Package ‘PerfMeas’

February 19, 2015

Type Package
Title PerfMeas: Performance Measures for ranking and classification tasks
Version 1.2.1
Date 2014-09-07
Author Giorgio Valentini, Matteo Re -- Universita' degli Studi di Milano
Maintainer Giorgio Valentini<valentini@di.unimi.it>
Description Package that implements different performance measures for classification and ranking tasks. AUC, precision at a given recall, F-score for single and multiple classes are available.
License GPL (>= 2)
LazyLoad yes
Depends limma, graph, RBGL
NeedsCompilation yes
Repository CRAN
Date/Publication 2014-09-07 11:28:42

R topics documented:

<table>
<thead>
<tr>
<th>Topic</th>
<th>Pages</th>
</tr>
</thead>
<tbody>
<tr>
<td>PerfMeas-package</td>
<td>2</td>
</tr>
<tr>
<td>AUC.measures</td>
<td>2</td>
</tr>
<tr>
<td>AUPRC</td>
<td>4</td>
</tr>
<tr>
<td>example.data</td>
<td>5</td>
</tr>
<tr>
<td>F.measures</td>
<td>6</td>
</tr>
<tr>
<td>get.all.nodes.by.depth</td>
<td>8</td>
</tr>
<tr>
<td>graphics</td>
<td>9</td>
</tr>
<tr>
<td>PXR</td>
<td>11</td>
</tr>
</tbody>
</table>

Index 14
**PerfMeas-package**

*PerfMeas: Performance Measures for ranking and classification tasks*

**Description**

Metrics for ranking and classification tasks: Area Under the ROC Curve (AUC), F-scores, and precision at given recall level are implemented.

**Details**

<table>
<thead>
<tr>
<th>Package</th>
<th>PerfMeas</th>
</tr>
</thead>
<tbody>
<tr>
<td>Type</td>
<td>Package</td>
</tr>
<tr>
<td>Version</td>
<td>1.2.1</td>
</tr>
<tr>
<td>Date</td>
<td>2014-09-07</td>
</tr>
<tr>
<td>License</td>
<td>GPL (&gt;= 2)</td>
</tr>
<tr>
<td>LazyLoad</td>
<td>yes</td>
</tr>
</tbody>
</table>

This package implements a set of functions to estimate the AUC, F-score, precision, recall, specificity, accuracy according to the 0/1 loss, and precision at given recall level for ranking and classification problems.

Functions to compute the above measures for single classes or for sets of classes are provided.

**Author(s)**

*Giorgio Valentini and Matteo Re*

DI, Dipartimento di Informatica
Universita' degli Studi di Milano
<{valentini,re}@di.unimi.it>

Maintainer: *Giorgio Valentini*

---

**AUC.measures**

**Description**

Set of functions to compute the Area Under the ROC Curve (AUC)

**Usage**

AUC.single(pred, labels)
AUC.single.over.classes(target, predicted, g, root = "00")
compute.mean.AUC.single.over.classes(y)
**AUC.measures**

### Arguments

- **pred**
  - numeric vector (scores) of the values of the predicted labels

- **labels**
  - numeric vector of the true labels (0 negative, 1 positive examples)

- **target**
  - matrix with the target multilabels: rows correspond to examples and columns to classes. 
  \[
  \text{target}_{ij} = 1 \text{ if example } i \text{ belongs to class } j, \text{ target}_{ij} = 0 \text{ otherwise.}
  \]

- **predicted**
  - a numeric matrix with predicted values (scores): rows correspond to examples and columns to classes.

- **g**
  - a graph of class `graphNEL` (package `graph`) of the classes. If `g` is missing no per.level results are computed

- **root**
  - the name of the root node (def. "00")

- **y**
  - a list of lists. The components of the outer list is a list returned from the function `AUC.single.over.classes`

### Details

- **AUC.single** computes the AUC for a single class.
- **AUC.single.over.classes** computes AUC for a set of classes, including their average values across classes and the average values across the levels of the hierarchy (if any); level 1 classes are at distance 1 from the root, level 2 the second level, till to last level corresponing to the leaves. Note that if the argument `g` is missing no per-level values are computed.

- **compute.mean.AUC.single.over.classes** compute means across folds of AUC.single.over.classes. It can be used to automatically computed average values (for each class, level, or average across classes) across folds.

### Value

- **AUC.single** returns a numeric value corresponding to the AUC.
- **AUC.single.over.classes** returns a list with three elements:
  - `average` the average AUC across classes
  - `per.level` a named vector with average AUC for each level of the hierarchy; names correspond to levels
  - `per.class` a named vector with AUC for each class; names correspond to classes

- **compute.mean.AUC.single.over.classes** returns a list obtained by averaging the results across folds of the input `y`. The components are:
  - `average` the average AUC across classes
  - `per.level` a named vector with average AUC for each level of the hierarchy; names correspond to levels
  - `per.class` a named vector with AUC for each class; names correspond to classes

### See Also

- `F.measures`, `PXR`
Examples

# preparing pseudo.random scores and target-labels for examples: 100 examples
# and 10 classes
Scores <- matrix(runif(1000), nrow=100);
Targets <- matrix(integer(1000), nrow=100);
Targets[Scores>0.5] <- 1;
# adding noise to scores
Scores <- Scores + matrix(rnorm(1000, sd=0.3), nrow=100);
colnames(Scores) <- colnames(Targets) <- LETTERS[1:10];
# getting scores and labels of class "A"
scores <- Scores[,]"A"
labels <- Targets[,]"A"
# AUC for a single class
AUC.single(scores, labels);
# AUC for the 10 classes
AUC.single.over.classes(Targets, Scores);

\[
\text{AUPRC} \quad \text{Area Under the Precision Recall Curve}
\]

Description

Functions to compute the Area Under the Precision Recall Curve (AUPRC) and the Area Under the F-score Recall Curve (AUFRC)

Usage

AUPRC(z, comp.precision=TRUE)
trap.rule.integral(x,y)

Arguments

\n
z \quad \text{a list of lists. The components of the outer list is a list returned from the function precision.at.all.recall.levels that reports precision, recall and f-score results at different levels for different methods or tasks.}

comp.precision \quad \text{boolean. It TRUE (default) the AUPRC is computed otherwise the area under the F-score curve is computed}

x \quad \text{vector of the x values in increasing order}

y \quad \text{vector of the corresponding y=f(x) values}

Details

\text{AUPRC computes the Area Under the Precision Recall Curve or the Area Under the F-score Recall Curve (AUFRC) for multiple curves by using the output of the function precision.at.all.recall.levels.}

\text{The function trap.rule.integral implements the trapezoidal rule of integration and can be used to compute the integral of any empirical function expressed as a set of pair values (a vector of x values and a vector of y = f(x) values). In particular if x is the recall (with values in ascending order) and y the corresponding precision, trap.rule.integral computes the AUPRC.}
Value

AUPRC returns the value of the AUPRC (if the argument comp.precision = TRUE), otherwise the value of the AUFRC.

trap.rule.integral returns the value of the integral.

See Also

AUC.measures, PXR

Examples

# loading matrices of scores and corresponding table of classes
data(T);
data(Scores);
res=list();
classes=1:10
# computing precision recall values
for (j in classes) res$<-(res, list(precision.at.all.recall.levels(Scores[,j], T[,j])));
names(res)<-seq(0.1, 1, by=0.1);
# computing AUPRC
AUPRC (res, comp.precision=TRUE);
# computing AU F-score recall curve
AUPRC (res, comp.precision=TRUE);

# Loading precision at given recall levels for different methods
data(PrecRec);
# computing AUPRC for different methods
x <- seq(0.1, 1, by=0.1);
res <- numeric(nrow(PrecRec));
names(res) <- rownames(PrecRec);
for (i in 1:nrow(PrecRec))
   res[i] <- trap.rule.integral(x, PrecRec[i,]);
print(res);

example.data

Datasets used in the examples of the package

Description

Collection of datasets used in the examples of the package

Usage

data(Scores)
data(T)
data(PrecRec)
Details

The T data is a named 1901 X 10 matrix whose rows correspond to yeast genes, while columns correspond to 10 FunCat (Functional Categories) classes. If T_ij = 1 gene i belong to class j. if T_ij = 0 gene i does not belong to class j. The Scores data is a named 1901 X 10 matrix representing scores (likelihood) that a given gene belongs to a given class: higher the value higher the likelihood. PrecRec is a matrix representing precision at 10 different recall values of 7 methods for gene function prediction.

F.measures F-measures

Description

Set of functions to compute the F-measure, precision, recall, specificity and 0/1 loss accuracy.

Usage

F.measure.single(pred, labels)
F.measure.single.over.classes(target, predicted, g, root = "00")
compute.mean.F.measure.single.over.classes(y)

Arguments

pred vector of the predicted labels. 0 stands for negative and 1 for positive
labels vector of the true labels. 0 stands for negative and 1 for positive
target matrix with the target multilabels. 0 stands for negative and 1 for positive. Rows correspond to examples and columns to classes.
predicted matrix with the predicted multilabels. 0 stands for negative and 1 for positive. Rows correspond to examples and columns to classes.
g graph of the classes (object of class graphNEL, package graph). If missing, no per level results are computed.
root the name of the root node (def. "00") of the graph g.
y a list of lists. The components of the outer list is a list returned from the function F.measure.single.over.classes

Details

F.measure.single computes the F.score, precision, recall, specificity and accuracy for a single class.
F.measure.single.over.classes computes precision, recall, specificity, accuracy and F-measure for a set of classes. In particular it computes the corresponding average values across classes, the average values across levels of the hierarchy of the classes (if any), and the values of the measures for each class. Note that if there is no hierarchy between classes (represented by the graph g), you can miss the g parameter and no per-level values are computed.
compute.mean.F.measure.single.over.classes computes means across folds of F.measure.single.over.classes. This function could be useful in cross-validated or multiple hold-out experimental settings.
F.measures

Value

F.measure.single returns a named numeric vector with six elements:

- \( P \) precision
- \( R \) recall (sensitivity)
- \( S \) specificity
- \( F \) F measure
- \( A \) 0/1 loss accuracy
- \( npos \) number of positive examples

F.measure.single.over.classes returns a list with three elements:

- average a named vector with the average precision, recall, specificity, F-measure, accuracy and average number of positive examples across classes.
- per.level a named matrix with average precision, recall, specificity, F-measure and accuracy for each level of the hierarchy. Named rows correspond to levels, named columns correspond respectively to precision, recall, specificity, F-measure, accuracy and number of positive examples.
- per.class a named matrix with precision, recall, specificity, F-measure, accuracy and number of positive examples for each class. Named rows correspond to classes, named columns correspond respectively to precision, recall, specificity, F-measure, accuracy and number of positive examples.

compute.mean.F.measure.single.over.classes returns a list obtained by averaging the results across folds of the input \( y \). The components are:

- average a named vector with the average precision, recall, specificity, F-measure and accuracy across classes across folds.
- per.level a named matrix with average precision, recall, specificity, F-measure and accuracy for each level of the hierarchy across folds. Named rows correspond to levels, named columns correspond respectively to precision, recall, specificity, F-measure and accuracy
- per.class a named matrix with precision, recall, specificity, F-measure and accuracy for each class across folds. Named rows correspond to classes, named columns correspond respectively to precision, recall, specificity, F-measure and accuracy.

See Also

AUC.measures, PXR

Examples

# preparing pseudo-random predictions and target-labels for examples: 100 examples # and 10 classes
Scores <- matrix(runif(1000), nrow=100);
Targets <- Pred <- matrix(integer(1000), nrow=100);
Targets[Scores>0.5] <- 1;
# adding noise to scores
Scores <- Scores + matrix(rnorm(1000, sd=0.3),nrow=100);  
Pred[Scores>0.5] <- 1;  
colnames(Pred) <- colnames(Targets) <- LETTERS[1:10];  
# getting predictions and labels of class "A"  
pred <- Pred[,"A"];  
labels <- Targets[,"A"];  
# F.score and other metrics for a single class  
F.measure.single(pred,labels);  
# F.score and other metrics for the 10 classes  
F.measure.single.over.classes(Targets, Pred);

---

**get.all.nodes.by.depth**

**Getting nodes by their depth**

**Description**

Grouping classes by level in a given hierarchy.

**Usage**

get.all.nodes.by.depth(g, root = "00")

**Arguments**

- **g**: graph of the classes (object of class graphNEL, package graph).
- **root**: name of the root node (def. 00)

**Details**

The minimum paths between the “root” and all the other classes/nodes are computed. Levels are numbered from 1 in increasing order by their distance from the “root” class.

**Value**

a list of the nodes, grouped w.r.t. the distance from the root. The first element of the list corresponds to the nodes at distance 1, the second to nodes at distance 2 and so on.
Description

Function to plot multiple precision/recall or f.score/recall curves

Usage

```r
precision.recall.curves.plot(y, range=seq(from=0, to=1, by=0.1),
   curve.names=1:length(y), cex.val=0.6, f="", height=9, width=11,
   col=c("black","red","blue","green","darkgrey","brown","yellow","orange",
         "red","blue","green","lightgrey","brown","yellow","orange4"),
   line.type=1, leg=TRUE, pos=c(range[length(range)-2], range[length(range)]),
   do.grid=TRUE, plot.precision=TRUE, trap.rule=TRUE)
```

```r
performance.curves.plot(m, x.range=seq(from=0.1, to=1, by=0.1),
   y.range=c(1), curve.names=1:nrow(m), cex.val=0.6, f="", height=9, width=11,
   col=c("black","red","blue","green","darkgrey","brown","yellow","orange",
         "red","blue","green","lightgrey","brown","yellow","orange4"),
   line.type=1, patch.type=1:16, leg=TRUE, pos=c(x.range[length(x.range)-2], y.range[2]),
   do.grid=TRUE, x.label="Recall", y.label="Precision")
```

Arguments

- `y`: a list of lists. Each component list is a list returned from `precision.at.all.recall.levels` that reports precision and recall results at different levels for different methods or tasks.
- `range`: numeric vector of the precision/recall values to be represented (default: values between 0 and 1 step 0.1).
- `curve.names`: names of the compared methods to be reported in the legend (default: numbers).
- `cex.val`: magnification value for characters (default: 0.6).
- `f`: file name. If given, an encapsulated postscript file is created, otherwise the output is rendered on a window.
- `height`: relative height of the graph (default: 9).
- `width`: relative width of the graph (default: 11).
- `col`: colors of the lines. 14 different colors are given as default, but any vector of color from `colors()` (package `graphics`) can be used. Colors are recycled if length(col) < length(y).
- `line.type`: type of the line. Any valid vector of integer can be assigned (values between 1 and 6, see lty in par(), package `graphics` for details). Values are recycled if length(line.type) < length(y). Default: 1 (solid lines).
- `leg`: boolean: if TRUE (default) a legend is depicted.
- `pos`: coordinates of the position of the legend.
plot.precision  boolean: if TRUE (def.) precision/recall curves are plotted, otherwise f-score/recall curves.

trap.rule  boolean: if TRUE (def.) the integral of the curves are computed.

m  a numeric matrix. Rows correspond to different methods and columns to precision or f-score at given recall values

x.range  vector of the recall values to be represented

y.range  vector with 2 elements: range of the precision/f-score to be represented

patch.type  numeric vector corresponding to the symbols to be plotted for different recall values (def. 1:16)

do.grid  a bollen value indicating whether a grid will be plotted or not (def: TRUE)

x.label  label of the abscissa (def: Recall)

y.label  label of the ordinate (def: Precision)

Details

The function precision.recall.curves.plot plots multiple precision/recall curves (or f-score/recall curves, if the argument plot.precision=FALSE) by using the output of the function precision.at.all.recall.levels, that compute several precision/recall pairs by moving the threshold from the lowest to the highest score achieved by each example.

The function performance.curves.plot plots precision of F-score/recall curves ofr a predefined set of recall levels. Thsi function can be useful to plot and to compare the average results between methods across multiple classes.

The curves can differ by color, type of line and for performance.curves.plot for each recall value a symbol can be also plotted. A legend can be automatically constructed.

Value

The functions output a graphic file either on a window or on an encapsulated postscript file. The function precision.recall.curves.plot, if the parameter trap.rule = TRUE (default), outputs a vector with the AUPRC (or the Area Under the F-score Curve if the parameter plot.precision=FALSE) for each curve.

Examples

```r
# loading an example matrix of scores and the corresponding table of classes
data(T);
data(Scores);
res=list();
classes=c(1,2,7,8)
# computing precision recall values
for (j in classes) res=c(res, list(precision.at.all.recall.levels(Scores[,j], T[,j])));
# plotting precision/recall curves
precision.recall.curves.plot(res, curve.names=colnames(T)[classes], pos=c(0,7,1), plot.precision=TRUE);
# black and white version
precision.recall.curves.plot(res, curve.names=colnames(T)[classes], pos=c(0,7,1), plot.precision=TRUE, line.type=1:4, col=1);
```
# plotting f-score/recall curves
precision.recall.curves.plot(res,curve.names=colnames(T)[classes], pos=c(0.7,1),
plot.precision=FALSE);
# black and white version
precision.recall.curves.plot(res,curve.names=colnames(T)[classes], pos=c(0.7,1),
plot.precision=TRUE, line.type=1:4, col=1);

---

**Precision at a given recall level measures**

### Description

Set of functions to compute the precision at fixed recall levels.

### Usage

```r
generateprecision <- function(scores, labels, rec.level = 0.2) {
  precision.recall.level(scores, labels, rec.level = rec.level)
}
```

### Arguments

- **scores**: vector of the predicted scores in [0,1]
- **labels**: 0/1 vector of the true labels
- **rec.level**: rec.level: the desired recall level (def: 0.2)
- **target**: matrix with the target multilabels; rows correspond to examples, columns to classes
- **predicted**: matrix with the predicted multilabels; rows correspond to examples, columns to classes
- **g**: graph of the classes (object of class graphNEL, package graph). If missing, no
  per level results are computed.
- **root**: the name of the root node (def. "00") of the graph g.
- **rec.levels**: a vector with the desired recall levels (def. 0.1 to 1 by 0.1 step)

### Details

- `precision.recall.level` computes the precision at a given recall level for a single class.
- `precision.recall.level.over.classes` computes precision at a given recall level for a set
  of classes.
precision.at.multiple.recall.level computes the precision at multiple levels of recall for a single class.

precision.at.multiple.recall.level.over.classes computes the precision at multiple levels of recall for multiple classes.

precision.at.all.recall.levels compute the precision at all recall levels for a single class. It returns a pair of precision and recall values by moving a threshold from the lowest to the highest score: a number of precision and recall values equal to the number of available examples is returned.

Value

precision.at.recall.level returns the precision at the requested recall

precision.at.recall.level.over.classes a list with three elements:
- average the average precision at a given recall level across classes.
- per.level a named vector with average precision at a given recall level for each level of the hierarchy; names correspond to levels
- per.class a named vector with precision at a given recall level for each class. Names correspond to classes

precision.at.multiple.recall.level a list with 2 elements:
- precisions a vector with the precision at different recall levels
- f.score a vector with the f-score at different recall levels

precision.at.multiple.recall.level.over.classes
- PXR a matrix with the precisions at different recall levels: rows are classes, columns precisions at different recall levels
- avgPXR a vector with the the average precisions at different recall levels across classes

precision.at.all.recall.levels a list with 3 elements:
- precision precision at different thresholds
- recall recall at different thresholds
- f.score f.score at different thresholds

See Also

AUC.measures,F.measures

Examples

# preparing pseudo-random predictions and target-labels for examples:
# 100 examples and 10 classes
Scores <- matrix(runif(1000),nrow=100);
Targets <- matrix(integer(1000),nrow=100);
Targets[Scores>0.5] <- 1;
# adding noise to scores
Scores <- Scores + matrix(rnorm(1000, sd=0.3),nrow=100);
colnames(Scores) <- colnames(Targets) <- LETTERS[1:10];
# getting scores and labels of class "A"
scores <- Scores[, "A"];
labels <- Targets[, "A"];
# precision at 0.4 recall level for class A
precision.at.recall.level(scores, labels, rec.level=0.4);
# precision at 0.4 recall level for all the 10 classes
precision.at.recall.level.over.classes(Targets, Scores, rec.level=0.4);
# precision at multiple recall levels for class A
levels <- seq(from=0.1, to=1, by=0.1);
precision.at.multiple.recall.level(scores, labels, rec.levels=levels);
# precision at multiple recall levels for all the 10 classes
precision.at.multiple.recall.level.over.classes(Targets, Scores);
# precision, recall and f-score for a single class obtained
# by moving the threshold across the examples
precision.at.all.recall.levels(scores, labels);
Index

*Topic package
  PerfMeas-package, 2

AUC.measures, 2, 5, 7, 12
AUC.single (AUC.measures), 2
AUPRC, 4

compute.mean.AUC.single.over.classes
  (AUC.measures), 2
compute.mean.F.measure.single.over.classes
  (F.measures), 6

eexample.data, 5

F.measure.single (F.measures), 6
F.measures, 3, 6, 12

gget.all.nodes.by.depth, 8

ggraphics, 9

PerfMeas (PerfMeas-package), 2
PerfMeas-package, 2

performance.curves.plot (graphics), 9

precision.at.all.recall.levels (PXR), 11
precision.at.multiple.recall.level
  (PXR), 11
precision.at.recall.level (PXR), 11

precision.recall.curves.plot
  (graphics), 9

PrecRec (example.data), 5
PXR, 3, 5, 7, 11

Scores (example.data), 5

T (example.data), 5

trap.rule.integral (AUPRC), 4