Package 'mlr3measures'

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Title Performance Measures for 'mlr3'

Version 0.3.0

Description Implements multiple performance measures for supervised learning. Includes over 40 measures for regression and classification. Additionally, meta information about the performance measures can be queried, e.g. what the best and worst possible performances scores are.

License LGPL-3

URL https://mlr3measures.mlr-org.com,
 https://github.com/mlr-org/mlr3measures

BugReports https://github.com/mlr-org/mlr3measures/issues

Depends R (>= 3.1.0)

Imports checkmate, PRROC

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mlr3measures-package mlr3measures: Performance Measures for 'mlr3'

Description

Implements multiple performance measures for supervised learning. Includes over 40 measures for regression and classification. Additionally, meta information about the performance measures can be queried, e.g. what the best and worst possible performances scores are.

Author(s)

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See Also

Useful links:

- https:///mlr3measures.mlr-org.com
- https://github.com/mlr-org/mlr3measures
- Report bugs at https://github.com/mlr-org/mlr3measures/issues

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acc

Classification Accuracy

Description

Classification measure defined as

$$\frac{1}{n}\sum_{i=1}^{n}\left(t_{i}=r_{i}\right).$$

Usage

```
acc(truth, response, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the same levels and length as response.

response :: factor()

Predicted response labels. Must have the same levels and length as truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "classif"

• Range: [0, 1]

• Minimize: FALSE

• Required prediction: response

See Also

Other Classification Measures: bacc(), ce(), logloss(), mauc_aunu(), mbrier()

```
set.seed(1)
lvls = c("a", "b", "c")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
acc(truth, response)
```

auc 5

auc

Area Under the ROC Curve

Description

Computes the area under the Receiver Operator Characteristic (ROC) curve. The AUC can be interpreted as the probability that a randomly chosen positive observation has a higher predicted probability than a randomly chosen negative observation.

Usage

```
auc(truth, prob, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

prob :: numeric()

Predicted probability for positive class. Must have exactly same length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "binary"Range: [0, 1]Minimize: FALSE

• Required prediction: prob

Note

This measure is undefined if the true values are either all positive or all negative.

References

Youden WJ (1950). "Index for rating diagnostic tests." *Cancer*, **3**(1), 32–35. doi: 10.1002/1097-0142(1950)3:1<32::aidcncr2820030106>3.0.co;23.

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See Also

```
Other Binary Classification Measures: bbrier(), dor(), fbeta(), fdr(), fnr(), fn(), fomr(), fpr(), fp(), mcc(), npv(), prv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
truth = factor(c("a", "a", "a", "b"))
prob = c(.6, .7, .1, .4)
auc(truth, prob, "a")
```

bacc

Balanced Accuracy

Description

Computes the weighted balanced accuracy, suitable for imbalanced data sets. It is defined analogously to the definition in sklearn.

First, the sample weights w are normalized per class:

$$\hat{w}_i = \frac{w_i}{\sum_j 1(y_j = y_i)w_i}.$$

The balanced accuracy is calculated as

$$\frac{1}{\sum_{i} \hat{w}_i} \sum_{i} 1(r_i = t_i) \hat{w}_i.$$

Usage

```
bacc(truth, response, sample_weights = NULL, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the same levels and length as response.

response :: factor()

Predicted response labels. Must have the same levels and length as truth.

sample_weights :: numeric()

Non-negative sample weights. Must have the same levels and length as truth.

Defaults to equal sample weights.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

bbrier 7

Meta Information

• Type: "classif"

• Range: [0, 1]

• Minimize: FALSE

· Required prediction: response

References

Brodersen KH, Ong CS, Stephan KE, Buhmann JM (2010). "The Balanced Accuracy and Its Posterior Distribution." In 2010 20th International Conference on Pattern Recognition. doi: 10.1109/icpr.2010.764. Guyon I, Bennett K, Cawley G, Escalante HJ, Escalera S, Ho TK, Macia N, Ray B, Saeed M, Statnikov A, Viegas E (2015). "Design of the 2015 ChaLearn AutoML challenge." In 2015 International Joint Conference on Neural Networks (IJCNN). doi: 10.1109/ijcnn.2015.7280767.

See Also

```
Other Classification Measures: acc(), ce(), logloss(), mauc_aunu(), mbrier()
```

Examples

```
set.seed(1)
lvls = c("a", "b", "c")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
bacc(truth, response)
```

bbrier

Binary Brier Score

Description

Brier score for binary classification problems defined as

$$\frac{1}{n} \sum_{i=1}^{n} (I_i - p_i)^2.$$

 I_i is 1 if observation i belongs to the positive class, and 0 otherwise.

Note that this (more common) definition of the Brier score is equivalent to the original definition of the multi-class Brier score (see mbrier()) divided by 2.

Usage

```
bbrier(truth, prob, positive, ...)
```

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Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

prob :: numeric()

Predicted probability for positive class. Must have exactly same length as truth.

positive :: character(1)

Name of the positive class.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: TRUE

• Required prediction: prob

References

```
https://en.wikipedia.org/wiki/Brier_score
```

Brier GW (1950). "Verification of forecasts expressed in terms of probability." *Monthly Weather Review*, **78**(1), 1–3. doi: 10.1175/15200493(1950)078<0001:vofeit>2.0.co;2.

See Also

```
Other Binary Classification Measures: auc(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), ppv(), prauc(), tnr(), tn(), tpr(), tp()
```

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
prob = runif(10)
bbrier(truth, prob, positive = "a")
```

bias 9

bias Bias

Description

Regression measure defined as

$$\frac{1}{n}\sum_{i=1}^n \left(t_i - r_i\right).$$

Good predictions score close to 0.

Usage

```
bias(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: $(-\infty, \infty)$

• Minimize: NA

• Required prediction: response

See Also

```
Other Regression Measures: ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
bias(truth, response)
```

10 ce

ce

Classification Error

Description

Classification measure defined as

$$\frac{1}{n}\sum_{i=1}^{n}\left(t_{i}\neq r_{i}\right).$$

Usage

```
ce(truth, response, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the same levels and length as response.

response :: factor()

Predicted response labels. Must have the same levels and length as truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "classif"

 $\bullet \ \ \text{Range:} \ [0,1]$

• Minimize: TRUE

• Required prediction: response

See Also

```
Other Classification Measures: acc(), bacc(), logloss(), mauc_aunu(), mbrier()
```

```
set.seed(1)
lvls = c("a", "b", "c")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
ce(truth, response)
```

confusion_matrix 11

confusion_matrix Calculate Binary Confusion Matrix

Description

Calculates the confusion matrix for a binary classification problem once and then calculates all confusion measures of this package.

Usage

```
confusion_matrix(truth, response, positive, na_value = NaN, relative = FALSE)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

relative :: logical(1)

If TRUE, the returned confusion matrix contains relative frequencies instead of

absolute frequencies.

Value

List with two elements:

- matrix stores the calculated confusion matrix.
- measures stores the metrics as named numeric vector.

```
set.seed(123)
lvls = c("a", "b")
truth = factor(sample(lvls, 20, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 20, replace = TRUE), levels = lvls)
confusion_matrix(truth, response, positive = "a")
confusion_matrix(truth, response, positive = "a", relative = TRUE)
confusion_matrix(truth, response, positive = "b")
```

12 dor

dor

Diagnostic Odds Ratio

Description

Binary classification measure defined as

 $\frac{\mathrm{TP}/\mathrm{FP}}{\mathrm{FN}/\mathrm{TN}}$.

Usage

```
dor(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: $[0, \infty)$

• Minimize: FALSE

• Required prediction: response

Note

This measure is undefined if FP = 0 or FN = 0.

fbeta 13

References

https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram

See Also

```
Other Binary Classification Measures: auc(), bbrier(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), prv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
dor(truth, response, positive = "a")
```

fbeta

F-beta Score

Description

Binary classification measure defined with P as precision() and R as recall() as

$$(1+\beta^2)\frac{P\cdot R}{(\beta^2 P)+R}.$$

It measures the effectiveness of retrieval with respect to a user who attaches β times as much importance to recall as precision. For $\beta=1$, this measure is called "F1" score.

Usage

```
fbeta(truth, response, positive, beta = 1, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

beta :: numeric(1)

Parameter to give either precision or recall more weight. Default is 1, resulting

in balanced weights.

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```
na_value :: numeric(1)
```

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: FALSE

• Required prediction: response

Note

This measure is undefined if

- TP = 0
- precision or recall is undefined, i.e. TP + FP = 0 or TP + FN = 0.

References

Rijsbergen, Van CJ (1979). *Information Retrieval*, 2nd edition. Butterworth-Heinemann, Newton, MA, USA. ISBN 408709294. Sasaki, Yutaka, others (2007). "The truth of the F-measure." *Teach Tutor mater*, 1(5), 1–5. https://www.cs.odu.edu/~mukka/cs795sum10dm/Lecturenotes/Day3/F-measure-YS-260ct07.pdf.

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), ppv(), prauc(), tnr(), tn(), tpr(), tp()
```

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fbeta(truth, response, positive = "a")
```

fdr 15

fdr

False Discovery Rate

Description

Binary classification measure defined as

$$\frac{\mathrm{FP}}{\mathrm{TP} + \mathrm{FP}}.$$

Usage

fdr(truth, response, positive, na_value = NaN, ...)

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined if TP + FP = 0.

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References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fnr(), fn(), fomr(), fpr(), fp(), mcc(), npv(), prv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fdr(truth, response, positive = "a")
```

fn

False Negatives

Description

Classification measure counting the false negatives (type 2 error), i.e. the number of predictions indicating a negative class label while in fact it is positive. This is sometimes also called a "false alarm".

Usage

```
fn(truth, response, positive, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

fnr 17

Meta Information

• Type: "binary" • Range: $[0, \infty)$ • Minimize: TRUE

• Required prediction: response

References

https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fn(truth, response, positive = "a")
```

fnr

False Negative Rate

Description

Binary classification measure defined as

$$\frac{\mathrm{FN}}{\mathrm{TP} + \mathrm{FN}}.$$

Also know as "miss rate".

Usage

```
fnr(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

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```
positive :: character(1)
```

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined if TP + FN = 0.

References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fn(), fomr(), fpr(), fp(), mcc(), npv(), prv(), prauc(), tnr(), tn(), tpr(), tp()
```

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fnr(truth, response, positive = "a")
```

fomr 19

fomr False Omission Rate

Description

Binary classification measure defined as

$$\frac{FN}{FN + TN}.$$

Usage

fomr(truth, response, positive, na_value = NaN, ...)

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined if FN + TN = 0.

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References

https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fpr(), fp(), mcc(), npv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fomr(truth, response, positive = "a")
```

fp

False Positives

Description

Classification measure counting the false positives (type 1 error), i.e. the number of predictions indicating a positive class label while in fact it is negative.

Usage

```
fp(truth, response, positive, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

fpr 21

Meta Information

• Type: "binary" • Range: $[0, \infty)$ • Minimize: TRUE

• Required prediction: response

References

https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), mcc(), npv(), prv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fp(truth, response, positive = "a")
```

fpr

False Positive Rate

Description

Binary classification measure defined as

$$\frac{\mathrm{FP}}{\mathrm{FP} + \mathrm{TN}}.$$

Also know as fall out or probability of false alarm.

Usage

```
fpr(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

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```
positive :: character(1)
```

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined if FP + TN = 0.

References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fn(), fomr(), fp(), mcc(), npv(), prauc(), tnr(), tn(), tpr(), tp()
```

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
fpr(truth, response, positive = "a")
```

ktau 23

ktau Kendall's tau

Description

Regression measure defined as Kendall's rank correlation coefficient between truth and response. Calls stats::cor() with method set to "kendall".

Usage

```
ktau(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: [-1, 1]

• Minimize: FALSE

• Required prediction: response

References

Rosset S, Perlich C, Zadrozny B (2006). "Ranking-based evaluation of regression models." *Knowledge and Information Systems*, **12**(3), 331–353. doi: 10.1007/s1011500600373.

```
Other Regression Measures: bias(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

24 logloss

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
ktau(truth, response)
```

logloss

Log Loss

Description

Classification measure defined as

$$-\frac{1}{n}\sum_{i=1}^{n}\log\left(p_{i}\right)$$

where p_i is the probability for the true class of observation i.

Usage

```
logloss(truth, prob, eps = 1e-15, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the same levels and length as response.

prob :: matrix()

Matrix of predicted probabilities, each column is a vector of probabilities for a

specific class label. Columns must be named with levels of truth.

eps :: numeric(1)

Probabilities are clipped to max(eps,min(1 -eps,p)). Otherwise the measure

would be undefined for probabilities p = 0 and p = 1.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "classif"

• Range: $[0, \infty)$

• Minimize: TRUE

• Required prediction: prob

mae 25

See Also

```
Other Classification Measures: acc(), bacc(), ce(), mauc_aunu(), mbrier()
```

Examples

```
set.seed(1)
lvls = c("a", "b", "c")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
prob = matrix(runif(3 * 10), ncol = 3, dimnames = list(NULL, lvls))
prob = t(apply(prob, 1, function(x) x / sum(x)))
logloss(truth, prob)
```

mae

Mean Absolute Errors

Description

Regression measure defined as

$$\frac{1}{n}\sum_{i=1}^{n}\left|t_{i}-r_{i}\right|.$$

Usage

```
mae(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

.. :: an

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: $[0, \infty)$

• Minimize: TRUE

• Required prediction: response

26 mape

See Also

```
Other Regression Measures: bias(), ktau(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
mae(truth, response)
```

mape

Mean Absolute Percent Error

Description

Regression measure defined as

$$\frac{1}{n}\sum_{i=1}^{n} \left| \frac{t_i - r_i}{t_i} \right|.$$

Usage

```
mape(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr" • Range: $[0, \infty)$

• Minimize: TRUE

• Required prediction: response

mauc_aunu 27

Note

This measure is undefined if any element of t is 0.

References

de Myttenaere, Arnaud, Golden, Boris, Le Grand, Bénédicte, Rossi, Fabrice (2016). "Mean Absolute Percentage Error for regression models." *Neurocomputing*, **192**, 38-48. ISSN 0925-2312, doi: 10.1016/j.neucom.2015.12.114.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
mape(truth, response)
```

mauc_aunu

Multiclass AUC Scores

Description

Multiclass AUC measures.

- AUNU: AUC of each class against the rest, using the uniform class distribution. Computes
 the AUC treating a c-dimensional classifier as c two-dimensional 1-vs-rest classifiers, where
 classes are assumed to have uniform distribution, in order to have a measure which is independent of class distribution change (Fawcett 2001).
- AUNP: AUC of each class against the rest, using the a priori class distribution. Computes the
 AUC treating a c-dimensional classifier as c two-dimensional 1-vs-rest classifiers, taking into
 account the prior probability of each class (Fawcett 2001).
- AU1U: AUC of each class against each other, using the uniform class distribution. Computes something like the AUC of c(c-1) binary classifiers (all possible pairwise combinations). See Hand (2001) for details.
- AU1P: AUC of each class against each other, using the a priori class distribution. Computes something like AUC of c(c-1) binary classifiers while considering the a priori distribution of the classes as suggested in Ferri (2009). Note we deviate from the definition in Ferri (2009) by a factor of c. The person implementing this function and writing this very documentation right now cautions against using this measure because it is an imperfect generalization of AU1U.

28 mauc_aunu

Usage

```
mauc_aunu(truth, prob, na_value = NaN, ...)
mauc_aunp(truth, prob, na_value = NaN, ...)
mauc_au1u(truth, prob, na_value = NaN, ...)
mauc_au1p(truth, prob, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the same levels and length as response.

prob :: matrix()

Matrix of predicted probabilities, each column is a vector of probabilities for a

specific class label. Columns must be named with levels of truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "classif"

Range: [0, 1]Minimize: FALSE

• Required prediction: prob

References

Fawcett, Tom (2001). "Using rule sets to maximize ROC performance." In *Proceedings 2001 IEEE international conference on data mining*, 131–138. IEEE. Ferri, César, Hernández-Orallo, José, Modroiu, R (2009). "An experimental comparison of performance measures for classification." *Pattern Recognition Letters*, **30**(1), 27–38. doi: 10.1016/j.patrec.2008.08.010. Hand, J D, Till, J R (2001). "A simple generalisation of the area under the ROC curve for multiple class classification problems." *Machine learning*, **45**(2), 171–186.

```
Other Classification Measures: acc(), bacc(), ce(), logloss(), mbrier()
```

maxae 29

Examples

```
set.seed(1)
lvls = c("a", "b", "c")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
prob = matrix(runif(3 * 10), ncol = 3)
colnames(prob) = levels(truth)
mauc_aunu(truth, prob)
```

maxae

Max Absolute Error

Description

Regression measure defined as

$$\max\left(\left|t_i-r_i\right|\right).$$

Usage

```
maxae(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr" • Range: $[0, \infty)$ • Minimize: TRUE

• Required prediction: response

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmse(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

30 maxse

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
maxae(truth, response)
```

maxse

Max Squared Error

Description

Regression measure defined as

$$\max (t_i - r_i)^2.$$

Usage

```
maxse(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr" $\hbox{ • Range: } [0,\infty) \\ \hbox{ • Minimize: TRUE}$

• Required prediction: response

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), medae(), medse(), mse(), msle(), pbias(), rae(), rmse(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

mbrier 31

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
maxse(truth, response)
```

mbrier

Multiclass Brier Score

Description

Brier score for multi-class classification problems with r labels defined as

$$\frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{r} (I_{ij} - p_{ij})^{2}.$$

 I_{ij} is 1 if observation i has true label j, and 0 otherwise.

Note that there also is the more common definition of the Brier score for binary classification problems in bbrier().

Usage

```
mbrier(truth, prob, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the same levels and length as response.

prob :: matrix()

Matrix of predicted probabilities, each column is a vector of probabilities for a

specific class label. Columns must be named with levels of truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "classif"

• Range: [0, 2]

• Minimize: TRUE

• Required prediction: prob

32 mcc

References

Brier GW (1950). "Verification of forecasts expressed in terms of probability." *Monthly Weather Review*, **78**(1), 1–3. doi: 10.1175/15200493(1950)078<0001:vofeit>2.0.co;2.

See Also

```
Other Classification Measures: acc(), bacc(), ce(), logloss(), mauc_aunu()
```

Examples

```
set.seed(1)
lvls = c("a", "b", "c")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
prob = matrix(runif(3 * 10), ncol = 3)
colnames(prob) = levels(truth)
mbrier(truth, prob)
```

mcc

Matthews Correlation Coefficient

Description

Binary classification measure defined as

$$\frac{\mathrm{TP}\cdot\mathrm{TN}-\mathrm{FP}\cdot\mathrm{FN}}{\sqrt{(\mathrm{TP}+\mathrm{FP})(\mathrm{TP}+\mathrm{FN})(\mathrm{TN}+\mathrm{FP})(\mathrm{TN}+\mathrm{FN})}}$$

Usage

```
mcc(truth, response, positive, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

measures 33

Meta Information

Type: "binary"
Range: [-1, 1]
Minimize: FALSE

• Required prediction: response

Note

This above formula is undefined if any of the four sums in the denominator is 0. The denominator is then set to 1.

References

Matthews BW (1975). "Comparison of the predicted and observed secondary structure of T4 phage lysozyme." *Biochimica et Biophysica Acta (BBA) - Protein Structure*, **405**(2), 442–451. doi: 10.1016/00052795(75)901099.

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fn(), fomr(), fpr(), npv(), ppv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
mcc(truth, response, positive = "a")
```

measures

Measure Registry

Description

The environment() measures keeps track of all measures in this package. Stores meta information about measures, such as minimum, maximum of if the measure must be minimized or maximized.

Usage

measures

Format

An object of class environment of length 52.

34 medae

Examples

```
names(measures)
measures$tpr
```

medae

Median Absolute Errors

Description

Regression measure defined as

$$\operatorname{median}_{i} |t_{i} - r_{i}|.$$

Usage

```
medae(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr" • Range: $[0, \infty)$ • Minimize: TRUE

• Required prediction: response

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medse(), mse(), msle(), pbias(), rae(), rmse(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
medae(truth, response)
```

medse 35

medse

Median Squared Error

Description

Regression measure defined as

$$\underset{i}{\operatorname{median}} \left[\left(t_i - r_i \right)^2 \right].$$

Usage

```
medse(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: $[0, \infty)$

• Minimize: TRUE

• Required prediction: response

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), mse(), msle(), pbias(), rae(), rmse(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
medse(truth, response)
```

36 mse

mse

Mean Squared Error

Description

Regression measure defined as

$$\frac{1}{n} \sum_{i=1}^{n} (t_i - r_i)^2.$$

Usage

```
mse(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: $[0, \infty)$

• Minimize: TRUE

• Required prediction: response

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), msle(), pbias(), rae(), rmse(), rrse(), rse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
mse(truth, response)
```

msle 37

msle

Mean Squared Log Error

Description

Regression measure defined as

$$\frac{1}{n}\sum_{i=1}^{n} (\ln(1+t_i) - \ln(1+r_i))^2.$$

Usage

```
msle(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "regr"
 Range: [0, ∞)

Minimize: TRUE

• Required prediction: response

Note

This measure is undefined if any element of t or r is less than or equal to -1.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), pbias(), rae(), rmse(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

38 npv

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
msle(truth, response)
```

npν

Negative Predictive Value

Description

Binary classification measure defined as

$$\frac{TN}{FN+TN}.$$

Usage

```
npv(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

Range: [0, 1]Minimize: FALSE

pbias 39

Note

This measure is undefined if FN + TN = 0.

References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fpr(), mcc(), ppv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
npv(truth, response, positive = "a")
```

pbias

Percent Bias

Description

Regression measure defined as

$$\frac{1}{n}\sum_{i=1}^{n}\frac{(t_i-r_i)}{|t_i|}.$$

Good predictions score close to 0.

Usage

```
pbias(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: an

Additional arguments. Currently ignored.

40 ppv

Value

Performance value as numeric(1).

Meta Information

• Type: "regr" • Range: $(-\infty, \infty)$ • Minimize: NA

• Required prediction: response

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), rae(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
pbias(truth, response)
```

ppν

Positive Predictive Value

Description

Binary classification measure defined as

$$\frac{\mathrm{TP}}{\mathrm{TP} + \mathrm{FP}}.$$

Also know as "precision".

Usage

```
ppv(truth, response, positive, na_value = NaN, ...)
precision(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

ppv 41

```
positive :: character(1)
```

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: FALSE

• Required prediction: response

Note

This measure is undefined if TP + FP = 0.

References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), prauc(), tnr(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
ppv(truth, response, positive = "a")
```

42 prauc

prauc

Area Under the Precision-Recall Curve

Description

Computes the area under the Precision-Recall curve (PRC). The PRC can be interpreted as the relationship between precision and recall (sensitivity), and is considered to be a more appropriate measure for unbalanced datasets than the ROC curve. The PRC is computed by integration of the piecewise function.

Usage

```
prauc(truth, prob, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

prob :: numeric()

Predicted probability for positive class. Must have exactly same length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "binary"Range: [0, 1]Minimize: FALSE

• Required prediction: prob

Note

This measure is undefined if the true values are either all positive or all negative.

rae 43

References

Davis J, Goadrich M (2006). "The relationship between precision-recall and ROC curves." In *Proceedings of the 23rd International Conference on Machine Learning*. ISBN 9781595933836.

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), ppv(), tnr(), tn(), tpr(), tp()
```

Examples

```
truth = factor(c("a", "a", "a", "b"))
prob = c(.6, .7, .1, .4)
prauc(truth, prob, "a")
```

rae

Relative Absolute Error

Description

Regression measure defined as

$$\frac{\sum_{i=1}^{n} |t_i - r_i|}{\sum_{i=1}^{n} |t_i - \bar{t}|}.$$

Can be interpreted as absolute error of the predictions relative to a naive model predicting the mean.

Usage

```
rae(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

44 rmse

Meta Information

• Type: "regr" • Range: $[0, \infty)$ • Minimize: TRUE

• Required prediction: response

Note

This measure is undefined for constant t.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rmse(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
rae(truth, response)
```

rmse

Root Mean Squared Error

Description

Regression measure defined as

$$\sqrt{\frac{1}{n}\sum_{i=1}^{n}(t_i-r_i)^2}.$$

Usage

```
rmse(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

... :: an

Additional arguments. Currently ignored.

rmsle 45

Value

Performance value as numeric(1).

Meta Information

Type: "regr"
Range: [0, ∞)
Minimize: TRUE

• Required prediction: response

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rrse(), rse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
rmse(truth, response)
```

rmsle

Root Mean Squared Log Error

Description

Regression measure defined as

$$\sqrt{\frac{1}{n}\sum_{i=1}^{n} \left(\ln(1+t_i) - \ln(1+r_i)\right)^2}.$$

Usage

```
rmsle(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: an

Additional arguments. Currently ignored.

46 rrse

Value

Performance value as numeric(1).

Meta Information

Type: "regr"
 Range: [0, ∞)

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined if any element of t or r is less than or equal to -1.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rrse(), rrse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
rmsle(truth, response)
```

rrse

Root Relative Squared Error

Description

Regression measure defined as

$$\sqrt{\frac{\sum_{i=1}^{n} (t_i - r_i)^2}{\sum_{i=1}^{n} (t_i - \bar{t})^2}}.$$

Can be interpreted as root of the squared error of the predictions relative to a naive model predicting the mean.

Usage

```
rrse(truth, response, na_value = NaN, ...)
```

rrse 47

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: $[0, \infty)$

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined for constant t.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmsle(), rse(), rse(), rsq(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
rrse(truth, response)
```

48 rse

rse

Relative Squared Error

Description

Regression measure defined as

$$\frac{\sum_{i=1}^{n} (t_i - r_i)^2}{\sum_{i=1}^{n} (t_i - \bar{t})^2}.$$

Can be interpreted as squared error of the predictions relative to a naive model predicting the mean.

Usage

```
rse(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: anv

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "regr"
 Range: [0, ∞)

• Minimize: TRUE

• Required prediction: response

Note

This measure is undefined for constant t.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmse(), rmsle(), rrse(), rsq(), sae(), smape(), srho(), sse()
```

rsq 49

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
rse(truth, response)
```

rsq

R Squared

Description

Regression measure defined as

$$1 - \frac{\sum_{i=1}^{n} (t_i - r_i)^2}{\sum_{i=1}^{n} (t_i - \bar{t})^2}.$$

Also known as coefficient of determination or explained variation. Substracts the rse() from 1, hence it compares the squared error of the predictions relative to a naive model predicting the mean.

Usage

```
rsq(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "regr"

• Range: $(-\infty, 1]$

• Minimize: FALSE

50 sae

Note

This measure is undefined for constant t.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmse(), rmsle(), rrse(), rse(), sae(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
rsq(truth, response)
```

sae

Sum of Absolute Errors

Description

Regression measure defined as

$$\sum_{i=1}^{n} |t_i - r_i|.$$

Usage

```
sae(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "regr"
Range: [0, ∞)
Minimize: TRUE

smape 51

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), medae(), medae(), mse(), msle(), pbias(), rae(), rmse(), rmsle(), rrse(), rse(), rsq(), smape(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
sae(truth, response)
```

smape

Symmetric Mean Absolute Percent Error

Description

Regression measure defined as

$$\frac{2}{n} \sum_{i=1}^{n} \frac{|t_i - r_i|}{|t_i| + |r_i|}.$$

Usage

```
smape(truth, response, na_value = NaN, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "regr"Range: [0, 2]

• Minimize: TRUE

52 srho

Note

This measure is undefined if if any |t| + |r| is 0.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmsle(), rrse(), rse(), rse(), sae(), srho(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
smape(truth, response)
```

srho

Spearman's rho

Description

Regression measures defined as Spearman's rank correlation coefficient between truth and response. Calls stats::cor() with method set to "spearman".

Usage

```
srho(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

.. :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "regr"Range: [-1, 1]Minimize: FALSE

sse 53

References

Rosset S, Perlich C, Zadrozny B (2006). "Ranking-based evaluation of regression models." *Knowledge and Information Systems*, **12**(3), 331–353. doi: 10.1007/s1011500600373.

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), maxse(), medae(), medse(), mse(), msle(), pbias(), rae(), rmse(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), sse()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
srho(truth, response)
```

sse

Sum of Squared Errors

Description

Regression measure defined as

$$\sum_{i=1}^{n} \left(t_i - r_i \right)^2.$$

Usage

```
sse(truth, response, ...)
```

Arguments

truth :: numeric()

True (observed) values. Must have the same length as response.

response :: numeric()

Predicted response values. Must have the same length as truth.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "regr"
Range: [0, ∞)
Minimize: TRUE

54 tn

See Also

```
Other Regression Measures: bias(), ktau(), mae(), mape(), maxae(), medae(), medae(), mse(), msle(), pbias(), rae(), rmse(), rmsle(), rrse(), rse(), rsq(), sae(), smape(), srho()
```

Examples

```
set.seed(1)
truth = 1:10
response = truth + rnorm(10)
sse(truth, response)
```

tn

True Negatives

Description

Classification measure counting the true negatives, i.e. the number of predictions correctly indicating a negative class label.

Usage

```
tn(truth, response, positive, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

. . . :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

Type: "binary"
Range: [0, ∞)
Minimize: FALSE

tnr 55

References

https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), ppv(), prauc(), tnr(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
tn(truth, response, positive = "a")
```

tnr

True Negative Rate

Description

Binary classification measure defined as

$$\frac{TN}{FP + TN}.$$

Also know as "specificity".

Usage

```
tnr(truth, response, positive, na_value = NaN, ...)
specificity(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: any

Additional arguments. Currently ignored.

56 tp

Value

Performance value as numeric(1).

Meta Information

Type: "binary"Range: [0, 1]Minimize: FALSE

• Required prediction: response

Note

This measure is undefined if FP + TN = 0.

References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fpr(), mcc(), npv(), ppv(), prauc(), tn(), tpr(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
tnr(truth, response, positive = "a")
```

tp

True Positives

Description

Binary classification measure counting the true positives, i.e. the number of predictions correctly indicating a positive class label.

Usage

```
tp(truth, response, positive, ...)
```

57

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

... :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary" • Range: $[0, \infty)$

• Minimize: FALSE

• Required prediction: response

References

```
https://en.wikipedia.org/wiki/Template:DiagnosticTesting_Diagram
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fpc(), mcc(), npv(), ppv(), prauc(), tnr(), tn(), tpr()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
tp(truth, response, positive = "a")
```

58 tpr

tpr

True Positive Rate

Description

Binary classification measure defined as

$$\frac{\mathrm{TP}}{\mathrm{TP} + \mathrm{FN}}.$$

Also know as "recall" or "sensitivity".

Usage

```
tpr(truth, response, positive, na_value = NaN, ...)
recall(truth, response, positive, na_value = NaN, ...)
sensitivity(truth, response, positive, na_value = NaN, ...)
```

Arguments

truth :: factor()

True (observed) labels. Must have the exactly same two levels and the same

length as response.

response :: factor()

Predicted response labels. Must have the exactly same two levels and the same

length as truth.

positive :: character(1)

Name of the positive class.

na_value :: numeric(1)

Value that should be returned if the measure is not defined for the input (as

described in the note). Default is NaN.

.. :: any

Additional arguments. Currently ignored.

Value

Performance value as numeric(1).

Meta Information

• Type: "binary"

• Range: [0, 1]

• Minimize: FALSE

tpr 59

Note

This measure is undefined if TP + FN = 0.

References

```
https://en.wikipedia.org/wiki/Template: \verb|DiagnosticTesting_Diagram| \\
```

See Also

```
Other Binary Classification Measures: auc(), bbrier(), dor(), fbeta(), fdr(), fnr(), fomr(), fpr(), fp(), mcc(), npv(), ppv(), prauc(), tnr(), tn(), tp()
```

Examples

```
set.seed(1)
lvls = c("a", "b")
truth = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
response = factor(sample(lvls, 10, replace = TRUE), levels = lvls)
tpr(truth, response, positive = "a")
```

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