# Package 'CompClassMetrics'

### September 3, 2025

Version 0.1.0

**Description** Accuracy metrics are commonly used to assess the discriminating ability of diagnostic tests or biomarkers. Among them, metrics based on the ROC framework are particularly popular. When classification involves subclasses, the package 'CompClassMetrics' includes functions that can provide the point estimate, confidence interval as well as true values if a parametric setting is known. For more de-

tails see Nan and Tian (2025) <doi:10.1177/09622802251343600> and Nan and Tian (2023) <doi:10.1002/sim.9908> and F

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**Encoding** UTF-8

RoxygenNote 7.3.2

Imports plot3D, pracma, cubature, stats

NeedsCompilation no

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**Depends** R (>= 3.5.0)

Repository CRAN

Date/Publication 2025-09-03 21:00:20 UTC

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### Description

Description of adni2.

### **Format**

A data frame with 317 rows and 7 columns:

RID Participant ID

**DX.bl** The disease class label

FDG Numeric, value of FDG

AV45 Numeric, value of AV45

ABETA Numeric, value of ABETA

TAU.x Numeric, value of TAU from CSF

PTAU Numeric, value of PTAU from CSF

### Source

This is a subset of ADNI2 dataset, available at https://adni.loni.usc.edu

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AUCofunc R function that calculates the true values of AUCo when distribution is known	AUCofunc	v
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## Description

R function that calculates the true values of AUCo when distribution is known

### Usage

```
AUCofunc(k1, k2, distribution, arg1, arg2)
```

### Arguments

k1	number of subclasses in main class-1
k2	number of subclasses in main class-2
distribution	the distribution of marker value follows Normal or Gamma
arg1	if distribution is normal input mean parameters of all subclasses in a vector, if gamma input shape parameters
arg2	if distribution is gamma input variance parameter, if gamma input rate parameters

The true value of AUCo under given distribution and parameters

CI.func	R function that calculates percentile confidence interval given an array of estimates

### Description

This function provides percentile confidence interval

### Usage

Value

```
CI.func(x)
```

### Arguments

x an array of calculated estimates

#### Value

The percentile confidence interval of given values

CVUS.calc.func R function that calculates the true values of VUSC when distribution is known		CVUS.calc.func		
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### Description

R function that calculates the true values of VUSC when distribution is known

### Usage

```
CVUS.calc.func(k1, k2, k3, distribution, arg1, arg2)
```

#### **Arguments**

k1	number of subclasses in main class-1
k2	number of subclasses in main class-2
k3	number of subclasses in main class-3
distribution	the distribution of marker value follows Normal or Gamma
arg1	if distribution is normal input mean parameters of all subclasses in a vector, if gamma input shape parameters
arg2	if distribution is gamma input variance parameter, if gamma input rate parame-

ters

#### Value

The true value of VUSc under given distribution and parameters

```
F_min_given_max_partial_gamma_upper
```

R function that calculates the conditional probability of minimum greater than y\_min given maximum equals to y\_max of gamma random variables (upper tail of conditional probability of minimum given maximum)

### Description

R function that calculates the conditional probability of minimum greater than y\_min given maximum equals to y\_max of gamma random variables (upper tail of conditional probability of minimum given maximum)

#### Usage

```
F_min_given_max_partial_gamma_upper(y_min, y_max, shape, rate)
```

#### **Arguments**

y_min	the value of y_min
y_max	the value of y_max
shape	the vector of shape parameters of gamma random variables
rate	the vector of rate parameters of gamma random variables

#### Value

The conditional probability of minimum given maximum of gamma random variables

```
F_min_given_max_partial_normal_upper
```

R function that calculates the conditional probability of minimum greater than y\_min given maximum equals to y\_max of normal random variables (upper tail probability of minimum given maximum)

### Description

R function that calculates the conditional probability of minimum greater than y\_min given maximum equals to y\_max of normal random variables (upper tail probability of minimum given maximum)

#### Usage

```
F_min_given_max_partial_normal_upper(y_min, y_max, mu, sd)
```

#### **Arguments**

y_min	the value of y_min
y_max	the value of y_max
mu	the vector of mean parameters of normal random variables
sd	the vector of variance parameters of normal random variables

#### Value

The conditional probability of minimum given maximum of normal random variables

F\_min\_max\_partial\_gamma

R function that calculates the partial of joint probability of min and max over max of NIND gamma random variables

#### **Description**

R function that calculates the partial of joint probability of min and max over max of NIND gamma random variables

#### Usage

```
F_min_max_partial_gamma(y_min, y_max, shape, rate)
```

#### **Arguments**

y_min	the value of y_min
y_max	the value of y_max
shape	the vector of shape parameters of gamma random variables
rate	the vector of rate parameters of gamma random variables

#### Value

The partial of joint probablity of min and max over max

```
F_min_max_partial_normal
```

R function that calculates the partial of joint probability of min and max over max of NIND normal random variables

### Description

R function that calculates the partial of joint probability of min and max over max of NIND normal random variables

### Usage

```
F_min_max_partial_normal(y_min, y_max, mu, sd)
```

#### **Arguments**

y_min	the value of y_min
y_max	the value of y_max

mu the vector of mean parameters of normal random variables sd the vector of variance parameters of normal random variables

f\_order\_max\_gamma 7

#### Value

The partial of joint probablity of min and max over max

f\_order\_max\_gamma R function that calculates the probability density of maximum of gamma random variables (PDF)

#### **Description**

R function that calculates the probability density of maximum of gamma random variables (PDF)

### Usage

```
f_order_max_gamma(y_max, shape, rate)
```

#### **Arguments**

y\_max the value of y\_max

shape the vector of shape parameters of gamma random variables rate the vector of rate parameters of gamma random variables

#### Value

The probability density of maximum of gamma random variables

f\_order\_max\_normal R function that calculates the probability density of maximum of NIND normal random variables (PDF)

#### **Description**

R function that calculates the probability density of maximum of NIND normal random variables (PDF)

#### Usage

```
f_order_max_normal(y_max, mu, sd)
```

### **Arguments**

y\_max the value of y\_max

mu the vector of mean parameters of normal random variables sd the vector of variance parameters of normal random variables

#### Value

The probability density of maximum of normal random variables

f\_order\_min\_normal

f_order_min_gamma	R function that calculates the probability density of minimum of gamma random variables (PDF)
	, ,

#### **Description**

R function that calculates the probability density of minimum of gamma random variables (PDF)

#### Usage

```
f_order_min_gamma(y_min, shape, rate)
```

#### **Arguments**

y_min	the value of v	min

shape the vector of shape parameters of gamma random variables rate the vector of rate parameters of gamma random variables

#### Value

The probability density of minimum of gamma random variables

f_order_min_normal	R function that calculates the probability density of minimum of NIND normal random variables (PDF)

### Description

R function that calculates the probability density of minimum of NIND normal random variables (PDF)

#### Usage

```
f_order_min_normal(y_min, mu, sd)
```

#### **Arguments**

		.1 1	c		
V	mın	the valu	e of v	mın	

mu the vector of mean parameters of normal random variables sd the vector of variance parameters of normal random variables

### Value

The probability density of minimum of normal random variables

F\_order\_r\_gamma 9

F_order_r_gamma R function that calculates the probability of r-th order statistics gamma random variables (CDF of r-th order statistics)	of
---	----

### Description

R function that calculates the probability of r-th order statistics of gamma random variables (CDF of r-th order statistics)

### Usage

```
F_order_r_gamma(x, shape, rate, r)
```

### **Arguments**

x	the	value	of x

shape the vector of shape parameters of gamma random variables rate the vector of rate parameters of gamma random variables

r r-th order statistics

#### Value

The probability of r-th order statistics of gamma random variables smaller or equal to x

F_order_r_normal	R function that calculates the probability of r-th order statistics of nor-
	mal random variables (CDF of r-th order statistics)

#### **Description**

R function that calculates the probability of r-th order statistics of normal random variables (CDF of r-th order statistics)

#### Usage

```
F_order_r_normal(x, mu, sd, r)
```

### Arguments

X	the value of x
mu	the vector of mean parameters of normal random variables
sd	the vector of variance parameters of normal random variables
r	r-th order statistics

#### Value

The probability of r-th order statistics of normal random variables smaller or equal to x

10 hum.dynamic

```
get_max_min_permutations
```

R function for obtaining all combinations of maximum and minimum of a given dataset

### Description

R function for obtaining all combinations of maximum and minimum of a given dataset

#### Usage

```
get_max_min_permutations(df)
```

### **Arguments**

df

Given dataset, in list form

#### Value

A list of all combinations of maximum and minimum of df

hum.dynamic

R function that calculates empirical estimates of HUMcm

### Description

This function provides empirical estimates of HUMcm

### Usage

```
hum.dynamic(dat, num_sub)
```

### **Arguments**

dat test values in list, each element represents biomarker values for a disease group

num\_sub a vector of number of subclasses in each subclass

#### Value

The empirical estimate of HUMcm based on given data and num\_sub

HUMC\_fourclass 11

#### **Examples**

```
# Create a list of example data Y1 <- c(0.9316, 0.9670, 1.3856, 1.3505, 1.0316, 1.1764, 0.7435, 0.5813, 0.4695, 0.3249) Y2 <- c(1.63950, 1.36535, 1.79859, 0.47961, 1.50978, 1.36525, 0.13515, 2.11275, 0.45659) Y3 <- c(1.89856, 1.30920, 2.38615, 2.34785, 2.92493, 2.71615, 2.75243, 0.95060, 0.38964) Y4 <- c(2.580, 2.570, 2.143, 3.079, 1.765, 3.081, 2.175, 2.306, 2.918, 2.507, 4.261, 3.033, 1.836, 2.321) Y5 <- c(3.969, 3.044, 3.318, 2.862, 3.655, 1.523, 3.722, 4.074, 3.662, 3.571, 5.177, 6.321, 4.932, 4.129) Y.dat <- list(Y1,Y2,Y3,Y4,Y5) num_sub <- c(1,3,1) # calculate HUMcm of Y.dat and num_sub hum.dynamic(Y.dat,num_sub)
```

 ${\sf HUMC\_fourclass}$   ${\it R function that calculates the true values of HUMcm when distribution}$   ${\it is known}$ 

### Description

R function that calculates the true values of HUMcm when distribution is known

### Usage

```
HUMC_fourclass(distribution, arg1, arg2, num_sub)
```

#### **Arguments**

distribution	the distribution of marker value follows Normal or Gamma
arg1	if distribution is normal input mean parameters of all subclasses in a vector, if gamma input shape parameters
arg2	if distribution is gamma input variance parameter, if gamma input rate parameters
num_sub	the vector of number of subclasses in each main class

### Value

The true value of HUMcm under given distribution and parameters

12 HUM\_min

HUMC_NPCI	R function that calculates non-parametric bootstrap percentile confidence interval

#### Description

This function provides non-parametric bootstrap percentile confidence interval of HUMcm

### Usage

```
HUMC_NPCI(dat, num_sub, B)
```

#### **Arguments**

dat test values in list, each element represents biomarker values for a disease group num\_sub a vector of number of subclasses in each subclass

B the number of iteration

#### Value

The non-parametric bootstrap percentile confidence interval of HUMcm

#### **Examples**

```
# Create a list of example data  Y1 <- c(0.9316,\ 0.9670,\ 1.3856,\ 1.3505,\ 1.0316,\ 1.1764,\ 0.7435,\ 0.5813,\ 0.4695,\ 0.3249)   Y2 <- c(1.63950,\ 1.36535,\ 1.79859,\ 0.47961,\ 1.50978,\ 1.36525,\ 0.13515,\ 2.11275,\ 0.45659)   Y3 <- c(1.89856,\ 1.30920,\ 2.38615,\ 2.34785,\ 2.92493,\ 2.71615,\ 2.75243,\ 0.95060,\ 0.38964)   Y4 <- c(2.580,2.570,2.143,3.079,1.765,3.081,2.175,2.306,2.918,2.507,4.261,3.033,1.836,2.321)   Y5 <- c(3.969,3.044,3.318,2.862,3.655,1.523,3.722,4.074,3.662,3.571,5.177,6.321,4.932,4.129)   Y.dat <- list(Y1,Y2,Y3,Y4,Y5)   num_sub <- c(1,3,1)   \# calculate the non-parametric bootstrap percentile confidence interval   HUMC_NPCI(Y.dat,num_sub,50)
```

HUM\_min

R function that calculates the minimum of HUMcm under given structure

#### **Description**

R function that calculates the minimum of HUMcm under given structure

#### Usage

```
HUM_min(num_sub)
```

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#### **Arguments**

num\_sub the vector of number of subclasses in each main class

#### Value

The minimum of HUMcm

HUM\_standard

R function to calculate the standardized HUMcm under given structure

#### **Description**

R function to calculate the standardized HUMcm under given structure

### Usage

```
HUM_standard(value, num_sub)
```

#### **Arguments**

value the value of HUMcm

num\_sub the vector of number of subclasses in each main class

#### Value

The standardized HUMcm

PLCO PLCO

#### **Description**

Description of PLCO.

#### **Format**

A data frame with 239 rows and 7 columns:

**ID** Participant ID

**Group** The disease class label

CA125 Numeric, value of CA125

CA153 Numeric, value of CA153

CA199 Numeric, value of CA199

KLK6 Numeric, value of KLK6

CA724 Numeric, value of CA724

ROCC\_Surface

#### **Source**

This is a subset of PLCO dataset, available at https://edrn.nci.nih.gov.

ROCC\_curve

R function for plotting the overall ROC curve and chance curve

### **Description**

R function for plotting the overall ROC curve and chance curve

### Usage

```
ROCC_curve(k1, k2, distribution, arg1, arg2)
```

### **Arguments**

k1 number of subclasses in main class-1k2 number of subclasses in main class-2

distribution the distribution of marker value follows Normal or Gamma

arg1 if distribution is normal input mean parameters of all subclasses in a vector, if

gamma input shape parameters

arg2 if distribution is gamma input variance parameter, if gamma input rate parame-

ters

#### Value

The overall ROC curve and chance curve

ROCC\_Surface

R function for plotting the compound ROC surface and chance surface

### **Description**

R function for plotting the compound ROC surface and chance surface

#### Usage

```
ROCC_Surface(k1, k2, k3, distribution, arg1, arg2)
```

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### Arguments

k1	number of subclasses in main class-1
k2	number of subclasses in main class-2
k3	number of subclasses in main class-3
distribution	the distribution of marker value follows Normal or Gamma
arg1	if distribution is normal input mean parameters of all subclasses in a vector, if gamma input shape parameters
arg2	if distribution is gamma input variance parameter, if gamma input rate parameters

### ters

### Value

The compound ROC surface and chance surface

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