col line colours

xy_col line colour for x-y line, defaults to red highlight if non-null, add a point at this cutoff

yrange_lower y range for lower plot. If NULL, generates automatically

legend_title title for legend, defaults to nothing

Value

Invisibly returns plot as ggplot object

Examples

```
# See vignette
```

Description

Simulates population data with a reasonably realistic joint distribution

Usage

```
sim_pop_data(
  npop,
  coef_adjust = 4,
  offset = 1,
  vcor = NULL,
  coefs = c(2, 1, 0, 5, 3, 0, 0),
  seed = 12345,
  incl_id = TRUE,
  incl_reason = TRUE
)
```

Arguments

npop population size

coef_adjust inverse scale for all (true) coefficients (default 4): lower means that hospital

admissions are more predictable from covariates.

offset offset for logistic model (default 1): higher means a lower overall prevalence of

admission

vcor a valid 5x5 correlation matrix (default NULL), giving correlation between vari-

ables. If 'NULL', values roughly represents realistic data.

coefs coefficients of age, male sex, non-white ethnicity, number of previous admis-

sions, and deprivation decile on hospital admissions, Default (2,1,0,5,3). Di-

vided through by coef_adjust.

sim_pop_data 27

seed random seed (default 12345)

incl_id include an ID column (default TRUE)

incl_reason include a column indicating reason for admission.

Details

Simulates data for a range of people for the variables

- Age (age)
- Sex (sexM; 1 if male)
- Race/ethnicity (raceNW: 1 if non-white ethnicity)
- Number of previous hospital admissions (PrevAdm)
- Deprivation decile (SIMD: 1 most deprived, 10 least deprived. NOTE opposite to English IMD)
- Urban-rural residence status (urban_rural: 1 for rural)
- Mainland-island residence status (mainland_island: 1 for island)
- Hospital admission (target: 1/TRUE if admitted to hospital in year following prediction date)

Can optionally add an ID column.

Optionally includes an admission reason for samples with target=1. These admission reasons roughly correspond to the first letters of ICD10 categories, and can either correspond to an admission or death. Admission reasons are simulated with a non-constant multinomial distribution which varies across age/sex/ethnicity/urban-rural/mainland-island/PrevAdm values in a randomly- chosen way. The distributions of admission reasons are *not* however chosen to reflect real distributions, nor are systematic changes in commonality of admission types across categories intended to appear realistic.

Value

data frame with realistic values.

Examples

```
# Simulate data
dat=sim_pop_data(10000)
cor(dat[,1:7])
```

See vignette

Index

```
* data
                                                    roc_2panel, 25
    all_data, 5
                                                    sim_pop_data, 26
    decomposition\_matrix, 11
*\ fairness
    all_data, 5
    {\tt decomposition\_matrix}, 11
* sparra
    all_data, 5
    {\tt decomposition\_matrix}, 11
ab, 2
adjusted\_fdr, 3
adjusted_for, 4
all_data, 5
build_diff, 5
cal_2panel, 6
counterfactual\_yhat, 7
dat2mat, 10
{\tt decomposition\_matrix}, 11
demographic_parity, 11
drawperson, 12
drawprop, 13
for_breakdown, 14
getcal, 15
getprc, 16
getroc, 17
group_fairness, 19
groupmetric_2panel, 18
integral, 20
logistic, 20
logit, 21
phs_colours, 21
plot.sparraCAL, 22
plot.sparraPRC, 22
plot.sparraROC, 23
\verb|plot_decomp|, 24|
prc_2panel, 24
```