Package 'RAFS'

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Title Robust Aggregative Feature Selection

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Description A cross-validated minimal-optimal feature selection algorithm.
It utilises popularity counting, hierarchical clustering with feature dissimilarity measures, and prefiltering with all-relevant feature selection method to obtain the minimal-optimal set of features.

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License GPL-3

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`builtin_dist_funs` *All built-in feature dissimilarity functions*

Description

To be used in `run_rafs`.

Usage

```
builtin_dist_funs
```

Format

An object of class `list` of length 5.

Details

See also `default_dist_funs`.

`compute_fs_results` *Compute preliminary feature selection results for RAFS*

Description

This is a secondary function, useful when experimenting with different feature selection filters and rankings. Its output is used in `run_rafs_with_fs_results` and it is called for the user in `run_rafs`.

Usage

```
compute_fs_results(data, decision, k, seeds, fs_fun = default_fs_fun)
```

Arguments

data	input data where columns are variables and rows are observations (all numeric)
decision	decision variable as a binary sequence of length equal to number of observations
k	number of folds for internal cross validation
seeds	a vector of seeds used for fold generation for internal cross validation
fs_fun	function to compute feature selection p-values, it must have the same signature as default_fs_fun (which is the default, see its help to learn more)

Value

A list with feature selection results, e.g. from default_fs_fun.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
fs_results <- compute_fs_results(madelon$data, madelon$decision, 2, c(12345))
run_rafs_with_fs_results(madelon$data, madelon$decision, fs_results)
```

---

cor_dist *Feature dissimilarity based on Pearson's Correlation (cor)*

Description

To be used as one of the dist_funs in run_rafs.

Usage

```
cor_dist(relevant_train_data, train_decision = NULL, seed = NULL)
```

Arguments

relevant_train_data	input data where columns are variables and rows are observations (all numeric); assumed to contain only relevant data
train_decision	decision variable as a binary sequence of length equal to number of observations
seed	a numerical seed

Value

A matrix of distances (dissimilarities).

create_seeded_folds *Create seeded folds*

Description

A utility function used in RAFS but useful also for external cross-validation.

Usage

```
create_seeded_folds(decision, k, seed)
```

Arguments

decision	decision variable as a binary sequence of length equal to number of observations
k	number of folds for cross validation
seed	a numerical seed

Value

A vector of folds. Each fold being a vector of selected indices.

default_dist_funs *Default feature dissimilarity functions*

Description

As used in run_rafs.

Usage

```
default_dist_funs
```

Format

An object of class list of length 3.

Details

The default functions compute: Pearson's correlation (cor: cor_dist), Variation of Information (vi: vi_dist) and Symmetric Target Information Gain (stig: stig_dist).

These functions follow a similar protocol to default_fs_fun. They expect the same input except for the assumption that the data passed in is relevant. Each of them outputs a matrix of distances (dissimilarities) between features.

See also builtin_dist_funs.

default_fs_fun *Default (example) feature selection function for RAFS*

Description

See run_rafs for how it is used. Only the train portion of the dataset is to be fed into this function.

Usage

```
default_fs_fun(train_data, train_decision, seed)
```

Arguments

train_data	input data where columns are variables and rows are observations (all numeric)
train_decision	decision variable as a binary sequence of length equal to number of observations
seed	a numerical seed

Details

The function MUST use this train_data and MAY ignore the train_decision.

If the function depends on randomness, it MUST use the seed parameter to seed the PRNG.

The function needs to return a list with at least two elements: rel_vars and rel_vars_rank, which are vectors and contain, respectively, the indices of variables considered relevant and the rank for each relevant variable. The function MAY return a list with more elements.

Other examples of sensible functions are included in the tests of this package.

Value

A list with at least two fields: rel_vars and rel_vars_rank, which are vectors and contain, respectively, the indices of variables considered relevant and the rank for each relevant variable.

default_hclust_methods *Default hclust methods*

Description

As used in run_rafs to call hclust.

Usage

```
default_hclust_methods
```

Format

An object of class character of length 4.

`get_rafs_all_reps_from_popcnts`
Get all representatives from their popcnts

Description

This helper function works on results of `get_rafs_reps_popcnts` to obtain all representatives at the chosen number of clusters.

Usage

```
get_rafs_all_reps_from_popcnts(reps_popcnts, n_clusters)
```

Arguments

`reps_popcnts`	representatives' popcnts for the chosen variant as obtained from `get_rafs_reps_popcnts`
`n_clusters`	the desired number of clusters

Value

A vector of all representatives.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
rafs_reps_popcnts <- get_rafs_reps_popcnts(rafs_results, 5)
get_rafs_all_reps_from_popcnts(rafs_reps_popcnts$stig_single, 5)
```

`get_rafs_occurrence_matrix`
Get co-occurrence matrix from RAFS results

Description

This function obtains a matrix describing a graph of co-occurrence at each count of clusters (from `n_clusters_range`) computed over all runs of RAFS.

Usage

```
get_rafs_occurrence_matrix(
  rafs_results,
  interesting_reps,
  n_clusters_range = 2:15
)
```

Arguments

`rafs_results`	RAFS results as obtained from `run_rafs`
`interesting_reps`	the interesting representatives to build matrices for (in principle, these need not be representatives but it is more common)
`n_clusters_range`	range of clusters number to obtain matrices for

Details

If a single result over a cluster number range is desired, the selected matrices can be summed.

Value

A nested `list` with matrices. The first level is per the RAFS variant (combination of feature dissimilarity function and hclust method). The second level is per the number of clusters. The third (and last) level is the co-occurrence matrix.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
rafs_reps_popcnts <- get_rafs_reps_popcnts(rafs_results, 5)
rafs_top_reps <- get_rafs_top_reps_from_popcnts(rafs_reps_popcnts$stig_single, 5)
get_rafs_occurrence_matrix(rafs_results, rafs_top_reps, 5)
```

`get_rafs_reps_popcnts` *Get representatives' popularity counts (popcnts) from RAFS results*

Description

This function obtains popularity counts (popcnts) of representatives present at each count of clusters (from `n_clusters_range`) computed over all runs of RAFS.

Usage

```
get_rafs_reps_popcnts(rafs_results, n_clusters_range = 2:15)
```

Arguments

`rafs_results`	RAFS results as obtained from `run_rafs`
`n_clusters_range`	range of clusters number to obtain popcnts for

Details

These results might be fed into further helper functions: `get_rafs_top_reps_from_popcnts` and `get_rafs_all_reps_from_popcnts`.

Value

A nested `list` with popcnts. The first level is per the RAFS variant (combination of feature dissimilarity function and hclust method). The second level is per the number of clusters. The third (and last) level is popcnts per representative.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
get_rafs_reps_popcnts(rafs_results, 2:5)
```

---

get_rafs_rep_tuples_matrix

Get representatives' tuples' co-representation matrix from RAFS results

---

Description

This function obtains a matrix of representatives's describing a graph of co-representation at each count of clusters (from `n_clusters_range`) computed over all runs of RAFS.

Usage

```
get_rafs_rep_tuples_matrix(
  rafs_results,
  interesting_reps,
  n_clusters_range = 2:15
)
```

Arguments

`rafs_results`	RAFS results as obtained from `run_rafs`
`interesting_reps`	the interesting representatives to build matrices for
`n_clusters_range`	range of clusters number to obtain matrices for

Details

If a single result over a cluster number range is desired, the selected matrices can be summed.

Value

A nested list with matrices. The first level is per the RAFS variant (combination of feature dissimilarity function and hclust method). The second level is per the number of clusters. The third (and last) level is the co-representation matrix.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
rafs_reps_popcnts <- get_rafs_reps_popcnts(rafs_results, 5)
rafs_top_reps <- get_rafs_top_reps_from_popcnts(rafs_reps_popcnts$stig_single, 5)
get_rafs_rep_tuples_matrix(rafs_results, rafs_top_reps, 5)
```

---

get_rafs_rep_tuples_popcnts

Get representatives' tuples' popularity counts (popcnts) from RAFS results

---

Description

This function obtains popularity counts (popcnts) of representatives' tuples present at each count of clusters (from `n_clusters_range`) computed over all runs of RAFS.

Usage

```
get_rafs_rep_tuples_popcnts(rafs_results, n_clusters_range = 2:15)
```

Arguments

`rafs_results`	RAFS results as obtained from `run_rafs`
`n_clusters_range`	range of clusters number to obtain popcnts for

Value

A nested list with popcnts. The first level is per the RAFS variant (combination of feature dissimilarity function and hclust method). The second level is per the number of clusters. The third (and last) level is popcnts per representatives' tuple.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
get_rafs_rep_tuples_popcnts(rafs_results, 2:5)
```

get_rafs_tops_popcnts *Get top popularity counts (popcnts) from FS results*

Description

This function obtains popularity counts (popcnts) of top variables computed over all runs of FS.

Usage

```
get_rafs_tops_popcnts(fs_results, n_top_range = 2:15)
```

Arguments

fs_results	RAFS FS results as obtained from compute_fs_results
n_top_range	range of top number to obtain popcnts for

Details

These results might be fed into further helper functions: get_rafs_top_reps_from_popcnts and get_rafs_all_reps_from_popcnts.

Value

A nested list with popcnts. The first level is per the number of top variables. The second (and last) level is popcnts per top variable.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
fs_results <- compute_fs_results(madelon$data, madelon$decision, 2, c(12345))
get_rafs_tops_popcnts(fs_results, 2:5)
```

get_rafs_top_reps_from_popcnts *Get top (i.e., most common) representatives from their popcnts*

Description

This helper function works on results of get_rafs_reps_popcnts to obtain the desired number of top (most common) representatives at the chosen number of clusters.

Usage

```
get_rafs_top_reps_from_popcnts(reps_popcnts, n_clusters, n_reps = n_clusters)
```

Arguments

reps_popcnts	popcnts for the chosen variant as obtained from get_rafs_reps_popcnts
n_clusters	the desired number of clusters
n_reps	the desired number of top representatives

Value

A vector of top representatives.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
rafs_reps_popcnts <- get_rafs_reps_popcnts(rafs_results, 5)
get_rafs_top_reps_from_popcnts(rafs_reps_popcnts$stig_single, 5)
```

---

get_rafs_top_rep_tuples_from_popcnts

Get top (i.e., most common) representatives's tuples from their popcnts

---

Description

This helper function works on results of get_rafs_rep_tuples_popcnts to obtain the desired number of top (most common) representatives' tuples at the chosen number of clusters.

Usage

```
get_rafs_top_rep_tuples_from_popcnts(
  rep_tuples_popcnts,
  n_clusters,
  n_tuples = 1
)
```

Arguments

rep_tuples_popcnts	tuples' popcnts for the chosen variant as obtained from get_rafs_rep_tuples_popcnts
n_clusters	the desired number of clusters
n_tuples	the desired number of top tuples

Value

A list of top tuples (each tuple being a vector of representatives).

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
rafs_results <- run_rafs(madelon$data, madelon$decision, 2, c(12345))
rafs_rep_tuples_popcnts <- get_rafs_rep_tuples_popcnts(rafs_results, 5)
get_rafs_top_rep_tuples_from_popcnts(rafs_rep_tuples_popcnts$stig_single, 5)
```

---

get_run_id *Generate CV run identifiers*

Description

A utility function used in RAFS to generate cross validation run identifiers, thus useful also for external cross-validation.

Usage

```
get_run_id(seed, k, i)
```

Arguments

seed	a numerical seed
k	number of folds for cross validation
i	current fold number (1 to k)

Value

A string with the run identifier.

---

run_rafs *Robust Aggregative Feature Selection (RAFS)*

Description

This is the main function of the RAFS library to run for analysis.

Usage

```
run_rafs(
  data,
  decision,
  k = 5,
  seeds = sample.int(32767, 10),
  fs_fun = default_fs_fun,
  dist_funs = default_dist_funs,
  hclust_methods = default_hclust_methods
)
```

Arguments

data	input data where columns are variables and rows are observations (all numeric)
decision	decision variable as a binary sequence of length equal to number of observations
k	number of folds for internal cross validation
seeds	a vector of seeds used for fold generation for internal cross validation
fs_fun	function to compute feature selection p-values, it must have the same signature as default_fs_fun (which is the default, see its help to learn more)
dist_funs	a list of feature dissimilarity functions computed over the relevant portion of the training dataset (see the example default_dist_funs and builtin_dist_funs to learn more)
hclust_methods	a vector of hclust methods to use

Details

Depending on your pipeline, you may want to also check out run_rafs_with_fs_results and compute_fs_results which this function simply wraps over.

The results from this function can be fed into one of the helper functions to analyse them further: get_rafs_reps_popcnts, get_rafs_rep_tuples_popcnts, get_rafs_rep_tuples_matrix and get_rafs_occurrence_matrix.

Value

A nested list with hclust results. The first level is per the cross validation run. The second level is per the feature dissimilarity function. The third (and last) level is per the hclust method.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
run_rafs(madelon$data, madelon$decision, 2, c(12345))
```

---

run_rafs_with_fs_results

Robust Aggregative Feature Selection (RAFS) from feature selection results

---

Description

This is a secondary function, useful when experimenting with different feature selection filters and rankings. The output is exactly the same as from run_rafs.

Usage

```
run_rafs_with_fs_results(
  data,
  decision,
  fs_results,
  dist_funs = default_dist_funs,
  hclust_methods = default_hclust_methods
)
```

Arguments

data	input data where columns are variables and rows are observations (all numeric)
decision	decision variable as a binary sequence of length equal to number of observations
fs_results	output from compute_fs_results computed for the same data and decision
dist_funs	a list of feature dissimilarity functions computed over the relevant portion of the training dataset (see the example default_dist_funs to learn more)
hclust_methods	a vector of hclust methods to use

Value

A nested list with hclust results. The first level is per the cross validation run. The second level is per the feature dissimilarity function. The third (and last) level is per the hclust method.

Examples

```
library(MDFS)
mdfs_omp_set_num_threads(1)  # only to pass CRAN checks
data(madelon)
fs_results <- compute_fs_results(madelon$data, madelon$decision, 2, c(12345))
run_rafs_with_fs_results(madelon$data, madelon$decision, fs_results)
```

---

stig_dist *Symmetric Target Information Gain (STIG) computed directly*

Description

To be used as one of the dist_funs in run_rafs.

Usage

```
stig_dist(relevant_train_data, train_decision, seed)
```

Arguments

relevant_train_data	input data where columns are variables and rows are observations (all numeric); assumed to contain only relevant data
train_decision	decision variable as a binary sequence of length equal to number of observations
seed	a numerical seed

Details

This function computes the STIG metric directly from the data, maximising it over 30 discretisations.

Value

A matrix of distances (dissimilarities).

---

stig_from_ig_dist *Symmetric Target Information Gain (STIG) computed from single Information Gains (IGs)*

Description

To be used as one of the dist_funs in run_rafs.

Usage

```
stig_from_ig_dist(relevant_train_data, train_decision, seed)
```

Arguments

relevant_train_data	input data where columns are variables and rows are observations (all numeric); assumed to contain only relevant data
train_decision	decision variable as a binary sequence of length equal to number of observations
seed	a numerical seed

Details

This function computes the STIG metric from single Information Gains (IGs) maximised over 30 discretisations and then summed pair-wise.

This function is similar to stig_dist but the results differ slightly. We recommend the direct computation in general.

Value

A matrix of distances (dissimilarities).

stig_stable_dist *Symmetric Target Information Gain (STIG) computed directly but with pre-computed 1D conditional entropy (aka stable)*

Description

To be used as one of the `dist_funs` in `run_rafs`.

Usage

```
stig_stable_dist(relevant_train_data, train_decision, seed)
```

Arguments

`relevant_train_data`	input data where columns are variables and rows are observations (all numeric); assumed to contain only relevant data
`train_decision`	decision variable as a binary sequence of length equal to number of observations
`seed`	a numerical seed

Details

This function computes the STIG metric directly from the data, maximising it over 30 discretisations, but reusing the common 1D conditional entropy.

Value

A matrix of distances (dissimilarities).

vi_dist *Variation of Information (VI)*

Description

To be used as one of the `dist_funs` in `run_rafs`.

Usage

```
vi_dist(relevant_train_data, train_decision = NULL, seed)
```

Arguments

`relevant_train_data`	input data where columns are variables and rows are observations (all numeric); assumed to contain only relevant data
`train_decision`	decision variable as a binary sequence of length equal to number of observations
`seed`	a numerical seed

Details

This function computes the Variation of Information (VI) averaged over 30 discretisations.

Value

A matrix of distances (dissimilarities).

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