Package ‘predbayescor’ documentation

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Title Classification rule based on Bayesian naive Bayes models with feature selection bias corrected

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Depends R (>= 2.5.1)

Description This software is used to predict the binary response based on high dimensional features, for example gene expression data. The data are modelled with Bayesian naive Bayes models. When a large number of features are available, one may like to select only a subset of features to use, typically those features strongly correlated with the response in training cases. Such a feature selection procedure is however invalid since the relationship between the response and the features will appear stronger. This package provides a way to avoid this bias and yields well-calibrated prediction for the test cases.

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URL http://www.r-project.org, http://math.usask.ca/~longhai

R topics documented:

predict_bayes ........................................ 2
gendata.bayes ........................................ 4
evaluate_by_loss ..................................... 4
predbayescor-internal .............................. 5

Index 6
predict_bayes Classification rule based on Bayesian naive Bayes models with feature selection bias corrected

Description

predict_bayes predicts the binary response based on high dimensional binary features modeled by Bayesian naive Bayes models. It also accepts real values but they will be converted into binary by thresholding at the medians estimated from the data. A smaller number of features can be selected based on the correlations with the response. The bias due to the selection procedure can be corrected. cv.bayes is the short-cut function for cross-validation with predict_bayes.

Usage

predict_bayes(
  test, train, is.binary.features=FALSE, k,
  subset.sel=1:nrow(train),
  theta0=0, no.theta=20,
  alpha.shape=0.5, alpha.rate=5, no.alpha=5,
  correct=TRUE, no.theta.adj=20)

cv.bayes(
  data, is.binary.features=FALSE, no.folds=10, k,
  theta0=0, no.theta=20,
  alpha.shape=0.5, alpha.rate=5, no.alpha=5,
  correct=TRUE, no.theta.adj=20)

Arguments

test a test data, a matrix, i.e. the data for which we want to predict the responses. The first column is the binary response, which could be NA if they are missing.
train a training data, of the same format as test
data a data used in cross-validation, of the same format as test
no.folds the number of blocks the data is divided into in cross-validation
is.binary.features the indicator whether the features are binary
k the number of features retained
subset.sel the indice of training cases used to select features
theta0 the prior of "theta" is uniform over (theta0, 1-theta0)
no.theta the parameter in Simpson’s rule used to evaluate the integration w.r.t. "theta”. The integrant is evaluated at 2^no.theta+1 points.
alpha.shape the shape parameter of the inverse Gamma, which is the prior distribution of "alpha"
predict_bayes

alpha.rate  the rate parameter of the inverse Gamma, as above
no.alpha the number of "alpha"'s used in mid-point rule, which is used to approximate
the integral with respect to "alpha".
correct  the indicator whether the correction method shall be applied
no.theta.adj  a parameter of Simpson's rule, which is used to evaluate the integration with
respect to "theta" in calculating the adjustment factor

Value

prediction  a matrix showing the detailed prediction result: the 1st column being the true
responses, the 2nd being the predicted responses, the 3rd being the predictive
probabilities of class 1 and the 4th being the indicator whether wrong prediction
is made.
aml  the average minus log probabilities
error.rate  the ratio of wrong prediction
mse  the average square error of the predictive probabilities
summary.pred  tabular display of the predictive probabilities and the actual fraction of class 1.
alpaha.prior.adj.post  a matrix showing the detailed information about the "alpha"'s, the 1st column
being the values of "alpha"'s, the 2nd being the adjustment factor, i.e. probability
that feature is discarded by the cutoff used in the feature selection, the 3rd
being the log of the 2nd column times the numbers of discarded features, the 4th
being the posterior probabilities
features.selected  The features selected using correlation criterion

References

http://math.usask.ca/~longhai/doc/naivebayes/naivebayes.abstract.html

See Also

gendata.bayes

Examples

#generate a dataset
d <- gendata.bayes(100,100,500,500,1000,400)

#do prediction with correction applied
pred.d.cor <- predict_bayes(d$test,d$train,TRUE,10,,0,20,0.5,5,20,TRUE,40)

#do prediction without correction applied
pred.d.uncor <- predict_bayes(d$test,d$train,TRUE,10,,0,20,0.5,5,20,FALSE,40)

#do 5-fold cross-validation on the training data with correction applied
cv.dtr.cor <- cv.bayes(d$train,TRUE,5,10,0,20,0.5,5,20,TRUE,40)
**gendata.bayes**  
*Generate binary data with Bayesian naive Bayes Models*

**Description**

"gendata.bayes" generates data (both training and test data) with Bayesian naive Bayes model. The prior distribution of "theta" is uniform(0,1). The value of "alpha" is given by argument alpha, which controls the overall relationship between the response and the predictor variables.

**Usage**

```r
gendata.bayes(n0,n1,m0,m1,p,alpha)
```

**Arguments**

- `n0`  
  the number of class 0 in training data
- `n1`  
  the number of class 1 in training data
- `m0`  
  the number of class 0 in test data
- `m1`  
  the number of class 1 in test data
- `p`  
  the number of features
- `alpha`  
  a parameter controlling the dependency between the features and the response

**Value**

- `train`  
  the training data, with the row standing for the cases and the first column being the response
- `test`  
  the test data, of the same format as "train"

**See Also**

`predict_bayes`

**evaluate_by_loss**  
*Calculating the total loss of prediction results*

**Description**

Calculates the average loss of the predictive probabilities by assuming the ratio of the loss of assigning 0 to 1 to the loss of assigning 1 to 0 is `ratio.loss`. Note that the prediction threshold is no longer 0.5. "1" will be assigned if the predictive probability is greater than \(1/(1+\text{ratio.loss})\).

**Usage**

```r
evaluate_by_loss ( y.true, pred.prob, ratio.loss=10)
```
Arguments

- **y.true**: a vector containing the true response.
- **pred.prob**: a vector containing the predictive probabilities.
- **ratio.loss**: ratio of loss\text{1to0} to loss\text{0to1}.

Value

- **loss**: the average loss.
- **sd**: the standard deviation of the average loss.

Description

Internal Functions. Type function name directly to see the definition of this function.

See Also

- `predict_bayes`
Index

*Topic **classif**
  evaluate_by_loss, 4
  predict_bayes, 1

*Topic **datagen**
  gendata.bayes, 3

*Topic **internal**
  predbayescor-internal, 5

abs_cor(predbayescor-internal), 5
begin.predbayescor
  (predict_bayes), 1

cv.bayes (predict_bayes), 1
evaluate_by_loss, 4
find.thresholds
  (predbayescor-internal), 5

gen.alpha.IGamma
  (predbayescor-internal), 5
gendata.bayes, 3, 3

predbayescor-internal, 5
predict_bayes, 1, 4, 5

present (predbayescor-internal), 5

present.pair.tex
  (predbayescor-internal), 5
present.sgl.tex
  (predbayescor-internal), 5
prpr (predbayescor-internal), 5
real2bin (predbayescor-internal), 5

selfth.abscor
  (predbayescor-internal), 5