

Package ‘MultivariateRandomForestVarImp’

July 21, 2025

Title Variable Importance Measures for Multivariate Random Forests

Version 0.0.2

Description Calculates two sets of post-hoc variable importance measures for multivariate random forests. The first set of variable importance measures are given by the sum of mean split improvements for splits defined by feature j measured on user-defined examples (i.e., training or testing samples). The second set of importance measures are calculated on a per-outcome variable basis as the sum of mean absolute difference of node values for each split defined by feature j measured on user-defined examples (i.e., training or testing samples). The user can optionally threshold both sets of importance measures to include only splits that are statistically significant as measured using an F-test.

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Encoding UTF-8

RoxygenNote 7.1.2

Suggests testthat (>= 3.0.0)

Config/testthat/edition 3

Imports MultivariateRandomForest (>= 1.1.5), MASS (>= 7.3.0)

URL <https://github.com/Megatvini/VIM/>

BugReports <https://github.com/Megatvini/VIM/issues>

Depends R (>= 2.10)

NeedsCompilation no

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Repository CRAN

Date/Publication 2021-12-15 10:40:05 UTC

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MeanOutcomeDifference	<i>Mean Outcome Difference Importance Function</i>
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Description

Mean Outcome Difference Importance Function

Usage

```
MeanOutcomeDifference(  
  X,  
  Y,  
  sample_size = trunc(nrow(X) * 0.8),  
  num_trees = 100,  
  m_feature = ncol(X),  
  min_leaf = 10,  
  alpha_threshold = 0  
)
```

Arguments

X	Feature matrix
Y	Target matrix
sample_size	Size of random subset for each tree generation
num_trees	Number of Trees to generate
m_feature	Number of randomly selected features considered for a split in each regression tree node, which must be positive integer and less than N (number of input features)
min_leaf	Minimum number of samples in the leaf node. If a node has less than or equal to min_leaf samples, then there will be no splitting in that node and this node will be considered as a leaf node. Valid input is positive integer, which is less than or equal to M (number of training samples)
alpha_threshold	threshold for split significant testing. If default value of 0 is specified, all the node splits will contribute to result, otherwise only those splits with improvement greater than 1-alpha critical value of an f-statistic do.

Details

For each split defined by feature j , the mean outcome difference importance function calculates the absolute difference in mean values per outcome between the left and right children nodes of the resultant split. With a multivariate outcome vector, this measure thus gives a vector of importance measures for feature j , i.e., it returns an outcome specific importance measure for feature j . If feature j is used in splitting M nodes of the tree, the resulting tree-specific importance measure is the sum of the node-specific absolute differences in mean nodal values per outcome calculated across all M nodes. For the multivariate random forest, the mean outcome difference importance measure for feature j is the average of the tree-specific measures across all trees in the forest.

If the alpha threshold is 0 all the splits defined by feature j will be used in computing the importance measure. The user also has the option of including only the significant node splits defined by feature j in the calculation of the importance measure. The significance of node splits is measured using an F-test. In this case, the user will matrix and the number of left and right node samples for the given node split.

Segal MR (1992) Tree-structured methods for longitudinal data. J. American Stat. Assoc. 87(418), 407-418.

Value

Vector of size $N \times 1$

Examples

```
X = matrix(runif(50*5), 50, 5)
Y = matrix(runif(50*2), 50, 2)
MeanOutcomeDifference(X, Y)
```

MeanSplitImprovement *Mean Split Improvement Importance Function*

Description

Mean Split Improvement Importance Function

Usage

```
MeanSplitImprovement(
  X,
  Y,
  sample_size = trunc(nrow(X) * 0.8),
  num_trees = 100,
  m_feature = ncol(X),
  min_leaf = 10,
  alpha_threshold = 0
)
```

Arguments

<code>X</code>	Feature matrix
<code>Y</code>	Target matrix
<code>sample_size</code>	Size of random subset for each tree generation
<code>num_trees</code>	Number of Trees to generate
<code>m_feature</code>	Number of randomly selected features considered for a split in each regression tree node, which must be positive integer and less than N (number of input features)
<code>min_leaf</code>	Minimum number of samples in the leaf node. If a node has less than or equal to <code>min_leaf</code> samples, then there will be no splitting in that node and this node will be considered as a leaf node. Valid input is positive integer, which is less than or equal to M (number of training samples)
<code>alpha_threshold</code>	threshold for split significant testing. If default value of 0 is specified, all the node splits will contribute to result, otherwise only those splits with improvement greater than 1-alpha critical value of an f-statistic do.

Details

The mean split improvement importance function follows directly from Segal (1992) definition of the mean structure based split function. For each split defined by feature *j*, it calculates the difference between the within parent node sum of squares and the within children-nodes (left and right nodes) measured on either training or testing samples. If feature *j* is used in splitting *M* nodes of the tree, the resulting tree-specific importance measure is the sum of the node-specific differences calculated across all *M* nodes. The mean split improvement measure for feature *j* for the multivariate random forest is the average of the tree-specific measures across all trees in the forest.

If the alpha threshold is 0 all the splits defined by feature *j* will be used in computing the importance measure. The user also has the option of including only the significant node splits defined by feature *j* in the calculation of the importance measure. The significance of node splits is measured using an F-test. In this case, the user will need to threshold the alpha critical value of the F-statistic based on the number of outcome variables in the target matrix and the number of left and right node samples for the given node split.

Segal MR (1992) Tree-structured methods for longitudinal data. J. American Stat. Assoc. 87(418), 407-418.

Value

Vector of size $N \times 1$

Examples

```
X = matrix(runif(50*5), 50, 5)
Y = matrix(runif(50*2), 50, 2)
MeanSplitImprovement(X, Y)
```

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