Package ‘cmaRs’

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Title Implementation of the Conic Multivariate Adaptive Regression Splines in R

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SystemRequirements MOSEK (http://www.mosek.com) and MOSEK License for use of Rmosek

Description An implementation of ‘Conic Multivariate Adaptive Regression Splines (CMARS)’ in R. See Weber et al. (2011) CMARS: a new contribution to nonparametric regression with multivariate adaptive regression splines supported by continuous optimization, <DOI:10.1080/17415977.2011.624770>. It constructs models by using the terms obtained from the forward step of MARS and then estimates parameters by using 'Tikhonov' regularization and conic quadratic optimization. It is possible to construct models for prediction and binary classification. It provides performance measures for the model developed. The package needs the optimisation software 'MOSEK' <https://www.mosek.com/> to construct the models. Please follow the instructions in 'Rmosek' for the installation.

License GPL (>= 2)

BugReports https://github.com/yazicicyda/cmaRs/issues

Encoding UTF-8

Imports earth, graphics, Rmosek, stats, stringr, utils, Matrix, AUC, RYacas0

RoxygenNote 7.1.2

NeedsCompilation no

Repository CRAN

Suggests testthat (>= 3.0.0)

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**cmaRs**

* A cmaRs Function

**Description**

This function allows you to construct a CMARS Model.

**Usage**

```r
cmaRs(
  formula,
  data,
  classification = FALSE,
  threshold.class = 0.5,
  degree = 1,
  nk = 20,
  Auto.linpreds = FALSE
)
```

**Arguments**

- `formula` A symbolic description of the model to be fitted.
- `data` An optional data frame, list or environment containing the variables in the model.
- `classification` Logical: If FALSE, a prediction model will be constructed. Default is TRUE.
- `threshold.class` If the model is classification, this threshold is used to convert probabilities to classes. Default is 0.5.
- `degree` Maximum degree of interaction (Friedman’s mi). Default is 1, meaning build an additive model (i.e., no interaction terms).
- `nk` Maximum number of model terms before pruning, i.e., the maximum number of terms created by the forward pass. Includes the intercept.
- `Auto.linpreds` Default is TRUE, for detailed explanation please check earth package.

**Value**

An S3 model of class "cmaRs"
Examples

```r
## Not run:
# Without \code{MOSEK}, the example code is not executable.
# For installation of Mosek, please see the documentation of 'Rmosek'.
data("trees", package = "datasets")
model.prediction <- cmaRs(Volume~., degree = 5, nk = 20, data = trees)
data("etitanic", package = "earth")
model.classification <- cmaRs(survived~age,
data = etitanic, classification = TRUE)
## End(Not run)
```

plot.cmaRs

A plot function designed for prediction of CMARS

Description

This function allows you to construct three different plots, namely actual versus predicted response; fitted values versus standardized residuals; and standardized residuals versus order if the model is constructed for prediction purpose.

Usage

```r
## S3 method for class 'cmaRs'
plot(x, ...)
```

Arguments

- `x` A cmaRs object which is obtained by prediction.
- `...` Additional parameters.

Value

An S3 model of class “plot.cmaRs”

Examples

```r
## Not run:
# Without \code{MOSEK}, the example code is not executable.
# For installation of Mosek, please see the documentation of 'Rmosek'.
data("trees", package = "datasets")
model.prediction <- cmaRs(Volume~., degree = 5, nk = 20, data = trees)
plot.cmaRs(model.prediction)
## End(Not run)
```
predict.cmaRs  
A prediction function for a new data set for prediction purpose

Description
This function allows you to obtain the predicted values of a CMARS model.

Usage
## S3 method for class 'cmaRs'
predict(object, new = NULL, ...)

Arguments
object  
A cmaRs object which is obtained by prediction.
new  
The data for which the fitted values will be constructed.
...  
Additional parameters affecting the predictions.

Value
y  
The predicted values.

Examples
## Not run:
# Without \code{MOSEK}, the example code is not executable.
# For installation of Mosek, please see the documentation of \code{Rmosek}.
data("trees", package = "earth")
model.prediction <- cmaRs(Volume~., degree = 5, nk = 20, data = trees)
predict.cmaRs(model.prediction, data = trees)
## End(Not run)

summary.cmaRs  
A summary function designed for CMARS

Description
This function allows you to print the output of CMARS model.

Usage
## S3 method for class 'cmaRs'
summary(object, ...)

**summary.cmaRs**

Arguments

- **object**: A *cmaRs* object which is constructed by *cmaRs*.
- **...**: Additional arguments affecting the summary result.

Value

An S3 model of class "summary.cmaRs"

Examples

```r
## Not run:
# Without \texttt{MOSEK}, the example code is not executable.
# For installation of Mosek, please see the documentation of \texttt{Rmosek}.
data("trees", package = "datasets")
model.prediction <- cmaRs(Volume~., degree = 5, nk = 20, data = trees)
summary.cmaRs(model.prediction)
## End(Not run)
```
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