Package 'LLM'

February 20, 2018

Title Logit Leaf Model Classifier for Binary Classification
Version 1.0.0
Date 2018-02-14
Author Arno De Caigny [aut, cre], Kristof Coussement [aut], Koen W. De Bock [aut]
Maintainer Arno De Caigny <a.de-caigny@ieseg.fr></a.de-caigny@ieseg.fr>
Description Fits the Logit Leaf Model, makes predictions and visualizes the output. (De Caigny et al., (2018) <doi:10.1016 j.ejor.2018.02.009="">).</doi:10.1016>
Depends R (>= 3.4.0)
License GPL (>= 3)
Encoding UTF-8
LazyData true
RoxygenNote 6.0.1
Suggests mlbench
Imports partykit, stats, stringr, RWeka
NeedsCompilation no
Repository CRAN
Date/Publication 2018-02-20 11:25:25 UTC
R topics documented:
llm
Index

2 llm

11m

Create Logit Leaf Model

Description

This function creates the logit leaf model. It takes a dataframe with numeric values as input and a corresponding vector with dependent values. Decision tree parameters threshold for pruning and number of observations per leaf can be set.

Usage

```
llm(X, Y, threshold_pruning = 0.25, nbr_obs_leaf = 100)
```

Arguments

X Dataframe containing numerical independent variables.

Y Numerical vector of dependent variable. Currently only binary classification is supported.

threshold_pruning

Set confidence threshold for pruning. Default 0.25.

nbr_obs_leaf The minimum number of observations in a leaf node. Default 100.

Value

An object of class logitleafmodel, which is a list with the following components:

DecisionRules The raw decision rules that define segments. Use table.llm.html to visualize.

Coefficients The segment specific logistic regression coefficients. Use table.llm.html to

visualize.

Author(s)

Arno De Caigny, <a.de-caigny@ieseg.fr>, Kristof Coussement, <k.coussement@ieseg.fr> and Koen W. De Bock, <kdebock@audencia.com>

References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

```
predict.llm, table.llm.html, llm.cv
```

Ilm.cv 3

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
    library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))
PimaTrain <-PimaIndiansDiabetes[idtrain,]
Pimatest <-PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
    threshold_pruning = 0.25,nbr_obs_leaf = 100)</pre>
```

11m.cv

Runs v-fold cross validation with LLM

Description

In ν -fold cross validation, the data are divided into ν subsets of approximately equal size. Subsequently, one of the ν data parts is excluded while the remaider of the data is used to create a logitleafmodel object. Predictions are generated for the excluded data part. The process is repeated ν times.

Usage

```
llm.cv(X, Y, cv, threshold_pruning = 0.25, nbr_obs_leaf = 100)
```

Arguments

X Dataframe containing numerical independent variables.

Y Numerical vector of dependent variable. Currently only binary classification is

supported.

cv An integer specifying the number of folds in the cross-validation.

threshold_pruning

Set confidence threshold for pruning. Default 0.25.

nbr_obs_leaf The minimum number of observations in a leaf node. Default 100.

Value

An object of class llm.cv, which is a list with the following components:

foldpred a data frame with, per fold, predicted class membership probabilities for the

left-out observations

pred a data frame with predicted class membership probabilities.

4 predict.llm

foldclass a data frame with, per fold, predicted classes for the left-out observations.

class a data frame with the predicted classes.

conf the confusion matrix which compares the real versus the predicted class mem-

berships based on the class object.

Author(s)

Arno De Caigny, <a.de-caigny@ieseg.fr>, Kristof Coussement, <k.coussement@ieseg.fr> and Koen W. De Bock, <kdebock@audencia.com>

References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

```
predict.llm, table.llm.html, llm
```

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
    library("mlbench")
}
data("PimaIndiansDiabetes")
## Create the LLM with 5-cv
Pima.llm <- llm.cv(X = PimaIndiansDiabetes[,-c(9)],Y = PimaIndiansDiabetes$diabetes, cv=5,
    threshold_pruning = 0.25,nbr_obs_leaf = 100)</pre>
```

predict.llm

Create Logit Leaf Model Prediction

Description

This function creates a prediction for an object of class logitleafmodel. It assumes a dataframe with numeric values as input and an object of class logitleafmodel, which is the result of the 11m function. Currently only binary classification is supported.

Usage

```
## S3 method for class 'llm'
predict(object, X, addrownumbers = TRUE, ...)
```

predict.llm 5

Arguments

object An object of class logitleafmodel, as that created by the function llm.

X Dataframe containing numerical independent variables.

addrownumbers Boolean to add row numbers in output.

... further arguments passed to or from other methods.

Value

Returns a dataframe containing a probablity for every instance based on the LLM model. Optional rownumbers can be added.

Author(s)

Arno De Caigny, <a.de-caigny@ieseg.fr>, Kristof Coussement, <k.coussement@ieseg.fr> and Koen W. De Bock, <kdebock@audencia.com>

References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

```
11m, table.llm.html, llm.cv
```

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
    library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))
PimaTrain <-PimaIndiansDiabetes[idtrain,]
Pimatest <-PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
    threshold_pruning = 0.25,nbr_obs_leaf = 100)
## Use the model on the test dataset to make a prediction
PimaPrediction <- predict.llm(object = Pima.llm, X = Pimatest[,-c(9)])
## Optionally add the dependent to calculate performance statistics such as AUC
# PimaPrediction <- cbind(PimaPrediction, "diabetes" = Pimatest[,"diabetes"])</pre>
```

6 table.llm.html

table.llm.html

Create the HTML code for Logit Leaf Model visualization

Description

This function generates HTML code for a visualization of the logit leaf model.

Usage

```
table.llm.html(object, headertext = "The Logit Leaf Model",
  footertext = "A table footer comment", roundingnumbers = 2)
```

Arguments

object An object of class logitleafmodel, as that created by the function llm.

headertext Allows to provide the table with a header.

footertext Allows to provide the table with a custom footer.

roundingnumbers

An integer stating the number of decimals in the visualization.

Value

Generates HTML code for a visualization.

Author(s)

Arno De Caigny, <a.de-caigny@ieseg.fr>, Kristof Coussement, <k.coussement@ieseg.fr> and Koen W. De Bock, <kdebock@audencia.com>

References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

```
predict.llm, llm, llm.cv
```

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
    library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))</pre>
```

table.llm.html

```
PimaTrain <-PimaIndiansDiabetes[idtrain,]
Pimatest <-PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
    threshold_pruning = 0.25,nbr_obs_leaf = 100)
## Save the output of the model to a html file
Pima.Viz <- table.llm.html(object = Pima.llm, headertext = "This is an example of the LLM model",
footertext = "Enjoy the package!")
## Optionaly write it to your working directory
# write(Pima.Viz, "Visualization_LLM_on_PimaIndiansDiabetes.html")</pre>
```

Index

```
llm, 2, 4-6
llm.cv, 2, 3, 5, 6
predict.llm, 2, 4, 4, 6
table.llm.html, 2, 4, 5, 6
```