

Package ‘mlr3benchmark’

December 16, 2020

Title Analysis and Visualisation of Benchmark Experiments

Version 0.1.1

Description Implements methods for post-hoc analysis and visualisation of benchmark experiments, for 'mlr3' and beyond.

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URL <https://mlr3benchmark.mlr-org.com>,
<https://github.com/mlr-org/mlr3benchmark>

BugReports <https://github.com/mlr-org/mlr3benchmark/issues>

Depends R (>= 3.1.0)

Imports checkmate, data.table, ggplot2, mlr3misc, R6

Suggests mlr3, mlr3learners, PMCMR, rpart, testthat, xgboost

Encoding UTF-8

NeedsCompilation no

RoxygenNote 7.1.1

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Repository CRAN

Date/Publication 2020-12-16 12:20:05 UTC

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mlr3benchmark-package *mlr3benchmark: Analysis and Visualisation of Benchmark Experiments*

Description

Implements methods for post-hoc analysis and visualisation of benchmark experiments, for 'mlr3' and beyond.

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See Also

Useful links:

- <https://mlr3benchmark.mlr-org.com>
- <https://github.com/mlr-org/mlr3benchmark>
- Report bugs at <https://github.com/mlr-org/mlr3benchmark/issues>

as.BenchmarkAggr *Coercions to BenchmarkAggr*

Description

Coercion methods to [BenchmarkAggr](#). For `mlr3::BenchmarkResult` this is a simple wrapper around the [BenchmarkAggr](#) constructor called with `mlr3::BenchmarkResult$aggregate()`.

Usage

```
as.BenchmarkAggr(  
  obj,  
  task_id = "task_id",  
  learner_id = "learner_id",  
  independent = TRUE,  
  strip_prefix = TRUE,  
  ...  
)
```

Arguments

obj (mlr3::BenchmarkResult|matrix(1))
Passed to `BenchmarkAggr$new()`.

task_id, learner_id, independent, strip_prefix
See `BenchmarkAggr$initialize()`.

... ANY
Passed to `mlr3::BenchmarkResult$aggregate()`.

Examples

```
df = data.frame(tasks = rep(c("A", "B"), each = 5),
               learners = paste0("L", 1:5),
               RMSE = runif(10), MAE = runif(10))

as.BenchmarkAggr(df, task_id = "tasks", learner_id = "learners")

if (requireNamespaces(c("mlr3", "rpart"))) {
  library(mlr3)
  task = tsks(c("boston_housing", "mtcars"))
  learns = lrns(c("regr.featureless", "regr.rpart"))
  bm = benchmark(benchmark_grid(task, learns, rsmpl("cv", folds = 2)))

  # default measure
  as.BenchmarkAggr(bm)

  # change measure
  as.BenchmarkAggr(bm, measures = msr("regr.rmse"))
}
```

 autoplot.BenchmarkAggr

Plots for BenchmarkAggr

Description

Generates plots for `BenchmarkAggr`, all assume that there are multiple, independent, tasks. Choices depending on the argument type:

- "mean" (default): Assumes there are at least two independent tasks. Plots the sample mean of the measure for all learners with error bars computed with the standard error of the mean.
- "box": Boxplots for each learner calculated over all tasks for a given measure.
- "fn": Plots post-hoc Friedman-Nemenyi by first calling `BenchmarkAggr$friedman_posthoc` and plotting significant pairs in coloured squares and leaving non-significant pairs blank, useful for simply visualising pair-wise comparisons.

- "cd": Critical difference plots (Demsar, 2006). Learners are drawn on the x-axis according to their average rank with the best performing on the left and decreasing performance going right. Any learners not connected by a horizontal bar are significantly different in performance. Critical differences are calculated as:

$$CD = q_{\alpha} \sqrt{\left(\frac{k(k+1)}{6N}\right)}$$

Where q_{α} is based on the studentized range statistic. See references for further details. It's recommended to crop white space using external tools, or function `image_trim()` from package **magick**.

Usage

```
## S3 method for class 'BenchmarkAggr'
autoplot(
  obj,
  type = c("mean", "box", "fn", "cd"),
  meas = NULL,
  level = 0.95,
  p.value = 0.05,
  minimize = TRUE,
  test = "nem",
  baseline = NULL,
  style = 1L,
  ratio = 1/7,
  col = "red",
  ...
)
```

Arguments

<code>obj</code>	BenchmarkAggr
<code>type</code>	(character(1)) Type of plot, see description.
<code>meas</code>	(character(1)) Measure to plot, should be in <code>obj\$measures</code> , can be NULL if only one measure is in <code>obj</code> .
<code>level</code>	(numeric(1)) Confidence level for error bars for <code>type = "mean"</code>
<code>p.value</code>	(numeric(1)) What value should be considered significant for <code>type = "cd"</code> and <code>type = "fn"</code> .
<code>minimize</code>	(logical(1)) For <code>type = "cd"</code> , indicates if the measure is optimally minimized. Default is TRUE.
<code>test</code>	(character(1)) For <code>type = "cd"</code> , critical differences are either computed between all learners

	(test = "nemenyi"), or to a baseline (test = "bd"). Bonferroni-Dunn usually yields higher power than Nemenyi as it only compares algorithms to one baseline. Default is "nemenyi".
baseline	(character(1)) For type = "cd" and test = "bd" a baseline learner to compare the other learners to, should be in \$learners, if NULL then differences are compared to the best performing learner.
style	(integer(1)) For type = "cd" two ggplot styles are shipped with the package (style = 1 or style = 2), otherwise the data can be accessed via the returned ggplot.
ratio	(numeric(1)) For type = "cd" and style = 1, passed to <code>ggplot2::coord_fixed()</code> , useful for quickly specifying the aspect ratio of the plot, best used with <code>ggsave()</code> .
col	(character(1)) For type = "fn", specifies color to fill significant tiles, default is "red".
...	ANY Additional arguments, currently unused.

References

Demšar J (2006). "Statistical Comparisons of Classifiers over Multiple Data Sets." *Journal of Machine Learning Research*, 7(1), 1-30. <https://jmlr.org/papers/v7/demsar06a.html>.

Examples

```
if (requireNamespaces(c("mlr3learners", "mlr3", "rpart", "xgboost"))) {
  library(mlr3)
  library(mlr3learners)
  library(ggplot2)

  set.seed(1)
  task = tsks(c("iris", "sonar", "wine", "zoo"))
  learns = lrns(c("classif.featureless", "classif.rpart", "classif.xgboost"))
  bm = benchmark(benchmark_grid(task, learns, rsmp("cv", folds = 3)))
  obj = as.BenchmarkAggr(bm)

  # mean and error bars
  autoplot(obj, type = "mean", level = 0.95)

  if (requireNamespace("PMCMR", quietly = TRUE)) {
    # critical differences
    autoplot(obj, type = "cd", style = 1)
    autoplot(obj, type = "cd", style = 2)

    # post-hoc friedman-nemenyi
    autoplot(obj, type = "fn")
  }
}
```

BenchmarkAggr

Aggregated Benchmark Result Object

Description

An R6 class for aggregated benchmark results.

Details

This class is used to easily carry out and guide analysis of models after aggregating the results after resampling. This can either be constructed using **mlr3** objects, for example the result of `mlr3::BenchmarkResult$aggregate` or via `as.BenchmarkAggr`, or by passing in a custom dataset of results. Custom datasets must include at the very least, a character column for learner ids, a character column for task ids, and numeric columns for one or more measures.

Currently supported for multiple independent datasets only.

Active bindings

`data` (`data.table::data.table`)

Aggregated data.

`learners` (`character()`)

Unique learner names.

`tasks` (`character()`)

Unique task names.

`measures` (`character()`)

Unique measure names.

`nlrns` (`integer()`)

Number of learners.

`ntasks` (`integer()`)

Number of tasks.

`nmeas` (`integer()`)

Number of measures.

`nrow` (`integer()`)

Number of rows.

`col_roles` (`character()`)

Column roles, currently cannot be changed after construction.

Methods

Public methods:

- `BenchmarkAggr$new()`
- `BenchmarkAggr$print()`
- `BenchmarkAggr$summary()`

- `BenchmarkAggr$rank_data()`
- `BenchmarkAggr$friedman_test()`
- `BenchmarkAggr$friedman_posthoc()`
- `BenchmarkAggr$subset()`
- `BenchmarkAggr$clone()`

Method `new()`: Creates a new instance of this R6 class.

Usage:

```
BenchmarkAggr$new(
  dt,
  task_id = "task_id",
  learner_id = "learner_id",
  independent = TRUE,
  strip_prefix = TRUE,
  ...
)
```

Arguments:

```
dt (matrix(1))
  'matrix like object coercable to data.table::data.table, should include column names "task_id"
  and "learner_id", and at least one measure (numeric). If ids are not already factors then coerced internally.
task_id (character(1))
  String specifying name of task id column.
learner_id (character(1))
  String specifying name of learner id column.
independent (logical(1))
  Are tasks independent of one another? Affects which tests can be used for analysis.
strip_prefix (logical(1))
  If TRUE (default) then mlr prefixes, e.g. regr., classif., are automatically stripped from the learner_id.
... ANY
  Additional arguments, currently unused.
```

Method `print()`: Prints the internal data via [data.table::print.data.table](#).

Usage:

```
BenchmarkAggr$print(...)
```

Arguments:

```
... ANY
  Passed to data.table::print.data.table.
```

Method `summary()`: Prints the internal data via [data.table::print.data.table](#).

Usage:

```
BenchmarkAggr$summary(...)
```

Arguments:

... ANY
Passed to [data.table::print.data.table](#).

Method `rank_data()`: Ranks the aggregated data given some measure.

Usage:

```
BenchmarkAggr$rank_data(meas = NULL, minimize = TRUE, task = NULL, ...)
```

Arguments:

`meas` (character(1))

Measure to rank the data against, should be in `$measures`. Can be NULL if only one measure in data.

`minimize` (logical(1))

Should the measure be minimized? Default is TRUE.

`task` (character(1))

If NULL then returns a matrix of ranks where columns are tasks and rows are learners, otherwise returns a one-column matrix of a specified task, should be in `$tasks`.

... ANY ANY

Passed to [data.table::frank\(\)](#).

Method `friedman_test()`: Computes Friedman test over all tasks, assumes datasets are independent.

Usage:

```
BenchmarkAggr$friedman_test(meas = NULL, p.adjust.method = NULL)
```

Arguments:

`meas` (character(1))

Measure to rank the data against, should be in `$measures`. If no measure is provided then returns a matrix of tests for all measures.

`p.adjust.method` (character(1))

Passed to [p.adjust](#) if `meas = NULL` for multiple testing correction. If NULL then no correction applied.

Method `friedman_posthoc()`: Posthoc Friedman Nemenyi tests. Computed with [PMCMR::posthoc.friedman.nemenyi.t](#). If global `$friedman_test` is non-significant then this is returned and no post-hocs computed. Also returns critical difference

Usage:

```
BenchmarkAggr$friedman_posthoc(meas = NULL, p.value = 0.05)
```

Arguments:

`meas` (character(1))

Measure to rank the data against, should be in `$measures`. Can be NULL if only one measure in data.

`p.value` (numeric(1))

`p.value` for which the global test will be considered significant.

Method `subset()`: Subsets the data by given tasks or learners. Returns data as [data.table::data.table](#).

Usage:

```
BenchmarkAggr$subset(task = NULL, learner = NULL)
```


Arguments:

task (character())
 Task(s) to subset the data by.

learner (character())
 Learner(s) to subset the data by.

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

Usage:

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

Arguments:

deep Whether to make a deep clone.

References

```
'r format_bib("demsar_2006")
```

Examples

```
# Not restricted to mlr3 objects
df = data.frame(tasks = rep(c("A", "B"), each = 5),
               learners = paste0("L", 1:5),
               RMSE = runif(10), MAE = runif(10))
as.BenchmarkAggr(df, task_id = "tasks", learner_id = "learners")

if (requireNamespaces(c("mlr3", "rpart"))) {
  library(mlr3)
  task = tsks(c("boston_housing", "mtcars"))
  learns = lrns(c("regr.featureless", "regr.rpart"))
  bm = benchmark(benchmark_grid(task, learns, rsmpl("cv", folds = 2)))

  # coercion
  as.BenchmarkAggr(bm)
}
```

 requireNamespaces

Helper Vectorizing requireNamespace

Description

Internal helper function for documentation.

Usage

```
requireNamespaces(x)
```

Arguments

x Packages to check.

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