Package 'mllrnrs'

July 5, 2024

Title R6-Based ML Learners for 'mlexperiments'

Version 0.0.4

Description Enhances 'mlexperiments'
<https://CRAN.R-project.org/package=mlexperiments> with additional
machine learning ('ML') learners. The package provides R6-based
learners for the following algorithms: 'glmnet'
<https://CRAN.R-project.org/package=glmnet>, 'ranger'
<https://CRAN.R-project.org/package=ranger>, 'xgboost'
<https://CRAN.R-project.org/package=xgboost>, and 'lightgbm'
<https://CRAN.R-project.org/package=lightgbm>. These can be used
directly with the 'mlexperiments' R package.

License GPL (>= 3)

URL <https://github.com/kapsner/mllrnrs>

BugReports <https://github.com/kapsner/mllrnrs/issues>

Depends R (>= 3.6)

Imports data.table, kdry, mlexperiments, R6, stats

Suggests glmnet, lightgbm (>= 4.0.0), lintr, mlbench, mlr3measures,
ParBayesianOptimization, quarto, ranger, splitTools, testthat
(>= 3.0.1), xgboost

VignetteBuilder quarto

Config/testthat/edition 3

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SystemRequirements Quarto command line tools
(https://github.com/quarto-dev/quarto-cli).

RoxygenNote 7.3.1

NeedsCompilation no

Author Lorenz A. Kapsner [cre, aut, cph]
(<https://orcid.org/0000-0003-1866-860X>)

Maintainer Lorenz A. Kapsner <lorenz.kapsner@gmail.com>

Repository CRAN

Contents

LearnerGlmnet   *R6 Class to construct a Glmnet learner*

Description

The LearnerGlmnet class is the interface to the glmnet R package for use with the mlexperiments package.

Details

Optimization metric: Can be used with

- [mlexperiments::MLTuneParameters](#)
- [mlexperiments::MLCrossValidation](#)
- [mlexperiments::MLNestedCV](#)

Super class

[mlexperiments::MLLearnerBase](#) -> LearnerGlmnet

Methods

Public methods:

- [LearnerGlmnet$new()](#)
- [LearnerGlmnet$clone()](#)

Method new(): Create a new LearnerGlmnet object.

Usage:

LearnerGlmnet$new(metric_optimization_higher_better)

Arguments:

metric_optimization_higher_better A logical. Defines the direction of the optimization metric used throughout the hyperparameter optimization.

Returns: A new LearnerGlmnet R6 object.

Examples:
```
LearnerGlmnet$new(metric_optimization_higher_better = FALSE)
```

Method `clone()`: The objects of this class are cloneable with this method.

Usage:
```
LearnerGlmnet$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

See Also

glmnet::glmnet(), glmnet::cv.glmnet()

Examples

```
# binary classification

library(mlbench)
data("PimaIndiansDiabetes2")
dataset <- PimaIndiansDiabetes2 |>
  data.table::as.data.table() |>
  na.omit()

seed <- 123
feature_cols <- colnames(dataset)[1:8]

train_x <- model.matrix(
  ~ -1 + .,
  dataset[, .SD, .SDcols = feature_cols]
)
train_y <- as.integer(dataset[, get("diabetes")]) - 1L

fold_list <- splitTools::create_folds(
  y = train_y,
  k = 3,
  type = "stratified",
  seed = seed
)
glmnet_cv <- mlexperiments::MLCrossValidation$new(
  learner = mllrnrs::LearnerGlmnet$new(
    metric_optimization_higher_better = FALSE
  ),
  fold_list = fold_list,
  ncores = 2,
  seed = 123
)
glmnet_cv$learner_args <- list(
  alpha = 1,
  lambda = 0.1,
  family = "binomial",
```

```
  type.measure = "class",
  standardize = TRUE
)
glmnet_cv$predict_args <- list(type = "response")
glmnet_cv$performance_metric_args <- list(positive = "1")
glmnet_cv$performance_metric <- mlexperiments::metric("auc")

# set data
glmnet_cv$set_data(
  x = train_x,
  y = train_y
)

glmnet_cv$execute()

## ------------------------------------------------
## Method `LearnerGlmnet$new`
## ------------------------------------------------

LearnerGlmnet$new(metric_optimization_higher_better = FALSE)
```

LearnerLightgbm	_R6 Class to construct a LightGBM learner_

Description

The LearnerLightgbm class is the interface to the lightgbm R package for use with the mlexperiments package.

Details

Optimization metric: needs to be specified with the learner parameter metric. The following options can be set via options():

- "mlexperiments.optim.lgb.nrounds" (default: 5000L)
- "mlexperiments.optim.lgb.early_stopping_rounds" (default: 500L)
- "mlexperiments.lgb.print_every_n" (default: 50L)
- "mlexperiments.lgb.verbose" (default: -1L)

LearnerLightgbm can be used with

- mlexperiments::MLTuneParameters
- mlexperiments::MLCrossValidation
- mlexperiments::MLNestedCV

Super class

mlexperiments::MLLearnerBase -> LearnerLightgbm

Methods

Public methods:

- `LearnerLightgbm$new()`
- `LearnerLightgbm$clone()`

Method `new()`: Create a new `LearnerLightgbm` object.

Usage:

```
LearnerLightgbm$new(metric_optimization_higher_better)
```

Arguments:

`metric_optimization_higher_better` A logical. Defines the direction of the optimization metric used throughout the hyperparameter optimization.

Returns: A new `LearnerLightgbm` R6 object.

Examples:

```
LearnerLightgbm$new(metric_optimization_higher_better = FALSE)
```

Method `clone()`: The objects of this class are cloneable with this method.

Usage:

```
LearnerLightgbm$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

See Also

`lightgbm::lgb.train()`, `lightgbm::lgb.cv()`

Examples

```
# binary classification

library(mlbench)
data("PimaIndiansDiabetes2")
dataset <- PimaIndiansDiabetes2 |>
  data.table::as.data.table() |>
  na.omit()

seed <- 123
feature_cols <- colnames(dataset)[1:8]

param_list_lightgbm <- expand.grid(
  bagging_fraction = seq(0.6, 1, .2),
  feature_fraction = seq(0.6, 1, .2),
  min_data_in_leaf = seq(10, 50, 10),
  learning_rate = seq(0.1, 0.2, 0.1),
  num_leaves = seq(10, 50, 10),
  max_depth = -1L
)
```

```
train_x <- model.matrix(
  ~ -1 + .,
  dataset[, .SD, .SDcols = feature_cols]
)
train_y <- as.integer(dataset[, get("diabetes")]) - 1L

fold_list <- splitTools::create_folds(
  y = train_y,
  k = 3,
  type = "stratified",
  seed = seed
)
lightgbm_cv <- mlexperiments::MLCrossValidation$new(
  learner = mllrnrs::LearnerLightgbm$new(
    metric_optimization_higher_better = FALSE
  ),
  fold_list = fold_list,
  ncores = 2,
  seed = 123
)
lightgbm_cv$learner_args <- c(
  as.list(
    data.table::data.table(
      param_list_lightgbm[37, ],
      stringsAsFactors = FALSE
    ),
  ),
  list(
    objective = "binary",
    metric = "binary_logloss"
  ),
  nrounds = 45L
)
lightgbm_cv$performance_metric_args <- list(positive = "1")
lightgbm_cv$performance_metric <- mlexperiments::metric("auc")

# set data
lightgbm_cv$set_data(
  x = train_x,
  y = train_y
)

lightgbm_cv$execute()


## ------------------------------------------------
## Method `LearnerLightgbm$new`
## ------------------------------------------------

LearnerLightgbm$new(metric_optimization_higher_better = FALSE)
```

LearnerRanger   *R6 Class to construct a Ranger learner*

Description

The `LearnerRanger` class is the interface to the `ranger` R package for use with the `mlexperiments` package.

Details

Optimization metric:

- classification: classification error rate
- regression: mean squared error Can be used with
- mlexperiments::MLTuneParameters
- mlexperiments::MLCrossValidation
- mlexperiments::MLNestedCV

Super class

`mlexperiments::MLLearnerBase` -> `LearnerRanger`

Methods

Public methods:

- LearnerRanger$new()
- LearnerRanger$clone()

Method `new()`: Create a new `LearnerRanger` object.

Usage:
```
LearnerRanger$new()
```

Returns: A new `LearnerRanger` R6 object.

Examples:
```
LearnerRanger$new()
```

Method `clone()`: The objects of this class are cloneable with this method.

Usage:
```
LearnerRanger$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

See Also

`ranger::ranger()`

Examples

```
# binary classification

library(mlbench)
data("PimaIndiansDiabetes2")
dataset <- PimaIndiansDiabetes2 |>
  data.table::as.data.table() |>
  na.omit()

seed <- 123
feature_cols <- colnames(dataset)[1:8]

param_list_ranger <- expand.grid(
  num.trees = seq(500, 1000, 500),
  mtry = seq(2, 6, 2),
  min.node.size = seq(1, 9, 4),
  max.depth = seq(1, 9, 4),
  sample.fraction = seq(0.5, 0.8, 0.3)
)

train_x <- model.matrix(
  ~ -1 + .,
  dataset[, .SD, .SDcols = feature_cols]
)
train_y <- as.integer(dataset[, get("diabetes")]) - 1L

fold_list <- splitTools::create_folds(
  y = train_y,
  k = 3,
  type = "stratified",
  seed = seed
)
ranger_cv <- mlexperiments::MLCrossValidation$new(
  learner = mllrnrs::LearnerRanger$new(),
  fold_list = fold_list,
  ncores = 2,
  seed = 123
)
ranger_cv$learner_args <- c(
  as.list(
    data.table::data.table(
      param_list_ranger[37, ],
      stringsAsFactors = FALSE
    ),
  ),
  list(classification = TRUE)
)
ranger_cv$performance_metric_args <- list(positive = "1")
ranger_cv$performance_metric <- mlexperiments::metric("auc")

# set data
ranger_cv$set_data(
```

```
  x = train_x,
  y = train_y
)

ranger_cv$execute()


## ------------------------------------------------
## Method `LearnerRanger$new`
## ------------------------------------------------

LearnerRanger$new()
```

LearnerXgboost   *R6 Class to construct a Xgboost learner*

Description

The LearnerXgboost class is the interface to the xgboost R package for use with the mlexperiments package.

Details

Optimization metric: needs to be specified with the learner parameter eval_metric. The following options can be set via options():

- "mlexperiments.optim.xgb.nrounds" (default: 5000L)

- "mlexperiments.optim.xgb.early_stopping_rounds" (default: 500L)

- "mlexperiments.xgb.print_every_n" (default: 50L)

- "mlexperiments.xgb.verbose" (default: FALSE)

LearnerXgboost can be used with

- [mlexperiments::MLTuneParameters](#)

- [mlexperiments::MLCrossValidation](#)

- [mlexperiments::MLNestedCV](#)

Super class

[mlexperiments::MLLearnerBase](#) -> LearnerXgboost

Methods

Public methods:

- `LearnerXgboost$new()`
- `LearnerXgboost$clone()`

Method `new()`: Create a new `LearnerXgboost` object.

Usage:

```
LearnerXgboost$new(metric_optimization_higher_better)
```

Arguments:

`metric_optimization_higher_better` A logical. Defines the direction of the optimization metric used throughout the hyperparameter optimization.

Returns: A new `LearnerXgboost` R6 object.

Examples:

```
LearnerXgboost$new(metric_optimization_higher_better = FALSE)
```

Method `clone()`: The objects of this class are cloneable with this method.

Usage:

```
LearnerXgboost$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

See Also

`xgboost::xgb.train()`, `xgboost::xgb.cv()`

Examples

```
# binary classification

library(mlbench)
data("PimaIndiansDiabetes2")
dataset <- PimaIndiansDiabetes2 |>
  data.table::as.data.table() |>
  na.omit()

seed <- 123
feature_cols <- colnames(dataset)[1:8]

param_list_xgboost <- expand.grid(
   subsample = seq(0.6, 1, .2),
   colsample_bytree = seq(0.6, 1, .2),
   min_child_weight = seq(1, 5, 4),
   learning_rate = seq(0.1, 0.2, 0.1),
   max_depth = seq(1, 5, 4)
)
```

```
train_x <- model.matrix(
  ~ -1 + .,
  dataset[, .SD, .SDcols = feature_cols]
)
train_y <- as.integer(dataset[, get("diabetes")]) - 1L

fold_list <- splitTools::create_folds(
  y = train_y,
  k = 3,
  type = "stratified",
  seed = seed
)
xgboost_cv <- mlexperiments::MLCrossValidation$new(
  learner = mllrnrs::LearnerXgboost$new(
    metric_optimization_higher_better = FALSE
  ),
  fold_list = fold_list,
  ncores = 2,
  seed = 123
)
xgboost_cv$learner_args <- c(
  as.list(
    data.table::data.table(
      param_list_xgboost[37, ],
      stringsAsFactors = FALSE
    ),
  ),
  list(
    objective = "binary:logistic",
    eval_metric = "logloss"
  ),
  nrounds = 45L
)
xgboost_cv$performance_metric_args <- list(positive = "1")
xgboost_cv$performance_metric <- mlexperiments::metric("auc")

# set data
xgboost_cv$set_data(
  x = train_x,
  y = train_y
)

xgboost_cv$execute()


## ------------------------------------------------
## Method `LearnerXgboost$new`
## ------------------------------------------------

LearnerXgboost$new(metric_optimization_higher_better = FALSE)
```

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