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

$\mathbf{GetModel}$

Go Up

IMPORTS

```
_versions.ML_Core.V3_1_0.ML_Core |
_versions.ML_Core.V3_1_0.ML_Core.Types | Constants | Types | IRLS |
```

DESCRIPTIONS

FUNCTION GetModel

```
DATASET(Layout_Model) GetModel

(DATASET(NumericField) independents, DATASET(DiscreteField)
dependents, UNSIGNED max_iter=200, REAL8
epsilon=Constants.default_epsilon, REAL8
ridge=Constants.default_ridge)
```

Generate logistic regression model from training data. The size of the inputs is used to determin 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 independents the independent values

PARAMETER dependents the dependent values.

PARAMETER max_iter maximum number of iterations to try

PARAMETER epsilon the minimum change in the Beta value estimate to continue

PARAMETER <u>ridge</u> a value to pupulate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.

RETURN coefficient matrix plus model building stats

$\begin{array}{c} & \text{IRLS/} \\ \textbf{GetModel_global} \end{array}$

Go Up

IMPORTS

```
_versions.ML_Core.V3_1_0.ML_Core |
_versions.ML_Core.V3_1_0.ML_Core.Types | PBblas | PBblas.Types | Constants |
Types |
```

DESCRIPTIONS

FUNCTION GetModel_global

```
DATASET(Layout_Model) GetModel_global

(DATASET(NumericField) independents, DATASET(DiscreteField)
dependents, UNSIGNED max_iter=200, REAL8
epsilon=Constants.default_epsilon, REAL8
ridge=Constants.default_ridge)
```

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

PARAMETER independents the independent values

PARAMETER dependents the dependent values

PARAMETER max_iter maximum number of iterations to try

PARAMETER epsilon the minimum change in the Beta value estimate to continue

PARAMETER <u>ridge</u> a value to pupulate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.

RETURN coefficient matrix plus model building statistics

$\begin{array}{c} {}_{\rm IRLS/} \\ {\bf GetModel \ local} \end{array}$

Go Up

IMPORTS

```
_versions.ML_Core.V3_1_0.ML_Core |
_versions.ML_Core.V3_1_0.ML_Core.Types | Constants | Types | IRLS | std |
std.BLAS |
```

DESCRIPTIONS

FUNCTION GetModel_local

```
DATASET(Layout_Model) GetModel_local

(DATASET(NumericField) independents, DATASET(DiscreteField)
dependents, UNSIGNED2 max_iter=200, REAL8
epsilon=Constants.default_epsilon, REAL8
ridge=Constants.default_ridge)
```

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

PARAMETER independents the independent values

PARAMETER dependents the dependent values.

PARAMETER max_iter maximum number of iterations to try

PARAMETER epsilon the minimum change in the Beta value estimate to continue

PARAMETER <u>ridge</u> a value to populate a diagonal matrix that is added to a matrix help assure that the matrix is invertible.

RETURN coefficient matrix plus model building stats