

Package ‘staccuracy’

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Title Standardized Accuracy and Other Model Performance Metrics

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Language en-US

Description Standardized accuracy (staccuracy) is framework for expressing accuracy scores such that 50% represents a reference level of performance and 100% is perfect prediction. The 'staccuracy' package provides tools for creating staccuracy functions as well as some recommended staccuracy measures. It also provides functions for some classic performance metrics such as mean absolute error (MAE), root mean squared error (RMSE), and area under the receiver operating characteristic curve (AUCROC), as well as their winsorized versions when applicable.

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aucroc *Area under the ROC curve*

Description

Returns the area under the ROC curve based on comparing the predicted scores to the actual binary values. Tied predictions are handled by calculating the optimistic AUC (positive cases sorted first, resulting in higher AUC) and the pessimistic AUC (positive cases sorted last, resulting in lower AUC) and then returning the average of the two. For the ROC, a "tie" means at least one pair of pred predictions whose value is identical yet their corresponding values of actual are different. (If the value of actual are the same for identical predictions, then these are unproblematic and are not considered "ties".)

Usage

```
aucroc(
  actual,
  pred,
  na.rm = FALSE,
  binary_true_value = NULL,
  sample_size = 10000,
  seed = 0
)
```

Arguments

actual	any atomic vector. Actual label values from a dataset. They must be binary; that is, there must be exactly two distinct values (other than missing values, which are allowed). The "true" or "positive" class is determined by coercing actual to logical TRUE and FALSE following the rules of <code>as.logical()</code> . If this is not the intended meaning of "positive", then specify which of the two values should be considered TRUE with the argument <code>binary_true_value</code> .
pred	numeric vector. Predictions corresponding to each respective element in actual. Any numeric value (not only probabilities) are permissible.
na.rm	logical(1). TRUE if missing values should be removed; FALSE if they should be retained. If TRUE, then if any element of either actual or pred is missing, its paired element will be also removed.
binary_true_value	any single atomic value. The value of actual that is considered TRUE; any other value of actual is considered FALSE. For example, if 2 means TRUE and 1 means FALSE, then set <code>binary_true_value = 2</code> .
sample_size	single positive integer. To keep the computation relatively rapid, when actual and pred are longer than <code>sample_size</code> elements, then a random sample of <code>sample_size</code> of actual and pred will be selected and the ROC and AUC will be calculated on this sample. To disable random sampling for long inputs, set <code>sample_size = NA</code> .

seed numeric(1). Random seed used only if `length(actual) > sample_size`.

Value

List with the following elements:

- `roc_opt`: tibble with optimistic ROC data. "Optimistic" means that when predictions are tied, the TRUE/positive actual values are ordered before the FALSE/negative ones.
- `roc_pess`: tibble with pessimistic ROC data. "Pessimistic" means that when predictions are tied, the FALSE/negative actual values are ordered before the TRUE/positive ones. Note that this difference is not merely in the sort order: when there are ties, the way that true positives, true negatives, etc. are counted is different for optimistic and pessimistic approaches. If there are no tied predictions, then `roc_opt` and `roc_pess` are identical.
- `auc_opt`: area under the ROC curve for optimistic ROC.
- `auc_pess`: area under the ROC curve for pessimistic ROC.
- `auc`: mean of `auc_opt` and `auc_pess`. If there are no tied predictions, then `auc_opt`, `auc_pess`, and `auc` are identical.
- `ties`: TRUE if there are two or more tied predictions; FALSE if there are no ties.

Examples

```
set.seed(0)
# Generate some simulated "actual" data
a <- sample(c(TRUE, FALSE), 50, replace = TRUE)

# Generate some simulated predictions
p <- runif(50) |> round(2)
p[c(7, 8, 22, 35, 40, 41)] <- 0.5

# Calculate AUCROC with its components
ar <- aucroc(a, p)
ar$auc
```

Description

These are standard error and deviation measures for numeric data. "Deviation" means the natural variation of the values of a numeric vector around its central tendency (usually the mean or median). "Error" means the average discrepancy between the actual values of a numeric vector and its predicted values.

Usage

```
mae(actual, pred, na.rm = FALSE)

rmse(actual, pred, na.rm = FALSE)

mad(x, na.rm = FALSE, version = "mean", ...)
```

Arguments

actual	numeric vector. Actual (true) values of target outcome data.
pred	numeric vector. Predictions corresponding to each respective element in actual.
na.rm	logical(1). TRUE if missing values should be removed; FALSE if they should be retained. If TRUE, then if any element of either actual or pred is missing, its paired element will be also removed.
x	numeric vector. Values for which to calculate the MAD.
version	character(1). By default (version = 'mean'), mad() returns the mean absolute deviation (MAD) of values relative to their mean. If version = 'median', it calls the stats::mad() function instead, the median absolute deviation relative to their median (MedAD, sometimes also called MAD). Any other value gives an error. See details.
...	Arguments to pass to stats::mad() if version = 'median'. See the version argument for details.

Details

Mean absolute deviation (MAD)

mad() returns the mean absolute deviation (MAD) of values relative to their mean. This is useful as a default benchmark for the mean absolute error (MAE), as the standard deviation (SD) is a default benchmark for the root mean square error (RMSE).

NOTE: This function name overrides stats::mad() (median absolute deviation relative to their median). To maintain the functionality of stats::mad(), specify the version argument.

Value

In all cases, if any value in actual or pred is NA and na.rm = FALSE, then the function returns NA.

mae() returns the mean absolute error (MAE) of predicted values pred compared to the actual values.

rmse() returns the root mean squared error (RMSE) of predicted values pred compared to the actual values.

mad() returns either the mean absolute deviation (MAD) of values relative to their mean (default) or the median absolute deviation relative to their median. See details.

Examples

```
a <- c(3, 5, 2, 7, 9, 4, 6, 8, 1, 10)
p <- c(2.5, 5.5, 2, 6.5, 9.5, 3.5, 6, 7.5, 1.5, 9.5)
mae(a, p)

rmse(a, p)

mad(a)
```

standardized_accuracy *Standardized accuracy (staccuracy) functions.*

Description

Standardized accuracy (staccuracy) represents error or accuracy measures on a scale where 1 or 100% means perfect prediction and 0.5 or 50% is a reference comparison of some specified standard performance. Higher than 0.5 is better than the reference and below 0.5 is worse. 0 might or might not have a special meaning; sometimes negative scores are possible, but these often indicate modelling errors.

The core function is `standardized_accuracy()`, which receives as input a generic error function and a reference function against which to compare the error function performance. In addition, the following recommended staccuracy functions are provided:

- `sa_mae_mad`: standardized accuracy of the mean absolute error (MAE) based on the mean absolute deviation (MAD)
- `sa_rmse_sd`: standardized accuracy of the root mean squared error (RMSE) based on the standard deviation (SD)
- `sa_wmae_mad`: standardized accuracy of the winsorized mean absolute error (MAE) based on the mean absolute deviation (MAD)
- `sa_wrmse_sd`: standardized accuracy of the winsorized root mean squared error (RMSE) based on the standard deviation (SD)

Usage

```
standardized_accuracy(error_fun, ref_fun)

sa_mae_mad(actual, pred, na.rm = FALSE)

sa_wmae_mad(actual, pred, na.rm = FALSE)

sa_rmse_sd(actual, pred, na.rm = FALSE)

sa_wrmse_sd(actual, pred, na.rm = FALSE)
```

Arguments

<code>error_fun</code>	function. The unquoted name of the function that calculates the error (or accuracy) measure. This function must be of the signature <code>function(actual, pred, na.rm = FALSE)</code> .
<code>ref_fun</code>	function. The unquoted name of the function that calculates the reference error, accuracy, or deviation measure. This function must be of the signature <code>ref_fun(actual, na.rm = FALSE)</code> .
<code>actual</code>	numeric. The true (actual) labels.
<code>pred</code>	numeric. The predicted estimates. Must be the same length as <code>actual</code> .
<code>na.rm</code>	logical(1). Whether NA values should be removed (TRUE) or not (FALSE, default).

Details

The core function `standardized_accuracy()` receives as input a generic error function and a reference function against which to compare the error function's performance. These input functions must have the following signatures (see the argument specifications for details of the arguments):

- `error_fun: function(actual, pred, na.rm = na.rm)`; the output must be a scalar numeric (that is, a single number).
- `error_fun: function(actual, pred, na.rm = na.rm)`; the output must be a scalar numeric (that is, a single number).

Value

`standardized_accuracy()` returns a function with signature `function(actual, pred, na.rm = FALSE)` that receives an `actual` and a `pred` vector as inputs and returns the staccuracy of the originally input error function based on the input reference function.

The convenience `sa_*`(`)` functions return the staccuracy measures specified above.

Examples

```
# Here's some data
actual_1 <- c(2.3, 4.5, 1.8, 7.6, 3.2)

# Here are some predictions of that data
predicted_1 <- c(2.5, 4.2, 1.9, 7.4, 3.0)

# MAE measures the average error in the predictions
mae(actual_1, predicted_1)

# But how good is that?
# MAD gives the natural variation in the actual data; this is a point of comparison.
mad(actual_1)

# So, our predictions are better (lower) than the MAD, but how good, really?
# Create a standardized accuracy function to give us an easily interpretable metric:
my_mae_vs_mad_sa <- standardized_accuracy(mae, mad)

# Now use it
```

```
my_mae_vs_mad_sa(actual_1, predicted_1)

# That's 94.2% standardized accuracy compared to the MAD. Pretty good!
```

 winsorize

Winsorize a numeric vector

Description

Winsorization means truncating the extremes of a numeric range by replacing extreme values with a predetermined minimum and maximum. `winsorize()` returns the input vector values with values less than or greater than the provided minimum or maximum replaced by the provided minimum or maximum, respectively.

`win_mae()` and `win_rmse()` return MAE and RMSE respectively with winsorized predictions. The fundamental idea underlying the winsorization of predictions is that if the actual data has well-defined bounds, then models should not be penalized for being overzealous in predicting beyond the extremes of the data. Models that are overzealous in the boundaries might sometimes be superior within normal ranges; the extremes can be easily corrected by winsorization.

Usage

```
winsorize(x, win_range)
```

```
win_mae(actual, pred, win_range = range(actual), na.rm = FALSE)
```

```
win_rmse(actual, pred, win_range = range(actual), na.rm = FALSE)
```

Arguments

<code>x</code>	numeric vector.
<code>win_range</code>	numeric(2). The minimum and maximum allowable values for the <code>pred</code> predictions or for <code>x</code> . For functions with <code>pred</code> , <code>win_range</code> defaults to the minimum and maximum values of the provided actual values. For functions with <code>x</code> , there is no default.
<code>actual</code>	numeric vector. Actual (true) values of target outcome data.
<code>pred</code>	numeric vector. Predictions corresponding to each respective element in <code>actual</code> .
<code>na.rm</code>	logical(1). TRUE if missing values should be removed; FALSE if they should be retained. If TRUE, then if any element of either <code>actual</code> or <code>pred</code> is missing, its paired element will be also removed.

Value

winsorize() returns a winsorized vector.

win_mae() returns the mean absolute error (MAE) of winsorized predicted values pred compared to the actual values. See mae() for details.

win_rmse() returns the root mean squared error (RMSE) of winsorized predicted values pred compared to the actual values. See rmse() for details.

Examples

```
a <- c(3, 5, 2, 7, 9, 4, 6, 8, 2, 10)
p <- c(2.5, 5.5, 1.5, 6.5, 10.5, 3.5, 6, 7.5, 0.5, 11.5)

a # the original data
winsorize(a, c(2, 8)) # a winsorized on defined boundaries

# range of the original data
a
range(a)

# some overzealous predictions
p
range(p)

# MAE penalizes overzealous predictions
mae(a, p)

# Winsorized MAE forgives overzealous predictions
win_mae(a, p)

# RMSE penalizes overzealous predictions
rmse(a, p)

# Winsorized RMSE forgives overzealous predictions
win_rmse(a, p)
```


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