Package ‘tabnet’

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and provides a consistent interface for fitting and creating predictions. It's also fully compatible with the 'tidymodels' ecosystem.
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Description
Plot tabnet_explain mask importance heatmap

Usage
autoplot.tabnet_explain(
  object,
  type = c("mask_agg", "steps"),
  quantile = 1,
  ...
)

Arguments
object A tabnet_explain object as a result of tabnet_explain().
type a character value. Either "mask_agg" the default, for a single heatmap of aggregated mask importance per predictor along the dataset, or "steps" for one heatmap at each mask step.
quantile numerical value between 0 and 1. Provides quantile clipping of the mask values
...
not used.

Details
Plot the tabnet_explain object mask importance per variable along the predicted dataset. type="mask_agg" output a single heatmap of mask aggregated values, type="steps" provides a plot faceted along the n_steps mask present in the model. quantile=.995 may be used for strong outlier clipping, in order to better highlight low values. quantile=1, the default, do not clip any values.

Value
A ggplot object.
Examples

```r
library(ggplot2)
data("attrition", package = "modeldata")
attrition_fit <- tabnet_fit(Attrition ~ ., data=attrition, epoch=15)
attrition_explain <- tabnet_explain(attrition_fit, attrition)
# Plot the model aggregated mask interpretation heatmap
autoplot(attrition_explain)
```

autplot.tabnet_fit  

Plot tabnet_fit model loss along epochs

Description

Plot tabnet_fit model loss along epochs

Usage

```r
autoplot.tabnet_fit(object, ...)
```

```r
autoplot.tabnet_pretrain(object, ...)
```

Arguments

```r
object       A tabnet_fit or tabnet_pretrain object as a result of tabnet_fit() or tabnet_pretrain().
...          not used.
```

Details

Plot the training loss along epochs, and validation loss along epochs if any. A dot is added on epochs where model snapshot is available, helping the choice of from_epoch value for later model training resume.

Value

A ggplot object.

Examples

```r
library(ggplot2)
data("attrition", package = "modeldata")
attrition_fit <- tabnet_fit(Attrition ~ ., data=attrition, valid_split=0.2, epoch=15)
```
# Plot the model loss over epochs
autoplot(attrition_fit)

---

decision_width  Parameters for the tabnet model

### Description

Parameters for the tabnet model

### Usage

decision_width(range = c(8L, 64L), trans = NULL)
attention_width(range = c(8L, 64L), trans = NULL)
num_steps(range = c(3L, 10L), trans = NULL)
feature_reusage(range = c(1, 2), trans = NULL)
num_independent(range = c(1L, 5L), trans = NULL)
num_shared(range = c(1L, 5L), trans = NULL)
momentum(range = c(0.01, 0.4), trans = NULL)
mask_type(values = c("sparsemax", "entmax"))

### Arguments

- `range` the default range for the parameter value
- `trans` whether to apply a transformation to the parameter
- `values` possible values for factor parameters

These functions are used with `tune` grid functions to generate candidates.

### Value

A `dials` parameter to be used when tuning TabNet models.
**resolve_data**

Transforms input data into tensors

**Description**

Transforms input data into tensors

**Usage**

```r
resolve_data(x, y)
```

**Arguments**

- `x` a data frame
- `y` a response vector

**tabnet**

Parsnip compatible tabnet model

**Description**

Parsnip compatible tabnet model

**Usage**

```r
tabnet(
  mode = "unknown",
  epochs = NULL,
  penalty = NULL,
  batch_size = NULL,
  learn_rate = NULL,
  decision_width = NULL,
  attention_width = NULL,
  num_steps = NULL,
  feature_reusage = NULL,
  virtual_batch_size = NULL,
  num_independent = NULL,
  num_shared = NULL,
  momentum = NULL
)
```
Arguments

mode  A single character string for the type of model. Possible values for this model are "unknown", "regression", or "classification".
epochs  (int) Number of training epochs.
penalty  This is the extra sparsity loss coefficient as proposed in the original paper. The bigger this coefficient is, the sparser your model will be in terms of feature selection. Depending on the difficulty of your problem, reducing this value could help.
batch_size  (int) Number of examples per batch, large batch sizes are recommended. (default: 1024)
learn_rate  initial learning rate for the optimizer.
decision_width  (int) Width of the decision prediction layer. Bigger values gives more capacity to the model with the risk of overfitting. Values typically range from 8 to 64.
attention_width  (int) Width of the attention embedding for each mask. According to the paper $n_d=n_a$ is usually a good choice. (default=8)
num_steps  (int) Number of steps in the architecture (usually between 3 and 10)
feature_reusage  (float) This is the coefficient for feature reusage in the masks. A value close to 1 will make mask selection least correlated between layers. Values range from 1.0 to 2.0.
virtual_batch_size  (int) Size of the mini batches used for "Ghost Batch Normalization" (default=128)
num_independent  Number of independent Gated Linear Units layers at each step. Usual values range from 1 to 5.
num_shared  Number of shared Gated Linear Units at each step Usual values range from 1 to 5
momentum  Momentum for batch normalization, typically ranges from 0.01 to 0.4 (default=0.02)

Value

A TabNet parsnip instance. It can be used to fit tabnet models using parsnip machinery.

Threading

TabNet uses torch as its backend for computation and torch uses all available threads by default.
You can control the number of threads used by torch with:

```
torch::torch_set_num_threads(1)
torch::torch_set_num_interop_threads(1)
```

See Also

tabnet_fit
Examples

```r
if (torch::torch_is_installed()) {
  library(parsnip)
  data("ames", package = "modeldata")
  model <- tabnet() %>%
    set_mode("regression") %>%
    set_engine("torch")
  model %>%
    fit(Sale_Price ~ ., data = ames)
}
```

---

**tabnet_config**

Configuration for TabNet models

**Description**

Configuration for TabNet models

**Usage**

```r
tabnet_config(
  batch_size = 256,
  penalty = 0.001,
  clip_value = NULL,
  loss = "auto",
  epochs = 5,
  drop_last = FALSE,
  decision_width = NULL,
  attention_width = NULL,
  num_steps = 3,
  feature_reusage = 1.3,
  mask_type = "sparsemax",
  virtual_batch_size = 128,
  valid_split = 0,
  learn_rate = 0.02,
  optimizer = "adam",
  lr_scheduler = NULL,
  lr_decay = 0.1,
  step_size = 30,
  checkpoint_epochs = 10,
  cat_emb_dim = 1,
  num_independent = 2,
  num_shared = 2,
  momentum = 0.02,
  pretraining_ratio = 0.5,
  verbose = FALSE,
)```
device = "auto",
importance_sample_size = NULL
)

Arguments

batch_size (int) Number of examples per batch, large batch sizes are recommended. (default: 1024)

penalty This is the extra sparsity loss coefficient as proposed in the original paper. The bigger this coefficient is, the sparser your model will be in terms of feature selection. Depending on the difficulty of your problem, reducing this value could help.

clip_value If a float is given this will clip the gradient at clip_value. Pass NULL to not clip.

loss (character or function) Loss function for training (default to mse for regression and cross entropy for classification)

epochs (int) Number of training epochs.

drop_last (bool) Whether to drop last batch if not complete during training

decision_width (int) Width of the decision prediction layer. Bigger values gives more capacity to the model with the risk of overfitting. Values typically range from 8 to 64.

attention_width (int) Width of the attention embedding for each mask. According to the paper n_d=n_a is usually a good choice. (default=8)

num_steps (int) Number of steps in the architecture (usually between 3 and 10)

feature_reusage (float) This is the coefficient for feature reusage in the masks. A value close to 1 will make mask selection least correlated between layers. Values range from 1.0 to 2.0.

mask_type (character) Final layer of feature selector in the attentive_transformer block, either "sparsemax" or "entmax". Defaults to "sparsemax".

virtual_batch_size (int) Size of the mini batches used for "Ghost Batch Normalization" (default=128)

valid_split (float) The fraction of the dataset used for validation.

learn_rate initial learning rate for the optimizer.

optimizer the optimization method. Currently only 'adam' is supported, you can also pass any torch optimizer function.

lr_scheduler if NULL, no learning rate decay is used. If "step" decays the learning rate by lr_decay every step_size epochs. It can also be a torch::lr_scheduler function that only takes the optimizer as parameter. The step method is called once per epoch.

lr_decay multiplies the initial learning rate by lr_decay every step_size epochs. Unused if lr_scheduler is a torch::lr_scheduler or NULL.

step_size the learning rate scheduler step size. Unused if lr_scheduler is a torch::lr_scheduler or NULL.
checkpoint_epochs
checkpoint model weights and architecture every checkpoint_epochs. (default is 10). This may cause large memory usage. Use 0 to disable checkpoints.
cat_emb_dim
Embedding size for categorial features (default=1)
num_independent
Number of independent Gated Linear Units layers at each step. Usual values range from 1 to 5.
num_shared
Number of shared Gated Linear Units at each step. Usual values range from 1 to 5.
momentum
Momentum for batch normalization, typically ranges from 0.01 to 0.4 (default=0.02)
pretraining_ratio
Ratio of features to mask for reconstruction during pretraining. Ranges from 0 to 1 (default=0.5)
verbose
(BOOL) wether to print progress and loss values during training.
device
the device to use for training. "cpu" or "cuda". The default ("auto") uses to "cuda" if it's available, otherwise uses "cpu".
importance_sample_size
sample of the dataset to compute importance metrics. If the dataset is larger than 1e5 obs we will use a sample of size 1e5 and display a warning.

Value
A named list with all hyperparameters of the TabNet implementation.

---

**tabnet_explain**

*Interpretation metrics from a TabNet model*

**Description**
Interpretation metrics from a TabNet model

**Usage**
```
tabnet_explain(object, new_data)
```

**Arguments**
- **object** a TabNet fit object
- **new_data** a data.frame to obtain interpretation metrics.

**Value**
Returns a list with
- `M_explain`: the aggregated feature importance masks as detailed in TabNet’s paper.
- `masks` a list containing the masks for each step.
Example

```r
if (torch::torch_is_installed()) {

set.seed(2021)

n <- 1000
x <- data.frame(
  x = runif(n),
  y = runif(n),
  z = runif(n)
)

y <- x$x

fit <- tabnet_fit(x, y, epochs = 20,
  num_steps = 1,
  batch_size = 512,
  attention_width = 1,
  num_shared = 1,
  num_independent = 1)

ex <- tabnet_explain(fit, x)
}
```

---

**tabnet_fit** | *Tabnet model*

**Description**

Fits the TabNet: Attentive Interpretable Tabular Learning model.

**Usage**

```r
tabnet_fit(x, ...)
```

## Default S3 method:
tabnet_fit(x, ...)

## S3 method for class 'data.frame'
tabnet_fit(
  x,
  y,
  tabnet_model = NULL,
  config = tabnet_config(),
  ...,
```
from_epoch = NULL
)

## S3 method for class 'formula'
tabnet_fit(
  formula,
  data,
  tabnet_model = NULL,
  config = tabnet_config(),
  ...
  from_epoch = NULL
)

## S3 method for class 'recipe'
tabnet_fit(
  x,
  data,
  tabnet_model = NULL,
  config = tabnet_config(),
  ...
  from_epoch = NULL
)

Arguments

x Depending on the context:
  • A data frame of predictors.
  • A matrix of predictors.
  • A recipe specifying a set of preprocessing steps created from recipes::recipe().
The predictor data should be standardized (e.g. centered or scaled). The model treats categorical predictors internally thus, you don’t need to make any treatment.

... Model hyperparameters. Any hyperparameters set here will update those set by the config argument. See tabnet_config() for a list of all possible hyperparameters.

y When x is a data frame or matrix, y is the outcome specified as:
  • A data frame with 1 numeric column.
  • A matrix with 1 numeric column.
  • A numeric vector.

tabnet_model A previously fitted TabNet model object to continue the fitting on. If NULL (the default) a brand new model is initialized.

config A set of hyperparameters created using the tabnet_config function. If no argument is supplied, this will use the default values in tabnet_config().

from_epoch When a tabnet_model is provided, restore the network weights from a specific epoch. Default is last available checkpoint for restored model, or last epoch for in-memory model.
formula A formula specifying the outcome terms on the left-hand side, and the predictor
terms on the right-hand side.

data When a **recipe** or **formula** is used, data is specified as:
- A **data frame** containing both the predictors and the outcome.

**Value**

A TabNet model object. It can be used for serialization, predictions, or further fitting.

**Fitting a pre-trained model**

When providing a parent `tabnet_model` parameter, the model fitting resumes from that model
weights at the following epoch:

- last fitted epoch for a model already in torch context
- Last model checkpoint epoch for a model loaded from file
- the epoch related to a checkpoint matching or preceding the `from_epoch` value if provided

The model fitting metrics append on top of the parent metrics in the returned TabNet model.

**Threading**

TabNet uses **torch** as its backend for computation and **torch** uses all available threads by default.

You can control the number of threads used by **torch** with:

```r
torch::torch_set_num_threads(1)
torch::torch_set_num_interop_threads(1)
```

**Examples**

```r
if (torch::torch_is_installed()) {
  data("ames", package = "modeldata")
  fit <- tabnet_fit(Sale_Price ~ ., data = ames, epochs = 1)
}
```

---

**tabnet_pretrain**  
**Tabnet model**

**Description**

Pretrain the **TabNet: Attentive Interpretable Tabular Learning** model on the predictor data exclusively (unsupervised training).
Usage

```r
tabnet_pretrain(x, ...)
```

## Default S3 method:
```
# S3 method for class 'data.frame'
tabnet_pretrain(
  x,
  y,
  tabnet_model = NULL,
  config = tabnet_config(),
  ..., 
  from_epoch = NULL
)
```

## S3 method for class 'formula'
```
tabnet_pretrain(
  formula,
  data,
  tabnet_model = NULL,
  config = tabnet_config(),
  ..., 
  from_epoch = NULL
)
```

## S3 method for class 'recipe'
```
tabnet_pretrain(
  x,
  data,
  tabnet_model = NULL,
  config = tabnet_config(),
  ..., 
  from_epoch = NULL
)
```

Arguments

- **x**
  - Depending on the context:
    - A *data frame* of predictors.
    - A *matrix* of predictors.
    - A *recipe* specifying a set of preprocessing steps created from *recipes::recipe()*.

  The predictor data should be standardized (e.g. centered or scaled). The model treats categorical predictors internally thus, you don’t need to make any treatment.

- **...**
  - Model hyperparameters. Any hyperparameters set here will update those set by
the config argument. See `tabnet_config()` for a list of all possible hyperparameters.

\texttt{y} (optional) When \texttt{x} is a \texttt{data frame} or \texttt{matrix}, \texttt{y} is the outcome

\texttt{tabnet_model} A pretrained TabNet model object to continue the fitting on. if \texttt{NULL} (the default) a brand new model is initialized.

\texttt{config} A set of hyperparameters created using the `tabnet_config` function. If no argument is supplied, this will use the default values in `tabnet_config()`.

\texttt{from_epoch} When a `tabnet_model` is provided, restore the network weights from a specific epoch. Default is last available checkpoint for restored model, or last epoch for in-memory model.

\texttt{formula} A formula specifying the outcome terms on the left-hand side, and the predictor terms on the right-hand side.

\texttt{data} When a \texttt{recipe} or \texttt{formula} is used, \texttt{data} is specified as:

- A \texttt{data frame} containing both the predictors and the outcome.

\section*{Value}

A TabNet model object. It can be used for serialization, predictions, or further fitting.

\texttt{outcome}

Outcome value are accepted here only for consistent syntax with `tabnet_fit`, but by design the outcome, if present, is ignored during pre-training.

\section*{pre-training from a previous model}

When providing a parent `tabnet_model` parameter, the model pretraining resumes from that model weights at the following epoch:

- last pretrained epoch for a model already in torch context
- Last model checkpoint epoch for a model loaded from file
- the epoch related to a checkpoint matching or preceding the from\_epoch value if provided

The model pretraining metrics append on top of the parent metrics in the returned TabNet model.

\section*{Threading}

TabNet uses torch as its backend for computation and torch uses all available threads by default.

You can control the number of threads used by torch with:

\begin{verbatim}
torch::torch_set_num_threads(1)
torch::torch_set_num_interop_threads(1)
\end{verbatim}
Examples

```r
if (torch::torch_is_installed()) {
  data("ames", package = "modeldata")
  pretrained <- tabnet_pretrain(Sale_Price ~ ., data = ames, epochs = 1)
}
```
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