

root

[Go Up](#)

Table of Contents

LinearRegression
LogisticRegression
ML_Core
PBblas

LinearRegression

[Go Up](#)

Name	LinearRegression
Version	3.0.0
Description	Linear Regression Algorithm Bundle
License	http://www.apache.org/licenses/LICENSE-2.0
Copyright	Copyright (C) 2017 HPCC Systems
Authors	HPCCSystems
DependsOn	ML_Core, PBblas
Platform	6.2.0

Table of Contents

[OLS.ecl](#)

Ordinary Least Squares (OLS) Linear Regression aka Ordinary Linear Regression Regression learns a function that maps a set of input data (independents) to one or more output variables (dependents)

LinearRegression/ OLS

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | PBblas | PBblas.Types | PBblas.Converted |
PBblas.MatUtils | ML_Core.Math |

DESCRIPTIONS

MODULE OLS

OLS
(DATASET(NumericField) X=empty_data, DATASET(NumericField) Y=empty_data)

Ordinary Least Squares (OLS) Linear Regression aka Ordinary Linear Regression Regression learns a function that maps a set of input data (independents) to one or more output variables (dependents). The resulting learned function is known as the model. That model can then be used repetitively to predict (i.e. estimate) the output value(s) based on new input data. Two major use cases are supported: 1) Learn and return a model 2) Use an existing (e.g. persisted) model to predict new values for Y Of course, both can be done in a single run. Alternatively, the model can be persisted and used indefinitely for prediction of Y values, as long as the record format has not changed, and the original training data remains representative of the population. OLS supports any number of independent variables (Multiple Regression) and multiple dependent variables (Multivariate Regression). In this way, multiple variables' values can be predicted from the same input (i.e. independent) data. Training data is presented as parameters to this module. When using a previously persisted model (use case 2 above), these parameters should be omitted. This module provides a rich set of analytics to assess the usefulness of the resulting linear regression model, and to determine the best subset of independent variables to include in the model. These include: For the whole model: - Analysis of Variance (ANOVA) - R-squared - Adjusted R-squared - F-Test - Akaike Information Criterion (AIC) For each coefficient: - Standard Error (SE) -

PARAMETER Y ||| TABLE (NumericField) — The dependent variable training data in DATASET(NumericField) format. Each observation (e.g. record) is identified by 'id', and each feature is identified by field number. Omit this parameter when predicting from a persisted model.

PARAMETER X ||| TABLE (NumericField) — The independent variable training data in DATASET(NumericField) format. Each observation (e.g. record) is identified by 'id', and each feature is identified by field number (i.e. 'number'). Omit this parameter when predicting from a persisted model.

PARENT **ML_Core.Interfaces.IRegression** <../ML_Core/Interfaces/IRegression.ecl.tex>

Children

1. [GetModel](#) : GetModel Returns the learned model that maps X's to Y's
2. [Betas](#) : Return raw Beta values as numeric fields Extracts Beta values from the model
3. [Predict](#) : Predict the dependent variable values (Y) for any set of independent variables (X)
4. [makeRSQ](#) : No Documentation Found
5. [RSquared](#) : RSquared Calculate the R-Squared Metric used to assess the fit of the regression line to the training data
6. [AnovaRec](#) : No Documentation Found
7. [calcAnova](#) : No Documentation Found
8. [Anova](#) : ANOVA (Analysis of Variance) report Analyzes the sources of variance
9. [SE](#) : Standard Error of the Regression Coefficients Describes the variability of the regression error for each coefficient
10. [TStat](#) : T-Statistic The T-statistic identifies the significance of the value of each regression coefficient
11. [AdjRSquared](#) : Adjusted R2 Calculate Adjusted R Squared which is a scaled version of R Squared that does not arbitrarily increase with the number of features
12. [AICRec](#) : No Documentation Found
13. [AIC](#) : Akaike Information Criterion (AIC) Information theory based criterion for assessing Goodness of Fit (GOF)
14. [RangeVec](#) : No Documentation Found
15. [DistributionBase](#) : No Documentation Found
16. [TDistribution](#) : No Documentation Found

17. [FDistribution](#) : No Documentation Found
18. [NormalDistribution](#) : No Documentation Found
19. [pVal](#) : P-Value Calculate the P-value for each coefficient, which is the probability that the coefficient is insignificant (i.e
20. [ConfintRec](#) : No Documentation Found
21. [ConfInt](#) : Confidence Interval The Confidence Interval determines the upper and lower bounds of each estimated coefficient given a confidence level (level) that is required
22. [FTestRec](#) : No Documentation Found
23. [FTest](#) : F-Test Calculate the P-value for the full regression, which is the probability that all of the coefficients are insignificant (i.e

ATTRIBUTE GetModel

[OLS](#) \

DATASET(Layout_Model)	GetModel
---------------------------------------	-----------------

GetModel Returns the learned model that maps X's to Y's. In the case of OLS, the model represents a set of Betas which are the coefficients of the linear model: $\text{Beta0} * 1 + \text{Beta1} * \text{Field1} + \text{Beta2} * \text{Field2} \dots$ The ID of each model record specifies to which Y variable the coefficient applies. The Field Number ('number') indicates to which field of X the beta is to be applied. Field number 1 provides the intercept portion of the linear model and is always multiplied by 1. Note that if multiple work-items are provided within X and Y, there will be multiple models returned. The models can be separated by their work item id (i.e. 'wi'). A single model can be extracted from a myriad model by using e.g., `model(wi=myWI_id)`. GetModel should not be called when predicting using a previously persisted model (i.e. when training data was not passed to the module.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — Model in DATASET(Layout_Model) format

SEE `ML_core/Types.Layout_Model`

OVERRIDE

FUNCTION Betas

OLS \

DATASET(NumericField)	Betas
(DATASET(Layout_Model) model=GetModel)	

Return raw Beta values as numeric fields Extracts Beta values from the model. Can be used during training and prediction phases. For use during training phase, the 'model' parameter can be omitted. GetModel will be called to retrieve the model based on the training data. For use during prediction phase, a previously persisted model should be provided. The 'number' field of the returned NumericField records specifies to which Y the coefficient applies. The 'id' field of the returned record indicates the position of the Beta value. ID = 1 provides the Beta for the constant term (i.e. the Y intercept) while subsequent values reflect the Beta for each correspondingly numbered X feature. Feature 1 corresponds to Beta with 'id' = 2 and so on. If 'model' contains multiple work-items, Separate sets of Betas will be returned for each of the 'myriad' models (distinguished by 'wi').

PARAMETER model ||| TABLE (Layout_Model) — Optional parameter provides a model that was previously retrieved using GetModel. If omitted, GetModel will be used as the model.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — DATASET(NumericField) containing the Beta values.

FUNCTION Predict

OLS \

DATASET(NumericField)	Predict
(DATASET(NumericField) newX, DATASET(Layout_Model) model=GetModel)	

Predict the dependent variable values (Y) for any set of independent variables (X). Returns a predicted Y values for each observation (i.e. record) of X. This supports the 'myriad' style interface in that multiple independent work items may be present in 'newX', and multiple independent models may be provided in 'model'. The resulting predicted values will also be separable by work item (i.e. wi).

PARAMETER model ||| TABLE (Layout_Model) — Optional. A model that was previously returned from GetModel (above). Note that a model from a previous run will only be valid if the field numbers in X are the same as when the model was learned. If this parameter is omitted, the current model will be used.

PARAMETER newX ||| TABLE (NumericField) — The set of observations of independent variables in DATASET(NumericField) format.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — An estimation of the corresponding Y value for each observation of newX. Returned in DATASET(NumericField) format with field number (i.e. 'number') indicating the dependent variable that is predicted.

OVERWRITE

TRANSFORM makeRSQ

OLS \

R2Rec	makeRSQ
(CoCoRec coco)	

No Documentation Found

PARAMETER coco ||| ROW (CoCoRec) — No Doc

RETURN R2Rec —

ATTRIBUTE RSquared

OLS \

DATASET(R2Rec)	RSquared
----------------	----------

RSquared Calculate the R-Squared Metric used to assess the fit of the regression line to the training data. Since the regression has chosen the best (i.e. least squared error) line matching the data, this can be thought of as a measurement of the linearity of the training data. R Squared generally varies between 0 and 1, with 1 indicating an exact linear fit, and 0 indicating that a linear fit will have no predictive power. Negative values are possible under certain conditions, and indicate that the mean(Y) will be more

predictive than any linear fit. Moderate values of R squared (e.g. .5) may indicate that the relationship of X -> Y is non-linear, or that the measurement error is high relative to the linear correlation (e.g. many outliers). In the former case, increasing the dimensionality of X, such as by using polynomial variants of the features, may yield a better fit. R squared always increases when additional independent variables are added, so it should not be used to determine the optimal set of X variables to include. For that purpose, use Adjusted R Squared (below) which penalizes larger numbers of variables. Note that the result of this call is only meaningful during training phase (use case 1 above) as it is an analysis based on the training data which is not provided during a prediction-only phase.

RETURN **TABLE** ({ **UNSIGNED2** **wi** , **UNSIGNED4** **number** , **REAL8** **RSquared** }) — DATASET(R2Rec) with one record per dependent variable, per work-item. The number field indicates the dependent variable and corresponds to the number field of the dependent (Y) variable to which it applies.

RECORD AnovaRec

OLS \

AnovaRec

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD error__ss ||| REAL8 — No Doc

FIELD total__df ||| UNSIGNED8 — No Doc

FIELD total__ms ||| REAL8 — No Doc

FIELD error__df ||| UNSIGNED8 — No Doc

FIELD error__ms ||| REAL8 — No Doc

FIELD model__ms ||| REAL8 — No Doc

FIELD model__ss ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD model__f ||| REAL8 — No Doc

FIELD total__ss ||| REAL8 — No Doc

FIELD model__df ||| UNSIGNED8 — No Doc

TRANSFORM calcAnova

OLS \

AnovaRec	calcAnova
(tmpRec le)	

No Documentation Found

PARAMETER le ||| ROW (tmpRec) — No Doc

RETURN AnovaRec —

ATTRIBUTE Anova

OLS \

Anova

ANOVA (Analysis of Variance) report Analyzes the sources of variance. Basic ANOVA equality: Model + Error = Total Determines how much of the variance of Y is explained by the regression model, versus how much is due to the error term (i.e. unexplained variance). This attribute is only meaningful during the training phase. Provides one record per work-item. Each record provides the following statistics: - Total_SS – Total Sum of Squares (SS) variance of the dependent data - Model_SS – The SS variance represented within the model - Error_SS – The SS variance not reflected by the model (i.e. Total_SS - Error_SS) - Total_DF – The total degrees of freedom within the dependent data - Model_DF – Degrees of freedom of the model - Error_DF – Degrees of freedom of the error component - Total_MS – The Mean Square (MS) variance of the dependent data - Model_MS – The Mean Square (MS) variance represented within the model - Error_MS – The MS variance not reflected by the model - Model_F – The F-Test statistic: Model_MS / Error_MS

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 Total_SS , REAL8 Model_SS , REAL8 Error_SS , UNSIGNED8 Total_DF , UNSIGNED8 Model_DF , UNSIGNED8 Error_DF , REAL8 Total_MS , REAL8 Model_MS , REAL8 Error_MS , REAL8 Model_F }) — DATASET(AnovaRec), one per work-item per dependent (Y) variable The number field indicates the dependent variable to which the analysis applies.

ATTRIBUTE SE

OLS \

DATASET(NumericField)	SE
-----------------------	----

Standard Error of the Regression Coefficients Describes the variability of the regression error for each coefficient. Only meaningful during the training phase.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — DATASET(NumericField), one record per Beta coefficient per dependent variable per work-item. The 'id' field is the coefficient number, with 1 being the Y intercept, 2 being the coefficient for the first feature, etc. The 'number' field indicates the dependent variable to which the coefficient applies.

ATTRIBUTE TStat

OLS \

DATASET(NumericField)	TStat
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T-Statistic The T-statistic identifies the significance of the value of each regression coefficient. Its calculation is simply the value of the coefficient divided by the Standard Error of the coefficient. A larger absolute value of the T-statistic indicates that the coefficient is more significant. Only meaningful during the training phase.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — DATSET(NumericField), one record per Beta coefficient per dependent variable per work-item. The 'id' field is the coefficient number, with 1 being the Y intercept, 2 being the coefficient for the first feature, etc. The number field indicates the dependent variable to which the coefficient applies.

ATTRIBUTE AdjRSquared

OLS \

DATASET(R2Rec)	AdjRSquared
-----------------------	--------------------

Adjusted R2 Calculate Adjusted R Squared which is a scaled version of R Squared that does not arbitrarily increase with the number of features. Adjusted R2, rather than R2 should always be used when trying to determine the best set of features to include in a model. When adding features, R2 will always increase, whether or not it improves the predictive power of the model. Adjusted R2, however, will only increase with the predictive power of the model.

RETURN TABLE ({ UNSIGNED2 **wi** , UNSIGNED4 **number** , REAL8 **RSquared** }) — DATASET(R2Rec), one record per dependent variable per work-item. The number field indicates the dependent variable and corresponds to the number field of the dependent (Y) variable to which it applies.

RECORD AICRec

OLS \

	AICRec
--	---------------

No Documentation Found

FIELD **number** ||| UNSIGNED4 — No Doc

FIELD **aic** ||| REAL8 — No Doc

FIELD **wi** ||| UNSIGNED2 — No Doc

ATTRIBUTE AIC

OLS \

DATASET(AICRec)	AIC
------------------------	------------

Akaike Information Criterion (AIC) Information theory based criterion for assessing Goodness of Fit (GOF). Lower values mean better fit.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 AIC }) —
DATASET(AICRec), one record per dependent variable per work-item. The number field indicates the dependent variable and corresponds to the number field of the dependent (Y) variable to which it applies.

RECORD RangeVec

OLS \

	RangeVec
--	----------

No Documentation Found

FIELD p ||| REAL8 — No Doc

FIELD rangenumber ||| UNSIGNED8 — No Doc

FIELD rangehigh ||| REAL8 — No Doc

FIELD rangelow ||| REAL8 — No Doc

MODULE DistributionBase

OLS \

	DistributionBase
(t_Count Nranges = 10000)	

No Documentation Found

PARAMETER nranges ||| UNSIGNED8 — No Doc

Children

1. [Low](#) : No Documentation Found

- 2. [High](#) : No Documentation Found
- 3. [Density](#) : No Documentation Found
- 4. [RangeWidth](#) : No Documentation Found
- 5. [DensityV](#) : No Documentation Found
- 6. [CumulativeV](#) : No Documentation Found
- 7. [Cumulative](#) : No Documentation Found
- 8. [NTile](#) : No Documentation Found
- 9. [InvDensity](#) : No Documentation Found
- 10. [Discrete](#) : No Documentation Found

ATTRIBUTE **Low**

[OLS](#) \ [DistributionBase](#) \

	Low
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No Documentation Found

RETURN **INTEGER8** —

ATTRIBUTE **High**

[OLS](#) \ [DistributionBase](#) \

	High
--	-------------

No Documentation Found

RETURN **INTEGER8** —

FUNCTION Density

OLS \ DistributionBase \

t_FieldReal	Density
(t_FieldReal t)	

No Documentation Found

PARAMETER t ||| REAL8 — No Doc

RETURN REAL8 —

ATTRIBUTE RangeWidth

OLS \ DistributionBase \

	RangeWidth
--	------------

No Documentation Found

RETURN REAL8 —

FUNCTION DensityV

OLS \ DistributionBase \

DATASET(RangeVec)	DensityV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

FUNCTION CumulativeV

[OLS](#) \ [DistributionBase](#) \

	CumulativeV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

FUNCTION Cumulative

[OLS](#) \ [DistributionBase](#) \

t_FieldReal	Cumulative
(t_FieldReal t)	

No Documentation Found

PARAMETER [t](#) ||| REAL8 — No Doc

RETURN REAL8 —

FUNCTION NTile

[OLS](#) \ [DistributionBase](#) \

t_FieldReal	NTile
(t_FieldReal Pc)	

No Documentation Found

PARAMETER pc ||| REAL8 — No Doc

RETURN REAL8 —

FUNCTION InvDensity

[OLS](#) \ [DistributionBase](#) \

	InvDensity
(t_FieldReal delta)	

No Documentation Found

PARAMETER delta ||| REAL8 — No Doc

RETURN REAL8 —

ATTRIBUTE Discrete

[OLS](#) \ [DistributionBase](#) \

	Discrete
--	----------

No Documentation Found

RETURN BOOLEAN —

MODULE TDistribution

OLS \

	TDistribution
(t_Discrete v_in,t_Count NRanges = 10000)	

No Documentation Found

PARAMETER nranges ||| UNSIGNED8 — No Doc

PARAMETER v_in ||| INTEGER4 — No Doc

PARENT linearregression.ols.distributionbase <OLS.ecl.tex>

Children

1. [DensityV](#) : No Documentation Found
2. [NTile](#) : No Documentation Found
3. [Discrete](#) : No Documentation Found
4. [InvDensity](#) : No Documentation Found
5. [High](#) : No Documentation Found
6. [Low](#) : No Documentation Found
7. [RangeWidth](#) : No Documentation Found
8. [Density](#) : No Documentation Found
9. [CumulativeV](#) : No Documentation Found
10. [Cumulative](#) : No Documentation Found

FUNCTION DensityV

OLS \ [TDistribution](#) \

DATASET (RangeVec)	DensityV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

OVERRIDE

FUNCTION NTile

OLS \ TDistribution \

t_FieldReal	NTile
(t_FieldReal Pc)	

No Documentation Found

PARAMETER pc ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

ATTRIBUTE Discrete

OLS \ TDistribution \

	Discrete
--	----------

No Documentation Found

RETURN BOOLEAN —

INHERITED

FUNCTION InvDensity

OLS \ TDistribution \

	InvDensity
	(t_FieldReal delta)

No Documentation Found

PARAMETER delta ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

ATTRIBUTE High

OLS \ TDistribution \

	High
--	------

No Documentation Found

RETURN INTEGER8 —

OVERRIDE

ATTRIBUTE Low

OLS \ TDistribution \

	Low
--	-----

No Documentation Found

RETURN INTEGER8 —

INHERITED

ATTRIBUTE RangeWidth

OLS \ TDistribution \

	RangeWidth
--	------------

No Documentation Found

RETURN REAL8 —

OVERRIDE

FUNCTION Density

OLS \ TDistribution \

t_FieldReal	Density
(t_FieldReal t)	

No Documentation Found

PARAMETER t ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

FUNCTION CumulativeV

OLS \ TDistribution \

	CumulativeV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

OVERRIDE

FUNCTION Cumulative

OLS \ TDistribution \

t_FieldReal	Cumulative
(t_FieldReal t)	

No Documentation Found

PARAMETER t ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

MODULE FDistribution

OLS \

FDistribution
(t_Discrete d1_in, t_Discrete d2_in, t_Count NRanges = 10000)

No Documentation Found

- PARAMETER** d1_in ||| INTEGER4 — No Doc
- PARAMETER** d2_in ||| INTEGER4 — No Doc
- PARAMETER** nranges ||| UNSIGNED8 — No Doc

PARENT linearregression.ols.distributionbase <OLS.ecl.tex>

Children

- 1. [DensityV](#) : No Documentation Found
- 2. [CumulativeV](#) : No Documentation Found
- 3. [Cumulative](#) : No Documentation Found
- 4. [NTile](#) : No Documentation Found
- 5. [InvDensity](#) : No Documentation Found
- 6. [Discrete](#) : No Documentation Found
- 7. [Low](#) : No Documentation Found
- 8. [High](#) : No Documentation Found
- 9. [RangeWidth](#) : No Documentation Found
- 10. [Density](#) : No Documentation Found

FUNCTION DensityV

[OLS](#) \ [FDistribution](#) \

DATASET (RangeVec)	DensityV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

OVERRIDE

FUNCTION CumulativeV

OLS \ FDistribution \

	CumulativeV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

OVERRIDE

FUNCTION Cumulative

OLS \ FDistribution \

t_FieldReal	Cumulative
(t_FieldReal t)	

No Documentation Found

PARAMETER t ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

FUNCTION NTile

OLS \ FDistribution \

t_FieldReal	NTile
(t_FieldReal Pc)	

No Documentation Found

PARAMETER pc ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

FUNCTION InvDensity

OLS \ FDistribution \

	InvDensity
(t_FieldReal delta)	

No Documentation Found

PARAMETER delta ||| REAL8 — No Doc

RETURN REAL8 —

INHERITED

ATTRIBUTE Discrete

OLS \ FDistribution \

	Discrete
--	----------

No Documentation Found

RETURN BOOLEAN —

INHERITED

ATTRIBUTE Low

OLS \ FDistribution \

	Low
--	-----

No Documentation Found

RETURN INTEGER8 —

INHERITED

ATTRIBUTE High

OLS \ FDistribution \

	High
--	------

No Documentation Found

RETURN INTEGER8 —

OVERRIDE

ATTRIBUTE RangeWidth

[OLS](#) \ [FDistribution](#) \

	RangeWidth
--	------------

No Documentation Found

RETURN REAL8 —

OVERRIDE

FUNCTION Density

[OLS](#) \ [FDistribution](#) \

t_FieldReal	Density
(t_FieldReal t)	

No Documentation Found

PARAMETER [t](#) ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

MODULE NormalDistribution

OLS \

	NormalDistribution
	(t_Count NRanges)

No Documentation Found

PARAMETER nranges ||| UNSIGNED8 — No Doc

PARENT linearregression.ols.distributionbase <OLS.ecl.tex>

Children

1. [Low](#) : No Documentation Found
2. [High](#) : No Documentation Found
3. [RangeWidth](#) : No Documentation Found
4. [DensityV](#) : No Documentation Found
5. [CumulativeV](#) : No Documentation Found
6. [Cumulative](#) : No Documentation Found
7. [NTile](#) : No Documentation Found
8. [InvDensity](#) : No Documentation Found
9. [Discrete](#) : No Documentation Found
10. [Density](#) : No Documentation Found

ATTRIBUTE Low

OLS \ [NormalDistribution](#) \

	Low
--	-----

No Documentation Found

RETURN INTEGER8 —

INHERITED

ATTRIBUTE High

[OLS](#) \ [NormalDistribution](#) \

	High
--	------

No Documentation Found

RETURN INTEGER8 —

INHERITED

ATTRIBUTE RangeWidth

[OLS](#) \ [NormalDistribution](#) \

	RangeWidth
--	------------

No Documentation Found

RETURN REAL8 —

OVERRIDE

FUNCTION DensityV

OLS \ NormalDistribution \

DATASET(RangeVec)	DensityV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

OVERRIDE

FUNCTION CumulativeV

OLS \ NormalDistribution \

	CumulativeV
()	

No Documentation Found

RETURN TABLE ({ UNSIGNED8 RangeNumber , REAL8 RangeLow , REAL8 RangeHigh , REAL8 P }) —

OVERRIDE

FUNCTION Cumulative

OLS \ NormalDistribution \

t_FieldReal	Cumulative
(t_FieldReal t)	

No Documentation Found

PARAMETER t ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

FUNCTION NTile

OLS \ NormalDistribution \

t_FieldReal	NTile
(t_FieldReal Pc)	

No Documentation Found

PARAMETER pc ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

FUNCTION InvDensity

OLS \ NormalDistribution \

	InvDensity
(t_FieldReal delta)	

No Documentation Found

PARAMETER delta ||| REAL8 — No Doc

RETURN REAL8 —

INHERITED

ATTRIBUTE Discrete

OLS \ NormalDistribution \

	Discrete
--	----------

No Documentation Found

RETURN BOOLEAN —

INHERITED

FUNCTION Density

OLS \ NormalDistribution \

<u>t_FieldReal</u>	Density
(t_FieldReal t)	

No Documentation Found

PARAMETER t ||| REAL8 — No Doc

RETURN REAL8 —

OVERRIDE

ATTRIBUTE pVal

OLS \

	pVal
--	------

P-Value Calculate the P-value for each coefficient, which is the probability that the coefficient is insignificant (i.e. actually zero). A low P-value (e.g. .05) provides evidence that the coefficient is significant in the model. A high P-value indicates that the coefficient value should, in fact, be zero. P-value is related to the T-Statistic, and can be thought of as a normalized version of the T-Statistic. Only meaningful during the training phase.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — DATSET(NumericField), one record per Beta coefficient per dependent variable per work-item. The 'id' field is the coefficient number, with 1 being the Y intercept, 2 being the coefficient for the first feature, etc. The number field indicates the dependent variable and corresponds to the number field of the dependent (Y) variable to which it applies.

RECORD ConfintRec

OLS \

	ConfintRec
--	------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD upperint ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD lowerint ||| REAL8 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

FUNCTION **ConfInt**

OLS \

ConfInt
(Types.t_fieldReal level)

Confidence Interval The Confidence Interval determines the upper and lower bounds of each estimated coefficient given a confidence level (level) that is required. For example, one could say that there is a 95% probability (level) that the coefficient of the first independent variable is between 2.05 and 3.62. This allows error margins to be determined with the desired confidence level. If the confidence interval spans zero, it implies that the coefficient may not be significant at the specified confidence level.

PARAMETER level ||| REAL8 — The level of confidence required, expressed as a percentage from 0.0 to 100.0

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 LowerInt , REAL8 UpperInt }) — DATASET(ConfIntRec) with one record per coefficient per dependent variable per work-item. The 'id' field is the coefficient number, with 1 being the Y intercept, 2 being the coefficient for the first feature, etc. The number field indicates the dependent variable and corresponds to the number field of the dependent (Y) variable to which it applies.

RECORD **FTestRec**

OLS \

FTestRec

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD pvalue ||| REAL8 — No Doc

FIELD model__f ||| REAL8 — No Doc

ATTRIBUTE FTest

OLS \

DATASET(FTestRec)	FTest
--------------------------	--------------

F-Test Calculate the P-value for the full regression, which is the probability that all of the coefficients are insignificant (i.e. actually zero). A low P-value (e.g. .05) provides evidence that at least one coefficient is significant. A high P-value indicates that all the coefficient values should in fact be zero, implying that the regression has no statistically significant predictive power. P-value is related to the ANOVA F-Statistic, and can be thought of as a standardized version of the ANOVA F-Statistic. The F-Test and T-Test are similar, except that the T-test is used to test the significance of each coefficient, while the F-Test is used to test the significance of the entire regression. For simple linear regression (i.e. only one independent variable, the T-Test and F-Test are equivalent.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 Model_F ,
REAL8 pValue }) — DATASET(FTestRec), one record per dependent variable per work-item.
The number field indicates the dependent variable and corresponds to the number field of the
dependent (Y) variable to which it applies.

LogisticRegression

[Go Up](#)

Name	LogisticRegression
Version	1.0.0
Description	Logistic Regression implementation
License	http://www.apache.org/licenses/LICENSE-2.0
Copyright	Copyright (C) 2017 HPCC Systems
Authors	HPCCSystems
DependsOn	ML_Core, PBblas
Platform	6.2.0

Table of Contents

BinomialConfusion.ecl
Binomial confusion matrix
BinomialLogisticRegression.ecl
Binomial logistic regression using iteratively re-weighted least squares
Confusion.ecl
Detail confusion records to compare actual versus predicted response variable values
Constants.ecl
DataStats.ecl
Information about the datasets
Deviance_Analysis.ecl
Compare deviance information for an analysis of deviance
Deviance_Detail.ecl
Detail deviance for each observation
dimm.ecl
Matrix multiply when either A or B is a diagonal and is passed as a vector
Distributions.ecl
ExtractBeta.ecl

ExtractBeta_CI.ecl	Extract the beta values form the model dataset
ExtractBeta_pval.ecl	Extract the beta values form the model dataset
ExtractReport.ecl	Extract Report records from model
LogitPredict.ecl	Predict the category values with the logit function and the the supplied beta coefficients
LogitScore.ecl	Calculate the score using the logit function and the the supplied beta coefficients
Model_Deviance.ecl	Model Deviance
Null_Deviance.ecl	Deviance for the null model, that is, a model with only an intercept
Types.ecl	
IRLS	
performance	
Tests	
validation	

LogisticRegression/ BinomialConfusion

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION BinomialConfusion

<code>DATASET(Types.Binomial_Confusion_Summary)</code>	BinomialConfusion
<code>(DATASET(Core_Types.Confusion_Detail) d)</code>	

Binomial confusion matrix. Work items with multinomial responses are ignored by this function. The higher value lexically is considered to be the positive indication.

PARAMETER `d` ||| TABLE (Confusion_Detail) — confusion detail for the work item and classifier

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 true_positive , UNSIGNED8 true_negative , UNSIGNED8 false_positive , UNSIGNED8 false_negative , UNSIGNED8 cond_pos , UNSIGNED8 pred_pos , UNSIGNED8 cond_neg , UNSIGNED8 pred_neg , REAL8 prevalence , REAL8 accuracy , REAL8 true_pos_rate , REAL8 false_neg_rate , REAL8 false_pos_rate , REAL8 true_neg_rate , REAL8 pos_pred_val , REAL8 false_disc_rate , REAL8 false_omit_rate , REAL8 neg_pred_val }) — confusion matrix for a binomial classifier

LogisticRegression/ BinomialLogisticRegression

[Go Up](#)

IMPORTS

LogisticRegression | LogisticRegression.Constants | ML_Core.Interfaces |
ML_Core.Types |

DESCRIPTIONS

MODULE BinomialLogisticRegression

BinomialLogisticRegression
(UNSIGNED max_iter=200, REAL8 epsilon=Constants.default_epsilon, REAL8 ridge=Constants.default_ridge)

Binomial logistic regression using iteratively re-weighted least squares.

PARAMETER epsilon ||| REAL8 — the minimum change in the Beta value estimate to continue

PARAMETER max_iter ||| UNSIGNED8 — maximum number of iterations to try

PARAMETER ridge ||| REAL8 — a value to populate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.

PARENT ML_Core.Interfaces.IClassify <../ML_Core/Interfaces/IClassify.ecl.tex>

Children

1. [GetModel](#) : Calculate the model to fit the observation data to the observed classes
2. [Classify](#) : Classify the observations using a model
3. [Report](#) : Report the confusion matrix for the classifier and training data

FUNCTION **GetModel**

[BinomialLogisticRegression](#) \

DATASET (Types.Layout_Model)	GetModel
(DATASET (Types.NumericField) observations , DATASET (Types.DiscreteField) classifications)	

Calculate the model to fit the observation data to the observed classes.

PARAMETER [observations](#) ||| [TABLE](#) ([NumericField](#)) — the observed explanatory values

PARAMETER [classifications](#) ||| [TABLE](#) ([DiscreteField](#)) — the observed classification used to build the model

RETURN [TABLE](#) ({ [UNSIGNED2](#) [wi](#) , [UNSIGNED8](#) [id](#) , [UNSIGNED4](#) [number](#) , [REAL8](#) [value](#) }) — the encoded model

OVERRIDE

FUNCTION **Classify**

[BinomialLogisticRegression](#) \

DATASET (Types.Classify_Result)	Classify
(DATASET (Types.Layout_Model) model , DATASET (Types.NumericField) new_observations)	

Classify the observations using a model.

PARAMETER model ||| TABLE (Layout_Model) — The model, which must be produced by a corresponding getModel function.

PARAMETER new_observations ||| TABLE (NumericField) — observations to be classified

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , INTEGER4 value , REAL8 conf }) — Classification with a confidence value

OVERRIDE

FUNCTION Report

[BinomialLogisticRegression](#) \

<code>DATASET(Types.Confusion_Detail)</code>	Report
<code>(DATASET(Types.Layout_Model) model, DATASET(Types.NumericField) observations, DATASET(Types.DiscreteField) classifications)</code>	

Report the confusion matrix for the classifier and training data.

PARAMETER model ||| TABLE (Layout_Model) — the encoded model

PARAMETER observations ||| TABLE (NumericField) — the explanatory values.

PARAMETER classifications ||| TABLE (DiscreteField) — the classifications associated with the observations

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , INTEGER4 actual_class , INTEGER4 predict_class , UNSIGNED4 occurs , BOOLEAN correct }) — the confusion matrix showing correct and incorrect results

OVERRIDE

LogisticRegression/ Confusion

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION Confusion

<code>DATASET(Confusion_Detail)</code>	Confusion
<code>(DATASET(DiscreteField) dependents, DATASET(DiscreteField) predicts)</code>	

Detail confusion records to compare actual versus predicted response variable values.

PARAMETER predicts ||| TABLE (DiscreteField) — the predicted responses

PARAMETER dependents ||| TABLE (DiscreteField) — the original response values

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , INTEGER4 actual_class , INTEGER4 predict_class , UNSIGNED4 occurs , BOOLEAN correct }) — confusion counts by predicted and actual response values.

LogisticRegression/ Constants

[Go Up](#)

DESCRIPTIONS

MODULE Constants

Constants

No Documentation Found

Children

1. [limit_card](#) : No Documentation Found
2. [default_epsilon](#) : No Documentation Found
3. [default_ridge](#) : No Documentation Found
4. [local_cap](#) : No Documentation Found
5. [id_base](#) : No Documentation Found
6. [id_iters](#) : No Documentation Found
7. [id_delta](#) : No Documentation Found
8. [id_correct](#) : No Documentation Found
9. [id_incorrect](#) : No Documentation Found
10. [id_stat_set](#) : No Documentation Found
11. [id_betas](#) : No Documentation Found
12. [id_betas_coef](#) : No Documentation Found
13. [id_betas_SE](#) : No Documentation Found
14. [base_builder](#) : No Documentation Found

15. [base_max_iter](#) : No Documentation Found
16. [base_epsilon](#) : No Documentation Found
17. [base_ind_vars](#) : No Documentation Found
18. [base_dep_vars](#) : No Documentation Found
19. [base_obs](#) : No Documentation Found
20. [builder_irls_local](#) : No Documentation Found
21. [builder_irls_global](#) : No Documentation Found
22. [builder_softmax](#) : No Documentation Found

ATTRIBUTE **limit_card**

[Constants](#) \

UNSIGNED2	limit_card
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No Documentation Found

RETURN UNSIGNED2 —

ATTRIBUTE **default_epsilon**

[Constants](#) \

REAL8	default_epsilon
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No Documentation Found

RETURN REAL8 —

ATTRIBUTE default_ridge

[Constants](#) \

REAL8	default_ridge
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No Documentation Found

RETURN REAL8 —

ATTRIBUTE local_cap

[Constants](#) \

UNSIGNED4	local_cap
-----------	-----------

No Documentation Found

RETURN UNSIGNED4 —

ATTRIBUTE id_base

[Constants](#) \

	id_base
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_iters

[Constants](#) \

	id_iters
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_delta

[Constants](#) \

	id_delta
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_correct

[Constants](#) \

	id_correct
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_incorrect

[Constants](#) \

	id_incorrect
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_stat_set

[Constants](#) \

	id_stat_set
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No Documentation Found

RETURN SET (INTEGER8) —

ATTRIBUTE id_betas

[Constants](#) \

	id_betas
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_betas_coef

[Constants](#) \

	id_betas_coef
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE id_betas_SE

[Constants](#) \

	id_betas_SE
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE base_builder

[Constants](#) \

	base_builder
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE base_max_iter

[Constants](#) \

	base_max_iter
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE base_epsilon

[Constants](#) \

	base_epsilon
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE base_ind_vars

[Constants](#) \

	base_ind_vars
--	---------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE base_dep_vars

[Constants](#) \

	base_dep_vars
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE base_obs

[Constants](#) \

	base_obs
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE builder_irls_local

[Constants](#) \

	builder_irls_local
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE builder_irls_global

[Constants](#) \

	builder_irls_global
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE builder_softmax

[Constants](#) \

	builder_softmax
--	-----------------

No Documentation Found

RETURN INTEGER8 —

LogisticRegression/ DataStats

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |
LogisticRegression.Constants |

DESCRIPTIONS

FUNCTION DataStats

<code>DATASET(Types.Data_Info)</code>	DataStats
<code>(DATASET(Core_Types.NumericField) indep, DATASET(Core_Types.DiscreteField) dep, BOOLEAN field_details=FALSE)</code>	

Information about the datasets. Without details the range for the x and y (independent and dependent) columns. Note that a column of all zero values cannot be distinguished from a missing column. When details are requested, the cardinality, minimum, and maximum values are returned. A zero cardinality is returned when the field cardinality exceeds the Constants.limit_card value.

PARAMETER field_details ||| BOOLEAN — Boolean directive to provide field level info

PARAMETER dep ||| TABLE (DiscreteField) — data set of dependent variables

PARAMETER indep ||| TABLE (NumericField) — data set of independent variables

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 dependent_fields , UNSIGNED4
dependent_records , UNSIGNED4 independent_fields , UNSIGNED4

```
independent_records , UNSIGNED4 dependent_count , UNSIGNED4  
independent_count , TABLE ( Field_Desc ) dependent_stats , TABLE ( Field_Desc  
) independent_stats } ) —
```

RETURNS a data set of information on each work item

LogisticRegression/ Deviance__Analysis

[Go Up](#)

IMPORTS

LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION Deviance__Analysis

<code>DATASET(Types.AOD_Record)</code>	Deviance__Analysis
<code>(DATASET(Types.Deviance_Record) proposed, DATASET(Types.Deviance_Record) base)</code>	

Compare deviance information for an analysis of deviance.

PARAMETER proposed ||| TABLE (Deviance_Record) — the proposed model

PARAMETER base ||| TABLE (Deviance_Record) — the base model for comparison

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 residual_df , UNSIGNED8 df , REAL8 residual_dev , REAL8 deviance , REAL8 p_value }) — the comparison of the deviance between the models

LogisticRegression/ Deviance__Detail

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION Deviance__Detail

<code>DATASET(Types.Observation_Deviance)</code>	Deviance__Detail
<code>(DATASET(Core_Types.DiscreteField) dependents, DATASET(Types.Raw_Prediction) predicts)</code>	

Detail deviance for each observation.

PARAMETER predicts ||| TABLE (Raw_Prediction) — the predicted values of the response variable

PARAMETER dependents ||| TABLE (DiscreteField) — original dependent records for the model

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 classifier ,
INTEGER4 actual , INTEGER4 predicted , REAL8 mod_ll , REAL8
mod_dev_component , REAL8 mod_dev_residual , REAL8 nil_ll , REAL8
nil_dev_component , REAL8 nil_dev_residual }) — the deviance information by
observation and the log likelihood of the predicted result.

LogisticRegression/ dimm

[Go Up](#)

IMPORTS

std.blas | std.BLAS.Types |

DESCRIPTIONS

EMBED dimm

<code>Types.matrix_t</code>	<code>dimm</code>
<code>(BOOLEAN transposeA, BOOLEAN transposeB, BOOLEAN diagonalA, BOOLEAN diagonalB, Types.dimension_t m, Types.dimension_t n, Types.dimension_t k, Types.value_t alpha, Types.matrix_t A, Types.matrix_t B, Types.value_t beta=0.0, Types.matrix_t C=[])</code>	

Matrix multiply when either A or B is a diagonal and is passed as a vector. $\alpha * \text{op}(A) \text{op}(B) + \beta * C$ where $\text{op}()$ is transpose

PARAMETER diagonalB ||| BOOLEAN — true when B is the diagonal matrix

PARAMETER m ||| UNSIGNED4 — number of rows in product

PARAMETER alpha ||| REAL8 — scalar used on A

PARAMETER k ||| UNSIGNED4 — number of columns/rows for the multiplier/multiplicand

PARAMETER C ||| SET (REAL8) — matrix C or empty

PARAMETER diagonalA ||| BOOLEAN — true when A is the diagonal matrix

PARAMETER B ||| SET (REAL8) — matrix B

PARAMETER n ||| UNSIGNED4 — number of columns in product

PARAMETER beta ||| REAL8 — scalar for matrix C

PARAMETER A ||| SET (REAL8) — matrix A

PARAMETER transposeA ||| BOOLEAN — true when transpose of A is used

PARAMETER transposeB ||| BOOLEAN — true when transpose of B is used

RETURN SET (REAL8) —

LogisticRegression/ Distributions

[Go Up](#)

IMPORTS

ML_Core.Constants | ML_Core.Math |

DESCRIPTIONS

MODULE Distributions

	Distributions
--	---------------

No Documentation Found

Children

1. [Normal_CDF](#) : Cumulative Distribution of the standard normal distribution, the probability that a normal random variable will be smaller than x standard deviations above or below the mean
2. [Normal_PPF](#) : Normal Distribution Percentage Point Function
3. [T_CDF](#) : Students t distribution integral evaluated between negative infinity and x
4. [T_PPF](#) : Percentage point function for the T distribution
5. [Chi2_CDF](#) : The cumulative distribution function for the Chi Square distribution
6. [Chi2_PPF](#) : The Chi Squared PPF function

FUNCTION Normal_CDF

[Distributions](#) \

REAL8	Normal_CDF
(REAL8 x)	

Cumulative Distribution of the standard normal distribution, the probability that a normal random variable will be smaller than x standard deviations above or below the mean. Taken from C/C++ Mathematical Algorithms for Scientists and Engineers, n. Shamma, McGraw-Hill, 1995

PARAMETER x ||| REAL8 — the number of standard deviations

RETURN REAL8 —

RETURNS probability of exceeding x.

FUNCTION Normal_PPF

[Distributions](#) \

REAL8	Normal_PPF
(REAL8 x)	

Normal Distribution Percentage Point Function. Translated from C/C++ Mathematical Algorithms for Scientists and Engineers, N. Shamma, McGraw-Hill, 1995

PARAMETER x ||| REAL8 — probability

RETURN REAL8 —

RETURNS number of standard deviations from the mean

FUNCTION T_CDF

[Distributions](#) \

REAL8	T_CDF
(REAL8 x, REAL8 df)	

Students t distribution integral evaluated between negative infinity and x. Translated from NIST SEL DATAPAC Fortran TCDF.f source

PARAMETER df ||| REAL8 — degrees of freedom

PARAMETER x ||| REAL8 — value of the evaluation

RETURN REAL8 —

RETURNS the probability that a value will be less than the specified value

FUNCTION T_PPF

[Distributions](#) \

REAL8	T_PPF
(REAL8 x, REAL8 df)	

Percentage point function for the T distribution. Translated from NIST SEL DATAPAC Fortran TPPF.f source

PARAMETER df ||| REAL8 — No Doc

PARAMETER x ||| REAL8 — No Doc

RETURN REAL8 —

FUNCTION Chi2_CDF

[Distributions \](#)

REAL8	Chi2_CDF
(REAL8 x, REAL8 df)	

The cumulative distribution function for the Chi Square distribution. the CDF for the specfied degrees of freedom. Translated from the NIST SEL DATAPAC Fortran subroutine CHSCDF.

PARAMETER df ||| REAL8 — No Doc

PARAMETER x ||| REAL8 — No Doc

RETURN REAL8 —

FUNCTION Chi2_PPF

[Distributions \](#)

REAL8	Chi2_PPF
(REAL8 x, REAL8 df)	

The Chi Squared PPF function. Translated from the NIST SEL DATAPAC Fortran subroutine CHSPPF.

PARAMETER df ||| REAL8 — No Doc

PARAMETER x ||| REAL8 — No Doc

RETURN REAL8 —

LogisticRegression/ ExtractBeta

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION ExtractBeta

ExtractBeta
(DATASET(Core_Types.Layout_Model) mod_ds)

Extract the beta values form the model dataset.

PARAMETER mod_ds ||| TABLE (Layout_Model) — the model dataset

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE }) — a beta values as Model Coefficient records, zero as the constant term.

LogisticRegression/ ExtractBeta_CI

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION ExtractBeta_CI

<code>DATASET(Types.Confidence_Model_Coef)</code>	<code>ExtractBeta_CI</code>
<code>(DATASET(Core_Types.Layout_Model) mod_ds, REAL8 level)</code>	

Extract the beta values form the model dataset.

PARAMETER level ||| REAL8 — the significance value for the intervals

PARAMETER mod_ds ||| TABLE (Layout_Model) — the model dataset

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE , REAL8 upper , REAL8 lower }) — the beta values with confidence intervals term.

LogisticRegression/ ExtractBeta_pval

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION ExtractBeta_pval

<code>DATASET(Types.pval_Model_Coef)</code>	<code>ExtractBeta_pval</code>
<code>(DATASET(Core_Types.Layout_Model) mod_ds)</code>	

Extract the beta values form the model dataset.

PARAMETER mod_ds ||| TABLE (Layout_Model) — the model dataset

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 ind_col , UNSIGNED4 dep_nom , REAL8 w , REAL8 SE , REAL8 z , REAL8 p_value }) — the beta values with p-values as Model Coefficient records, zero as the constant term.

LogisticRegression/ ExtractReport

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |
LogisticRegression.Constants |

DESCRIPTIONS

FUNCTION ExtractReport

<code>DATASET(Types.Model_Report)</code>	ExtractReport
<code>(DATASET(Core_Types.Layout_Model) mod_ds)</code>	

Extract Report records from model

PARAMETER mod_ds ||| TABLE (Layout_Model) — the model dataset

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 max_iterations , REAL8 epsilon ,
UNSIGNED4 dep_vars , UNSIGNED4 ind_vars , UNSIGNED8 obs , UNSIGNED2
builder , TABLE (Classifier_Stats) stats }) — the model report dataset

LogisticRegression/ LogitPredict

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION LogitPredict

<code>DATASET(Classify_Result)</code>	LogitPredict
<code>(DATASET(Model_Coef) coef, DATASET(NumericField) independents)</code>	

Predict the category values with the logit function and the the supplied beta coefficients.

PARAMETER coef ||| TABLE (Model_Coef) — the model beta coefficients

PARAMETER independents ||| TABLE (NumericField) — the observations

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number ,
INTEGER4 value , REAL8 conf }) — the predicted category values and a confidence score

LogisticRegression/ LogitScore

[Go Up](#)

IMPORTS

ML_Core.Types | LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION LogitScore

<code>DATASET(Raw_Prediction)</code>	LogitScore
<code>(DATASET(Model_Coef) coef, DATASET(NumericField) independents)</code>	

Calculate the score using the logit function and the the supplied beta coefficients.

PARAMETER coef ||| TABLE (Model_Coef) — the model beta coefficients

PARAMETER independents ||| TABLE (NumericField) — the observations

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 raw }) — the raw prediction value

LogisticRegression/ Model_Deviance

[Go Up](#)

IMPORTS

LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION Model_Deviance

<code>DATASET(Types.Deviance_Record)</code>	Model_Deviance
<code>(DATASET(Types.Observation_Deviance) od, DATASET(Types.Model_Coef) mod)</code>	

Model Deviance.

PARAMETER od ||| TABLE (Observation_Deviance) — observation deviance record

PARAMETER mod ||| TABLE (Model_Coef) — model co-efficients

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 df ,
REAL8 deviance , REAL8 AIC }) — model deviance

LogisticRegression/ Null_Deviance

[Go Up](#)

IMPORTS

LogisticRegression | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION Null_Deviance

<code>DATASET(Types.Deviance_Record)</code>	Null_Deviance
<code>(DATASET(Types.Observation_Deviance) od)</code>	

Deviance for the null model, that is, a model with only an intercept.

PARAMETER od ||| TABLE (Observation_Deviance) — Observation Deviance record set.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , UNSIGNED8 df ,
REAL8 deviance , REAL8 AIC }) — a data set of the null model deviances for each work
item and classifier.

LogisticRegression/ Types

[Go Up](#)

IMPORTS

ML_Core.Types |

DESCRIPTIONS

MODULE Types

Types

No Documentation Found

Children

1. [t_Universe](#) : No Documentation Found
2. [Field_Desc](#) : No Documentation Found
3. [Data_Info](#) : No Documentation Found
4. [NumericField_U](#) : No Documentation Found
5. [DiscreteField_U](#) : No Documentation Found
6. [Layout_Column_Map](#) : No Documentation Found
7. [Classifier_Stats](#) : No Documentation Found
8. [Model_Report](#) : No Documentation Found

9. [Binomial_Confusion_Summary](#) : No Documentation Found
 10. [Model_Coef](#) : No Documentation Found
 11. [Confidence_Model_Coef](#) : No Documentation Found
 12. [pval_Model_Coef](#) : No Documentation Found
 13. [Raw_Prediction](#) : No Documentation Found
 14. [Observation_Deviance](#) : No Documentation Found
 15. [Deviance_Record](#) : No Documentation Found
 16. [AOD_Record](#) : No Documentation Found
-

ATTRIBUTE t_Universe

Types \

t_Universe

No Documentation Found

RETURN UNSIGNED1 —

RECORD Field_Desc

Types \

Field_Desc

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD min_value ||| REAL8 — No Doc

FIELD max_value ||| REAL8 — No Doc

FIELD cardinality ||| UNSIGNED4 — No Doc

RECORD Data_Info

Types \

	Data_Info
--	-----------

No Documentation Found

FIELD independent_fields ||| UNSIGNED4 — No Doc

FIELD dependent_fields ||| UNSIGNED4 — No Doc

FIELD dependent_records ||| UNSIGNED4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD independent_stats ||| TABLE (Field_Desc) — No Doc

FIELD independent_records ||| UNSIGNED4 — No Doc

FIELD dependent_stats ||| TABLE (Field_Desc) — No Doc

FIELD dependent_count ||| UNSIGNED4 — No Doc

FIELD independent_count ||| UNSIGNED4 — No Doc

RECORD NumericField_U

Types \

	NumericField_U
--	----------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD value ||| REAL8 — No Doc
FIELD wi ||| UNSIGNED2 — No Doc
FIELD u ||| UNSIGNED1 — No Doc
FIELD id ||| UNSIGNED8 — No Doc

RECORD DiscreteField_U

Types \

DiscreteField_U

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc
FIELD value ||| INTEGER4 — No Doc
FIELD wi ||| UNSIGNED2 — No Doc
FIELD u ||| UNSIGNED1 — No Doc
FIELD id ||| UNSIGNED8 — No Doc

RECORD Layout_Column_Map

Types \

Layout_Column_Map

No Documentation Found

FIELD remap_number ||| UNSIGNED4 — No Doc
FIELD wi ||| UNSIGNED2 — No Doc
FIELD orig_number ||| UNSIGNED4 — No Doc

RECORD Classifier_Stats

Types \

	Classifier_Stats
--	------------------

No Documentation Found

FIELD correct ||| UNSIGNED4 — No Doc

FIELD column ||| UNSIGNED4 — No Doc

FIELD incorrect ||| UNSIGNED4 — No Doc

FIELD iterations ||| UNSIGNED4 — No Doc

FIELD max_delta ||| REAL8 — No Doc

RECORD Model_Report

Types \

	Model_Report
--	--------------

No Documentation Found

FIELD max_iterations ||| UNSIGNED4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD dep_vars ||| UNSIGNED4 — No Doc

FIELD ind_vars ||| UNSIGNED4 — No Doc

FIELD stats ||| TABLE (Classifier_Stats) — No Doc

FIELD obs ||| UNSIGNED8 — No Doc

FIELD epsilon ||| REAL8 — No Doc

FIELD builder ||| UNSIGNED2 — No Doc

RECORD Binomial_Confusion_Summary

Types \

Binomial_Confusion_Summary

No Documentation Found

FIELD false_negative ||| UNSIGNED8 — No Doc

FIELD cond_neg ||| UNSIGNED8 — No Doc

FIELD false_omit_rate ||| REAL8 — No Doc

FIELD false_pos_rate ||| REAL8 — No Doc

FIELD cond_pos ||| UNSIGNED8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD true_pos_rate ||| REAL8 — No Doc

FIELD false_positive ||| UNSIGNED8 — No Doc

FIELD pred_pos ||| UNSIGNED8 — No Doc

FIELD neg_pred_val ||| REAL8 — No Doc

FIELD pos_pred_val ||| REAL8 — No Doc

FIELD true_neg_rate ||| REAL8 — No Doc

FIELD true_positive ||| UNSIGNED8 — No Doc

FIELD accuracy ||| REAL8 — No Doc

FIELD false_disc_rate ||| REAL8 — No Doc

FIELD true_negative ||| UNSIGNED8 — No Doc

FIELD false_neg_rate ||| REAL8 — No Doc

FIELD prevalence ||| REAL8 — No Doc

FIELD classifier ||| UNSIGNED4 — No Doc

FIELD pred_neg ||| UNSIGNED8 — No Doc

RECORD Model_Coef

Types \

	Model_Coef
--	------------

No Documentation Found

FIELD dep_nom ||| UNSIGNED4 — No Doc

FIELD w ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD se ||| REAL8 — No Doc

FIELD ind_col ||| UNSIGNED4 — No Doc

RECORD Confidence_Model_Coef

Types \

	Confidence_Model_Coef
--	-----------------------

No Documentation Found

FIELD lower ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD upper ||| REAL8 — No Doc

FIELD ind_col ||| UNSIGNED4 — No Doc

FIELD dep_nom ||| UNSIGNED4 — No Doc

FIELD w ||| REAL8 — No Doc

FIELD se ||| REAL8 — No Doc

RECORD pval_Model_Coef

Types \

	pval_Model_Coef
--	-----------------

No Documentation Found

FIELD p_value ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD z ||| REAL8 — No Doc

FIELD ind_col ||| UNSIGNED4 — No Doc

FIELD dep_nom ||| UNSIGNED4 — No Doc

FIELD w ||| REAL8 — No Doc

FIELD se ||| REAL8 — No Doc

RECORD Raw_Prediction

Types \

	Raw_Prediction
--	----------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD raw ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD Observation_Deviance

Types \

Observation_Deviance

No Documentation Found

- FIELD** predicted ||| INTEGER4 — No Doc
- FIELD** nil_dev_residual ||| REAL8 — No Doc
- FIELD** wi ||| UNSIGNED2 — No Doc
- FIELD** mod_ll ||| REAL8 — No Doc
- FIELD** actual ||| INTEGER4 — No Doc
- FIELD** nil_dev_component ||| REAL8 — No Doc
- FIELD** mod_dev_residual ||| REAL8 — No Doc
- FIELD** mod_dev_component ||| REAL8 — No Doc
- FIELD** nil_ll ||| REAL8 — No Doc
- FIELD** classifier ||| UNSIGNED4 — No Doc
- FIELD** id ||| UNSIGNED8 — No Doc

RECORD Deviance_Record

Types \

Deviance_Record

No Documentation Found

- FIELD** deviance ||| REAL8 — No Doc
- FIELD** wi ||| UNSIGNED2 — No Doc
- FIELD** df ||| UNSIGNED8 — No Doc

FIELD aic ||| REAL8 — No Doc

FIELD classifier ||| UNSIGNED4 — No Doc

RECORD AOD_Record

Types \

AOD_Record

No Documentation Found

FIELD residual_df ||| UNSIGNED8 — No Doc

FIELD deviance ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD residual_dev ||| REAL8 — No Doc

FIELD p_value ||| REAL8 — No Doc

FIELD df ||| UNSIGNED8 — No Doc

FIELD classifier ||| UNSIGNED4 — No Doc

IRLS

[Go Up](#)

Table of Contents

GetModel.ecl
Generate logistic regression model from training data
GetModel_global.ecl
Internal function to determine values for the model coefficients and selected statistics from building the model
GetModel_local.ecl
Internal function to determine values for the model co-efficients and selected stats from building the model

LogisticRegression/ IRLS/ GetModel

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | LogisticRegression | LogisticRegression.Constants |
LogisticRegression.Types | logisticregression.irls |

DESCRIPTIONS

FUNCTION GetModel

<code>DATASET(Layout_Model)</code>	GetModel
<pre>(DATASET(NumericField) independents, DATASET(DiscreteField) dependents, UNSIGNED max_iter=200, REAL8 epsilon=Constants.default_epsilon, REAL8 ridge=Constants.default_ridge)</pre>	

Generate logistic regression model from training data. The size of the inputs is used to determine which work items are processed with purely local operations (the data is moved once as necessary) or with global operations supporting a work item to use multiple nodes.

PARAMETER dependents ||| TABLE (DiscreteField) — the dependent values.

PARAMETER ridge ||| REAL8 — a value to populate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.

PARAMETER epsilon ||| REAL8 — the minimum change in the Beta value estimate to continue

PARAMETER independents ||| TABLE (NumericField) — the independent values

PARAMETER max_iter ||| UNSIGNED8 — maximum number of iterations to try

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — coefficient matrix plus model building stats

LogisticRegression/ IRLS/ GetModel__global

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | PBblas | PBblas.Types | LogisticRegression |
LogisticRegression.Constants | LogisticRegression.Types |

DESCRIPTIONS

FUNCTION GetModel__global

<code>DATASET(Layout_Model)</code>	GetModel__global
<pre>(DATASET(NumericField) independents, DATASET(DiscreteField) dependents, UNSIGNED max_iter=200, REAL8 epsilon=Constants.default_epsilon, REAL8 ridge=Constants.default_ridge)</pre>	

Internal function to determine values for the model coefficients and selected statistics from building the model.

PARAMETER dependents ||| TABLE (DiscreteField) — the dependent values

PARAMETER ridge ||| REAL8 — a value to pupulate a diagonal matrix that is added to a matrix
help assure that the matrix is invertible.

PARAMETER epsilon ||| REAL8 — the minimum change in the Beta value estimate to continue

PARAMETER independents ||| TABLE (NumericField) — the independent values

PARAMETER max_iter ||| UNSIGNED8 — maximum number of iterations to try

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — coefficient matrix plus model building statistics

LogisticRegression/ IRLS/ GetModel__local

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | LogisticRegression | LogisticRegression.Constants |
LogisticRegression.Types | LogisticRegression.IRLS | std | std.blas |

DESCRIPTIONS

FUNCTION GetModel__local

<code>DATASET(Layout_Model)</code>	GetModel__local
<pre>(DATASET(NumericField) independents, DATASET(DiscreteField) dependents, UNSIGNED2 max_iter=200, REAL8 epsilon=Constants.default_epsilon, REAL8 ridge=Constants.default_ridge)</pre>	

Internal function to determine values for the model co-efficients and selected stats from building the model.

PARAMETER dependents ||| TABLE (DiscreteField) — the dependent values.

PARAMETER ridge ||| REAL8 — a value to populate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.

PARAMETER epsilon ||| REAL8 — the minimum change in the Beta value estimate to continue

PARAMETER independents ||| TABLE (NumericField) — the independent values

PARAMETER max_iter ||| UNSIGNED2 — maximum number of iterations to try

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — coefficient matrix plus model building stats

performance

[Go Up](#)

Table of Contents

RunBinomial.ecl

LogisticRegression/ performance/ RunBinomial

[Go Up](#)

IMPORTS

logisticregression | ML_Core.Types |

DESCRIPTIONS

ATTRIBUTE RunBinomial

	RunBinomial
--	-------------

No Documentation Found

RETURN —

Tests

[Go Up](#)

Table of Contents

Check_Dist.ecl

LogisticRegression/ Tests/ Check_Dist

[Go Up](#)

IMPORTS

LogisticRegression.Distributions | ML_Core | python |

DESCRIPTIONS

ATTRIBUTE Check_Dist

	Check_Dist
--	------------

No Documentation Found

RETURN —

validation

[Go Up](#)

Table of Contents

BinomialRegression.ecl
discrete_GermanDS.ecl
IrisDS.ecl
unit_test_dimm.ecl

LogisticRegression/ validation/ BinomialRegression

[Go Up](#)

IMPORTS

LogisticRegression.validation | logisticregression | ML_Core.Types | ML_Core |
LogisticRegression.Types |

DESCRIPTIONS

ATTRIBUTE BinomialRegression

	BinomialRegression
--	--------------------

No Documentation Found

RETURN —

LogisticRegression/ validation/ discrete_GermanDS

[Go Up](#)

IMPORTS

ML_Core.Types |

DESCRIPTIONS

MODULE discrete_GermanDS

	discrete_GermanDS
--	-------------------

No Documentation Found

Children

1. [content](#) : No Documentation Found

ATTRIBUTE content

[discrete_GermanDS](#) \

	content
--	---------

No Documentation Found

RETURN TABLE (discrete_GermanRECORD) —

LogisticRegression/ validation/ IrisDS

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

ATTRIBUTE irisDS

irisDS

No Documentation Found

RETURN TABLE (dsRecord) —

LogisticRegression/ validation/ unit__test__dimm

[Go Up](#)

IMPORTS

LogisticRegression | std.BLAS.Types |

DESCRIPTIONS

ATTRIBUTE unit__test__dimm

	unit__test__dimm
--	------------------

No Documentation Found

RETURN —

ML_Core

[Go Up](#)

Name	ML_Core
Version	3.1.0
Description	Common definitions for Machine Learning
License	See LICENSE.TXT
Copyright	Copyright (C) 2017 HPCC Systems
Authors	HPCCSystems
Platform	6.2.0

Table of Contents

AppendID.ecl
AppendSeqID.ecl
Config.ecl
Constants.ecl
Useful constants
FieldAggregates.ecl
FromField.ecl
Generate.ecl
ToField.ecl
Types.ecl
Interfaces
Math
Tests
Utils

ML_Core/ AppendID

[Go Up](#)

DESCRIPTIONS

MACRO AppendID

	AppendID
	(dIn,idfield,dOut)

No Documentation Found

PARAMETER din ||| INTEGER8 — No Doc

PARAMETER idfield ||| INTEGER8 — No Doc

PARAMETER dout ||| INTEGER8 — No Doc

RETURN —

ML_Core/ AppendSeqID

[Go Up](#)

DESCRIPTIONS

MACRO AppendSeqID

	AppendSeqID
(dIn,idfield,dOut)	

No Documentation Found

PARAMETER din ||| INTEGER8 — No Doc

PARAMETER idfield ||| INTEGER8 — No Doc

PARAMETER dout ||| INTEGER8 — No Doc

RETURN —

ML_Core/ Config

[Go Up](#)

DESCRIPTIONS

MODULE Config

	Config
--	--------

No Documentation Found

Children

1. [MaxLookup](#) : No Documentation Found
 2. [Discrete](#) : No Documentation Found
 3. [RoundingError](#) : No Documentation Found
-

ATTRIBUTE MaxLookup

[Config](#) \

	MaxLookup
--	-----------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Discrete

[Config \](#)

	Discrete
--	----------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE RoundingError

[Config \](#)

	RoundingError
--	---------------

No Documentation Found

RETURN REAL8 —

ML_Core/ Constants

[Go Up](#)

DESCRIPTIONS

MODULE Constants

	Constants
--	-----------

Useful constants

Children

1. [Pi](#) : Constant PI
2. [Root_2](#) : Constant square root of 2

ATTRIBUTE Pi

[Constants](#) \

	Pi
--	----

Constant PI

RETURN REAL8 —

ATTRIBUTE Root_2

Constants \

	Root_2
--	--------

Constant square root of 2

RETURN REAL8 —

ML_Core/ FieldAggregates

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types | ML_Core.Utils | std.system.ThorLib |

DESCRIPTIONS

MODULE FieldAggregates

FieldAggregates
(DATASET(Types.NumericField) d)

No Documentation Found

PARAMETER d ||| TABLE (NumericField) — No Doc

Children

1. [Simple](#) : No Documentation Found
2. [SimpleRanked](#) : No Documentation Found
3. [Medians](#) : No Documentation Found
4. [MinMedNext](#) : No Documentation Found
5. [Buckets](#) : No Documentation Found
6. [BucketRanges](#) : No Documentation Found

7. [Modes](#) : No Documentation Found
8. [Cardinality](#) : No Documentation Found
9. [RankedInput](#) : No Documentation Found
10. [NTiles](#) : No Documentation Found
11. [NTileRanges](#) : No Documentation Found

ATTRIBUTE Simple

[FieldAggregates](#) \

	Simple
--	--------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 minval , REAL8 maxval , REAL8 sumval , REAL8 countval , REAL8 mean , REAL8 var , REAL8 sd }) —

ATTRIBUTE SimpleRanked

[FieldAggregates](#) \

	SimpleRanked
--	--------------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value , UNSIGNED8 Pos }) —

ATTRIBUTE Medians

[FieldAggregates](#) \

	Medians
--	---------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 median }) —

ATTRIBUTE MinMedNext

[FieldAggregates](#) \

	MinMedNext
--	------------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 median , REAL8 nextval , REAL8 minval , REAL8 maxval , REAL8 sumval , REAL8 countval , REAL8 mean , REAL8 var , REAL8 sd }) —

FUNCTION Buckets

[FieldAggregates](#) \

	Buckets
(Types.t_Discrete n)	

No Documentation Found

PARAMETER n ||| INTEGER4 — No Doc

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value , UNSIGNED8 Pos , INTEGER4 bucket }) —

FUNCTION BucketRanges

[FieldAggregates](#) \

	BucketRanges
(Types.t_Discrete n)	

No Documentation Found

PARAMETER n ||| INTEGER4 — No Doc

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , INTEGER4 bucket , REAL8 Min , REAL8 Max , UNSIGNED8 cnt }) —

ATTRIBUTE Modes

[FieldAggregates](#) \

	Modes
--	-------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , REAL8 mode , UNSIGNED8 cnt }) —

ATTRIBUTE Cardinality

[FieldAggregates](#) \

	Cardinality
--	--------------------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , UNSIGNED8 cardinality }) —

ATTRIBUTE RankedInput

[FieldAggregates](#) \

	RankedInput
--	--------------------

No Documentation Found

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value , REAL8 Pos }) —

FUNCTION NTiles

[FieldAggregates](#) \

	NTiles
	(Types.t_Discrete n)

No Documentation Found

PARAMETER n ||| INTEGER4 — No Doc

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value , REAL8 Pos , INTEGER4 ntile }) —

FUNCTION NTileRanges

[FieldAggregates](#) \

	NTileRanges
	(Types.t_Discrete n)

No Documentation Found

PARAMETER n ||| INTEGER4 — No Doc

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED4 number , INTEGER4 ntile ,
REAL8 Min , REAL8 Max , UNSIGNED8 cnt }) —

ML_Core/ FromField

[Go Up](#)

DESCRIPTIONS

MACRO FromField

	FromField
(dIn,lOut,dOut,dMap=")	

No Documentation Found

PARAMETER dmap ||| INTEGER8 — No Doc

PARAMETER din ||| INTEGER8 — No Doc

PARAMETER dout ||| INTEGER8 — No Doc

PARAMETER lout ||| INTEGER8 — No Doc

RETURN —

ML_Core/ Generate

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

MODULE Generate

	Generate
--	----------

No Documentation Found

Children

1. [tp_Method](#) : No Documentation Found
2. [MethodName](#) : No Documentation Found
3. [ToPoly](#) : No Documentation Found

ATTRIBUTE tp_Method

[Generate](#) \

	tp_Method
--	------------------

No Documentation Found

RETURN UNSIGNED1 —

FUNCTION MethodName

[Generate \](#)

	MethodName
	(tp_Method x)

No Documentation Found

PARAMETER x ||| UNSIGNED1 — No Doc

RETURN STRING7 —

FUNCTION ToPoly

[Generate \](#)

	ToPoly
	(DATASET(Types.NumericField) seedCol, UNSIGNED maxN=6)

No Documentation Found

PARAMETER maxn ||| UNSIGNED8 — No Doc

PARAMETER seedcol ||| TABLE (NumericField) — No Doc

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) —

ML_Core/ ToField

[Go Up](#)

DESCRIPTIONS

MACRO ToField

ToField
(dIn,dOut,idfield=", wifield=", wivalue=",datafields=")

No Documentation Found

PARAMETER datafields ||| INTEGER8 — No Doc

PARAMETER wivalue ||| INTEGER8 — No Doc

PARAMETER wifield ||| INTEGER8 — No Doc

PARAMETER din ||| INTEGER8 — No Doc

PARAMETER idfield ||| INTEGER8 — No Doc

PARAMETER dout ||| INTEGER8 — No Doc

RETURN —

[Go Up](#)

DESCRIPTIONS

MODULE Types

	Types
--	-------

No Documentation Found

Children

1. [t_RecordID](#) : No Documentation Found
2. [t_FieldNumber](#) : No Documentation Found
3. [t_FieldReal](#) : No Documentation Found
4. [t_FieldSign](#) : No Documentation Found
5. [t_Discrete](#) : No Documentation Found
6. [t_Item](#) : No Documentation Found
7. [t_Count](#) : No Documentation Found
8. [t_Work_Item](#) : No Documentation Found
9. [AnyField](#) : No Documentation Found
10. [NumericField](#) : No Documentation Found
11. [DiscreteField](#) : No Documentation Found
12. [Layout_Model](#) : No Documentation Found
13. [Classify_Result](#) : No Documentation Found
14. [l_result](#) : No Documentation Found

- 15. [Confusion_Detail](#) : No Documentation Found
- 16. [ItemElement](#) : No Documentation Found
- 17. [t_node](#) : No Documentation Found
- 18. [t_level](#) : No Documentation Found
- 19. [NodeID](#) : No Documentation Found

ATTRIBUTE t_RecordID

[Types](#) \

t_RecordID

No Documentation Found

RETURN UNSIGNED8 —

ATTRIBUTE t_FieldNumber

[Types](#) \

t_FieldNumber

No Documentation Found

RETURN UNSIGNED4 —

ATTRIBUTE t_FieldReal

[Types \](#)

	t_FieldReal
--	-------------

No Documentation Found

RETURN REAL8 —

ATTRIBUTE t_FieldSign

[Types \](#)

	t_FieldSign
--	-------------

No Documentation Found

RETURN INTEGER1 —

ATTRIBUTE t_Discrete

[Types \](#)

	t_Discrete
--	------------

No Documentation Found

RETURN INTEGER4 —

ATTRIBUTE t_Item

[Types \](#)

	t_Item
--	--------

No Documentation Found

RETURN UNSIGNED4 —

ATTRIBUTE t_Count

[Types \](#)

	t_Count
--	---------

No Documentation Found

RETURN UNSIGNED8 —

ATTRIBUTE t_Work_Item

[Types \](#)

	t_Work_Item
--	-------------

No Documentation Found

RETURN UNSIGNED2 —

RECORD AnyField

Types \

	AnyField
--	----------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD NumericField

Types \

	NumericField
--	--------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD value ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD DiscreteField

Types \

	DiscreteField
--	---------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD value ||| INTEGER4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD Layout_Model

Types \

	Layout_Model
--	--------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD value ||| REAL8 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD Classify_Result

Types \

	Classify_Result
--	-----------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD value ||| INTEGER4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD conf ||| REAL8 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD l_result

Types \

	<u>l_result</u>
--	-----------------

No Documentation Found

FIELD number ||| UNSIGNED4 — No Doc

FIELD value ||| INTEGER4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD conf ||| REAL8 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

RECORD Confusion_Detail

Types \

	<u>Confusion_Detail</u>
--	-------------------------

No Documentation Found

FIELD correct ||| BOOLEAN — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD actual_class ||| INTEGER4 — No Doc

FIELD occurs ||| UNSIGNED4 — No Doc

FIELD predict_class ||| INTEGER4 — No Doc

FIELD classifier ||| UNSIGNED4 — No Doc

RECORD ItemElement

Types \

	ItemElement
--	-------------

No Documentation Found

FIELD value ||| UNSIGNED4 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD id ||| UNSIGNED8 — No Doc

ATTRIBUTE t_node

Types \

	t_node
--	--------

No Documentation Found

RETURN INTEGER4 —

ATTRIBUTE t_level

Types \

	t_level
--	---------

No Documentation Found

RETURN UNSIGNED2 —

RECORD NodeID

[Types](#) \

	NodeID
--	---------------

No Documentation Found

FIELD level ||| UNSIGNED2 — No Doc

FIELD wi ||| UNSIGNED2 — No Doc

FIELD node__id ||| INTEGER4 — No Doc

Interfaces

[Go Up](#)

Table of Contents

IClassify.ecl
Interface definition for Classification
IRegression.ecl
Interface Definition for Regression Modules Regression learns a function that maps a set of input data to one or more output variables

ML_Core/ Interfaces/ IClassify

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

MODULE IClassify

IClassify

Interface definition for Classification. Actual implementation modules will probably take parameters.

Children

1. [GetModel](#) : Calculate the model to fit the observation data to the observed classes
2. [Classify](#) : Classify the observations using a model
3. [Report](#) : Report the confusion matrix for the classifier and training data

FUNCTION GetModel

[IClassify](#) \

<code>DATASET(Types.Layout_Model)</code>	GetModel
<code>(DATASET(Types.NumericField) observations, DATASET(Types.DiscreteField) classifications)</code>	

Calculate the model to fit the observation data to the observed classes.

PARAMETER observations ||| TABLE (NumericField) — the observed explanatory values

PARAMETER classifications ||| TABLE (DiscreteField) — the observed classification used to build the model

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — the encoded model

FUNCTION Classify

[IClassify \](#)

<code>DATASET(Types.Classify_Result)</code>	Classify
<code>(DATASET(Types.Layout_Model) model, DATASET(Types.NumericField) new_observations)</code>	

Classify the observations using a model.

PARAMETER model ||| TABLE (Layout_Model) — The model, which must be produced by a corresponding getModel function.

PARAMETER new_observations ||| TABLE (NumericField) — observations to be classified

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , INTEGER4 value , REAL8 conf }) — Classification with a confidence value

FUNCTION Report

[IClassify \](#)

<code>DATASET(Types.Confusion_Detail)</code>	Report
<code>(DATASET(Types.Layout_Model) model, DATASET(Types.NumericField) observations, DATASET(Types.DiscreteField) classifications)</code>	

Report the confusion matrix for the classifier and training data.

- PARAMETER**
model
||| TABLE (Layout_Model) — the encoded model
- PARAMETER**
observations
||| TABLE (NumericField) — the explanatory values.
- PARAMETER**
classifications
||| TABLE (DiscreteField) — the classifications associated with the observations
- RETURN**
TABLE ({ UNSIGNED2 wi , UNSIGNED4 classifier , INTEGER4 actual_class , INTEGER4 predict_class , UNSIGNED4 occurs , BOOLEAN correct }) — the confusion matrix showing correct and incorrect results

ML_Core/ Interfaces/

IRegression

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

MODULE IRegression

IRegression
(DATASET(NumericField) X=empty_data, DATASET(NumericField) Y=empty_data)

Interface Definition for Regression Modules Regression learns a function that maps a set of input data to one or more output variables. The resulting learned function is known as the model. That model can then be used repetitively to predict (i.e. estimate) the output value(s) based on new input data.

PARAMETER Y ||| TABLE (NumericField) — The dependent variable(s) in DATASET(NumericField) format. Each statistical unit (e.g. record) is identified by 'id', and each feature is identified by field number (i.e. 'number').

PARAMETER X ||| TABLE (NumericField) — The independent data in DATASET(NumericField) format. Each statistical unit (e.g. record) is identified by 'id', and each feature is identified by field number (i.e. 'number').

Children

1. [GetModel](#) : Calculate and return the 'learned' model The model may be persisted and later used to make predictions using 'Predict' below

2. **Predict** : Predict the output variable(s) based on a previously learned model

ATTRIBUTE GetModel

IRegression \

DATASET(Layout_Model)	GetModel
-----------------------	----------

Calculate and return the 'learned' model The model may be persisted and later used to make predictions using 'Predict' below.

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — DATASET(LayoutModel) describing the learned model parameters

FUNCTION Predict

IRegression \

DATASET(NumericField)	Predict
(DATASET(NumericField) newX, DATASET(Layout_Model) model)	

Predict the output variable(s) based on a previously learned model

PARAMETER newX ||| TABLE (NumericField) — DATASET(NumericField) containing the X values to b predicted.

PARAMETER model ||| TABLE (Layout_Model) — No Doc

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — DATASET(NumericField) containing one entry per observation (i.e. id) in newX.
This represents the predicted values for Y.

Math

[Go Up](#)

Table of Contents

Beta.ecl
Return the beta value of two positive real numbers, x and y
Distributions.ecl
DoubleFac.ecl
The 'double' factorial is defined for ODD n and is the product of all the odd numbers up to and including that number
Fac.ecl
Factorial function
gamma.ecl
Return the value of gamma function of real number x A wrapper for the standard C tgamma function
log_gamma.ecl
Return the value of the log gamma function of the absolute value of X
lowerGamma.ecl
Return the lower incomplete gamma value of two real numbers,
NCK.ecl
Poly.ecl
Evaluate a polynomial from a set of co-effs
StirlingFormula.ecl
Stirling's formula
upperGamma.ecl
Return the upper incomplete gamma value of two real numbers, x and y

ML_Core/ Math/ Beta

[Go Up](#)

IMPORTS

ML_Core.Math |

DESCRIPTIONS

FUNCTION Beta

	Beta
(REAL8 x, REAL8 y)	

Return the beta value of two positive real numbers, x and y

PARAMETER y ||| REAL8 — the value of the second number

PARAMETER x ||| REAL8 — the value of the first number

RETURN REAL8 — the beta value

ML_Core/ Math/ Distributions

[Go Up](#)

IMPORTS

ML_Core.Constants | ML_Core.Math |

DESCRIPTIONS

MODULE Distributions

	Distributions
--	---------------

No Documentation Found

Children

1. [Normal_CDF](#) : Cumulative Distribution of the standard normal distribution, the probability that a normal random variable will be smaller than x standard deviations above or below the mean
 2. [Normal_PPF](#) : Normal Distribution Percentage Point Function
 3. [T_CDF](#) : Students t distribution integral evaluated between negative infinity and x
 4. [T_PPF](#) : Percentage point function for the T distribution
 5. [Chi2_CDF](#) : The cumulative distribution function for the Chi Square distribution
 6. [Chi2_PPF](#) : The Chi Squared PPF function
-

FUNCTION Normal_CDF

[Distributions](#) \

REAL8	Normal_CDF
(REAL8 x)	

Cumulative Distribution of the standard normal distribution, the probability that a normal random variable will be smaller than x standard deviations above or below the mean. Taken from C/C++ Mathematical Algorithms for Scientists and Engineers, n. Shamma, McGraw-Hill, 1995

PARAMETER x ||| REAL8 — the number of standard deviations

RETURN REAL8 —

RETURNS probability of exceeding x.

FUNCTION Normal_PPF

[Distributions](#) \

REAL8	Normal_PPF
(REAL8 x)	

Normal Distribution Percentage Point Function. Translated from C/C++ Mathematical Algorithms for Scientists and Engineers, N. Shamma, McGraw-Hill, 1995

PARAMETER x ||| REAL8 — probability

RETURN REAL8 —

RETURNS number of standard deviations from the mean

FUNCTION T_CDF

[Distributions](#) \

REAL8	T_CDF
(REAL8 x, REAL8 df)	

Students t distribution integral evaluated between negative infinity and x. Translated from NIST SEL DATAPAC Fortran TCDF.f source

PARAMETER df ||| REAL8 — degrees of freedom

PARAMETER x ||| REAL8 — value of the evaluation

RETURN REAL8 —

RETURNS the probability that a value will be less than the specified value

FUNCTION T_PPF

[Distributions](#) \

REAL8	T_PPF
(REAL8 x, REAL8 df)	

Percentage point function for the T distribution. Translated from NIST SEL DATAPAC Fortran TPPF.f source

PARAMETER df ||| REAL8 — No Doc

PARAMETER x ||| REAL8 — No Doc

RETURN REAL8 —

FUNCTION Chi2_CDF

[Distributions \](#)

REAL8	Chi2_CDF
(REAL8 x, REAL8 df)	

The cumulative distribution function for the Chi Square distribution. the CDF for the specfied degrees of freedom. Translated from the NIST SEL DATAPAC Fortran subroutine CHSCDF.

PARAMETER df ||| REAL8 — No Doc

PARAMETER x ||| REAL8 — No Doc

RETURN REAL8 —

FUNCTION Chi2_PPF

[Distributions \](#)

REAL8	Chi2_PPF
(REAL8 x, REAL8 df)	

The Chi Squared PPF function. Translated from the NIST SEL DATAPAC Fortran subroutine CHSPPF.

PARAMETER df ||| REAL8 — No Doc

PARAMETER x ||| REAL8 — No Doc

RETURN REAL8 —

ML_Core/ Math/ DoubleFac

[Go Up](#)

DESCRIPTIONS

EMBED DoubleFac

REAL8	DoubleFac
(INTEGER2 i)	

The 'double' factorial is defined for ODD n and is the product of all the odd numbers up to and including that number. We are extending the meaning to even numbers to mean the product of the even numbers up to and including that number. Thus $\text{DoubleFac}(8) = 8*6*4*2$ We also defend against $i < 2$ (returning 1.0)

PARAMETER *i* ||| INTEGER2 — the value used in the calculation

RETURN **REAL8** — the factorial of the sequence, declining by 2

ML_Core/ Math/ Fac

[Go Up](#)

DESCRIPTIONS

EMBED Fac

REAL8	Fac
(UNSIGNED2 i)	

Factorial function

PARAMETER **i** ||| UNSIGNED2 — the value used, (i)(i-1)(i-2) . . . (2)

RETURN **REAL8** — the factorial i!

ML_Core/ Math/ gamma

[Go Up](#)

DESCRIPTIONS

EMBED gamma

REAL8	gamma
(REAL8 x)	

Return the value of gamma function of real number x A wrapper for the standard C tgamma function.

PARAMETER x ||| REAL8 — the input x

RETURN REAL8 — the value of GAMMA evaluated at x

ML_Core/ Math/ log_gamma

[Go Up](#)

DESCRIPTIONS

EMBED log_gamma

REAL8	log_gamma
(REAL8 x)	

Return the value of the log gamma function of the absolute value of X. A wrapper for the standard C lgamma function. Avoids the race condition found on some platforms by taking the absolute value of the of the input argument.

PARAMETER x ||| REAL8 — the input x

RETURN **REAL8** — the value of the log of the GAMMA evaluated at ABS(x)

ML_Core/ Math/ lowerGamma

[Go Up](#)

DESCRIPTIONS

EMBED lowerGamma

REAL8	lowerGamma
(REAL8 x, REAL8 y)	

Return the lower incomplete gamma value of two real numbers, x and y

PARAMETER y ||| REAL8 — the value of the second number

PARAMETER x ||| REAL8 — the value of the first number

RETURN REAL8 — the lower incomplete gamma value

ML_Core/ Math/ NCK

[Go Up](#)

IMPORTS

ML_Core.Math |

DESCRIPTIONS

FUNCTION NCK

REAL8	NCK
(INTEGER2 N, INTEGER2 K)	

No Documentation Found

PARAMETER k ||| INTEGER2 — No Doc

PARAMETER n ||| INTEGER2 — No Doc

RETURN REAL8 —

ML_Core/ Math/ Poly

[Go Up](#)

DESCRIPTIONS

EMBED Poly

REAL8	Poly
(REAL8 x, SET OF REAL8 Coeffs)	

Evaluate a polynomial from a set of co-effs. Co-effs 1 is assumed to be the HIGH order of the equation. Thus for ax^2+bx+c - the set would need to be $\text{Coef} := [a,b,c]$;

PARAMETER Coeffs ||| SET (REAL8) — a set of coefficients for the polynomial. The ALL set is considered to be all zero values

PARAMETER x ||| REAL8 — the value of x in the polynomial

RETURN **REAL8** — value of the polynomial at x

ML_Core/ Math/ StirlingFormula

[Go Up](#)

IMPORTS

ML_Core.Math | ML_Core.Constants |

DESCRIPTIONS

FUNCTION StirlingFormula

	StirlingFormula
(REAL x)	

Stirling's formula

PARAMETER x ||| REAL8 — the point of evaluation

RETURN REAL8 — evaluation result

ML_Core/ Math/ upperGamma

[Go Up](#)

DESCRIPTIONS

EMBED upperGamma

REAL8	upperGamma
(REAL8 x, REAL8 y)	

Return the upper incomplete gamma value of two real numbers, x and y.

PARAMETER y ||| REAL8 — the value of the second number

PARAMETER x ||| REAL8 — the value of the first number

RETURN REAL8 — the upper incomplete gamma value

Tests

[Go Up](#)

Table of Contents

Check_Dist.ecl
field_aggregates.ecl
generate.ecl
test_appends.ecl
test_discrete.ecl
to_from.ecl
Validate_Betas.ecl
Validate_Gammas.ecl

ML_Core/ Tests/ Check_Dist

[Go Up](#)

IMPORTS

ML_Core.Math.Distributions | ML_Core | python |

DESCRIPTIONS

ATTRIBUTE Check_Dist

	Check_Dist
--	------------

No Documentation Found

RETURN —

ML_Core/ Tests/

field_aggregates

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

ATTRIBUTE field_aggregates

	field_aggregates
--	------------------

No Documentation Found

RETURN —

ML_Core/ Tests/ generate

[Go Up](#)

IMPORTS

ML_Core |

DESCRIPTIONS

ATTRIBUTE generate

	generate
--	----------

No Documentation Found

RETURN —

ML_Core/ Tests/

test__appends

[Go Up](#)

IMPORTS

ML_Core | std.system.thorlib |

DESCRIPTIONS

ATTRIBUTE test__appends

	test__appends
--	---------------

No Documentation Found

RETURN —

ML_Core/ Tests/ test__discrete

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

ATTRIBUTE test__discrete

	test__discrete
--	----------------

No Documentation Found

RETURN —

ML_Core/ Tests/ to_from

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

ATTRIBUTE to_from

	to_from
--	---------

No Documentation Found

RETURN —

ML_Core/ Tests/ Validate__Betas

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Math | python |

DESCRIPTIONS

ATTRIBUTE Validate__Betas

	Validate__Betas
--	-----------------

No Documentation Found

RETURN —

ML_Core/ Tests/

Validate_Gammas

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Math | python |

DESCRIPTIONS

ATTRIBUTE Validate_Gammas

	Validate_Gammas
--	-----------------

No Documentation Found

RETURN —

Utils

[Go Up](#)

Table of Contents

Fat.ecl
Will take a potentially sparse file d and fill in the missing
FatD.ecl
Will take a potentially sparse file d and fill in the missing
Gini.ecl
Creates a file of pivot/target pairs with a Gini impurity value
SequenceInField.ecl
Given a file which is sorted by the work item identifier and INFIELD (and possibly other values), add sequence numbers within the range of each infield

ML_Core/ Utils/ Fat

[Go Up](#)

IMPORTS

ML_Core.Types |

DESCRIPTIONS

FUNCTION Fat

<code>DATASET(Types.NumericField)</code>	Fat
<code>(DATASET(Types.NumericField) d0, Types.t_FieldReal v=0)</code>	

Will take a potentially sparse file d and fill in the missing with value v for Numeric Field datasets

PARAMETER v ||| REAL8 — The value to assign missing records

PARAMETER d0 ||| TABLE (NumericField) — They myriad format Numeric Field dataset to be filled

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — A full Numeric Field dataset with every field populated

ML_Core/ Utils/ FatD

[Go Up](#)

IMPORTS

ML_Core.Types |

DESCRIPTIONS

FUNCTION FatD

<code>DATASET(Types.DiscreteField)</code>	FatD
<code>(DATASET(Types.DiscreteField) d0, Types.t_Discrete v=0)</code>	

Will take a potentially sparse file d and fill in the missing with value v for Discrete Field datasets

PARAMETER v ||| INTEGER4 — The value to assign missing records

PARAMETER d0 ||| TABLE (DiscreteField) — They myriad format Discrete Field dataset to be filled

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , INTEGER4 value }) — A full Discrete Field dataset with every field populated

ML_Core/ Utils/ Gini

[Go Up](#)

DESCRIPTIONS

MACRO Gini

Gini
<code>(infile, pivot, target, wi_name='wi')</code>

Creates a file of pivot/target pairs with a Gini impurity value.

PARAMETER target ||| INTEGER8 — the name of the field used as the target

PARAMETER wi_name ||| INTEGER8 — the name of the work item field, default is "wi" return A table by Work Item and Pivot value giving count and Gini impurity value

PARAMETER pivot ||| INTEGER8 — the name of the pivot field

PARAMETER infile ||| INTEGER8 — the input file, any type with a work item field

RETURN BOOLEAN —

ML_Core/ Utils/ SequenceInField

[Go Up](#)

DESCRIPTIONS

MACRO SequenceInField

SequenceInField
<code>(infile,infield,seq,wi_name='wi')</code>

Given a file which is sorted by the work item identifier and INFIELD (and possibly other values), add sequence numbers within the range of each infield. Slightly elaborate code is to avoid having to partition the data to one value of infield per node and to work with very large numbers of records where a global count project would be inappropriate. This is useful for assigning rank positions with the groupings.

PARAMETER wi_name ||| INTEGER8 — work item field name, default is wi

PARAMETER infield ||| INTEGER8 — field name of grouping field

PARAMETER seq ||| INTEGER8 — name of the field to receive the sequence number

PARAMETER infile ||| INTEGER8 — the input file, any type

RETURN **BOOLEAN** — a file of the same type with sequence numbers applied

PBblas

[Go Up](#)

Name	PBblas
Version	3.0.1
Description	Parallel Block Basic Linear Algebra Subsystem
License	http://www.apache.org/licenses/LICENSE-2.0
Copyright	Copyright (C) 2016, 2017 HPCC Systems
Authors	HPCCSystems
DependsOn	ML_Core
Platform	6.2.0

Table of Contents

Apply2Elements.ecl
Apply a function to each element of the matrix Use PBblas.IElementFunc as the prototype function
asum.ecl
Absolute sum – the "Entrywise" 1-norm
axpy.ecl
Implements $\alpha * X + Y$
Constants.ecl
Converted.ecl
Module to convert between ML_Core/Types Field layouts (i.e
ExtractTri.ecl
Extract the upper or lower triangle from the composite output from getrf (LU Factorization)
gemm.ecl
Extended Parallel Block Matrix Multiplication Module Implements: $\text{Result} = \alpha * \text{op}(A)\text{op}(B) + \beta * C$
getrf.ecl
LU Factorization Splits a matrix into Lower and Upper triangular factors Produces composite LU matrix for the diagonal blocks
HadamardProduct.ecl

Element-wise multiplication of $X * Y$
IElementFunc.ecl Function prototype for a function to apply to each element of the
MatUtils.ecl Provides various utility attributes for manipulating cell-based matrixes
potrf.ecl Implements Cholesky factorization of $A = U^{**T} * U$ if Triangular.Upper requested or $A = L * L^{**T}$ if Triangualr.Lower is requested
scal.ecl Scale a matrix by a constant Result is $\alpha * X$ This supports a "myriad" style interface in that X may be a set of independent matrices separated by different work-item ids
tran.ecl Transpose a matrix and sum into base matrix
trsm.ecl Partitioned block parallel triangular matrix solver
Types.ecl Types for the Parallel Block Basic Linear Algebra Sub-programs support WARNING: attributes marked with WARNING can not be changed without making corresponding changes to the C++ attributes
Vector2Diag.ecl Convert a vector into a diagonal matrix

PBblas/ Apply2Elements

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | std.blas |

DESCRIPTIONS

FUNCTION Apply2Elements

DATASET (Layout_Cell)	Apply2Elements
(DATASET(Layout_Cell) X, IElementFunc f)	

Apply a function to each element of the matrix Use PBblas.IElementFunc as the prototype function. Input and output may be a single matrix, or myriad matrixes with different work item ids.

PARAMETER **X** ||| TABLE (Layout_Cell) — A matrix (or multiple matrices) in Layout_Cell form

PARAMETER **f** ||| FUNCTION [REAL8 , UNSIGNED4 , UNSIGNED4] (REAL8) — A function based on the IElementFunc prototype

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — A matrix (or multiple matrices) in Layout_Cell form

SEE PBblas/IElementFunc

SEE PBblas/Types.Layout_Cell

PBblas/ asum

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | PBblas.internal | PBblas.internal.Types |
PBblas.internal.MatDims | PBblas.internal.Converted | std.blas |

DESCRIPTIONS

FUNCTION asum

DATASET(Layout_Norm)	asum
(DATASET(Layout_Cell) X)	

Absolute sum – the "Entrywise" 1-norm Compute $\text{SUM}(\text{ABS}(X))$

PARAMETER **X** ||| **TABLE** (Layout_Cell) — Matrix or set of matrices in Layout_Cell format

RETURN **TABLE** ({ **UNSIGNED2** wi_id , **REAL8** v }) — **DATASET**(Layout_Norm) with one record per work item

SEE PBblas/Types.Layout_Cell

[Go Up](#)

IMPORTS

PBblas | PBblas.Types |

DESCRIPTIONS

FUNCTION axpy

<code>DATASET(Layout_Cell)</code>	<code>axpy</code>
<code>(value_t alpha, DATASET(Layout_Cell) X, DATASET(Layout_Cell) Y)</code>	

Implements $\alpha * X + Y$ X and Y must have same shape

PARAMETER Y ||| TABLE (Layout_Cell) — Y matrix in DATASET(Layout_Cell) form

PARAMETER alpha ||| REAL8 — Scalar multiplier for the X matrix

PARAMETER X ||| TABLE (Layout_Cell) — X matrix in DATASET(Layout_Cell) form

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — Matrix in DATASET(Layout_Cell) form

SEE PBblas/Types.layout_cell

PBblas/ Constants

[Go Up](#)

DESCRIPTIONS

MODULE Constants

Constants

No Documentation Found

Children

1. [Block_Minimum](#) : No Documentation Found
2. [Block_NoSplit](#) : No Documentation Found
3. [Block_Maximum](#) : No Documentation Found
4. [Block_Vec_Rows](#) : No Documentation Found
5. [Dimension_Incompat](#) : No Documentation Found
6. [Dimension_IncompatZ](#) : No Documentation Found
7. [Distribution_Error](#) : No Documentation Found
8. [Distribution_ErrorZ](#) : No Documentation Found
9. [Not_Square](#) : No Documentation Found
10. [Not_SquareZ](#) : No Documentation Found
11. [Not_PositiveDef](#) : No Documentation Found
12. [Not_PositiveDefZ](#) : No Documentation Found
13. [Not_Single_Block](#) : No Documentation Found
14. [Not_Single_BlockZ](#) : No Documentation Found

- 15. [Not_Block_Vector](#) : No Documentation Found
- 16. [Not_Block_VectorZ](#) : No Documentation Found

ATTRIBUTE Block_Minimum

[Constants](#) \

	Block_Minimum
--	---------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Block_NoSplit

[Constants](#) \

	Block_NoSplit
--	---------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Block_Maximum

[Constants](#) \

	Block_Maximum
--	---------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Block_Vec_Rows

[Constants](#) \

	Block_Vec_Rows
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Dimension_Incompat

[Constants](#) \

	Dimension_Incompat
--	--------------------

No Documentation Found

RETURN STRING34 —

ATTRIBUTE Dimension_IncompatZ

[Constants](#) \

	Dimension_IncompatZ
--	---------------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Distribution_Error

[Constants](#) \

	Distribution_Error
--	--------------------

No Documentation Found

RETURN STRING32 —

ATTRIBUTE Distribution_ErrorZ

[Constants](#) \

	Distribution_ErrorZ
--	---------------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Not_Square

[Constants](#) \

	Not_Square
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No Documentation Found

RETURN STRING20 —

ATTRIBUTE Not_SquareZ

[Constants](#) \

	Not_SquareZ
--	-------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Not_PositiveDef

[Constants](#) \

	Not_PositiveDef
--	-----------------

No Documentation Found

RETURN STRING40 —

ATTRIBUTE Not_PositiveDefZ

[Constants](#) \

	Not_PositiveDefZ
--	------------------

No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Not_Single_Block

[Constants](#) \

	Not_Single_Block
--	------------------

No Documentation Found

RETURN STRING28 —

ATTRIBUTE Not_Single_BlockZ

[Constants](#) \

	Not_Single_BlockZ
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No Documentation Found

RETURN INTEGER8 —

ATTRIBUTE Not_Block_Vector

[Constants](#) \

	Not_Block_Vector
--	------------------

No Documentation Found

RETURN STRING25 —

ATTRIBUTE Not_Block_VectorZ

[Constants](#) \

	Not_Block_VectorZ
--	-------------------

No Documentation Found

RETURN INTEGER8 —

PBblas/ Converted

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | ML_Core.Types |

DESCRIPTIONS

MODULE Converted

	Converted
--	-----------

Module to convert between ML_Core/Types Field layouts (i.e. NumericField and DiscreteField) and PBblas matrix layout (i.e. Layout_Cell)

Children

1. [NFToMatrix](#) : Convert NumericField dataset to Matrix
2. [DFToMatrix](#) : Convert DiscreteField dataset to Matrix
3. [MatrixToNF](#) : Convert Matrix to NumericField dataset
4. [MatrixToDF](#) : Convert Matrix to DiscreteField dataset

FUNCTION NFToMatrix

Converted \

<code>DATASET(Layout_Cell)</code>	<code>NFToMatrix</code>
<code>(DATASET(NumericField) recs)</code>	

Convert NumericField dataset to Matrix

PARAMETER `recs` ||| TABLE (NumericField) — Record Dataset in DATASET(NumericField) format

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — Matrix in DATASET(Layout_Cell) format

SEE PBblas/Types.Layout_Cell

SEE ML_Core/Types.NumericField

FUNCTION DFToMatrix

Converted \

<code>DATASET(Layout_Cell)</code>	<code>DFToMatrix</code>
<code>(DATASET(DiscreteField) recs)</code>	

Convert DiscreteField dataset to Matrix

PARAMETER `recs` ||| TABLE (DiscreteField) — Record Dataset in DATASET(DiscreteField) format

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — Matrix in DATASET(Layout_Cell) format

SEE PBblas/Types.Layout_Cell

SEE ML_Core/Types.DiscreteField

FUNCTION MatrixToNF

Converted \

DATASET(NumericField)	MatrixToNF
(DATASET(Layout_Cell) mat)	

Convert Matrix to NumericField dataset

PARAMETER mat ||| TABLE (Layout_Cell) — Matrix in DATASET(Layout_Cell) format

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , REAL8 value }) — NumericField Dataset

SEE PBblas/Types.Layout_Cell

SEE ML_Core/Types.NumericField

FUNCTION MatrixToDF

Converted \

DATASET(DiscreteField)	MatrixToDF
(DATASET(Layout_Cell) mat)	

Convert Matrix to DiscreteField dataset

PARAMETER mat ||| TABLE (Layout_Cell) — Matrix in DATASET(Layout_Cell) format

RETURN TABLE ({ UNSIGNED2 wi , UNSIGNED8 id , UNSIGNED4 number , INTEGER4 value }) — DiscreteField Dataset

SEE PBblas/Types.Layout_Cell

SEE ML_Core/Types.DiscreteField

PBblas/ ExtractTri

[Go Up](#)

IMPORTS

PBblas | std.blas | PBblas.Types | PBblas.internal | PBblas.internal.Types |
PBblas.internal.MatDims | PBblas.internal.Converted |

DESCRIPTIONS

FUNCTION ExtractTri

DATASET (Layout_Cell)	ExtractTri
(Triangle tri, Diagonal dt, DATASET(Layout_Cell) A)	

Extract the upper or lower triangle from the composite output from getrf (LU Factorization).

PARAMETER **tri** ||| UNSIGNED1 — Triangle type: Upper or Lower (see Types.Triangle)

PARAMETER **A** ||| TABLE (Layout_Cell) — Matrix of cells. See Types.Layout_Cell

PARAMETER **dt** ||| UNSIGNED1 — Diagonal type: Unit or non unit (see Types.Diagonal)

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — Matrix of cells in Layout_Cell format representing a triangular matrix (upper or lower)

SEE Std.PBblas.Types

PBblas/ gemm

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | PBblas.internal | PBblas.internal.Types | std.blas |
PBblas.internal.MatDims | std.system.Thorlib |

DESCRIPTIONS

FUNCTION `gemm`

<code>DATASET(Layout_Cell)</code>	<code>gemm</code>
<code>(BOOLEAN transposeA, BOOLEAN transposeB, value_t alpha, DATASET(Layout_Cell) A_in, DATASET(Layout_Cell) B_in, DATASET(Layout_Cell) C_in=emptyC, value_t beta=0.0)</code>	

Extended Parallel Block Matrix Multiplication Module Implements: $\text{Result} = \alpha * \text{op}(\text{A})\text{op}(\text{B}) + \beta * \text{C}$. op is No Transpose or Transpose. Multiplies two matrixes A and B, with an optional pre-multiply transpose for each Optionally scales the product by the scalar "alpha". Then adds an optional C matrix to the product after scaling C by the scalar "beta". A, B, and C are specified as DATASET(Layout_Cell), as is the Resulting matrix. Layout_Cell describes a sparse matrix stored as a list of x, y, and value. This interface also provides a "Myriad" capability allowing multiple similar operations to be performed on independent sets of matrixes in parallel. This is done by use of the work-item id (wi_id) in each cell of the matrixes. Cells with the same wi_id are considered part of the same matrix. In the myriad form, each input matrix A, B, and (optionally) C can contain many independent matrixes. The wi_ids are matched up such that each operation involves the A, B, and C with the same wi_id. A and B must therefore contain the same set of wi_ids, while C is optional for any wi_id. The same parameters: alpha, beta, transposeA, and transposeB are used for all work-items. The result will contain cells from all provided work-items. Result has same shape as C if provided. Note that matrixes are not explicitly

dimensioned. The shape is determined by the highest value of x and y for each work-item.

PARAMETER alpha ||| REAL8 — Scalar multiplier for $\alpha * A * B$

PARAMETER beta ||| REAL8 — A scalar multiplier for $\beta * C$, scales the C matrix before addition. May be omitted.

PARAMETER A_in ||| TABLE (Layout_Cell) — 'A' matrix (multiplier) in Layout_Cell format

PARAMETER C_in ||| TABLE (Layout_Cell) — Same as above for the 'C' matrix (addend). May be omitted.

PARAMETER B_in ||| TABLE (Layout_Cell) — Same as above for the 'B' matrix (multiplicand)

PARAMETER transposeA ||| BOOLEAN — Boolean indicating whether matrix A should be transposed before multiplying

PARAMETER transposeB ||| BOOLEAN — Same as above but for matrix B

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — Result matrix in Layout_Cell format.

SEE PBblas/Types.Layout_Cell

PBblas/ getrf

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | PBblas.internal | PBblas.internal.Types | std.blas |
PBblas.internal.MatDims | std.system.Thorlib |

DESCRIPTIONS

FUNCTION `getrf`

<code>DATASET(Layout_Cell)</code>	<code>getrf</code>
<code>(DATASET(Layout_Cell) A)</code>	

LU Factorization Splits a matrix into Lower and Upper triangular factors Produces composite LU matrix for the diagonal blocks. Iterates through the matrix a row of blocks and column of blocks at a time. Partition A into M block rows and N block columns. The A11 cell is a single block. A12 is a single row of blocks with N-1 columns. A21 is a single column of blocks with M-1 rows. A22 is a sub-matrix of M-1 x N-1 blocks. | A11 A12 | | L11 0 | | U11 U12 | | A21 A22 | == | L21 L22 | * | 0 U22 | | L11*U11 L11*U12 | == | L21*U11 L21*U12 + L22*U22 | Based upon PB-BLAS: A set of parallel block basic linear algebra subprograms by Choi and Dongarra This module supports the "Myriad" style interface, allowing many independent problems to be worked on at once. The A matrix can contain multiple matrixes to be factored, indicated by different values for work-item id (wi_id). Note: The returned matrix includes both the upper and lower factors. This matrix can be used directly by trsm which will only use the part indicated by trsm's 'triangle' parameter (i.e. upper or lower). To extract the upper or lower triangle explicitly for other purposes, use the ExtractTri function. When passing the Lower matrix to the triangle solver (trsm), set the "Diagonal" parameter to "UnitTri". This is necessary because both triangular matrixes returned from this function are packed into a square matrix with only one diagonal. By convention, The Lower triangle is assumed to be a Unit Triangle (diagonal all ones), so the diagonal

contained in the returned matrix is for the Upper factor and must be ignored (i.e. assumed to be all ones) when referencing the Lower triangle.

PARAMETER **A** ||| TABLE (Layout_Cell) — The input matrix in Types.Layout_Cell format

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — Resulting factored matrix in Layout_Cell format

SEE Types.Layout_Cell

SEE ExtractTri

PBblas/ HadamardProduct

[Go Up](#)

IMPORTS

PBblas | PBblas.internal | PBblas.internal.MatDims | PBblas.Types |
PBblas.internal.Types | PBblas.internal.Converted | std.blas | std.system.Thorlib |

DESCRIPTIONS

FUNCTION HadamardProduct

DATASET (Layout_Cell)	HadamardProduct
(DATASET(Layout_Cell) X, DATASET(Layout_Cell) Y)	

Element-wise multiplication of $X * Y$. Supports the "myriad" style interface – X and Y may contain multiple separate matrixes. Each X will be multiplied by the Y with the same work-item id. Note: This performs element-wise multiplication. For dot-product matrix multiplication, use PBblas.gemm.

PARAMETER Y ||| TABLE (Layout_Cell) — A matrix (or multiple matrices) in Layout_Cell form

PARAMETER X ||| TABLE (Layout_Cell) — A matrix (or multiple matrices) in Layout_Cell form

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — A matrix (or multiple matrices) in Layout_Cell form

SEE PBblas/Types.Layout_Cell

PBblas/ IElementFunc

[Go Up](#)

IMPORTS

PBblas |

DESCRIPTIONS

FUNCTION IElementFunc

<code>value_t</code>	IElementFunc
<code>(value_t v, dimension_t r, dimension_t c)</code>	

Function prototype for a function to apply to each element of the distributed matrix Base your function on this prototype:

PARAMETER `v` ||| REAL8 — Input value

PARAMETER `c` ||| UNSIGNED4 — Column number (1 based)

PARAMETER `r` ||| UNSIGNED4 — Row number (1 based)

RETURN REAL8 — Output value

SEE PBblas/Apply2Elements

PBblas/ MatUtils

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | PBblas.internal | PBblas.internal.Types |
PBblas.internal.MatDims |

DESCRIPTIONS

MODULE MatUtils

	MatUtils
--	----------

Provides various utility attributes for manipulating cell-based matrixes

SEE Std/PBblas/Types.Layout_Cell

Children

1. [GetWorkItems](#) : Get a list of work-item ids from a matrix containing one or more work items
2. [InsertCols](#) : Insert one or more columns of a fixed value into a matrix
3. [Transpose](#) : Transpose a matrix This attribute supports the myriad interface

FUNCTION GetWorkItems

MatUtils \

DATASET(Layout_WI_ID)	GetWorkItems
(DATASET(Layout_Cell) cells)	

Get a list of work-item ids from a matrix containing one or more work items

PARAMETER cells ||| TABLE (Layout_Cell) — A matrix in Layout_Cell format

RETURN TABLE ({ UNSIGNED2 wi_id }) — DATASET(Layout_WI_ID), one record per work-item

SEE PBblas/Types.Layout_Cell

SEE PBblas/Types.Layout_WI_ID

FUNCTION InsertCols

MatUtils \

DATASET(Layout_Cell)	InsertCols
(DATASET(Layout_Cell) M, UNSIGNED cols_to_insert=1, value_t insert_val=1)	

Insert one or more columns of a fixed value into a matrix. Columns are inserted before the first original column. This attribute supports the myriad interface. Multiple independent matrixes can be represented by M.

PARAMETER M ||| TABLE (Layout_Cell) — the input matrix

PARAMETER insert_val ||| REAL8 — the value for each cell of the new column(s), default 0

PARAMETER cols_to_insert ||| UNSIGNED8 — the number of columns to insert, default 1

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — matrix in Layout_Cell format with additional column(s)

FUNCTION Transpose

MatUtils \

<code>DATASET(Layout_Cell)</code>	Transpose
<code>(DATASET(Layout_Cell) M)</code>	

Transpose a matrix This attribute supports the myriad interface. Multiple independent matrixes can be represented by M.

PARAMETER M ||| TABLE (Layout_Cell) — A matrix represented as DATASET(Layout_Cell)

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — Transposed matrix in Layout_Cell format

SEE PBblas/Types.Layout_Cell

PBblas/ potrf

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | std.blas | PBblas.internal | PBblas.internal.Types |
PBblas.internal.MatDims | PBblas.internal.Converted | std.system.Thorlib |

DESCRIPTIONS

FUNCTION potrf

<code>DATASET(Layout_Cell)</code>	<code>potrf</code>
<code>(Triangle tri, DATASET(Layout_Cell) A_in)</code>	

Implements Cholesky factorization of $A = U^{**T} * U$ if Triangulr.Upper requested or $A = L * L^{**T}$ if Triangulr.Lower is requested. The matrix A must be symmetric positive definite.

$$\begin{array}{|cc|} \hline A11 & A12 \\ \hline A21 & A22 \\ \hline \end{array} == \begin{array}{|cc|} \hline L11 & 0 \\ \hline L21 & L22 \\ \hline \end{array} * \begin{array}{|cc|} \hline L11^{**T} & L21^{**T} \\ \hline 0 & L22 \\ \hline \end{array}$$
$$== \begin{array}{|cc|} \hline L11 * L11^{**T} & L11 * L21^{**T} \\ \hline L21 * L11^{**T} & L21 * L21^{**T} + L22 * L22^{**T} \\ \hline \end{array}$$

So, use Cholesky on the first block to get L11. $L21 = A21 * L11^{**T} ** -1$ which can be found by dtrsm on each column block A22' is $A22 - L21 * L21^{**T}$

Based upon PB-BLAS: A set of parallel block basic linear algebra subprograms by Choi and Dongarra

This module supports the "Myriad" style interface, allowing many independent problems to be worked on at once. The A matrix can contain multiple matrixes to be factored, indicated by different values for work-item id (wi_id).

PARAMETER A_in ||| TABLE (Layout_Cell) — The matrix or matrixes to be factored in Types.Layout_Cell format

PARAMETER tri ||| UNSIGNED1 — Types.Triangle enumeration indicating whether we are looking for the Upper or the Lower factor

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — Triangular matrix in Layout_Cell format

SEE Std.PBblas.Types.Layout_Cell

SEE Std.PBblas.Types.Triangle

[Go Up](#)

IMPORTS

PBblas | PBblas.Types |

DESCRIPTIONS

FUNCTION scal

<code>DATASET(Layout_Cell)</code>	<code>scal</code>
<code>(value_t alpha, DATASET(Layout_Cell) X)</code>	

Scale a matrix by a constant Result is $\alpha * X$ This supports a "myriad" style interface in that X may be a set of independent matrices separated by different work-item ids.

PARAMETER alpha ||| REAL8 — A scalar multiplier

PARAMETER X ||| TABLE (Layout_Cell) — The matrix(es) to be scaled in Layout_Cell format

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — Matrix in Layout_Cell form, of the same shape as X

SEE PBblas/Types.Layout_Cell

PBblas/ tran

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | PBblas.internal | PBblas.internal.Types |
PBblas.internal.MatDims | PBblas.internal.Converted | std.blas | std.system.Thorlib |

DESCRIPTIONS

FUNCTION tran

<code>DATASET(Layout_Cell)</code>	tran
<code>(value_t alpha, DATASET(Layout_Cell) A, value_t beta=0, DATASET(Layout_Cell) C=empty_c)</code>	

Transpose a matrix and sum into base matrix result $\leq \alpha * A^{**t} + \beta * C$, A is n by m, C is m by n A^{**T} (A Transpose) and C must have same shape

PARAMETER C ||| TABLE (Layout_Cell) — C matrix in DATASET(Layout_Cell) form

PARAMETER alpha ||| REAL8 — Scalar multiplier for the A^{**T} matrix

PARAMETER A ||| TABLE (Layout_Cell) — A matrix in DATASET(Layout_Cell) form

PARAMETER beta ||| REAL8 — Scalar multiplier for the C matrix

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }
) — Matrix in DATASET(Layout_Cell) form $\alpha * A^{**T} + \beta * C$

SEE PBblas/Types.layout_cell

PBblas/ trsm

[Go Up](#)

IMPORTS

PBblas | PBblas.Types | std.blas | PBblas.internal | PBblas.internal.Types |
PBblas.internal.MatDims | PBblas.internal.Converted | std.system.Thorlib |

DESCRIPTIONS

FUNCTION **trsm**

<code>DATASET(Layout_Cell)</code>	trsm
<code>(Side s, Triangle tri, BOOLEAN transposeA, Diagonal diag, value_t alpha, DATASET(Layout_Cell) A_in, DATASET(Layout_Cell) B_in)</code>	

Partitioned block parallel triangular matrix solver. Solves for X using: $AX = B$ or $XA = B$ A is a square triangular matrix, X and B have the same dimensions. A may be an upper triangular matrix ($UX = B$ or $XU = B$), or a lower triangular matrix ($LX = B$ or $XL = B$). Allows optional transposing and scaling of A. Partially based upon an approach discussed by MJ DAYDE, IS DUFF, AP CERFACS. A Parallel Block implementation of Level-3 BLAS for MIMD Vector Processors ACM Tran. Mathematical Software, Vol 20, No 2, June 1994 pp 178-193 and other papers about PB-BLAS by Choi and Dongarra This module supports the "Myriad" style interface, allowing many independent problems to be worked on at once. Corresponding A and B matrixes are related by a common work-item identifier (wi_id) within each cell of the matrix. The returned X matrix will contain cells for the same set of work-items as specified for the A and B matrices.

PARAMETER alpha ||| REAL8 — Multiplier to scale A

PARAMETER transposeA ||| BOOLEAN — Boolean indicating whether or not to transpose the A matrix before solving

PARAMETER A_in ||| TABLE (Layout_Cell) — The A matrix in Layout_Cell format

PARAMETER tri ||| UNSIGNED1 — Types.Triangle enumeration indicating whether we are solving an Upper or Lower triangle.

PARAMETER B_in ||| TABLE (Layout_Cell) — The B matrix in Layout_Cell format

PARAMETER diag ||| UNSIGNED1 — Types.Diagonal enumeration indicating whether A is a unit matrix or not. This is primarily used after factoring matrixes using getrf (LU factorization). That module produces a factored matrix stored within the same space as the original matrix. Since the diagonal is used by both factors, by convention, the Lower triangle has a unit matrix (diagonal all 1's) while the Upper triangle uses the diagonal cells. Setting this to UnitTri, causes the contents of the diagonal to be ignored, and assumed to be 1. NotUnitTri should be used for most other cases.

PARAMETER s ||| UNSIGNED1 — Types.Side enumeration indicating whether we are solving $AX = B$ or $XA = B$

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — X solution matrix in Layout_Cell format

SEE Types.Layout_Cell

SEE Types.Triangle

SEE Types.Side

PBblas/ Types

[Go Up](#)

IMPORTS

ML_Core | ML_Core.Types |

DESCRIPTIONS

MODULE Types

Types

Types for the Parallel Block Basic Linear Algebra Sub-programs support WARNING: attributes marked with WARNING can not be changed without making corresponding changes to the C++ attributes.

Children

1. [dimension_t](#) : Type for matrix dimensions
2. [partition_t](#) : Type for partition id – only supports up to 64K partitions
3. [work_item_t](#) : Type for work-item id – only supports up to 64K work items
4. [value_t](#) : Type for matrix cell values
5. [m_label_t](#) : Type for matrix label
6. [Triangle](#) : Enumeration for Triangle type
7. [Diagonal](#) : Enumeration for Diagonal type
8. [Side](#) : Enumeration for Side type

9. `t_mu_no` : Type for matrix universe number
 10. `Layout_Cell` : Layout for Matrix Cell Main representation of Matrix cell at interface to all PBBlas functions
 11. `Layout_Norm` : Layout for Norm results
-

ATTRIBUTE `dimension_t`

Types \

<code>dimension_t</code>

Type for matrix dimensions. Uses UNSIGNED four as matrixes are not designed to support more than 4 B rows or columns.

RETURN UNSIGNED4 —

ATTRIBUTE `partition_t`

Types \

<code>partition_t</code>

Type for partition id – only supports up to 64K partitions

RETURN UNSIGNED2 —

ATTRIBUTE `work_item_t`

Types \

	<code>work_item_t</code>
--	--------------------------

Type for work-item id – only supports up to 64K work items

RETURN UNSIGNED2 —

ATTRIBUTE value_t

Types \

	<code>value_t</code>
--	----------------------

Type for matrix cell values WARNING: type used in C++ attribute

RETURN REAL8 —

ATTRIBUTE m_label_t

Types \

	<code>m_label_t</code>
--	------------------------

Type for matrix label. Used for Matrix dimensions (see Layout_Dims) and for partitions (see Layout_Part)

RETURN STRING3 —

ATTRIBUTE Triangle

Types \

Triangle

Enumeration for Triangle type WARNING: type used in C++ attribute

RETURN UNSIGNED1 —

ATTRIBUTE Diagonal

[Types \](#)

Diagonal

Enumeration for Diagonal type WARNING: type used in C++ attribute

RETURN UNSIGNED1 —

ATTRIBUTE Side

[Types \](#)

Side

Enumeration for Side type WARNING: type used in C++ attribute

RETURN UNSIGNED1 —

ATTRIBUTE t_mu_no

[Types \](#)

t_mu_no

Type for matrix universe number Allow up to 64k matrices in one universe

RETURN UNSIGNED2 —

RECORD Layout_Cell

Types \

Layout_Cell

Layout for Matrix Cell Main representation of Matrix cell at interface to all PBBlas functions. Matrixes are represented as DATASET(Layout_Cell), where each cell describes the row and column position of the cell as well as its value. Only the non-zero cells need to be contained in the dataset in order to describe the matrix since all unspecified cells are considered to have a value of zero. The cell also contains a work-item number that allows multiple separate matrixes to be carried in the same dataset. This supports the "myriad" style interface that allows the same operations to be performed on many different sets of data at once. Note that these matrixes do not have an explicit size. They are sized implicitly, based on the maximum row and column presented in the data. A matrix can be converted to an explicit dense form (see matrix_t) by using the utility module MakeR8Set. This module should only be used for known small matrixes (< 1M cells) or for partitions of a larger matrix. The Converted module provides utility functions to convert to and from a set of partitions (See Layout_parts).

FIELD wi_id ||| UNSIGNED2 — Work Item Number – An identifier from 1 to 64K-1 that separates and identifies individual matrixes

FIELD y ||| UNSIGNED4 — 1-based column position within the matrix

FIELD x ||| UNSIGNED4 — 1-based row position within the matrix

FIELD v ||| REAL8 — Real value for the cell

SEE matrix_t

SEE Std/PBblas/MakeR8Set.ecl

SEE Std/PBblas/Converted.ecl WARNING: Used as C++ attribute. Do not change without corresponding changes to MakeR8Set.

RECORD Layout_Norm

Types \

	Layout_Norm
--	-------------

Layout for Norm results.

FIELD wi_id ||| UNSIGNED2 — Work Item Number – An identifier from 1 to 64K-1 that separates and identifies individual matrixes

FIELD v ||| REAL8 — Real value for the norm

PBblas/ Vector2Diag

[Go Up](#)

IMPORTS

PBblas | PBblas.internal | PBblas.internal.MatDims | PBblas.Types |
PBblas.internal.Types | PBblas.Constants |

DESCRIPTIONS

FUNCTION Vector2Diag

DATASET (Layout_Cell)	Vector2Diag
(DATASET(Layout_Cell) X)	

Convert a vector into a diagonal matrix. The typical notation is $D = \text{diag}(V)$. The input X must be a 1 x N column vector or an N x 1 row vector. The resulting matrix, in either case will be N x N, with zero everywhere except the diagonal.

PARAMETER **X** ||| TABLE (Layout_Cell) — A row or column vector (i.e. N x 1 or 1 x N) in Layout_Cell format

RETURN TABLE ({ UNSIGNED2 wi_id , UNSIGNED4 x , UNSIGNED4 y , REAL8 v }) — An N x N matrix in Layout_Cell format

SEE PBblas/Types.Layout_cell
