Package 'evabic'

June 12, 2020

,
Title Evaluation of Binary Classifiers
Version 0.0.3
Description Evaluates the performance of binary classifiers. Computes confusion measures (TP, TN, FP, FN), derived measures (TPR, FDR, accuracy, F1, DOR,), and area under the curve. Outputs are well suited for nested dataframes.
License GPL-3
<pre>URL https://abichat.github.io/evabic,</pre>
https://github.com/abichat/evabic
BugReports https://github.com/abichat/evabic/issues
Suggests testthat (>= 2.1.0)
Encoding UTF-8
Language en-US
LazyData true
RoxygenNote 7.1.0
NeedsCompilation no
Author Antoine Bichat [aut, cre] (https://orcid.org/0000-0001-6599-7081)
Maintainer Antoine Bichat <a.bichat@yahoo.fr></a.bichat@yahoo.fr>
Repository CRAN
Date/Publication 2020-06-12 15:00:03 UTC
R topics documented:
add_names area_rect ebc_allmeasures ebc_AUC ebc_confusion ebc_tidy ebc_tidy_by_threshold

2 area_rect

```
      ebc_TP
      9

      ebc_TPR
      10

      nl2c
      11

      rep_0
      12
```

Index 13

add_names

Add names to a vector

Description

Add names to a vector, with default names.

Usage

```
add_names(x, names = NULL, prefix = "x")
```

Arguments

x A vector.

names Vector of names to add. If NULL, default names are added.

prefix The prefix to add before default names. Useful only if names is set to NULL.

Value

A named vector

Examples

```
add_names(month.name)
```

area_rect

Area Under the Curve

Description

Compute area under the curve by using the rectangle's method.

Usage

```
area_rect(x, y)
```

Arguments

x Numeric.

y Numeric.

ebc_allmeasures 3

Value

A numeric.

Examples

```
x <- c(0, 0, 0.5, 1)

y <- c(0, 0.5, 0.5, 1)

plot(x, y, type = "b")

evabic:::area\_rect(x, y)
```

ebc_allmeasures

Available measures

Description

Available measures in evabic

Usage

ebc_allmeasures

Format

An object of class character of length 18.

Details

	True condition		ondition
		Condition positive	Condition negative
Detection	Detected positive	TP	FP
	Detected negative	FN	TN

TP True Positive

4 ebc_allmeasures

FP False Positive

FN False Negative

TN True Negative

TPR True Positive Rate or Sensitivity or Recall or Power

$$TPR = \frac{TP}{TP + FN} = 1 - FNR$$

TNR True Negative Rate or Specificity

$$TNR = \frac{TN}{FP + TN} = 1 - FPR$$

PPV Positive Predictive Value or Precision

$$PPV = \frac{TP}{TP + FP} = 1 - FDR$$

NPV Negative Predictive Value

$$NPV = \frac{TN}{TN + FN} = 1 - FOR$$

FNR False Negative Rate or Type II Error Rate or Miss Rate

$$FNR = \frac{FN}{TP + FN} = 1 - TPR$$

FPR False Positive Rate or Type I Errors Rate or Fall-out

$$FPR = \frac{FP}{FP + TN} = 1 - TNR$$

FDR False Discovery Rate

$$FDR = \frac{FP}{FP + TP} = 1 - PPV$$

FOR False Omission Rate

$$FOR = \frac{FN}{TN + FN} = 1 - NPV$$

ACC Accuracy

$$ACC = \frac{TP + TN}{TP + FP + FN + TN}$$

BACC Balanced Accuracy

$$BACC = \frac{\frac{TP}{TP + FN} + \frac{TN}{FP + TN}}{2}$$

F1 F1 Score

$$F1 = \frac{2TP}{2TP + FP + FN} = \frac{2}{\frac{1}{TPR} + \frac{1}{PPV}}$$

PLR Positive Likelihood Ratio or LR+ or Likelihood Ratio for Positive Results

$$PLR = \frac{TPR}{1 - TNR}$$

ebc_AUC 5

NLR Negative Likelihood Ratio or LR- or Likelihood Ratio for Negative Results

$$NLR = \frac{1 - TPR}{TNR}$$

DOR Diagnostic Odds Ratio

$$DOR = \frac{\frac{TP}{FP}}{\frac{FN}{TN}} = \frac{PLR}{NLR}$$

References

https://en.wikipedia.org/wiki/Evaluation_of_binary_classifiers

Examples

ebc_allmeasures

ebc_AUC

Area under the curve

Description

Compute the Area Under the Curve for a classification.

Usage

```
ebc_AUC(
  detection_values,
  true,
  all,
  m = length(all),
  direction = c("<", ">", "<=", ">=")
)
ebc_AUC_from_measures(df_measures)
```

Arguments

detection_values

Values corresponding to elements that are detected. Must be named.

true Vector of element that are supposed to be detected.

all Vector of all elements.

m Total number of elements.

direction With < (default), detected elements are those which are strictly less than the

threshold. Could be change to ">", <= or >=.

df_measures A dataframe with TPR and FRP columns. E.g. the output of ebc_tidy_by_threshold.

6 ebc_confusion

Value

A numeric.

Examples

```
set.seed(42)
X1 <- rnorm(50)
X2 <- rnorm(50)
X3 <- rnorm(50)
predictors <- paste0("X", 1:3)</pre>
df_{lm} \leftarrow data.frame(X1 = X1, X2 = X2, X3 = X3,
                     X4 = X1 + X2 + X3 + rnorm(50, sd = 0.5),
                     X5 = X1 + 3 * X3 + rnorm(50, sd = 0.5),
                     X6 = X2 - 2 * X3 + rnorm(50, sd = 0.5),
                     X7 = X1 - X2 + rnorm(50, sd = 2),
                     Y = X1 - X2 + 3 * X3 + rnorm(50)
model <- lm(Y ~., data = df_lm)
pvalues <- summary(model)$coefficients[-1, 4]</pre>
ebc_AUC(pvalues, predictors, m = 7)
df_measures <- ebc_tidy_by_threshold(pvalues, predictors, m = 7)</pre>
ebc_AUC_from_measures(df_measures)
```

ebc_confusion

Confusion matrix

Description

Compute the the confusion matrix

Usage

```
ebc_confusion(detected, true, all, m = length(all), prop = FALSE)
```

Arguments

detected	Vector of elements that are detected.
true	Vector of element that are supposed to be detected.
all	Vector of all elements.
m	Total number of elements.
prop	Logical, default to FALSE. Should the matrix sum to one?

Details

See ebc_allmeasures for the description of the measures.

ebc_tidy 7

Value

A 2*2 named matrix.

Examples

```
ebc_confusion(detected = c("A", "C", "D"), true = c("A", "B", "C"), m = 6)
```

ebc_tidy

Tidy output for measures

Description

Construct a single row summary of the classifier.

Usage

```
ebc_tidy(
  detected,
  true,
  all,
  m = length(all),
  measures = c("TPR", "FPR", "FDR", "ACC", "F1")
)
```

Arguments

detected Vector of elements that are detected.

true Vector of element that are supposed to be detected.

all Vector of all elements.

m Total number of elements.

measures Desired measures of performance.

Details

See ebc_allmeasures for the available measures and their descriptions.

Value

A single-row data.frame with one column per element in measures.

See Also

```
ebc_TP, ebc_TPR, ebc_allmeasures
```

Examples

```
ebc_tidy(detected = c("A", "C", "D"), true = c("A", "B", "C"), all = LETTERS[1:6], measures = c("ACC", "FDR"))
```

ebc_tidy_by_threshold Measures by threshold

Description

Computes measures according to a moving threshold.

Usage

```
ebc_tidy_by_threshold(
  detection_values,
  true,
  all,
  m = length(all),
  measures = c("TPR", "FPR", "FDR", "ACC", "F1"),
  direction = c("<", ">", "<=", ">=")
```

Arguments

detection_values

Values corresponding to elements that are detected. Must be named.

true Vector of element that are supposed to be detected.

all Vector of all elements.

m Total number of elements.

measures Desired measures of performance.

direction With < (default), detected elements are those which are strictly less than the

threshold. Could be change to ">", <= or >=.

Details

See ebc_allmeasures for the available measures and their descriptions.

Value

A dataframe with one column called threshold and other corresponding to those specified in measures.

Examples

ebc_TP

```
 X6 = X2 - 2 * X3 + rnorm(50, sd = 0.5), \\ X7 = X1 - X2 + rnorm(50, sd = 2), \\ Y = X1 - X2 + 3 * X3 + rnorm(50)) \\ model <- lm(Y ~ ., data = df_lm) \\ pvalues <- summary(model)$coefficients[-1, 4] \\ ebc_tidy_by_threshold(pvalues, predictors, m = 7)
```

ebc_TP

Confusion measures.

Description

Basic measures from the confusion matrix.

Usage

```
ebc_TP(detected, true)
ebc_FP(detected, true)
ebc_FN(detected, true)
ebc_TN(detected, true, all, m = length(all))
```

Arguments

detected Vector of elements that are detected.

true Vector of element that are supposed to be detected.

all Vector of all elements.

m Total number of elements.

Details

See ebc_allmeasures for the description of the measures.

Value

An integer.

See Also

```
ebc_TPR, ebc_tidy, ebc_allmeasures
```

10 ebc_TPR

Examples

ebc_TPR

Derived measures.

Description

Measures derived from confusion matrix.

Usage

```
ebc_TPR(detected, true)
ebc_TNR(detected, true, all, m = length(all))
ebc_PPV(detected, true)
ebc_NPV(detected, true, all, m = length(all))
ebc_FNR(detected, true)
ebc_FPR(detected, true, all, m = length(all))
ebc_FDR(detected, true)
ebc_FOR(detected, true, all, m = length(all))
ebc_ACC(detected, true, all, m = length(all))
ebc_BACC(detected, true, all, m = length(all))
ebc_F1(detected, true)
ebc_PLR(detected, true, all, m = length(all))
ebc_NLR(detected, true, all, m = length(all))
ebc_DOR(detected, true, all, m = length(all))
```

nl2c 11

Arguments

detected Vector of elements that are detected.

true Vector of element that are supposed to be detected.

all Vector of all elements.

m Total number of elements.

Details

See ebc_allmeasures for the description of the measures.

Value

A numeric.

See Also

```
ebc_TP, ebc_tidy, ebc_allmeasures
```

Examples

nl2c

Named logical to character

Description

Extracts names of x where x is TRUE

Usage

nl2c(x)

Arguments

x vector

Value

a vector of the same size

Examples

```
x \leftarrow c(a = TRUE, b = FALSE, c = FALSE, d = TRUE)
evabic:::nl2c(x)
```

rep_0

rep_0 Repeat 0

Description

Repeat 0

Usage

rep_0(n)

Arguments

n The number of time to repeat

Value

A character.

Index

```
*Topic datasets
    ebc_allmeasures, 3
add_names, 2
area_rect, 2
ebc_ACC (ebc_TPR), 10
ebc_allmeasures, 3, 6-9, 11
ebc_AUC, 5
ebc_AUC_from_measures (ebc_AUC), 5
ebc_BACC (ebc_TPR), 10
ebc_confusion, 6
ebc_DOR (ebc_TPR), 10
ebc_F1 (ebc_TPR), 10
ebc_FDR (ebc_TPR), 10
ebc_FN (ebc_TP), 9
ebc_FNR (ebc_TPR), 10
ebc_FOR (ebc_TPR), 10
ebc_FP (ebc_TP), 9
ebc_FPR (ebc_TPR), 10
ebc_NLR (ebc_TPR), 10
ebc_NPV (ebc_TPR), 10
ebc_PLR (ebc_TPR), 10
ebc_PPV (ebc_TPR), 10
ebc_tidy, 7, 9, 11
ebc_tidy_by_threshold, 5, 8
ebc_TN (ebc_TP), 9
ebc_TNR (ebc_TPR), 10
ebc_TP, 7, 9, 11
ebc_TPR, 7, 9, 10
n12c, 11
rep_0, 12
```