Package ‘npcs’

October 19, 2021

Type   Package
Title  Neyman-Pearson Classification via Cost-Sensitive Learning
Version 0.1.0
Description We connect the multi-class Neyman-Pearson classification (NP) problem to the cost-sensitive learning (CS) problem, and propose two algorithms (NPMC-CX and NPMC-ER) to solve the multi-class NP problem through cost-sensitive learning tools. Under certain conditions, the two algorithms are shown to satisfy multi-class NP properties. More details are available in the paper ``Neyman-Pearson Multi-class Classification via Cost-sensitive Learning'' (Ye Tian and Yang Feng, 2021), which will be posted on arXiv soon.

Imports dfoptim, nnet, randomForest, e1071, magrittr, MASS, smotefamily, rpart, foreach, naivebayes, caret, formatR

License GPL-2
Depends R (>= 3.5.0)
Encoding UTF-8
RoxygenNote 7.1.2
Suggests knitr, rmarkdown
VignetteBuilder knitr
NeedsCompilation no
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Repository CRAN
Date/Publication 2021-10-19 07:20:05 UTC

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error_rate

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| error_rate | Calculate the error rates for each class. |

Description

Calculate the error rate for each class given the predicted labels and true labels.

Usage

```r
error_rate(y.pred, y, class.names = NULL)
```

Arguments

- `y.pred`: the predicted labels.
- `y`: the true labels.
- `class.names`: the names of classes. Should be a string vector. Default = NULL, which will set the name as 1, ..., K, where K is the number of classes.

Value

A vector of the error rate for each class. The vector name is the same as `class.names`.

References


See Also

- `npcs`
- `predict.npcs`
- `generate_data`
- `gamma_smote`

Examples

```r
# data generation: case 1 in Tian, Y., & Feng, Y. (2021) with p = 1000
set.seed(123, kind = "L'Ecuyer-CMRG")
train.set <- generate_data(n = 1000, model.no = 1)
x <- train.set$x
y <- train.set$y

test.set <- generate_data(n = 1000, model.no = 1)
x.test <- test.set$x
y.test <- test.set$y

# construct the multi-class NP problem: case 1 in Tian, Y., & Feng, Y. (2021)
alpha <- c(0.05, NA, 0.01)
w <- c(0, 1, 0)
```
```r
# try NPMC-CX, NPMC-ER with multinomial logistic regression, and vanilla multinomial logistic regression
fit.npmc.CX <- try(npcs(x, y, algorithm = "CX", classifier = "logistic", w = w, alpha = alpha))
fit.npmc.ER <- try(npcs(x, y, algorithm = "ER", classifier = "logistic", w = w, alpha = alpha, refit = TRUE))
fit.vanilla <- nnet::multinom(y~., data = data.frame(x = x, y = factor(y)), trace = FALSE)

# test error of NPMC-CX
y.pred.CX <- predict(fit.npmc.CX, x.test)
error_rate(y.pred.CX, y.test)

# test error of NPMC-ER
y.pred.ER <- predict(fit.npmc.ER, x.test)
error_rate(y.pred.ER, y.test)

# test error of vanilla multinomial logistic regression
y.pred.vanilla <- predict(fit.vanilla, newdata = data.frame(x = x.test))
error_rate(y.pred.vanilla, y.test)
```

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gamma_smote

**Gamma-synthetic minority over-sampling technique (gamma-SMOTE).**

**Description**

gamma-SMOTE with some gamma in [0,1], which is a variant of the original SMOTE proposed by Chawla, N. V. et. al (2002). This can be combined with the NPMC methods proposed in Tian, Y., & Feng, Y. (2021). See Section 5.2.3 in Tian, Y., & Feng, Y. (2021) for more details.

**Usage**

gamma_smote(x, y, dup_rate = 1, gamma = 0.5, k = 5)

**Arguments**

- **x**: the predictor matrix, where each row and column represents an observation and predictor, respectively.
- **y**: the response vector. Must be integers from 1 to K for some K >= 2. Can either be a numerical or factor vector.
- **dup_rate**: duplicate rate of original data. Default = 1, which finally leads to a new data set with twice sample size.
- **gamma**: the upper bound of uniform distribution used when generating synthetic data points in SMOTE. Can be any number between 0 and 1. Default = 0.5. When it equals to 1, gamma-SMOTE is equivalent to the original SMOTE (Chawla, N. V. et. al (2002)).
- **k**: the number of nearest neighbors during sampling process in SMOTE. Default = 5.
**Value**

A list consisting of merged original and synthetic data, with two components x and y. x is the predictor matrix and y is the label vector.

**References**


**See Also**

npcs, predict.npcs, error_rate, and generate_data.

**Examples**

```r
## Not run:
set.seed(123, kind = "L'Ecuyer-CMRG")
train.set <- generate_data(n = 200, model.no = 1)
x <- train.set$x
y <- train.set$y
test.set <- generate_data(n = 1000, model.no = 1)
x.test <- test.set$x
y.test <- test.set$y

# construct the multi-class NP problem: case 1 in Tian, Y., & Feng, Y. (2021)
alpha <- c(0.05, NA, 0.01)
w <- c(0, 1, 0)

## try NPMC-CX, NPMC-ER based on multinomial logistic regression, and vanilla multinomial
## logistic regression without SMOTE. NPMC-ER outputs the infeasibility error information.
fit.npmc.CX <- try(npcs(x, y, algorithm = "CX", classifier = "logistic", w = w, alpha = alpha))
fit.npmc.ER <- try(npcs(x, y, algorithm = "ER", classifier = "logistic", w = w, alpha = alpha, refit = TRUE))
fit.vanilla <- nnet::multinom(y~., data = data.frame(x = x, y = factor(y)), trace = FALSE)

## test error of NPMC-CX based on multinomial logistic regression without SMOTE
y.pred.CX <- predict(fit.npmc.CX, x.test)
error_rate(y.pred.CX, y.test)

## test error of vanilla multinomial logistic regression without SMOTE
y.pred.vanilla <- predict(fit.vanilla, newdata = data.frame(x = x.test))
error_rate(y.pred.vanilla, y.test)

## create synthetic data by 0.5-SMOTE
D.syn <- gamma_smote(x, y, dup_rate = 1, gamma = 0.5, k = 5)
x <- D.syn$x
y <- D.syn$y
```
### Description

Generate the data from two simulation cases in Tian, Y., & Feng, Y. (2021).

### Usage

```r
generate_data(n = 1000, model.no = 1)
```

### Arguments

- `n`  
  the generated sample size. Default = 1000.
- `model.no`  

### Value

A list with two components `x` and `y`. `x` is the predictor matrix and `y` is the label vector.

### References


### See Also

`npcs`, `predict.npcs`, `error_rate`, and `gamma_smote`.
Examples

set.seed(123, kind = "L'Ecuyer-CMRG")
train.set <- generate_data(n = 1000, model.no = 1)
x <- train.set$x
y <- train.set$y

npcs

Fit a multi-class Neyman-Pearson classifier with error controls via cost-sensitive learning.

Description

Fit a multi-class Neyman-Pearson classifier with error controls via cost-sensitive learning. This function implements two algorithms proposed in Tian, Y. & Feng, Y. (2021). The problem is minimize a linear combination of \( \text{Pr}(\hat{Y}(X) \neq k | Y = k) \) for some classes k while controlling \( \text{Pr}(\hat{Y}(X) \neq k | Y = k) \) for some classes k. See Tian, Y. & Feng, Y. (2021) for more details.

Usage

npcs(
  x,
  y,
  algorithm = c("CX", "ER"),
  classifier = c("logistic", "knn", "randomforest", "tree", "neuralnet", "svm", "lda",
                "qda", "nb", "nnb"),
  w,
  alpha,
  split.ratio = 0.5,
  split.mode = c("by-class", "merged"),
  tol = 1e-06,
  refit = TRUE,
  protect = TRUE,
  opt.alg = c("Hooke-Jeeves", "Nelder-Mead"),
  ...
)

Arguments

x the predictor matrix of training data, where each row and column represents an observation and predictor, respectively.

y the response vector of training data. Must be integers from 1 to K for some K \( \geq 2 \). Can be either a numerical or factor vector.

algorithm the NPMC algorithm to use. String only. Can be either "CX" or "ER", which implements NPMC-CX or NPMC-ER in Tian, Y. & Feng, Y. (2021).
classifier which model to use for estimating the posterior distribution P(Y|X = x). String only.

- logistic: multinomial logistic regression, which is implemented via `multinom` in package `nnet`.
- knn: k-nearest neighbor, which is implemented via `knn3` in package `caret`. An addition parameter (number of nearest neighbors) "k" is needed, which is 5 in default.
- randomforest: random forests, which is implemented via `randomForest` in package `randomForest`.
- tree: decision trees, which is implemented via `rpart` in package `rpart`.
- neuralnet: single-layer neural networks, which is implemented via `nnet` in package `nnet`.
- svm: support vector machines, which is implemented via `svm` in package `e1071`.
- lda: linear discriminant analysis, which is implemented via `lda` in package `MASS`.
- qda: quadratic discriminant analysis, which is implemented via `qda` in package `MASS`.
- nb: naive Bayes classifier with Gaussian marginals, which is implemented via `naiveBayes` in package `e1071`.
- nnb: naive Bayes classifier with non-parametric-estimated marginals (kernel-based), which is implemented via `nonparametric_naive_bayes` in package `naivebayes`. The default kernel is the Gaussian kernel. Check the documentation of function `nonparametric_naive_bayes` to see how to change the estimation settings.

w the weights in objective function. Should be a vector of length K, where K is the number of classes.

alpha the levels we want to control for error rates of each class. Should be a vector of length K, where K is the number of classes. Use NA if no error control is imposed for specific classes.

split.ratio the proportion of data to be used in searching lambda (cost parameters). Should be between 0 and 1. Default = 0.5. Only useful when algorithm = "ER".

split.mode two different modes to split the data for NPMC-ER. String only. Can be either "per-class" or "merged". Default = "per-class". Only useful when algorithm = "ER".

- per-class: split the data by class.
- merged: split the data as a whole.

tol the convergence tolerance. Default = 1e-06. Used in the lambda-searching step. The optimization is terminated when the step length of the main loop becomes smaller than tol. See pages of `hjkb` and `nmkb` for more details.

refit whether to refit the classifier using all data after finding lambda or not. Boolean value. Default = TRUE. Only useful when algorithm = "ER".

protect whether to threshold the close-zero lambda or not. Boolean value. Default = TRUE. This parameter is set to avoid extreme cases that some lambdas are set equal to zero due to computation accuracy limit. When protect = TRUE, all lambdas smaller than 1e-03 will be set equal to 1e-03.
opt.alg  optimization method to use when searching lambdas. String only. Can be either
"Hooke-Jeeves" or "Nelder-Mead". Default = "Hooke-Jeeves".

... additional arguments. Will be passed to the function which fits the model indicated in classifier. For example, when classifier = "knn", the number of nearest neighbors k should be inputed. When classifier = "neuralnets"

Value

An object with S3 class "npcs".

lambda  the estimated lambda vector, which consists of Lagrangian multipliers. It is
related to the cost. See Section 2 of Tian, Y. & Feng, Y. (2021) for details.

fit  the fitted classifier.

classifier  which classifier to use for estimating the posterior distribution P(Y|X = x).

algorithm  the NPMC algorithm to use.

alpha  the levels we want to control for error rates of each class.

w  the weights in objective function.

pik  the estimated marginal probability for each class.

References


See Also

tests:predict.npcs, error_rate, generate_data, gamma_smote.

Examples

# data generation: case 1 in Tian, Y., & Feng, Y. (2021) with n = 1000
set.seed(123, kind = "L'Eecuer-CMRG")
train.set <- generate_data(n = 1000, model.no = 1)
x <- train.set$x
y <- train.set$y

test.set <- generate_data(n = 1000, model.no = 1)
x.test <- test.set$x
y.test <- test.set$y

# construct the multi-class NP problem: case 1 in Tian, Y., & Feng, Y. (2021)
alpha <- c(0.05, NA, 0.01)
w <- c(0, 1, 0)

# try NPMC-CX, NPMC-ER, and vanilla multinomial logistic regression
fit.npmc.CX <- try(npcs(x, y, algorithm = "CX", classifier = "logistic", w = w, alpha = alpha))
fit.npmc.ER <- try(npcs(x, y, algorithm = "ER", classifier = "logistic", w = w, alpha = alpha, refit = TRUE))
fit.vanilla <- nnet::multinom(y~., data = data.frame(x = x, y = factor(y)), trace = FALSE)
predict.npcs

# test error of NPMC-CX
y.pred.CX <- predict(fit.npmc.CX, x.test)
error_rate(y.pred.CX, y.test)

# test error of NPMC-ER
y.pred.ER <- predict(fit.npmc.ER, x.test)
error_rate(y.pred.ER, y.test)

# test error of vanilla multinomial logistic regression
y.pred.vanilla <- predict(fit.vanilla, newdata = data.frame(x = x.test))
error_rate(y.pred.vanilla, y.test)

### predict.npcs

**Predict new labels from new data based on the fitted NPMC classifier.**

**Description**

Predict new labels from new data based on the fitted NPMC classifier, which belongs to S3 class "npcs".

**Usage**

```r
# S3 method for class 'npcs'
predict(object, newx, ...)
```

**Arguments**

- **object**
  - the fitted NPMC classifier from function `npcs`, which is an object of S3 class "npcs".
- **newx**
  - the new observations. Should be a matrix or a data frame, where each row and column represents an observation and predictor, respectively.
- **...**
  - additional arguments.

**Value**

the predicted labels.

**References**


**See Also**

`npcs`, `error_rate`, `generate_data`, `gamma_smote`. 
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