Package 'RGF'

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Type Package

Title Regularized Greedy Forest

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BugReports https://github.com/RGF-team/rgf/issues

URL https://github.com/RGF-team/rgf/tree/master/R-package

Description

Regularized Greedy Forest wrapper of the 'Regularized Greedy Forest' https://github.com/RGF-team/rgf/tree/master/python-package 'python' package, which also includes a Multicore implementation (FastRGF) https://github.com/RGF-team/rgf/tree/master/FastRGF.

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SystemRequirements Python (2.7 or >= 3.4), rgf_python, scikit-learn (>= 0.18.0), scipy, numpy. Detailed installation instructions for each operating system can be found in the README file.

Depends R(>= 3.2.0)

Imports reticulate, R6, Matrix

Suggests testthat, covr, knitr, rmarkdown

Encoding UTF-8

LazyData true

RoxygenNote 6.1.0

VignetteBuilder knitr

NeedsCompilation no

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Multi-core implementation of Regularized Greedy Forest machine

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```
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A Fast Regularized Greedy Forest classifier

Description

A Fast Regularized Greedy Forest classifier

Usage

```
# init <- FastRGF_Classifier$new(n_estimators = 500, max_depth = 6,</pre>
                                        max_leaf = 50, tree_gain_ratio = 1.0,
                                    min_samples_leaf = 5, loss = "LS", l1 = 1.0,
                                        12 = 1000.0, opt_algorithm = "rgf",
                                        learning_rate = 0.001, max_bin = NULL,
                                        min_child_weight = 5.0, data_12 = 2.0,
                                        sparse_max_features = 80000,
                                        sparse_min_occurences = 5,
                                        calc_prob="sigmoid", n_jobs = 1,
                                        verbose = 0)
```

Arguments

an R matrix (object) or a Python sparse matrix (object) of shape c(n_samples, n_features). The training input samples. The sparse matrix should be a Python sparse matrix. The helper functions mat_2scipy_sparse and TO_scipy_sparse allow the user to convert an R dense or sparse matrix to a scipy sparse matrix. a vector of shape c(n_samples). The target values (real numbers in regression). an integer. The number of trees in the forest (Original name: forest.ntrees.) n_estimators

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max_depth an integer. Maximum tree depth (Original name: dtree.max_level.)

max_leaf an integer. Maximum number of leaf nodes in best-first search (Original name:

dtree.max_nodes.)

tree_gain_ratio

a float. New tree is created when leaf-nodes gain < this value * estimated gain

of creating new tree (Original name: dtree.new_tree_gain_ratio.)

min_samples_leaf

an integer or float. Minimum number of training data points in each leaf node. If an integer, then consider min_samples_leaf as the minimum number. If a float, then min_samples_leaf is a percentage and ceil(min_samples_leaf * n_samples) are the minimum number of samples for each node (Original name: dtree.min_sample.)

loss a character string. One of "LS" (Least squares loss), "MODLS" (Modified least

squares loss) or "LOGISTIC" (Logistic loss) (Original name: dtree.loss.)

a float. Used to control the degree of L1 regularization (Original name: dtree.lamL1.)

a float. Used to control the degree of L2 regularization (Original name: dtree.lamL2.) opt_algorithm a character string. Either "rgf" or "epsilon-greedy". Optimization method for

training forest (Original name: forest.opt.)

learning_rate a float. Step size of epsilon-greedy boosting. Meant for being used with opt_algorithm

= "epsilon-greedy" (Original name: forest.stepsize.)

max_bin an integer or NULL. Maximum number of discretized values (bins). If NULL,

65000 is used for dense data and 200 for sparse data (Original name: dis-

cretize.(sparse/dense).max_buckets.)

min_child_weight

a float. Minimum sum of data weights for each discretized value (bin) (Original

name: discretize.(sparse/dense).min_bucket_weights.)

data_12 a float. Used to control the degree of L2 regularization for discretization (Origi-

nal name: discretize.(sparse/dense).lamL2.)

sparse_max_features

an integer. Maximum number of selected features. Meant for being used with

sparse data (Original name: discretize.sparse.max_features.)

sparse_min_occurences

an integer. Minimum number of occurrences for a feature to be selected. Meant

for being used with sparse data (Original name: discretize.sparse.min_occrrences.)

calc_prob a character string. Either "sigmoid" or "softmax". Method of probability calcu-

lation

n_jobs an integer. The number of jobs to run in parallel for both fit and predict. If -1, all

CPUs are used. If -2, all CPUs but one are used. If < -1, $(n_cpus + 1 + n_jobs)$

are used (Original name: set.nthreads.)

verbose an integer. Controls the verbosity of the tree building process (Original name:

set.verbose.)

Format

An object of class R6ClassGenerator of length 24.

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Details

the *fit* function builds a classifier from the training set (x, y).

the *predict* function predicts the class for x.

the *predict_proba* function predicts class probabilities for x.

the *cleanup* function removes tempfiles used by this model. See the issue *https://github.com/RGF-team/rgf/issues/75*, which explains in which cases the *cleanup* function applies.

the get_params function returns the parameters of the model.

the score function returns the mean accuracy on the given test data and labels.

Methods

References

https://github.com/RGF-team/rgf/tree/master/python-package, Tong Zhang, FastRGF: Multi-core Implementation of Regularized Greedy Forest (https://github.com/RGF-team/rgf/tree/master/FastRGF)

Examples

```
if (reticulate::py_available() && reticulate::py_module_available("rgf.sklearn")) {
   library(RGF)
   set.seed(1)
   x = matrix(runif(100000), nrow = 100, ncol = 1000)
   y = sample(1:2, 100, replace = TRUE)
```

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```
fast_RGF_class = FastRGF_Classifier$new(max_leaf = 50)
fast_RGF_class$fit(x, y)
preds = fast_RGF_class$predict_proba(x)
}
```

FastRGF_Regressor

A Fast Regularized Greedy Forest regressor

Description

A Fast Regularized Greedy Forest regressor

Usage

Arguments

11

an R matrix (object) or a Python sparse matrix (object) of shape c(n_samples, Х n_features). The training input samples. The sparse matrix should be a Python sparse matrix. The helper functions mat 2scipy sparse and TO scipy sparse allow the user to convert an R dense or sparse matrix to a scipy sparse matrix. a vector of shape c(n_samples). The target values (real numbers in regression). У n_estimators an integer. The number of trees in the forest (Original name: forest.ntrees.) max_depth an integer. Maximum tree depth (Original name: dtree.max_level.) max_leaf an integer. Maximum number of leaf nodes in best-first search (Original name: dtree.max_nodes.) tree_gain_ratio a float. New tree is created when leaf-nodes gain < this value * estimated gain of creating new tree (Original name: dtree.new_tree_gain_ratio.) min_samples_leaf an integer or float. Minimum number of training data points in each leaf node. If an integer, then consider min_samples_leaf as the minimum number. If a float, then min_samples_leaf is a percentage and ceil(min_samples_leaf * n_samples) are the minimum number of samples for each node (Original name: dtree.min_sample.)

a float. Used to control the degree of L1 regularization (Original name: dtree.lamL1.)

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a character string. Either "rgf" or "epsilon-greedy". Optimization method for opt_algorithm training forest (Original name: forest.opt.) a float. Step size of epsilon-greedy boosting. Meant for being used with opt_algorithm learning_rate = "epsilon-greedy" (Original name: forest.stepsize.) max_bin an integer or NULL. Maximum number of discretized values (bins). If NULL, 65000 is used for dense data and 200 for sparse data (Original name: discretize.(sparse/dense).max_buckets.) min_child_weight a float. Minimum sum of data weights for each discretized value (bin) (Original name: discretize.(sparse/dense).min bucket weights.) data_12 a float. Used to control the degree of L2 regularization for discretization (Original name: discretize.(sparse/dense).lamL2.) sparse_max_features an integer. Maximum number of selected features. Meant for being used with sparse data (Original name: discretize.sparse.max features.) sparse_min_occurences

an integer. Minimum number of occurrences for a feature to be selected. Meant for being used with sparse data (Original name: discretize.sparse.min_occrrences.)

a float. Used to control the degree of L2 regularization (Original name: dtree.lamL2.)

an integer. The number of jobs to run in parallel for both fit and predict. If -1, all n_jobs

CPUs are used. If -2, all CPUs but one are used. If < -1, $(n_{cpus} + 1 + n_{jobs})$

are used (Original name: set.nthreads.)

verbose an integer. Controls the verbosity of the tree building process (Original name:

set.verbose.)

Format

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An object of class R6ClassGenerator of length 24.

Details

the *fit* function builds a regressor from the training set (x, y).

the *predict* function predicts the regression target for x.

the *cleanup* function removes tempfiles used by this model. See the issue https://github.com/RGFteam/rgf/issues/75, which explains in which cases the cleanup function applies.

the get_params function returns the parameters of the model.

the score function returns the coefficient of determination (R²) for the predictions.

Methods

```
FastRGF_Regressor$new(n_estimators = 500, max_depth = 6, max_leaf = 50, tree_gain_ratio = 1.0, min_
 -----
fit(x, y, sample_weight = NULL)
```

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```
predict(x)
------
cleanup()
-----
get_params(deep = TRUE)
------
score(x, y, sample_weight = NULL)
-------
```

References

https://github.com/RGF-team/rgf/tree/master/python-package, Tong Zhang, FastRGF: Multi-core Implementation of Regularized Greedy Forest (https://github.com/RGF-team/rgf/tree/master/FastRGF)

Examples

```
if (reticulate::py_available() && reticulate::py_module_available("rgf.sklearn")) {
    library(RGF)
    set.seed(1)
    x = matrix(runif(100000), nrow = 100, ncol = 1000)

    y = runif(100)
    fast_RGF_regr = FastRGF_Regressor$new(max_leaf = 50)

    fast_RGF_regr$fit(x, y)

    preds = fast_RGF_regr$predict(x)
}
```

mat_2scipy_sparse

conversion of an R matrix to a scipy sparse matrix

Description

conversion of an R matrix to a scipy sparse matrix

Usage

```
mat_2scipy_sparse(x, format = "sparse_row_matrix")
```

Arguments

```
x a data matrix
```

format a character string. Either "sparse_row_matrix" or "sparse_column_matrix"

Details

This function allows the user to convert an R matrix to a scipy sparse matrix. This is useful because the Regularized Greedy Forest algorithm accepts only python sparse matrices as input.

References

https://docs.scipy.org/doc/scipy/reference/sparse.html

Examples

```
if (reticulate::py_available() && reticulate::py_module_available("scipy")) {
    library(RGF)
    set.seed(1)
    x = matrix(runif(1000), nrow = 100, ncol = 10)
    res = mat_2scipy_sparse(x)
    print(dim(x))
    print(res$shape)
}
```

RGF_Classifier

Regularized Greedy Forest classifier

Description

Regularized Greedy Forest classifier

Usage

```
# init <- RGF_Classifier$new(max_leaf = 1000, test_interval = 100,

# algorithm = "RGF", loss = "Log", reg_depth = 1.0,

# 12 = 0.1, s12 = NULL, normalize = FALSE,

# min_samples_leaf = 10, n_iter = NULL,

# n_tree_search = 1, opt_interval = 100,

# learning_rate = 0.5, calc_prob = "sigmoid",

# n_jobs = 1, memory_policy = "generous",

# verbose = 0, init_model = NULL)</pre>
```

Arguments

an R matrix (object) or a Python sparse matrix (object) of shape c(n_samples, Х n_features). The training input samples. The sparse matrix should be a Python sparse matrix. The helper functions mat_2scipy_sparse and TO_scipy_sparse allow the user to convert an R dense or sparse matrix to a scipy sparse matrix. y a vector of shape c(n_samples). The target values (class labels in classification). sample_weight a vector of shape c(n_samples) or NULL. Individual weights for each sample. max_leaf an integer. Training will be terminated when the number of leaf nodes in the forest reaches this value. test_interval an integer. Test interval in terms of the number of leaf nodes. algorithm a character string specifying the Regularization algorithm. One of "RGF" (RGF with L2 regularization on leaf-only models), "RGF_Opt" (RGF with min-penalty regularization) or "RGF_Sib" (RGF with min-penalty regularization with the sum-to-zero sibling constraints). loss a character string specifying the Loss function. One of "LS" (Square loss), "Expo" (Exponential loss) or "Log" (Logistic loss). a float. Must be no smaller than 1.0. Meant for being used with the algorithm reg_depth RGF Opt or RGF Sib. A larger value penalizes deeper nodes more severely. 12 a float. Used to control the degree of L2 regularization. s12 a float or NULL. Override L2 regularization parameter 12 for the process of growing the forest. That is, if specified, the weight correction process uses 12 and the forest growing process uses sl2. If NULL, no override takes place and 12 is used throughout training. normalize a boolean. If True, training targets are normalized so that the average becomes min_samples_leaf an integer or a float. Minimum number of training data points in each leaf node. If an integer, then consider min_samples_leaf as the minimum number. If a float, then min_samples_leaf is a percentage and ceil(min_samples_leaf * n_samples) are the minimum number of samples for each node. n_iter an integer or NULL. The number of iterations of coordinate descent to optimize weights. If NULL, 10 is used for loss = "LS" and 5 for loss = "Expo" or "Log". n_tree_search an integer. The number of trees to be searched for the nodes to split. The most recently grown trees are searched first. an integer. Weight optimization interval in terms of the number of leaf nodes. opt_interval For example, by default, weight optimization is performed every time approximately 100 leaf nodes are newly added to the forest. learning_rate a float. Step size of Newton updates used in coordinate descent to optimize weights. calc_prob a character string. One of "sigmoid" or "softmax". Method of probability calculation.

n_jobs an integer. The number of jobs (threads) to use for the computation. The sub-

stantial number of the jobs dependents on *classes*_ (The number of classes when *fit* is performed). If classes_ = 2, the substantial max number of the jobs is one. If classes_ > 2, the substantial max number of the jobs is the same as classes_. If n_jobs = 1, no parallel computing code is used at all regardless of classes_. If n_jobs = -1 and classes_ >= number of CPU, all CPUs are used. For n_jobs = -2, all CPUs but one are used. For n_jobs below -1, (n_cpus + 1 + n_jobs) are

used.

memory_policy a character string. One of "conservative" (it uses less memory at the expense of

longer runtime. Try only when with default value it uses too much memory) or "generous" (it runs faster using more memory by keeping the sorted orders of

the features on memory for reuse). Memory using policy.

verbose an integer. Controls the verbosity of the tree building process.

init_model either NULL or a character string, optional (default=NULL). Filename of a pre-

viously saved model from which training should do warm-start. If model has been saved into multiple files, do not include numerical suffixes in the filename. *NOTE:* Make sure you haven't forgotten to increase the value of the max_leaf parameter regarding to the specified warm-start model because warm-

start model trees are counted in the overall number of trees.

filename a character string specifying a valid path to a file where the fitted model should

be saved

Format

An object of class R6ClassGenerator of length 24.

Details

the *fit* function builds a classifier from the training set (x, y).

the *predict* function predicts the class for x.

the *predict_proba* function predicts class probabilities for x.

the *cleanup* function removes tempfiles used by this model. See the issue *https://github.com/RGF-team/rgf/issues/75*, which explains in which cases the *cleanup* function applies.

the *get_params* function returns the parameters of the model.

the score function returns the mean accuracy on the given test data and labels.

the feature_importances function returns the feature importances for the data.

the dump_model function currently prints information about the fitted model in the console

the save_model function saves a model to a file from which training can do warm-start in the future.

Methods

```
RGF_Classifier$new(max_leaf = 1000, test_interval = 100, algorithm = "RGF", loss = "Log", reg_depth
-----
fit(x, y, sample_weight = NULL)
```

```
predict(x)
------
predict_proba(x)
------
cleanup()
------
get_params(deep = TRUE)
-------
score(x, y, sample_weight = NULL)
-------
feature_importances()
-------
dump_model()
-------
save_model(filename)
```

References

https://github.com/RGF-team/rgf/tree/master/python-package, Rie Johnson and Tong Zhang, Learning Nonlinear Functions Using Regularized Greedy Forest

Examples

```
if (reticulate::py_available() && reticulate::py_module_available("rgf.sklearn")) {
    library(RGF)
    set.seed(1)
    x = matrix(runif(1000), nrow = 100, ncol = 10)

    y = sample(1:2, 100, replace = TRUE)

    RGF_class = RGF_Classifier$new(max_leaf = 50)

    RGF_class$fit(x, y)

    preds = RGF_class$predict_proba(x)
```

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```
RGF_cleanup_temp_files
```

Delete all temporary files of the created RGF estimators

Description

Delete all temporary files of the created RGF estimators

Usage

```
RGF_cleanup_temp_files()
```

Details

This function deletes all temporary files of the created RGF estimators. See the issue https://github.com/RGF-team/rgf/issues/75 for more details.

References

https://github.com/RGF-team/rgf/tree/master/python-package

Examples

```
## Not run:
library(RGF)

RGF_cleanup_temp_files()
## End(Not run)
```

RGF_Regressor

Regularized Greedy Forest regressor

Description

Regularized Greedy Forest regressor

Usage

```
# init <- RGF_Regressor$new(max_leaf = 500, test_interval = 100,
# algorithm = "RGF", loss = "LS", reg_depth = 1.0,
# l2 = 0.1, sl2 = NULL, normalize = TRUE,
# min_samples_leaf = 10, n_iter = NULL,
# n_tree_search = 1, opt_interval = 100,
# learning_rate = 0.5, memory_policy = "generous",
# verbose = 0, init_model = NULL)</pre>
```

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Arguments

an R matrix (object) or a Python sparse matrix (object) of shape c(n_samples, Х n_features). The training input samples. The sparse matrix should be a Python sparse matrix. The helper functions mat_2scipy_sparse and TO_scipy_sparse allow the user to convert an R dense or sparse matrix to a scipy sparse matrix. a vector of shape c(n_samples). The target values (real numbers in regression). У sample_weight a vector of shape c(n_samples) or NULL. Individual weights for each sample. max_leaf an integer. Training will be terminated when the number of leaf nodes in the forest reaches this value. test_interval an integer. Test interval in terms of the number of leaf nodes. algorithm a character string specifying the Regularization algorithm. One of "RGF" (RGF with L2 regularization on leaf-only models), "RGF_Opt" (RGF with min-penalty regularization) or "RGF_Sib" (RGF with min-penalty regularization with the sum-to-zero sibling constraints). loss a character string specifying the Loss function. One of "LS" (Square loss), "Expo" (Exponential loss) or "Log" (Logistic loss). a float. Must be no smaller than 1.0. Meant for being used with the algorithm reg_depth RGF Opt or RGF Sib. A larger value penalizes deeper nodes more severely. 12 a float. Used to control the degree of L2 regularization. s12 a float or NULL. Override L2 regularization parameter 12 for the process of growing the forest. That is, if specified, the weight correction process uses 12 and the forest growing process uses sl2. If NULL, no override takes place and 12 is used throughout training. normalize a boolean. If True, training targets are normalized so that the average becomes zero. min_samples_leaf an integer or a float. Minimum number of training data points in each leaf node. If an integer, then consider min_samples_leaf as the minimum number. If a float, then *min_samples_leaf* is a percentage and ceil(min_samples_leaf * n_samples) are the minimum number of samples for each node. n_iter an integer or NULL. The number of iterations of coordinate descent to optimize weights. If NULL, 10 is used for loss = "LS" and 5 for loss = "Expo" or "Log". an integer. The number of trees to be searched for the nodes to split. The most n_tree_search recently grown trees are searched first. opt_interval an integer. Weight optimization interval in terms of the number of leaf nodes. For example, by default, weight optimization is performed every time approximately 100 leaf nodes are newly added to the forest. a float. Step size of Newton updates used in coordinate descent to optimize learning_rate weights. memory_policy a character string. One of "conservative" (it uses less memory at the expense of longer runtime. Try only when with default value it uses too much memory) or

"generous" (it runs faster using more memory by keeping the sorted orders of

the features on memory for reuse). Memory using policy.

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verbose an integer. Controls the verbosity of the tree building process.

init_model either NULL or a character string, optional (default=NULL). Filename of a pre-

viously saved model from which training should do warm-start. If model has been saved into multiple files, do not include numerical suffixes in the filename. *NOTE:* Make sure you haven't forgotten to increase the value of the max_leaf parameter regarding to the specified warm-start model because warm-

start model trees are counted in the overall number of trees.

filename a character string specifying a valid path to a file where the fitted model should

be saved

Format

An object of class R6ClassGenerator of length 24.

Details

the fit function builds a regressor from the training set (x, y).

the *predict* function predicts the regression target for x.

score(x, y, sample_weight = NULL)

feature_importances()

the *cleanup* function removes tempfiles used by this model. See the issue *https://github.com/RGF-team/rgf/issues/75*, which explains in which cases the *cleanup* function applies.

the get_params function returns the parameters of the model.

the *score* function returns the coefficient of determination (R²) for the predictions.

the feature_importances function returns the feature importances for the data.

the dump_model function currently prints information about the fitted model in the console

the save_model function saves a model to a file from which training can do warm-start in the future.

Methods

TO_scipy_sparse

```
dump_model()
-----save_model(filename)
```

References

https://github.com/RGF-team/rgf/tree/master/python-package, Rie Johnson and Tong Zhang, Learning Nonlinear Functions Using Regularized Greedy Forest

Examples

```
if (reticulate::py_available() && reticulate::py_module_available("rgf.sklearn")) {
    library(RGF)
    set.seed(1)
    x = matrix(runif(1000), nrow = 100, ncol = 10)
    y = runif(100)
    RGF_regr = RGF_Regressor$new(max_leaf = 50)
    RGF_regr$fit(x, y)
    preds = RGF_regr$predict(x)
}
```

TO_scipy_sparse

conversion of an R sparse matrix to a scipy sparse matrix

Description

conversion of an R sparse matrix to a scipy sparse matrix

Usage

```
TO_scipy_sparse(R_sparse_matrix)
```

Arguments

```
R_sparse_matrix
```

an R sparse matrix. Acceptable input objects are either a *dgCMatrix* or a *dgR-Matrix*.

TO_scipy_sparse

Details

This function allows the user to convert either an R dgCMatrix or a dgRMatrix to a scipy sparse matrix (scipy.sparse.csc_matrix or scipy.sparse.csr_matrix). This is useful because the RGF package accepts besides an R dense matrix also python sparse matrices as input.

The *dgCMatrix* class is a class of sparse numeric matrices in the compressed, sparse, *column-oriented format*. The *dgRMatrix* class is a class of sparse numeric matrices in the compressed, sparse, *row-oriented format*.

References

https://stat.ethz.ch/R-manual/R-devel/library/Matrix/html/dgCMatrix-class.html, https://stat.ethz.ch/R-manual/R-devel/library/Matrix/html/dgRMatrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix/html/dgRMatrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix/html/dgRMatrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix/html/dgRMatrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy.sparsetyles/library/Matrix-class.html, https://docs.scipy.org/doc/scipy/reference/generated/scipy-reference/generated/

Examples

```
if (reticulate::py_available() && reticulate::py_module_available("scipy")) {
 if (Sys.info()["sysname"] != 'Darwin') {
   library(RGF)
   # 'dgCMatrix' sparse matrix
   data = c(1, 0, 2, 0, 0, 3, 4, 5, 6)
   dgcM = Matrix::Matrix(
       data = data
       , nrow = 3
       , ncol = 3
        , byrow = TRUE
        , sparse = TRUE
   )
   print(dim(dgcM))
   res = T0_scipy_sparse(dgcM)
   print(res$shape)
   # 'dgRMatrix' sparse matrix
   #-----
   dgrM = as(dgcM, "RsparseMatrix")
   print(dim(dgrM))
   res_dgr = T0_scipy_sparse(dgrM)
```

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```
print(res_dgr$shape)
}
```

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