

Package ‘sense’

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Type Package

Title Automatic Stacked Ensemble for Regression Tasks

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Description Stacked ensemble for regression tasks based on 'mlr3' framework with a pipeline for pre-processing numeric and factor features and hyper-parameter tuning using grid or random search.

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.2.3

Depends R (>= 4.1)

Imports mlr3 (>= 0.12.0), mlr3learners (>= 0.5.0), mlr3filters (>= 0.4.2), mlr3pipelines (>= 0.3.5-1), mlr3viz (>= 0.5.5), paradox (>= 1.0.0), mlr3tuning (>= 0.8.0), bbotk (>= 0.3.2), tictoc (>= 1.0.1), forcats (>= 0.5.1), readr (>= 2.0.1), lubridate (>= 1.7.10), purrr (>= 0.3.4), Metrics (>= 0.1.4), data.table (>= 1.14.0), visNetwork (>= 2.0.9)

Suggests xgboost (>= 1.4.1.1), rpart (>= 4.1-15), ranger (>= 0.13.1), kknn (>= 1.3.1), glmnet (>= 4.1-2), e1071 (>= 1.7-8), mlr3misc (>= 0.9.3), FSelectorRcpp (>= 0.3.8), care (>= 1.1.10), praznik (>= 8.0.0), lme4 (>= 1.1-27.1), nloptr (>= 1.2.2.2)

URL <https://mlr3.mlr-org.com/>

NeedsCompilation no

Repository CRAN

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benchmark	<i>benchmark data set</i>
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Description

A data frame for regression task generated with mlbench friedman1.

Usage

benchmark

Format

A data frame with 11 columns and 150 rows.

Source

mlbench, friedman1

sense	<i>sense</i>
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Description

Stacked ensamble for regression tasks based on 'mlr3' framework.

Usage

```
sense(  
  df,  
  target_feat,  
  benchmarking = "all",  
  super = "avg",  
  algos = c("glmnet", "ranger", "xgboost", "rpart", "kknn", "svm"),  
  sampling_rate = 1,  
  metric = "mae",  
  collapse_char_to = 10,  
  num_preproc = "scale",  
  fct_preproc = "one-hot",  
  impute_num = "sample",  
  missing_fusion = FALSE,  
  inner = "holdout",  
  outer = "holdout",  
  folds = 3,  
  repeats = 3,
```

```

ratio = 0.5,
selected_filter = "information_gain",
selected_n_feats = NULL,
tuning = "random_search",
budget = 30,
resolution = 5,
n_evals = 30,
minute_time = 10,
patience = 0.3,
min_improve = 0.01,
java_mem = 64,
decimals = 2,
seed = 42
)

```

Arguments

<code>df</code>	A data frame with features and target.
<code>target_feat</code>	String. Name of the numeric feature for the regression task.
<code>benchmarking</code>	Positive integer. Number of base learners to stack. Default: "all".
<code>super</code>	String. Super learner of choice among the available learners. Default: "avg".
<code>algos</code>	String vector. Available learners are: "glmnet", "ranger", "xgboost", "rpart", "knn", "svm".
<code>sampling_rate</code>	Positive numeric. Sampling rate before applying the stacked ensemble. Default: 1.
<code>metric</code>	String. Evaluation metric for outer and inner cross-validation. Default: "mae".
<code>collapse_char_to</code>	Positive integer. Conversion of characters to factors with predefined maximum number of levels. Default: 10.
<code>num_preproc</code>	String. Options for scalar pre-processing: "scale" or "range". Default: "scale".
<code>fct_preproc</code>	String. Options for factor pre-processing: "encodeimpact", "encodelmer", "one-hot", "treatment", "poly", "sum", "helmert". Default: "one-hot".
<code>impute_num</code>	String. Options for missing imputation in case of numeric: "sample" or "hist". Default: "sample". For factor the default mode is Out-Of-Range.
<code>missing_fusion</code>	String. Adding missing indicator features. Default: "FALSE".
<code>inner</code>	String. Cross-validation inner cycle: "holdout", "cv", "repeated_cv", "subsampling". Default: "holdout".
<code>outer</code>	String. Cross-validation outer cycle: "holdout", "cv", "repeated_cv", "subsampling". Default: "holdout".
<code>folds</code>	Positive integer. Number of repetitions used in "cv" and "repeated_cv". Default: 3.
<code>repeats</code>	Positive integer. Number of repetitions used in "subsampling" and "repeated_cv". Default: 3.

ratio	Positive numeric. Percentage value for "holdout" and "subsampling". Default: 0.5.
selected_filter	String. Filters available for regression tasks: "carscore", "cmim", "correlation", "find_correlation", "information_gain", "relief", "variance". Default: "information_gain".
selected_n_feats	Positive integer. Number of features to select through the chosen filter. Default: NULL.
tuning	String. Available options are "random_search" and "grid_search". Default: "random_search".
budget	Positive integer. Maximum number of trials during random search. Default: 30.
resolution	Positive integer. Grid resolution for each hyper-parameter. Default: 5.
n_evals	Positive integer. Number of evaluation for termination. Default: 30.
minute_time	Positive integer. Maximum run time before termination. Default: 10.
patience	Positive numeric. Percentage of stagnating evaluations before termination. Default: 0.3.
min_improve	Positive numeric. Minimum error improvement required before termination. Default: 0.01.
java_mem	Positive integer. Memory allocated to Java. Default: 64.
decimals	Positive integer. Decimal format of prediction. Default: 2.
seed	Positive integer. Default: 42.

Value

This function returns a list including:

- benchmark_error: comparison between the base learners
- resampled_model: mlr3 standard description of the analytic pipeline.
- plot: mlr3 standard graph of the analytic pipeline.
- selected_n_feats: selected features and score according to the filtering method used.
- model_error: error measure for outer cycle of cross-validation.
- testing_frame: data set used for calculating the test metrics.
- test_metrics: metrics reported are mse, rmse, mae, mape, mdae, rae, rse, rrse, smape.
- model_predict: prediction function to apply to new data on the same scheme.
- time_log: computation time.

Author(s)

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See Also

Useful links:

- <https://mlr3.mlr-org.com/>

Examples

```
## Not run:  
sense(benchmark, "y", algos = c("glmnet", "rpart"))  
  
## End(Not run)
```

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