Package: SLmetrics (via r-universe)

October 13, 2026

Title Machine Learning Performance Evaluation on Steroids

Version 0.3-4

Description Performance evaluation metrics for supervised and unsupervised machine learning, statistical learning and artificial intelligence applications. Core computations are implemented in 'C++' for scalability and efficiency.

SystemRequirements C++17

License GPL (>= 3)

Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

LinkingTo Rcpp, RcppArmadillo

Suggests knitr, reticulate, rmarkdown, testthat (>= 3.0.0)

Config/testthat/edition 3

Imports grDevices, lattice, Rcpp

Depends R (>= 4.0.0)

URL https://slmetrics-docs.gitbook.io/v1, https://github.com/serkor1/SLmetrics

BugReports https://github.com/serkor1/SLmetrics/issues

LazyData true

VignetteBuilder knitr

Repository https://fastverse.r-universe.dev

Date/Publication 2025-06-21 19:57:45 UTC

RemoteUrl https://github.com/serkor1/SLmetrics

RemoteRef HEAD

RemoteSha f15c4b758a0b4a8160ab0eed3e3d2b43d2d37b16

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`accuracy` *Accuracy*

Description

A generic S3 function to compute the *accuracy* score for a classification model. This function dispatches to S3 methods in `accuracy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `accuracy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `accuracy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_accuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  accuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## additional performance metrics
## below
```

The `accuracy.factor()` method calls `cmatrix()` internally, so explicitly invoking `accuracy.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Accuracy
accuracy(...)

## Generic S3 method
## for weighted Accuracy
weighted.accuracy(...)
```

Arguments

`...` Arguments passed on to `accuracy.factor`, `weighted.accuracy.factor`, `accuracy.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::accuracy(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

accuracy.cmatrix *Accuracy*

Description

A generic S3 function to compute the *accuracy* score for a classification model. This function dispatches to S3 methods in `accuracy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `accuracy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `accuracy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_accuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  accuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## additional performance metrics
## below
```

The `accuracy.factor()` method calls `cmatrix()` internally, so explicitly invoking `accuracy.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
accuracy(x, ...)
```

Arguments

x	A confusion matrix created cmatrix().
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)
```

```
predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::accuracy(confusion_matrix)
```

`accuracy.factor` *Accuracy*

Description

A generic S3 function to compute the *accuracy* score for a classification model. This function dispatches to S3 methods in `accuracy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `accuracy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `accuracy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_accuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  accuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## additional performance metrics
## below
```

The `accuracy.factor()` method calls `cmatrix()` internally, so explicitly invoking `accuracy.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
accuracy(actual, predicted, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`...`
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::accuracy(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`auc.pr.curve` *Area under the Precision Recall Curve*

Description

A generic S3 function to compute the *area under the precision recall curve* score for a classification model. This function dispatches to S3 methods in `auc.pr.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `auc.pr.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `auc.pr.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_auc.pr.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
```

```
  auc.pr.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Visualizing area under the precision recall curve:

Use `pr.curve()` to construct the data.frame and use plot to visualize the area under the curve.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate area under the precision recall curve
auc.pr.curve(actual, response, indices = indices)
```

Usage

```
## Generic S3 method
## for Area under the Precision Recall Curve
auc.pr.curve(...)

## Generic S3 method for
## unweighted area under the
## Precision Recall Curve
auc.pr.curve(...)

## Generic S3 method
## for weighted Area under the Precision Recall Curve
weighted.auc.pr.curve(...)
```

Arguments

`...` Arguments passed on to `auc.pr.curve.factor`, `weighted.auc.pr.curve.factor`

`actual` A vector length n, and k levels. Can be of integer or factor.

`response` A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`method` A <double> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.

`indices` An optional $n \times k$ matrix of <integer> values of sorted response probability indices.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`w` A <double> vector of sample weights.

Value

If `estimator` is given as

- 0: a named <double>-vector of length k
- 1: a <double> value (Micro averaged metric)
- 2: a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
```

```
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)

## Calculate area under the precision recall curve

SLmetrics::auc.pr.curve(
    actual   = actual_classes,
    response = probability_matrix
)
```

`auc.pr.curve.factor` *Area under the Precision Recall Curve*

Description

A generic S3 function to compute the *area under the precision recall curve* score for a classification model. This function dispatches to S3 methods in `auc.pr.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `auc.pr.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `auc.pr.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_auc.pr.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  auc.pr.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Visualizing area under the precision recall curve:

Use `pr.curve()` to construct the data.frame and use plot to visualize the area under the curve.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate area under the precision recall curve
auc.pr.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
auc.pr.curve(
  actual,
  response,
  estimator = 0L,
  method = 0L,
  indices = NULL,
  ...
)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.
`response`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`method`	A <double> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.
`indices`	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0: a named <double>-vector of length k
- 1: a <double> value (Micro averaged metric)
- 2: a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
```

```
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)


## Evaluate performance

SLmetrics::auc.pr.curve(
    actual   = actual_classes,
    response = probability_matrix
)
```

`auc.roc.curve` *Area under the Receiver Operator Characteristics Curve*

Description

A generic S3 function to compute the *area under the receiver operator characteristics curve* score for a classification model. This function dispatches to S3 methods in `auc.roc.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `auc.roc.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `auc.roc.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_auc.roc.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  auc.roc.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Visualizing area under the receiver operator characteristics curve:
Use `roc.curve()` to construct the data.frame and use plot to visualize the area under the curve.

Efficient multi-metric evaluation:
To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate area under the receiver operator characteristics curve
auc.roc.curve(actual, response, indices = indices)
```

Usage

```
## Generic S3 method
## for Area under the Receiver Operator Characteristics Curve
auc.roc.curve(...)

## Generic S3 method for
## unweighted area under the
## Receiver Operator Characteristics
## Curve
auc.roc.curve(...)

## Generic S3 method
## for weighted Area under the Receiver Operator Characteristics Curve
weighted.auc.roc.curve(...)
```

Arguments

`...` Arguments passed on to `auc.roc.curve.factor`, `weighted.auc.roc.curve.factor`

`actual` A vector length n, and k levels. Can be of integer or factor.

`response` A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`method` A <double> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.

`indices` An optional $n \times k$ matrix of <integer> values of sorted response probability indices.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`w` A <double> vector of sample weights.

Value

If `estimator` is given as

- 0: a named <double>-vector of length k
- 1: a <double> value (Micro averaged metric)
- 2: a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
```

```
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)

## Calculate area under the receiver operator characteristics curve

SLmetrics::auc.roc.curve(
    actual   = actual_classes,
    response = probability_matrix
)
```

`auc.roc.curve.factor` *Area under the Receiver Operator Characteristics Curve*

Description

A generic S3 function to compute the *area under the receiver operator characteristics curve* score for a classification model. This function dispatches to S3 methods in `auc.roc.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `auc.roc.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `auc.roc.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_auc.roc.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  auc.roc.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Visualizing area under the receiver operator characteristics curve:

Use `roc.curve()` to construct the data.frame and use plot to visualize the area under the curve.

Efficient multi-metric evaluation:
To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate area under the receiver operator characteristics curve
auc.roc.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
auc.roc.curve(
  actual,
  response,
  estimator = 0L,
  method = 0L,
  indices = NULL,
  ...
)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.
`response`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`method`	A <double> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.
`indices`	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0: a named <double>-vector of length k
- 1: a <double> value (Micro averaged metric)
- 2: a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
```

```
)


## Evaluate performance

SLmetrics::auc.roc.curve(
    actual   = actual_classes,
    response = probability_matrix
)
```

---

auc.xy *Area under the curve*

Description

The auc.xy()-function calculates the area under the curve.

Usage

```
## Generic S3 method
auc.xy(...)
```

Arguments

`...` Arguments passed on to auc.xy.numeric

`y,x` A pair of <double> vectors of length n.

`method` A <integer> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.

`presorted` A <logical>-value length 1 (default: FALSE). If TRUE the input will not be sorted by threshold.

Value

A <double> value.

Definition

Trapezoidal rule

The **trapezoidal rule** approximates the integral of a function $f(x)$ between $x = a$ and $x = b$ using trapezoids formed between consecutive points. If we have points $x_0, x_1, \ldots, x_n$ (with $a = x_0 < x_1 < \cdots < x_n = b$) and corresponding function values $f(x_0), f(x_1), \ldots, f(x_n)$, the area under the curve A_T is approximated by:

$$A_T \approx \sum_{k=1}^{n} \frac{f(x_{k-1}) + f(x_k)}{2} \left[x_k - x_{k-1}\right].$$

Step-function method

The **step-function (rectangular) method** uses the value of the function at one endpoint of each subinterval to form rectangles. With the same partition $x_0, x_1, \ldots, x_n$, the rectangular approximation A_S can be written as:

$$A_S \approx \sum_{k=1}^{n} f(x_{k-1})\big[x_k - x_{k-1}\big].$$

`auc.xy.numeric` *Area under the curve*

Description

Area under the curve

Usage

```
## S3 method for class 'numeric'
auc.xy(y, x, method = 0L, presorted = TRUE, ...)
```

Arguments

`y`, `x`	A pair of <double> vectors of length n.
`method`	A <integer> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.
`presorted`	A <logical>-value length 1 (default: FALSE). If TRUE the input will not be sorted by threshold.
`...`	Arguments passed into other methods.

`baccuracy` *Balanced Accuracy*

Description

A generic S3 function to compute the *balanced accuracy* score for a classification model. This function dispatches to S3 methods in `baccuracy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `baccuracy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `baccuracy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_baccuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  baccuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate balanced accuracy
## via S3 dispatching
baccuracy(confusion_matrix)

## additional performance metrics
## below
```

The `baccuracy.factor()` method calls `cmatrix()` internally, so explicitly invoking `baccuracy.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Balanced Accuracy
baccuracy(...)

## Generic S3 method
## for weighted Balanced Accuracy
weighted.baccuracy(...)
```

Arguments

`...` Arguments passed on to `baccuracy.factor`, `weighted.baccuracy.factor`, `baccuracy.cmatrix`

`adjust` A <logical> value (default: FALSE). If TRUE the metric is adjusted for random chance $\frac{1}{k}$.

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)
```

```
predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::baccuracy(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`baccuracy.cmatrix` *Balanced Accuracy*

Description

A generic S3 function to compute the *balanced accuracy* score for a classification model. This function dispatches to S3 methods in `baccuracy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `baccuracy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `baccuracy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_baccuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  baccuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate balanced accuracy
```

```
## via S3 dispatching
baccuracy(confusion_matrix)

## additional performance metrics
## below
```

The `baccuracy.factor()` method calls `cmatrix()` internally, so explicitly invoking `baccuracy.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
baccuracy(x, adjust = FALSE, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`adjust`	A <logical> value (default: FALSE). If TRUE the metric is adjusted for random chance $\frac{1}{k}$.
`na.rm`	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::baccuracy(confusion_matrix)
```

---

baccuracy.factor *Balanced Accuracy*

Description

A generic S3 function to compute the *balanced accuracy* score for a classification model. This function dispatches to S3 methods in baccuracy() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because baccuracy() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap baccuracy() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_baccuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  baccuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via cmatrix(). All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate balanced accuracy
## via S3 dispatching
baccuracy(confusion_matrix)

## additional performance metrics
## below
```

The baccuracy.factor() method calls cmatrix() internally, so explicitly invoking baccuracy.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
baccuracy(actual, predicted, adjust = FALSE, na.rm = TRUE, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

adjust
: A <logical> value (default: FALSE). If TRUE the metric is adjusted for random chance $\frac{1}{k}$.

na.rm — A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when micro != NULL. When na.rm = TRUE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).

... — Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
```

```
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::baccuracy(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

banknote *Banknote authentication dataset*

Description

This dataset contains features extracted from the wavelet transform of banknote images, which are used to classify banknotes as authentic or inauthentic. The data originates from the UCI Machine Learning Repository.

The data is provided as a list with two components:

features A data frame containing the following variables:

- **variance** Variance of the wavelet transformed image.
- **skewness** Skewness of the wavelet transformed image.
- **curtosis** Curtosis of the wavelet transformed image.
- **entropy** Entropy of the image.

target A factor indicating the authenticity of the banknote. The factor has two levels:

- **inauthentic** Indicates the banknote is not genuine.
- **authentic** Indicates the banknote is genuine.

Usage

```
data(banknote)
```

Format

A list with two components:

features A data frame with 4 variables: `variance`, `skewness`, `curtosis`, and `entropy`.

target A factor with levels `"inauthentic"` and `"authentic"` representing the banknote's authenticity.

References

Gillich, Eugen & Lohweg, Volker. (2010). Banknote Authentication.

brier.score *Brier Score*

Description

A generic S3 function to compute the *brier score* score for a classification model. This function dispatches to S3 methods in `brier.score()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `brier.score()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `brier.score()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_brier.score <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  brier.score(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Brier Score
brier.score(...)

## Generic S3 method
## for weighted Brier Score
weighted.brier.score(...)
```

Arguments

`...` Arguments passed on to `brier.score.matrix`, `weighted.brier.score.matrix`

`ok` A <double> indicator matrix with n samples and k classes.

`qk` A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`w` A <double> vector of sample weights.

Value

A <double>-value

References

Gneiting, Tilmann, and Adrian E. Raftery. "Strictly proper scoring rules, prediction, and estimation." Journal of the American statistical Association 102.477 (2007): 359-378.

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## seed
set.seed(1903)

## The general setup
## with 3 classes
n_obs     <- 10
n_classes <- 3

## Generate indicator matrix
## with observed outcome (ok) and
## its predicted probability matrix (qk)
ok <- diag(n_classes)[ sample.int(n_classes, n_obs, TRUE), ]
qk <- matrix(runif(n_obs * n_classes), n_obs, n_classes)
qk <- qk / rowSums(qk)

## Evaluate performance
SLmetrics::brier.score(
   ok = ok,
   qk = qk
)
```

`brier.score.matrix` *Brier Score*

Description

A generic S3 function to compute the *brier score* score for a classification model. This function dispatches to S3 methods in `brier.score()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `brier.score()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `brier.score()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_brier.score <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  brier.score(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'matrix'
brier.score(ok, qk, ...)
```

Arguments

`ok`	A <double> indicator matrix with n samples and k classes.
`qk`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

Gneiting, Tilmann, and Adrian E. Raftery. "Strictly proper scoring rules, prediction, and estimation." Journal of the American statistical Association 102.477 (2007): 359-378.

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## seed
set.seed(1903)

## The general setup
## with 3 classes
n_obs     <- 10
n_classes <- 3

## Generate indicator matrix
## with observed outcome (ok) and
## its predicted probability matrix (qk)
ok <- diag(n_classes)[ sample.int(n_classes, n_obs, TRUE), ]
qk <- matrix(runif(n_obs * n_classes), n_obs, n_classes)
qk <- qk / rowSums(qk)

## Evaluate performance
SLmetrics::brier.score(
   ok = ok,
   qk = qk
)
```

ccc *Concordance Correlation Coefficient*

Description

A generic S3 function to compute the *concordance correlation coefficient* score for a regression model. This function dispatches to S3 methods in `ccc()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `ccc()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `ccc()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ccc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ccc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Concordance Correlation Coefficient
ccc(...)

## Generic S3 method
## for weighted Concordance Correlation Coefficient
weighted.ccc(...)
```

Arguments

`...` Arguments passed on to `ccc.numeric`, `weighted.ccc.numeric`

`actual,predicted` A pair of <double> vectors of length n.

`correction` A <logical> vector of length 1 (default: FALSE). If TRUE the variance and covariance will be adjusted with $\frac{1-n}{n}$

`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::ccc(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

ccc.numeric *Concordance Correlation Coefficient*

Description

A generic S3 function to compute the *concordance correlation coefficient* score for a regression model. This function dispatches to S3 methods in `ccc()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `ccc()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `ccc()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ccc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ccc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
ccc(actual, predicted, correction = FALSE, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`correction`	A <logical> vector of length 1 (default: FALSE). If TRUE the variance and covariance will be adjusted with $\frac{1-n}{n}$
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::ccc(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

ckappa *Cohen's κ-Statistic*

Description

A generic S3 function to compute the *cohen's κ-statistic* score for a classification model. This function dispatches to S3 methods in ckappa() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because ckappa() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap ckappa() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ckappa <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ckappa(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate cohen's \eqn{\kappa}-statistic
## via S3 dispatching
ckappa(confusion_matrix)

## additional performance metrics
## below
```

The `ckappa.factor()` method calls `cmatrix()` internally, so explicitly invoking `ckappa.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Cohen's \eqn{\kappa}-Statistic
ckappa(...)

## Generic S3 method
## for weighted Cohen's \eqn{\kappa}-Statistic
weighted.ckappa(...)
```

Arguments

`...` Arguments passed on to `ckappa.factor`, `weighted.ckappa.factor`, `ckappa.cmatrix`

`beta` A <double> value of length 1 (default: 0). If $\beta \neq 0$ the off-diagonals of the confusion matrix are penalized with a factor of $(y_+ - y_{i,-})^\beta$.

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::ckappa(
   actual    = actual_classes,
   predicted = predicted_classes
```

```
)
```

`ckappa.cmatrix` *Cohen's κ-Statistic*

Description

A generic S3 function to compute the *cohen's κ-statistic* score for a classification model. This function dispatches to S3 methods in `ckappa()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `ckappa()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `ckappa()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ckappa <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ckappa(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate cohen's \eqn{\kappa}-statistic
## via S3 dispatching
ckappa(confusion_matrix)

## additional performance metrics
## below
```

The `ckappa.factor()` method calls `cmatrix()` internally, so explicitly invoking `ckappa.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
ckappa(x, beta = 0, ...)
```

Arguments

x	A confusion matrix created cmatrix().
beta	A <double> value of length 1 (default: 0). If $\beta \neq 0$ the off-diagonals of the confusion matrix are penalized with a factor of $(y_+ - y_{i,-})^\beta$.
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
```

```
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::ckappa(confusion_matrix)
```

`ckappa.factor` *Cohen's κ-Statistic*

Description

A generic S3 function to compute the *cohen's κ-statistic* score for a classification model. This function dispatches to S3 methods in `ckappa()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `ckappa()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `ckappa()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ckappa <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ckappa(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate cohen's \eqn{\kappa}-statistic
## via S3 dispatching
ckappa(confusion_matrix)

## additional performance metrics
## below
```

The `ckappa.factor()` method calls `cmatrix()` internally, so explicitly invoking `ckappa.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
ckappa(actual, predicted, beta = 0, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`beta`
: A <double> value of length 1 (default: 0). If $\beta \neq 0$ the off-diagonals of the confusion matrix are penalized with a factor of $(y_+ - y_{i,-})^\beta$.

`...`
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::ckappa(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

cmatrix *Confusion Matrix*

Description

A generic S3 function to compute the *confusion matrix* for a classification model. This function dispatches to S3 methods in cmatrix() and performs no input validation. If you supply NA values

or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `cmatrix()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `cmatrix()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_cmatrix <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  cmatrix(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

The workhorse:

`cmatrix()` is the main function for classification metrics with cmatrix S3 dispatch. These functions internally calls `cmatrix()`, so there is a signficant gain in computing the confusion matrix first, and then pass it onto the metrics. For example:

```
## Compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## Evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## Evaluate recall
## via S3 dispatching
recall(confusion_matrix)
```

Usage

```
## Generic S3 method
## for Confusion Matrix
cmatrix(...)

## Generic S3 method
## for weighted Confusion Matrix
weighted.cmatrix(...)
```

Arguments

`...`	Arguments passed on to `cmatrix.factor`, `weighted.cmatrix.factor`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`w` A <double> vector of sample weights.

Value

A named k x k <matrix>

Dimensions

There is no robust defensive measure against misspecifying the confusion matrix. If the arguments are passed correctly, the resulting confusion matrix is on the form:

	A (Predicted)	B (Predicted)
A (Actual)	Value	Value
B (Actual)	Value	Value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
```

```
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Compute the confusion
## matrix
SLmetrics::cmatrix(
 actual    = actual_classes,
 predicted = predicted_classes
)
```

`cmatrix.factor` *Confusion Matrix*

Description

A generic S3 function to compute the *confusion matrix* for a classification model. This function dispatches to S3 methods in `cmatrix()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `cmatrix()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `cmatrix()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_cmatrix <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  cmatrix(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

The workhorse:

`cmatrix()` is the main function for classification metrics with cmatrix S3 dispatch. These functions internally calls `cmatrix()`, so there is a signficant gain in computing the confusion matrix first, and then pass it onto the metrics. For example:

```
## Compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## Evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## Evaluate recall
## via S3 dispatching
recall(confusion_matrix)
```

Usage

```
## S3 method for class 'factor'
cmatrix(actual, predicted, ...)
```

Arguments

`actual`, `predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`...`
: Arguments passed into other methods.

Value

A named k x k <matrix>

Dimensions

There is no robust defensive measure against misspecifying the confusion matrix. If the arguments are passed correctly, the resulting confusion matrix is on the form:

	A (Predicted)	B (Predicted)
A (Actual)	Value	Value
B (Actual)	Value	Value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Compute confusion matrix
SLmetrics::cmatrix(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`cross.entropy` *Cross Entropy*

Description

A generic S3 function to compute the *cross entropy* score for a classification model. This function dispatches to S3 methods in `cross.entropy()` and performs no input validation. If you supply NA

values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `cross.entropy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `cross.entropy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_cross.entropy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  cross.entropy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Cross Entropy
cross.entropy(...)
```

Arguments

`...` Arguments passed on to `cross.entropy.matrix`

`pk,qk` A pair of <double> matrices of length n of emprical probabilities p and estimated probabilities q.

`dim` An <integer> value of length 1 (Default: 0). Defines the dimension along which to calculate the entropy (0: total, 1: row-wise, 2: column-wise).

`normalize` A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.

Value

A <double> value or vector:

- A single <double> value (length 1) if `dim == 0`.
- A <double> vector with length equal to the length of columns if `dim == 1`.
- A <double> vector with length equal to the length of rows if `dim == 2`.

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: f'undamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: logloss(), relative.entropy(), shannon.entropy()

Examples

```
## generate valid probability
## distributions
rand.sum <- function(n) {
   x <- sort(runif( n-1 ))
   c(x,1) - c(0, x)
}

## empirical and
## predicted probabilites
set.seed(1903)
pk <- t(replicate(200,rand.sum(5)))
qk <- t(replicate(200,rand.sum(5)))

## entropy
cross.entropy(
 pk = pk,
 qk = qk
)
```

cross.entropy.matrix *Cross Entropy*

Description

A generic S3 function to compute the *cross entropy* score for a classification model. This function dispatches to S3 methods in `cross.entropy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `cross.entropy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `cross.entropy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_cross.entropy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  cross.entropy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'matrix'
cross.entropy(pk, qk, dim = 0L, normalize = FALSE, ...)
```

Arguments

pk, qk	A pair of <double> matrices of length n of emprical probabilities p and estimated probabilities q.
dim	An <integer> value of length 1 (Default: 0). Defines the dimension along which to calculate the entropy (0: total, 1: row-wise, 2: column-wise).
normalize	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
...	Arguments passed into other methods.

Value

A <double> value or vector:

- A single <double> value (length 1) if `dim == 0`.
- A <double> vector with length equal to the length of columns if `dim == 1`.
- A <double> vector with length equal to the length of rows if `dim == 2`.

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Other Entropy: `logloss()`, `relative.entropy()`, `shannon.entropy()`

Examples

```
## generate valid probability
## distributions
rand.sum <- function(n) {
   x <- sort(runif( n-1 ))
   c(x,1) - c(0, x)
}

## empirical and
## predicted probabilites
set.seed(1903)
pk <- t(replicate(200,rand.sum(5)))
qk <- t(replicate(200,rand.sum(5)))

## entropy
cross.entropy(
 pk = pk,
```

```
 qk = qk
)
```

`deviance.gamma` *Gamma Deviance*

Description

A generic S3 function to compute the *gamma deviance* score for a regression model. This function dispatches to S3 methods in `deviance.gamma()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `deviance.gamma()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `deviance.gamma()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.gamma <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.gamma(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Gamma Deviance
deviance.gamma(...)

## Generic S3 method
## for weighted Gamma Deviance
weighted.deviance.gamma(...)
```

Arguments

`...`	Arguments passed on to `deviance.gamma.numeric`, `weighted.deviance.gamma.numeric`
`actual,predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::deviance.gamma(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

deviance.gamma.numeric

Gamma Deviance

Description

A generic S3 function to compute the *gamma deviance* score for a regression model. This function dispatches to S3 methods in `deviance.gamma()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `deviance.gamma()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `deviance.gamma()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.gamma <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.gamma(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'gamma.numeric'
deviance(actual, predicted, ...)
```

Arguments

`actual`, `predicted`
: A pair of <double> vectors of length n.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::deviance.gamma(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

deviance.poisson *Poisson Deviance*

Description

A generic S3 function to compute the *poisson deviance* score for a regression model. This function dispatches to S3 methods in deviance.poisson() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because deviance.poisson() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap deviance.poisson() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.poisson <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.poisson(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Poisson Deviance
deviance.poisson(...)

## Generic S3 method
## for weighted Poisson Deviance
weighted.deviance.poisson(...)
```

Arguments

...	Arguments passed on to deviance.poisson.numeric, weighted.deviance.poisson.numeric
	actual,predicted A pair of <double> vectors of length n.
	w A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::deviance.poisson(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

deviance.poisson.numeric

Poisson Deviance

Description

A generic S3 function to compute the *poisson deviance* score for a regression model. This function dispatches to S3 methods in `deviance.poisson()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `deviance.poisson()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `deviance.poisson()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.poisson <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.poisson(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'poisson.numeric'
deviance(actual, predicted, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::deviance.poisson(
   actual    = actual_values,
   predicted = predicted_values
)
```

deviance.tweedie *Tweedie Deviance*

Description

A generic S3 function to compute the *tweedie deviance* score for a regression model. This function dispatches to S3 methods in `deviance.tweedie()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `deviance.tweedie()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `deviance.tweedie()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.tweedie <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.tweedie(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Tweedie Deviance
deviance.tweedie(...)

## Generic S3 method
## for weighted Tweedie Deviance
weighted.deviance.tweedie(...)
```

Arguments

`...` Arguments passed on to `deviance.tweedie.numeric`, `weighted.deviance.tweedie.numeric`

`actual,predicted` A pair of <double> vectors of length n.

`power` A <double> value, default = 2. Tweedie power parameter. Either power <= 0 or power >= 1.

The higher $power$, the less weight is given to extreme deviations between actual and predicted values.

- **power < 0:** Extreme stable distribution. Requires: predicted > 0.

- **power = 0:** Normal distribution, output corresponds to `mse()`, actual and predicted can be any real numbers.
- **power = 1:** Poisson distribution (`deviance.poisson()`). Requires: actual >= 0 and predicted > 0.
- **1 < power < 2:** Compound Poisson distribution. Requires: actual >= 0 and predicted > 0.
- **power = 2:** Gamma distribution (`deviance.gamma()`). Requires: actual > 0 and predicted > 0.
- **power = 3:** Inverse Gaussian distribution. Requires: actual > 0 and predicted > 0.
- **otherwise:** Positive stable distribution. Requires: actual > 0 and predicted > 0.

`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::deviance.tweedie(
```

```
    actual    = actual_values,
    predicted = predicted_values
)
```

---

deviance.tweedie.numeric

Tweedie Deviance

Description

A generic S3 function to compute the *tweedie deviance* score for a regression model. This function dispatches to S3 methods in `deviance.tweedie()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `deviance.tweedie()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `deviance.tweedie()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.tweedie <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.tweedie(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'tweedie.numeric'
deviance(actual, predicted, power = 2, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`power`
: A <double> value, default = 2. Tweedie power parameter. Either power <= 0 or power >= 1.

  The higher $power$, the less weight is given to extreme deviations between actual and predicted values.

  - **power < 0:** Extreme stable distribution. Requires: predicted > 0.

- **power = 0:** Normal distribution, output corresponds to `mse()`, actual and predicted can be any real numbers.
- **power = 1:** Poisson distribution (`deviance.poisson()`). Requires: actual >= 0 and predicted > 0.
- **1 < power < 2:** Compound Poisson distribution. Requires: actual >= 0 and predicted > 0.
- **power = 2:** Gamma distribution (`deviance.gamma()`). Requires: actual > 0 and predicted > 0.
- **power = 3:** Inverse Gaussian distribution. Requires: actual > 0 and predicted > 0.
- **otherwise:** Positive stable distribution. Requires: actual > 0 and predicted > 0.

. . . Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)
```

```
## Evaluate performance
SLmetrics::deviance.tweedie(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

dor *Diagnostic Odds Ratio*

Description

A generic S3 function to compute the *diagnostic odds ratio* score for a classification model. This function dispatches to S3 methods in `dor()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `dor()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `dor()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_dor <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  dor(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate diagnostic odds ratio
## via S3 dispatching
dor(confusion_matrix)

## additional performance metrics
## below
```

The dor.factor() method calls cmatrix() internally, so explicitly invoking dor.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Diagnostic Odds Ratio
dor(...)
```

Arguments

...	Arguments passed on to dor.factor, weighted.dor.factor, dor.cmatrix
actual,predicted	A pair of <integer> or <factor> vectors of length n, and k levels.
w	A <double> vector of sample weights.
x	A confusion matrix created cmatrix().

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::dor(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`dor.cmatrix` *Diagnostic Odds Ratio*

Description

A generic S3 function to compute the *diagnostic odds ratio* score for a classification model. This function dispatches to S3 methods in `dor()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `dor()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `dor()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_dor <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  dor(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate diagnostic odds ratio
## via S3 dispatching
dor(confusion_matrix)

## additional performance metrics
## below
```

The `dor.factor()` method calls `cmatrix()` internally, so explicitly invoking `dor.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
dor(x, ...)
```

Arguments

x	A confusion matrix created `cmatrix()`.
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::dor(confusion_matrix)
```

---

dor.factor *Diagnostic Odds Ratio*

Description

A generic S3 function to compute the *diagnostic odds ratio* score for a classification model. This function dispatches to S3 methods in `dor()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `dor()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `dor()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_dor <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  dor(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate diagnostic odds ratio
## via S3 dispatching
dor(confusion_matrix)

## additional performance metrics
## below
```

The `dor.factor()` method calls `cmatrix()` internally, so explicitly invoking `dor.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
dor(actual, predicted, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

...
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)
```

```
## Evaluate performance
SLmetrics::dor(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

fbeta f_β

Description

A generic S3 function to compute the f_β score for a classification model. This function dispatches to S3 methods in `fbeta()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fbeta()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fbeta()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fbeta <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fbeta(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate \eqn{f_{\beta}}
## via S3 dispatching
fbeta(confusion_matrix)
```

```
## additional performance metrics
## below
```

The `fbeta.factor()` method calls `cmatrix()` internally, so explicitly invoking `fbeta.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for \eqn{f_{\beta}}
fbeta(...)

## Generic S3 method
## for weighted \eqn{f_{\beta}}
weighted.fbeta(...)
```

Arguments

`...` Arguments passed on to `fbeta.factor`, `weighted.fbeta.factor`, `fbeta.cmatrix`

`beta` A <double> vector of length 1 (default: 1).

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fbeta(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

fbeta.cmatrix f_β

Description

A generic S3 function to compute the f_β score for a classification model. This function dispatches to S3 methods in `fbeta()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fbeta()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fbeta()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fbeta <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fbeta(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate \eqn{f_{\beta}}
## via S3 dispatching
fbeta(confusion_matrix)

## additional performance metrics
## below
```

The `fbeta.factor()` method calls `cmatrix()` internally, so explicitly invoking `fbeta.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
fbeta(x, beta = 1, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

x	A confusion matrix created cmatrix().
beta	A <double> vector of length 1 (default: 1).
estimator	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
na.rm	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when micro != NULL. When na.rm = TRUE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).
...	Arguments passed into other methods.

Value

If estimator is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(),

jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::fbeta(confusion_matrix)
```

---

fbeta.factor f_β

Description

A generic S3 function to compute the f_β score for a classification model. This function dispatches to S3 methods in fbeta() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because fbeta() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap `fbeta()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fbeta <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fbeta(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate \eqn{f_{\beta}}
## via S3 dispatching
fbeta(confusion_matrix)

## additional performance metrics
## below
```

The `fbeta.factor()` method calls `cmatrix()` internally, so explicitly invoking `fbeta.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
fbeta(actual, predicted, beta = 1, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`beta`
: A <double> vector of length 1 (default: 1).

`estimator`
: An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...` Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
```

```
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fbeta(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

fdr *False Discovery Rate*

Description

A generic S3 function to compute the *false discovery rate* score for a classification model. This function dispatches to S3 methods in `fdr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fdr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fdr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fdr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fdr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false discovery rate
## via S3 dispatching
fdr(confusion_matrix)

## additional performance metrics
## below
```

The `fdr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fdr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for False Discovery Rate
fdr(...)

## Generic S3 method
## for weighted False Discovery Rate
weighted.fdr(...)
```

Arguments

`...` Arguments passed on to `fdr.factor`, `weighted.fdr.factor`, `fdr.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fdr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

fdr.cmatrix *False Discovery Rate*

Description

A generic S3 function to compute the *false discovery rate* score for a classification model. This function dispatches to S3 methods in `fdr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fdr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fdr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fdr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fdr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false discovery rate
## via S3 dispatching
fdr(confusion_matrix)

## additional performance metrics
## below
```

The `fdr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fdr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
fdr(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

x	A confusion matrix created cmatrix().
estimator	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
na.rm	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when micro != NULL. When na.rm = TRUE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).
...	Arguments passed into other methods.

Value

If estimator is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::fdr(confusion_matrix)
```

`fdr.factor` *False Discovery Rate*

Description

A generic S3 function to compute the *false discovery rate* score for a classification model. This function dispatches to S3 methods in `fdr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fdr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fdr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fdr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fdr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:
For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false discovery rate
## via S3 dispatching
fdr(confusion_matrix)

## additional performance metrics
## below
```

The `fdr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fdr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
fdr(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
```

```
SLmetrics::fdr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

fer *False Omission Rate*

Description

A generic S3 function to compute the *false omission rate* score for a classification model. This function dispatches to S3 methods in `fer()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fer()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fer()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fer <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fer(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false omission rate
## via S3 dispatching
fer(confusion_matrix)

## additional performance metrics
## below
```

The fer.factor() method calls cmatrix() internally, so explicitly invoking fer.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for False Omission Rate
fer(...)

## Generic S3 method
## for weighted False Omission Rate
weighted.fer(...)
```

Arguments

`...` Arguments passed on to fer.factor, weighted.fer.factor, fer.cmatrix

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created cmatrix().

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fer(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

fer.cmatrix *False Omission Rate*

Description

A generic S3 function to compute the *false omission rate* score for a classification model. This function dispatches to S3 methods in fer() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `fer()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `fer()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fer <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fer(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false omission rate
## via S3 dispatching
fer(confusion_matrix)

## additional performance metrics
## below
```

The `fer.factor()` method calls `cmatrix()` internally, so explicitly invoking `fer.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
fer(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...` Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
```

```
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::fer(confusion_matrix)
```

`fer.factor` *False Omission Rate*

Description

A generic S3 function to compute the *false omission rate* score for a classification model. This function dispatches to S3 methods in `fer()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fer()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fer()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fer <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fer(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false omission rate
## via S3 dispatching
fer(confusion_matrix)

## additional performance metrics
## below
```

The `fer.factor()` method calls `cmatrix()` internally, so explicitly invoking `fer.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
fer(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fer(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

fmi *Fowlkes Mallows Index*

Description

A generic S3 function to compute the *fowlkes mallows index* score for a classification model. This function dispatches to S3 methods in `fmi()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fmi()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fmi()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fmi <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fmi(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate fowlkes mallows index
## via S3 dispatching
fmi(confusion_matrix)

## additional performance metrics
## below
```

The `fmi.factor()` method calls `cmatrix()` internally, so explicitly invoking `fmi.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Fowlkes Mallows Index
fmi(...)

## Generic S3 method
## for weighted Fowlkes Mallows Index
weighted.fmi(...)
```

Arguments

`...` Arguments passed on to `fmi.factor`, `weighted.fmi.factor`, `fmi.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
```

```
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fmi(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`fmi.cmatrix` *Fowlkes Mallows Index*

Description

A generic S3 function to compute the *fowlkes mallows index* score for a classification model. This function dispatches to S3 methods in `fmi()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fmi()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fmi()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fmi <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fmi(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate fowlkes mallows index
## via S3 dispatching
fmi(confusion_matrix)

## additional performance metrics
## below
```

The `fmi.factor()` method calls `cmatrix()` internally, so explicitly invoking `fmi.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
fmi(x, ...)
```

Arguments

x	A confusion matrix created `cmatrix()`.
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::fmi(confusion_matrix)
```

---

fmi.factor *Fowlkes Mallows Index*

Description

A generic S3 function to compute the *fowlkes mallows index* score for a classification model. This function dispatches to S3 methods in fmi() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `fmi()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `fmi()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fmi <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fmi(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate fowlkes mallows index
## via S3 dispatching
fmi(confusion_matrix)

## additional performance metrics
## below
```

The `fmi.factor()` method calls `cmatrix()` internally, so explicitly invoking `fmi.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
fmi(actual, predicted, ...)
```

Arguments

`actual, predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`...` Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fmi(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

fpr *False Positive Rate*

Description

A generic S3 function to compute the *false positive rate* score for a classification model. This function dispatches to S3 methods in `fpr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fpr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fpr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fpr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fpr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false positive rate
## via S3 dispatching
fpr(confusion_matrix)

## additional performance metrics
## below
```

The `fpr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fpr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for False Positive Rate
fpr(...)

## Generic S3 method
## for weighted False Positive Rate
weighted.fpr(...)
```

Arguments

`...` Arguments passed on to `fpr.factor`, `weighted.fpr.factor`, `fpr.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The false positive rate has other names depending on research field:

- Fallout, `fallout()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fpr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

fpr.cmatrix *False Positive Rate*

Description

A generic S3 function to compute the *false positive rate* score for a classification model. This function dispatches to S3 methods in `fpr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fpr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fpr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fpr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fpr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false positive rate
## via S3 dispatching
fpr(confusion_matrix)

## additional performance metrics
## below
```

The `fpr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fpr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
fpr(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`na.rm`	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The false positive rate has other names depending on research field:

- Fallout, `fallout()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `gmse()`, `hammingloss()`, `huberloss()`,

jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::fpr(confusion_matrix)
```

---

fpr.factor *False Positive Rate*

Description

A generic S3 function to compute the *false positive rate* score for a classification model. This function dispatches to S3 methods in fpr() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because fpr() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap `fpr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fpr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fpr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false positive rate
## via S3 dispatching
fpr(confusion_matrix)

## additional performance metrics
## below
```

The `fpr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fpr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
fpr(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA),`

na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).

... Arguments passed into other methods.

Value

If estimator is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The false positive rate has other names depending on research field:

- Fallout, fallout()

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
```

```
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::fpr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

gmse *Geometric Mean Squared Error*

Description

A generic S3 function to compute the *geometric mean squared error* score for a regression model. This function dispatches to S3 methods in `gmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `gmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `gmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_gmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  gmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Geometric Mean Squared Error
gmse(...)

## Generic S3 method
## for weighted Geometric Mean Squared Error
weighted.gmse(...)
```

Arguments

...	Arguments passed on to gmse.numeric, weighted.gmse.numeric
	actual,predicted A pair of <double> vectors of length n.
	w A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
```

```
SLmetrics::gmse(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

gmse.numeric *Geometric Mean Squared Error*

Description

A generic S3 function to compute the *geometric mean squared error* score for a regression model. This function dispatches to S3 methods in `gmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `gmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `gmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_gmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  gmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
gmse(actual, predicted, ...)
```

Arguments

`actual, predicted` A pair of <double> vectors of length n.

`...` Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::gmse(
   actual    = actual_values,
   predicted = predicted_values
)
```

`hammingloss` *Hamming Loss*

Description

A generic S3 function to compute the *hamming loss* score for a classification model. This function dispatches to S3 methods in `hammingloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because hammingloss() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap hammingloss() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_hammingloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  hammingloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via cmatrix(). All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate hamming loss
## via S3 dispatching
hammingloss(confusion_matrix)

## additional performance metrics
## below
```

The hammingloss.factor() method calls cmatrix() internally, so explicitly invoking hammingloss.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Hamming Loss
hammingloss(...)

## Generic S3 method
## for weighted Hamming Loss
weighted.hammingloss(...)
```

Arguments

...	Arguments passed on to hammingloss.factor, weighted.hammingloss.factor, hammingloss.cmatrix

actual,predicted A pair of <integer> or <factor> vectors of length n, and k levels.

w A <double> vector of sample weights.

x A confusion matrix created cmatrix().

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)
```

```
## Evaluate performance
SLmetrics::hammingloss(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

hammingloss.cmatrix *Hamming Loss*

Description

A generic S3 function to compute the *hamming loss* score for a classification model. This function dispatches to S3 methods in `hammingloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `hammingloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `hammingloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_hammingloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  hammingloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate hamming loss
## via S3 dispatching
hammingloss(confusion_matrix)

## additional performance metrics
## below
```

The hammingloss.factor() method calls cmatrix() internally, so explicitly invoking hammingloss.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
hammingloss(x, ...)
```

Arguments

x	A confusion matrix created cmatrix().
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
```

```
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::hammingloss(confusion_matrix)
```

`hammingloss.factor` *Hamming Loss*

Description

A generic S3 function to compute the *hamming loss* score for a classification model. This function dispatches to S3 methods in `hammingloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `hammingloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `hammingloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_hammingloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  hammingloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate hamming loss
## via S3 dispatching
hammingloss(confusion_matrix)

## additional performance metrics
## below
```

The `hammingloss.factor()` method calls `cmatrix()` internally, so explicitly invoking `hammingloss.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
hammingloss(actual, predicted, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`...`
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::hammingloss(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

huberloss *Huber Loss*

Description

A generic S3 function to compute the *huber loss* score for a regression model. This function dispatches to S3 methods in huberloss() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because huberloss() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap huberloss() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_huberloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  huberloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Huber Loss
huberloss(...)

## Generic S3 method
## for weighted Huber Loss
weighted.huberloss(...)
```

Arguments

`...` Arguments passed on to huberloss.numeric, weighted.huberloss.numeric

`actual,predicted` A pair of <double> vectors of length n.

`delta` A <double>-vector of length 1 (default: 1). The threshold value for switch between functions (see calculation).

`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::huberloss(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

huberloss.numeric *Huber Loss*

Description

A generic S3 function to compute the *huber loss* score for a regression model. This function dispatches to S3 methods in huberloss() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because huberloss() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap huberloss() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_huberloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  huberloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
huberloss(actual, predicted, delta = 1, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
delta	A <double>-vector of length 1 (default: 1). The threshold value for switch between functions (see calculation).
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
```

```
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::huberloss(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

jaccard *Jaccard Index*

Description

A generic S3 function to compute the *jaccard index* score for a classification model. This function dispatches to S3 methods in `jaccard()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `jaccard()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `jaccard()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_jaccard <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  jaccard(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate jaccard index
## via S3 dispatching
jaccard(confusion_matrix)
```

```
## additional performance metrics
## below
```

The `jaccard.factor()` method calls `cmatrix()` internally, so explicitly invoking `jaccard.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Jaccard Index
jaccard(...)

## Generic S3 method
## for weighted Jaccard Index
weighted.jaccard(...)
```

Arguments

`...` Arguments passed on to `jaccard.factor`, `weighted.jaccard.factor`, `jaccard.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- Critical Success Index, `csi()`
- Threat Score, `tscore()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::jaccard(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

jaccard.cmatrix *Jaccard Index*

Description

A generic S3 function to compute the *jaccard index* score for a classification model. This function dispatches to S3 methods in `jaccard()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `jaccard()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `jaccard()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_jaccard <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  jaccard(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate jaccard index
## via S3 dispatching
jaccard(confusion_matrix)

## additional performance metrics
## below
```

The `jaccard.factor()` method calls `cmatrix()` internally, so explicitly invoking `jaccard.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
jaccard(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`na.rm`	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- Critical Success Index, `csi()`
- Threat Score, `tscore()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::jaccard(confusion_matrix)
```

---

jaccard.factor *Jaccard Index*

Description

A generic S3 function to compute the *jaccard index* score for a classification model. This function dispatches to S3 methods in `jaccard()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `jaccard()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `jaccard()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_jaccard <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  jaccard(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate jaccard index
## via S3 dispatching
jaccard(confusion_matrix)

## additional performance metrics
## below
```

The `jaccard.factor()` method calls `cmatrix()` internally, so explicitly invoking `jaccard.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
jaccard(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- Critical Success Index, `csi()`
- Threat Score, `tscore()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`,

deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::jaccard(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

logloss *Logarithmic Loss*

Description

A generic S3 function to compute the *logarithmic loss* score for a classification model. This function dispatches to S3 methods in logloss() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because logloss() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap logloss() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_logloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  logloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Logarithmic Loss
logloss(...)

## Generic S3 method
## for weighted Logarithmic Loss
weighted.logloss(...)
```

Arguments

`...` Arguments passed on to `logloss.integer`, `logloss.factor`, `weighted.logloss.integer`, `weighted.logloss.factor`

`actual` A vector length n, and k levels. Can be of integer or factor.

`response` A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`normalize` A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.

`w` A <double> vector of sample weights.

Value

A <double>

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: f'undamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), relative.entropy(), shannon.entropy()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted response
## probabilities
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

response <- runif(n = 1e3)

## Logloss
SLmetrics::logloss(
   actual    = actual_classes,
   response  = cbind(
     response,
     1 - response
   )
)

## Generate observed
## frequencies
actual_frequency <- sample(10L:100L, size = 1e3, replace = TRUE)

## Poisson Logloss
SLmetrics::logloss(
   actual    = actual_frequency,
   response  = response
)
```

logloss.factor *Logarithmic Loss*

Description

A generic S3 function to compute the *logarithmic loss* score for a classification model. This function dispatches to S3 methods in `logloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `logloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `logloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_logloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  logloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'factor'
logloss(actual, response, normalize = TRUE, ...)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.
`response`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`normalize`	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
`...`	Arguments passed into other methods.

Value

A <double>

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), relative.entropy(), shannon.entropy()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted response
## probabilities
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

response <- runif(n = 1e3)

## Evaluate performance
SLmetrics::logloss(
   actual    = actual_classes,
   response  = cbind(
     response,
     1 - response
```

```
   )
)

## Generate observed
## frequencies
actual_frequency <- sample(10L:100L, size = 1e3, replace = TRUE)

SLmetrics::logloss(
   actual    = actual_frequency,
   response  = response
)
```

---

logloss.integer *Logarithmic Loss*

Description

A generic S3 function to compute the *logarithmic loss* score for a classification model. This function dispatches to S3 methods in `logloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `logloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `logloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_logloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  logloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'integer'
logloss(actual, response, normalize = TRUE, ...)
```

Arguments

actual	A vector length n, and k levels. Can be of integer or factor.
response	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in actual, the second column to the second factor level, and so on.
normalize	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
...	Arguments passed into other methods.

Value

A <double>

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), relative.entropy(), shannon.entropy()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted response
## probabilities
```

```
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

response <- runif(n = 1e3)

## Evaluate performance
SLmetrics::logloss(
   actual    = actual_classes,
   response  = cbind(
     response,
     1 - response
   )
)

## Generate observed
## frequencies
actual_frequency <- sample(10L:100L, size = 1e3, replace = TRUE)

SLmetrics::logloss(
   actual    = actual_frequency,
   response  = response
)
```

---

maape *Mean Arctangent Absolute Percentage Error*

Description

A generic S3 function to compute the *mean arctangent absolute percentage error* score for a regression model. This function dispatches to S3 methods in `maape()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `maape()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `maape()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_maape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
```

```
  )
  maape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Mean Arctangent Absolute Percentage Error
maape(...)

## Generic S3 method
## for weighted Mean Arctangent Absolute Percentage Error
weighted.maape(...)
```

Arguments

...	Arguments passed on to maape.numeric, weighted.maape.numeric
	actual,predicted A pair of <double> vectors of length n.
	w A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::maape(
   actual    = actual_values,
   predicted = predicted_values
)
```

`maape.numeric` *Mean Arctangent Absolute Percentage Error*

Description

A generic S3 function to compute the *mean arctangent absolute percentage error* score for a regression model. This function dispatches to S3 methods in `maape()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `maape()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `maape()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_maape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  maape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
maape(actual, predicted, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::maape(
   actual    = actual_values,
   predicted = predicted_values
)
```

mae *Mean Absolute Error*

Description

A generic S3 function to compute the *mean absolute error* score for a regression model. This function dispatches to S3 methods in `mae()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mae()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mae()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mae <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mae(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Mean Absolute Error
mae(...)

## Generic S3 method
## for weighted Mean Absolute Error
weighted.mae(...)
```

Arguments

`...`	Arguments passed on to `mae.numeric`, `weighted.mae.numeric`
`actual,predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mae(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

mae.numeric *Mean Absolute Error*

Description

A generic S3 function to compute the *mean absolute error* score for a regression model. This function dispatches to S3 methods in mae() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `mae()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `mae()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mae <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mae(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
mae(actual, predicted, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mae(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

mape *Mean Absolute Percentage Error*

Description

A generic S3 function to compute the *mean absolute percentage error* score for a regression model. This function dispatches to S3 methods in mape() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because mape() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap mape() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Mean Absolute Percentage Error
mape(...)

## Generic S3 method
## for weighted Mean Absolute Percentage Error
weighted.mape(...)
```

Arguments

...	Arguments passed on to mape.numeric, weighted.mape.numeric
	actual,predicted A pair of <double> vectors of length n.
	w A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)
```

```
## Evaluate performance
SLmetrics::mape(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

mape.numeric *Mean Absolute Percentage Error*

Description

A generic S3 function to compute the *mean absolute percentage error* score for a regression model. This function dispatches to S3 methods in `mape()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mape()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mape()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
mape(actual, predicted, ...)
```

Arguments

`actual, predicted` A pair of <double> vectors of length n.

`...` Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mape(
   actual    = actual_values,
   predicted = predicted_values
)
```

`mcc` *Matthews Correlation Coefficient*

Description

A generic S3 function to compute the *matthews correlation coefficient* score for a classification model. This function dispatches to S3 methods in `mcc()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because mcc() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap mcc() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mcc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mcc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via cmatrix(). All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate matthews correlation coefficient
## via S3 dispatching
mcc(confusion_matrix)

## additional performance metrics
## below
```

The mcc.factor() method calls cmatrix() internally, so explicitly invoking mcc.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Matthews Correlation Coefficient
mcc(...)

## Generic S3 method
## for weighted Matthews Correlation Coefficient
weighted.mcc(...)
```

Arguments

...	Arguments passed on to mcc.factor, weighted.mcc.factor, mcc.cmatrix

actual,predicted A pair of <integer> or <factor> vectors of length n, and k levels.

w A <double> vector of sample weights.

x A confusion matrix created cmatrix().

Value

A <double>-value

Other names

The Matthews Correlation Coefficient has other names depending on research field:

- ϕ-coefficient, phi()

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
```

```
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::mcc(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`mcc.cmatrix` *Matthews Correlation Coefficient*

Description

A generic S3 function to compute the *matthews correlation coefficient* score for a classification model. This function dispatches to S3 methods in `mcc()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mcc()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mcc()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mcc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mcc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate matthews correlation coefficient
## via S3 dispatching
mcc(confusion_matrix)

## additional performance metrics
## below
```

The mcc.factor() method calls cmatrix() internally, so explicitly invoking mcc.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
mcc(x, ...)
```

Arguments

x	A confusion matrix created cmatrix().
...	Arguments passed into other methods.

Value

A <double>-value

Other names

The Matthews Correlation Coefficient has other names depending on research field:

- ϕ-coefficient, phi()

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::mcc(confusion_matrix)
```

---

mcc.factor *Matthews Correlation Coefficient*

Description

A generic S3 function to compute the *matthews correlation coefficient* score for a classification model. This function dispatches to S3 methods in mcc() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `mcc()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `mcc()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mcc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mcc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate matthews correlation coefficient
## via S3 dispatching
mcc(confusion_matrix)

## additional performance metrics
## below
```

The `mcc.factor()` method calls `cmatrix()` internally, so explicitly invoking `mcc.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
mcc(actual, predicted, ...)
```

Arguments

`actual, predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`...` Arguments passed into other methods.

Value

A <double>-value

Other names

The Matthews Correlation Coefficient has other names depending on research field:

- ϕ-coefficient, phi()

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::mcc(
   actual    = actual_classes,
```

```
    predicted = predicted_classes
  )
```

---

mpe *Mean Percentage Error*

Description

A generic S3 function to compute the *mean percentage error* score for a regression model. This function dispatches to S3 methods in `mpe()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mpe()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mpe()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mpe <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mpe(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Mean Percentage Error
mpe(...)

## Generic S3 method
## for weighted Mean Percentage Error
weighted.mpe(...)
```

Arguments

`...`	Arguments passed on to `mpe.numeric`, `weighted.mpe.numeric`
`actual,predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mpe(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

mpe.numeric *Mean Percentage Error*

Description

A generic S3 function to compute the *mean percentage error* score for a regression model. This function dispatches to S3 methods in `mpe()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mpe()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mpe()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mpe <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mpe(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
mpe(actual, predicted, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mpe(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

mse *Mean Squared Error*

Description

A generic S3 function to compute the *mean squared error* score for a regression model. This function dispatches to S3 methods in mse() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because mse() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap mse() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
```

```
  )
  mse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Mean Squared Error
mse(...)

## Generic S3 method
## for weighted Mean Squared Error
weighted.mse(...)
```

Arguments

...	Arguments passed on to mse.numeric, weighted.mse.numeric
	actual,predicted A pair of <double> vectors of length n.
	w A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mse(
   actual    = actual_values,
   predicted = predicted_values
)
```

`mse.numeric` *Mean Squared Error*

Description

A generic S3 function to compute the *mean squared error* score for a regression model. This function dispatches to S3 methods in `mse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
mse(actual, predicted, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::mse(
   actual    = actual_values,
   predicted = predicted_values
)
```

nlr *Negative Likelihood Ratio*

Description

A generic S3 function to compute the *negative likelihood ratio* score for a classification model. This function dispatches to S3 methods in `nlr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `nlr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `nlr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_nlr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  nlr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative likelihood ratio
## via S3 dispatching
nlr(confusion_matrix)

## additional performance metrics
## below
```

The `nlr.factor()` method calls `cmatrix()` internally, so explicitly invoking `nlr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Negative Likelihood Ratio
nlr(...)

## Generic S3 method
## for weighted Negative Likelihood Ratio
weighted.nlr(...)
```

Arguments

`...` Arguments passed on to `nlr.factor`, `weighted.nlr.factor`, `nlr.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The `plr()`-function for the Positive Likehood Ratio (LR+)

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::nlr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`nlr.cmatrix` *Negative Likelihood Ratio*

Description

A generic S3 function to compute the *negative likelihood ratio* score for a classification model. This function dispatches to S3 methods in `nlr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `nlr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `nlr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_nlr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  nlr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative likelihood ratio
## via S3 dispatching
nlr(confusion_matrix)

## additional performance metrics
## below
```

The `nlr.factor()` method calls `cmatrix()` internally, so explicitly invoking `nlr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
nlr(x, ...)
```

Arguments

x	A confusion matrix created `cmatrix()`.
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The plr()-function for the Positive Likehood Ratio (LR+)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::nlr(confusion_matrix)
```

nlr.factor *Negative Likelihood Ratio*

Description

A generic S3 function to compute the *negative likelihood ratio* score for a classification model. This function dispatches to S3 methods in `nlr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `nlr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `nlr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_nlr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  nlr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative likelihood ratio
## via S3 dispatching
nlr(confusion_matrix)

## additional performance metrics
## below
```

The `nlr.factor()` method calls `cmatrix()` internally, so explicitly invoking `nlr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
nlr(actual, predicted, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

...
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The plr()-function for the Positive Likehood Ratio (LR+)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
```

```
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::nlr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

npv *Negative Predictive Value*

Description

A generic S3 function to compute the *negative predictive value* score for a classification model. This function dispatches to S3 methods in `npv()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `npv()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `npv()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_npv <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  npv(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative predictive value
## via S3 dispatching
npv(confusion_matrix)

## additional performance metrics
## below
```

The `npv.factor()` method calls `cmatrix()` internally, so explicitly invoking `npv.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Negative Predictive Value
npv(...)

## Generic S3 method
## for weighted Negative Predictive Value
weighted.npv(...)
```

Arguments

`...` Arguments passed on to `npv.factor`, `weighted.npv.factor`, `npv.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::npv(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

npv.cmatrix *Negative Predictive Value*

Description

A generic S3 function to compute the *negative predictive value* score for a classification model. This function dispatches to S3 methods in npv() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because npv() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap npv() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_npv <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  npv(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via cmatrix(). All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative predictive value
## via S3 dispatching
npv(confusion_matrix)

## additional performance metrics
## below
```

The npv.factor() method calls cmatrix() internally, so explicitly invoking npv.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
npv(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

x	A confusion matrix created cmatrix().
estimator	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
na.rm	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when micro != NULL. When na.rm = TRUE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).
...	Arguments passed into other methods.

Value

If estimator is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(),

pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::npv(confusion_matrix)
```

---

npv.factor *Negative Predictive Value*

Description

A generic S3 function to compute the *negative predictive value* score for a classification model. This function dispatches to S3 methods in npv() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because npv() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap npv() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_npv <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  npv(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via cmatrix(). All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative predictive value
## via S3 dispatching
npv(confusion_matrix)

## additional performance metrics
## below
```

The npv.factor() method calls cmatrix() internally, so explicitly invoking npv.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
npv(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

estimator
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

na.rm
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when micro != NULL. When na.rm = TRUE, the computation corresponds to sum(c(1, 2, NA),

na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).

... Arguments passed into other methods.

Value

If estimator is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)
```

```
predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::npv(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`obesity` *Obesity levels dataset*

Description

This dataset is used to estimate obesity levels based on eating habits and physical condition. The data originates from the UCI Machine Learning Repository and has been preprocessed to include both predictors and a target variable.

The dataset is provided as a list with two components:

features A data frame containing various predictors related to lifestyle, eating habits, and physical condition. The variables include:

- **age** The age of the individual in years.
- **height** The height of the individual in meters.
- **family_history_with_overweight** Binary variable indicating whether the individual has a family history of overweight (1 = yes, 0 = no).
- **favc** Binary variable indicating whether the individual frequently consumes high-calorie foods (1 = yes, 0 = no).
- **fcvc** The frequency of consumption of vegetables in meals.
- **ncp** The number of main meals consumed per day.
- **caec** Categorical variable indicating the frequency of consumption of food between meals. Typical levels include `"no"`, `"sometimes"`, `"frequently"`, and `"always"`.
- **smoke** Binary variable indicating whether the individual smokes (1 = yes, 0 = no).
- **ch2o** Daily water consumption (typically in liters).
- **scc** Binary variable indicating whether the individual monitors calorie consumption (1 = yes, 0 = no).
- **faf** The frequency of physical activity.
- **tue** The time spent using electronic devices (e.g., screen time in hours).
- **calc** Categorical variable indicating the frequency of alcohol consumption. Typical levels include `"no"`, `"sometimes"`, `"frequently"`, and `"always"`.

male Binary variable indicating the gender of the individual (1 = male, 0 = female).

target A list containing two elements:

regression A numeric vector representing the weight of the individual (used as the regression target).

class A factor indicating the obesity level classification. The levels are derived from the original `nobeyesdad` variable in the dataset.

Usage

```
data(obesity)
```

Format

A list with two components:

features A data frame containing various predictors related to eating habits, physical condition, and lifestyle.

target A list with two elements: `regression` (weight in kilograms) and `class` (obesity level classification).

References

Palechor, Fabio Mendoza, and Alexis De la Hoz Manotas. "Dataset for estimation of obesity levels based on eating habits and physical condition in individuals from Colombia, Peru and Mexico." Data in brief 25 (2019): 104344.

`OpenMP` *Control OpenMP*

Description

Enable or disable OpenMP parallelization for computations.

Disclaimer:
This toggle is a brute-force implementation and does **not** guard against data races or nested parallel regions. Nested OpenMP regions can introduce subtle race conditions if multiple layers of parallelism access shared data concurrently. If you combine this package's OpenMP switch with other parallel machine-learning routines, you may encounter undefined behavior.

Usage

```
## enable OpenMP
openmp.on()

## disable OpenMP
openmp.off()

## set number of threads
openmp.threads(threads)
```

Arguments

threads	A positive <integer>-value (Default: None). If threads is missing, the openmp.threads() returns the number of available threads. If NULL all available threads will be used.

Value

If OpenMP is unavailable, the function returns NULL.

Examples

```
## Not run:
## enable OpenMP
SLmetrics::openmp.on()

## disable OpenMP
SLmetrics::openmp.off()

## available threads
SLmetrics::openmp.threads()

## set number of threads
SLmetrics::openmp.threads(2)

## End(Not run)
```

---

pinball *Pinball Loss*

Description

A generic S3 function to compute the *pinball loss* score for a regression model. This function dispatches to S3 methods in pinball() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because pinball() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap pinball() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_pinball <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
```

```
    length(x) == length(y)
  )
  pinball(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Pinball Loss
pinball(...)

## Generic S3 method
## for weighted Pinball Loss
weighted.pinball(...)
```

Arguments

`...` Arguments passed on to `pinball.numeric`, `weighted.pinball.numeric`

`actual,predicted` A pair of <double> vectors of length n.

`alpha` A <double>-value of length 1 (default: 0.5). The slope of the pinball loss function.

`deviance` A <logical>-value of length 1 (default: FALSE). If TRUE the function returns the D^2 loss.

`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`,

deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::pinball(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

pinball.numeric *Pinball Loss*

Description

A generic S3 function to compute the *pinball loss* score for a regression model. This function dispatches to S3 methods in pinball() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because pinball() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap pinball() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_pinball <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  pinball(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
pinball(actual, predicted, alpha = 0.5, deviance = FALSE, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
alpha	A <double>-value of length 1 (default: 0.5). The slope of the pinball loss function.
deviance	A <logical>-value of length 1 (default: FALSE). If TRUE the function returns the D^2 loss.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)
```

```
## Evaluate performance
SLmetrics::pinball(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

plr *Positive Likelihood Ratio*

Description

A generic S3 function to compute the *positive likelihood ratio* score for a classification model. This function dispatches to S3 methods in `plr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `plr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `plr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_plr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  plr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate positive likelihood ratio
## via S3 dispatching
plr(confusion_matrix)

## additional performance metrics
## below
```

The plr.factor() method calls cmatrix() internally, so explicitly invoking plr.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Positive Likelihood Ratio
plr(...)

## Generic S3 method
## for weighted Positive Likelihood Ratio
weighted.plr(...)

## Generic S3 method
## for weighted Diagnostic Odds Ratio
weighted.plr(...)
```

Arguments

...	Arguments passed on to plr.factor, weighted.plr.factor, plr.cmatrix
actual,predicted	A pair of <integer> or <factor> vectors of length n, and k levels.
w	A <double> vector of sample weights.
x	A confusion matrix created cmatrix().

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The nlr()-function for the Negative Likehood Ratio (LR-)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(),

deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::plr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

plr.cmatrix *Positive Likelihood Ratio*

Description

A generic S3 function to compute the *positive likelihood ratio* score for a classification model. This function dispatches to S3 methods in plr() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because plr() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap plr() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_plr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  plr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate positive likelihood ratio
## via S3 dispatching
plr(confusion_matrix)

## additional performance metrics
## below
```

The `plr.factor()` method calls `cmatrix()` internally, so explicitly invoking `plr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
plr(x, ...)
```

Arguments

x	A confusion matrix created `cmatrix()`.
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The nlr()-function for the Negative Likehood Ratio (LR-)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::plr(confusion_matrix)
```

plr.factor *Positive Likelihood Ratio*

Description

A generic S3 function to compute the *positive likelihood ratio* score for a classification model. This function dispatches to S3 methods in `plr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `plr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `plr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_plr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  plr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate positive likelihood ratio
## via S3 dispatching
plr(confusion_matrix)

## additional performance metrics
## below
```

The `plr.factor()` method calls `cmatrix()` internally, so explicitly invoking `plr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
plr(actual, predicted, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

...
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The nlr()-function for the Negative Likehood Ratio (LR-)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
```

```
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::plr(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`pr.curve` *Precision Recall Curve*

Description

A generic S3 function to compute the *precision recall curve* score for a classification model. This function dispatches to S3 methods in `pr.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `pr.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `pr.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_pr.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  pr.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Area under the curve:

Use auc.pr.curve for calculating the area under the curve directly.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate precision recall curve
pr.curve(actual, response, indices = indices)
```

Usage

```
## Generic S3 method
## for Precision Recall Curve
pr.curve(...)

## Generic S3 method
## for weighted Precision Recall Curve
weighted.pr.curve(...)
```

Arguments

`...` Arguments passed on to `pr.curve.factor`, `weighted.pr.curve.factor`

`actual` A vector length n, and k levels. Can be of integer or factor.

`response` A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`indices` An optional $n \times k$ matrix of <integer> values of sorted response probability indices.

`thresholds` An optional <double> vector of length n (default: NULL).

`w` A <double> vector of sample weights.

Value

A data.frame on the following form,

`threshold`	<numeric> Thresholds used to determine `recall()` and `precision()`
`level`	<character> The level of the actual <factor>
`label`	<character> The levels of the actual <factor>
`recall`	<numeric> The recall
`precision`	<numeric> The precision

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
```

```
)

## Visualize precision recall curve

plot(
    SLmetrics::pr.curve(
     actual   = actual_classes,
     response = probability_matrix
 )
)
```

`pr.curve.factor` *Precision Recall Curve*

Description

A generic S3 function to compute the *precision recall curve* score for a classification model. This function dispatches to S3 methods in `pr.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `pr.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `pr.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_pr.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  pr.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Area under the curve:

Use auc.pr.curve for calculating the area under the curve directly.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate precision recall curve
pr.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
pr.curve(actual, response, thresholds = NULL, indices = NULL, ...)
```

Arguments

actual	A vector length n, and k levels. Can be of integer or factor.
response	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in actual, the second column to the second factor level, and so on.
thresholds	An optional <double> vector of length n (default: NULL).
indices	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
...	Arguments passed into other methods.

Value

A data.frame on the following form,

threshold	<numeric> Thresholds used to determine `recall()` and `precision()`
level	<character> The level of the actual <factor>
label	<character> The levels of the actual <factor>
recall	<numeric> The recall
precision	<numeric> The precision

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)



## Visualize

plot(
    SLmetrics::pr.curve(
     actual   = actual_classes,
     response = probability_matrix
```

```
  )
)
```

---

precision *Precision*

Description

A generic S3 function to compute the *precision* score for a classification model. This function dispatches to S3 methods in `precision()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `precision()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `precision()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_precision <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  precision(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate precision
## via S3 dispatching
precision(confusion_matrix)

## additional performance metrics
## below
```

The `precision.factor()` method calls `cmatrix()` internally, so explicitly invoking `precision.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Precision
precision(...)

## Generic S3 method
## for weighted Precision
weighted.precision(...)
```

Arguments

`...` Arguments passed on to `precision.factor`, `weighted.precision.factor`, `precision.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The precision has other names depending on research field:

- Positive Predictive Value, `ppv()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::precision(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

precision.cmatrix *Precision*

Description

A generic S3 function to compute the *precision* score for a classification model. This function dispatches to S3 methods in `precision()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `precision()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `precision()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_precision <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  precision(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate precision
## via S3 dispatching
precision(confusion_matrix)

## additional performance metrics
## below
```

The `precision.factor()` method calls `cmatrix()` internally, so explicitly invoking `precision.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
precision(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`na.rm`	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The precision has other names depending on research field:

- Positive Predictive Value, `ppv()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`,

huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::precision(confusion_matrix)
```

---

precision.factor *Precision*

Description

A generic S3 function to compute the *precision* score for a classification model. This function dispatches to S3 methods in precision() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because precision() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap `precision()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_precision <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  precision(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate precision
## via S3 dispatching
precision(confusion_matrix)

## additional performance metrics
## below
```

The `precision.factor()` method calls `cmatrix()` internally, so explicitly invoking `precision.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
precision(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA),`

na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).

... Arguments passed into other methods.

Value

If estimator is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The precision has other names depending on research field:

- Positive Predictive Value, ppv()

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
```

```
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::precision(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

preorder *Preorder Matrices*

Description

A generic S3 function for somehting long. This function dispatches to S3 methods in `preorder()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `preorder()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `preorder()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_preorder <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  preorder(x, y, ...)
}
```

Usage

```
## Generic S3 method
## for Preorder Matrices
preorder(...)
```

Arguments

...	Arguments passed on to preorder.matrix
	x A <matrix> to be sorted
	decreasing A <logical>

Value

A container of sorted indices

See Also

Other Utilities: presort()

---

preorder.matrix *Preorder Matrices*

Description

A generic S3 function for somehting long. This function dispatches to S3 methods in preorder() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because preorder() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap preorder() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_preorder <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  preorder(x, y, ...)
}
```

Usage

```
## S3 method for class 'matrix'
preorder(x, decreasing = FALSE, ...)
```

Arguments

x	A <matrix> to be sorted
decreasing	A <logical>
...	Arguments passed into other methods

Value

A <matrix> of same dimensions as the input <matrix>

See Also

Other Utilities: `presort()`

`presort` *Presort Matrices*

Description

A generic S3 function for somehting long. This function dispatches to S3 methods in `presort()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `presort()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `presort()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_presort <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  presort(x, y, ...)
}
```

Usage

```
## Generic S3 method
## for Presort Matrices
presort(...)
```

Arguments

`...`	Arguments passed on to `presort.matrix`
	`x` A <matrix> to be sorted
	`decreasing` A <logical>

Value

A sorted container

See Also

Other Utilities: `preorder()`

`presort.matrix` *Presort Matrices*

Description

A generic S3 function for somehting long. This function dispatches to S3 methods in `presort()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `presort()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `presort()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_presort <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  presort(x, y, ...)
}
```

Usage

```
## S3 method for class 'matrix'
presort(x, decreasing = FALSE, ...)
```

Arguments

`x`	A <matrix> to be sorted
`decreasing`	A <logical>
`...`	Arguments passed into other methods

Value

A <matrix> of same dimensions as the input <matrix>

See Also

Other Utilities: `preorder()`

rae *Relative Absolute Error*

Description

A generic S3 function to compute the *relative absolute error* score for a regression model. This function dispatches to S3 methods in `rae()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rae()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rae()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rae <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rae(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Relative Absolute Error
rae(...)

## Generic S3 method
## for weighted Relative Absolute Error
weighted.rae(...)
```

Arguments

`...`	Arguments passed on to `rae.numeric`, `weighted.rae.numeric`
`actual,predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rae(
   actual    = actual_values,
   predicted = predicted_values
)
```

`rae.numeric` *Relative Absolute Error*

Description

A generic S3 function to compute the *relative absolute error* score for a regression model. This function dispatches to S3 methods in `rae()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rae()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `rae()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rae <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rae(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
rae(actual, predicted, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rae(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

recall *Recall*

Description

A generic S3 function to compute the *recall* score for a classification model. This function dispatches to S3 methods in recall() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because recall() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap recall() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_recall <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  recall(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate recall
## via S3 dispatching
recall(confusion_matrix)

## additional performance metrics
## below
```

The `recall.factor()` method calls `cmatrix()` internally, so explicitly invoking `recall.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Recall
recall(...)

## Generic S3 method
## for weighted Recall
weighted.recall(...)
```

Arguments

`...` Arguments passed on to `recall.factor`, `weighted.recall.factor`, `recall.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The Recall has other names depending on research field:

- Sensitivity, `sensitivity()`
- True Positive Rate, `tpr()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
```

```
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::recall(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

recall.cmatrix *Recall*

Description

A generic S3 function to compute the *recall* score for a classification model. This function dispatches to S3 methods in `recall()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `recall()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `recall()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_recall <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  recall(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate recall
## via S3 dispatching
recall(confusion_matrix)

## additional performance metrics
## below
```

The `recall.factor()` method calls `cmatrix()` internally, so explicitly invoking `recall.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
recall(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`na.rm`	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The Recall has other names depending on research field:

- Sensitivity, `sensitivity()`
- True Positive Rate, `tpr()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
```

```
SLmetrics::recall(confusion_matrix)
```

`recall.factor` *Recall*

Description

A generic S3 function to compute the *recall* score for a classification model. This function dispatches to S3 methods in `recall()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `recall()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `recall()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_recall <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  recall(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate recall
## via S3 dispatching
recall(confusion_matrix)

## additional performance metrics
## below
```

The `recall.factor()` method calls `cmatrix()` internally, so explicitly invoking `recall.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
recall(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The Recall has other names depending on research field:

- Sensitivity, `sensitivity()`
- True Positive Rate, `tpr()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::recall(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

`relative.entropy` *Relative Entropy*

Description

A generic S3 function to compute the *relative entropy* score for a classification model. This function dispatches to S3 methods in relative.entropy() and performs no input validation. If you supply

NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `relative.entropy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `relative.entropy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_relative.entropy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  relative.entropy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Relative Entropy
relative.entropy(...)
```

Arguments

`...` Arguments passed on to `relative.entropy.matrix`

`pk,qk` A pair of <double> matrices of length n of emprical probabilities p and estimated probabilities q.

`dim` An <integer> value of length 1 (Default: 0). Defines the dimension along which to calculate the entropy (0: total, 1: row-wise, 2: column-wise).

`normalize` A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.

Value

A <double> value or vector:

- A single <double> value (length 1) if `dim == 0`.
- A <double> vector with length equal to the length of columns if `dim == 1`.
- A <double> vector with length equal to the length of rows if `dim == 2`.

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: f'undamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), logloss(), shannon.entropy()

Examples

```
## generate valid probability
## distributions
rand.sum <- function(n) {
   x <- sort(runif( n-1 ))
   c(x,1) - c(0, x)
}

## empirical and
## predicted probabilites
set.seed(1903)
pk <- t(replicate(200,rand.sum(5)))
qk <- t(replicate(200,rand.sum(5)))

## entropy
relative.entropy(
 pk = pk,
 qk = qk
)
```

relative.entropy.matrix

Relative Entropy

Description

A generic S3 function to compute the *relative entropy* score for a classification model. This function dispatches to S3 methods in `relative.entropy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `relative.entropy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `relative.entropy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_relative.entropy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  relative.entropy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'matrix'
relative.entropy(pk, qk, dim = 0L, normalize = FALSE, ...)
```

Arguments

pk, qk	A pair of <double> matrices of length n of emprical probabilities p and estimated probabilities q.
dim	An <integer> value of length 1 (Default: 0). Defines the dimension along which to calculate the entropy (0: total, 1: row-wise, 2: column-wise).
normalize	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
...	Arguments passed into other methods.

Value

A <double> value or vector:

- A single <double> value (length 1) if `dim == 0`.
- A <double> vector with length equal to the length of columns if `dim == 1`.
- A <double> vector with length equal to the length of rows if `dim == 2`.

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Other Entropy: `cross.entropy()`, `logloss()`, `shannon.entropy()`

Examples

```
## generate valid probability
## distributions
rand.sum <- function(n) {
   x <- sort(runif( n-1 ))
   c(x,1) - c(0, x)
}

## empirical and
## predicted probabilites
set.seed(1903)
pk <- t(replicate(200,rand.sum(5)))
qk <- t(replicate(200,rand.sum(5)))

## entropy
relative.entropy(
 pk = pk,
```

```
 qk = qk
)
```

---

rmse *Root Mean Squared Error*

Description

A generic S3 function to compute the *root mean squared error* score for a regression model. This function dispatches to S3 methods in `rmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Root Mean Squared Error
rmse(...)

## Generic S3 method
## for weighted Root Mean Squared Error
weighted.rmse(...)
```

Arguments

`...`	Arguments passed on to `rmse.numeric`, `weighted.rmse.numeric`
	`actual,predicted` A pair of <double> vectors of length n.
	`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rmse(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

rmse.numeric *Root Mean Squared Error*

Description

A generic S3 function to compute the *root mean squared error* score for a regression model. This function dispatches to S3 methods in `rmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
rmse(actual, predicted, ...)
```

Arguments

`actual`, `predicted`
: A pair of <double> vectors of length n.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rmse(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

rmsle *Root Mean Squared Logarithmic Error*

Description

A generic S3 function to compute the *root mean squared logarithmic error* score for a regression model. This function dispatches to S3 methods in rmsle() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because rmsle() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap rmsle() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rmsle <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
```

```
  )
  rmsle(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Root Mean Squared Logarithmic Error
rmsle(...)

## Generic S3 method
## for weighted Root Mean Squared Logarithmic Error
weighted.rmsle(...)
```

Arguments

...	Arguments passed on to rmsle.numeric, weighted.rmsle.numeric
actual,predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rmsle(
   actual    = actual_values,
   predicted = predicted_values
)
```

`rmsle.numeric` *Root Mean Squared Logarithmic Error*

Description

A generic S3 function to compute the *root mean squared logarithmic error* score for a regression model. This function dispatches to S3 methods in `rmsle()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rmsle()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rmsle()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rmsle <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rmsle(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
rmsle(actual, predicted, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rmsle(
   actual    = actual_values,
   predicted = predicted_values
)
```

roc.curve *Reciever Operator Characteristics*

Description

A generic S3 function to compute the *reciever operator characteristics* score for a classification model. This function dispatches to S3 methods in `roc.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `roc.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `roc.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_roc.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  roc.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Area under the curve:

Use auc.roc.curve for calculating the area under the curve directly.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate reciever operator characteristics
roc.curve(actual, response, indices = indices)
```

Usage

```
## Generic S3 method
## for Reciever Operator Characteristics
roc.curve(...)
```

```
## Generic S3 method
## for weighted Reciever Operator Characteristics
weighted.roc.curve(...)
```

Arguments

`...` Arguments passed on to `roc.curve.factor`, `weighted.roc.curve.factor`

`actual` A vector length n, and k levels. Can be of integer or factor.

`response` A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`indices` An optional $n \times k$ matrix of <integer> values of sorted response probability indices.

`thresholds` An optional <double> vector of length n (default: NULL).

`w` A <double> vector of sample weights.

Value

A data.frame on the following form,

`threshold`	<numeric> Thresholds used to determine `tpr()` and `fpr()`
`level`	<character> The level of the actual <factor>
`label`	<character> The levels of the actual <factor>
`fpr`	<numeric> The false positive rate
`tpr`	<numeric> The true positve rate

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`,

huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)

## Visualize reciever operator characteristics

plot(
    SLmetrics::roc.curve(
     actual   = actual_classes,
     response = probability_matrix
 )
)
```

---

roc.curve.factor *Reciever Operator Characteristics*

Description

A generic S3 function to compute the *reciever operator characteristics* score for a classification model. This function dispatches to S3 methods in `roc.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `roc.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `roc.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_roc.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  roc.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Area under the curve:

Use auc.roc.curve for calculating the area under the curve directly.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate reciever operator characteristics
roc.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
roc.curve(actual, response, thresholds = NULL, indices = NULL, ...)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.

response	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in actual, the second column to the second factor level, and so on.
thresholds	An optional <double> vector of length n (default: NULL).
indices	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
...	Arguments passed into other methods.

Value

A data.frame on the following form,

threshold	<numeric> Thresholds used to determine tpr() and fpr()
level	<character> The level of the actual <factor>
label	<character> The levels of the actual <factor>
fpr	<numeric> The false positive rate
tpr	<numeric> The true positve rate

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")
```

```
## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)



## Visualize

plot(
    SLmetrics::roc.curve(
     actual   = actual_classes,
     response = probability_matrix
 )
)
```

`rrmse` *Relative Root Mean Squared Error*

Description

A generic S3 function to compute the *relative root mean squared error* score for a regression model. This function dispatches to S3 methods in `rrmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rrmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `rrmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rrmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rrmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Relative Root Mean Squared Error
rrmse(...)

## Generic S3 method
## for weighted Concordance Correlation Coefficient
weighted.rrmse(...)
```

Arguments

`...`	Arguments passed on to `rrmse.numeric`, `weighted.rrmse.numeric`
	`actual,predicted` A pair of <double> vectors of length n.
	`normalization` A <double>-value of length 1 (default: 1). 0: mean-normalization, 1: range-normalization, 2: IQR-normalization.
	`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rrmse(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

rrmse.numeric *Relative Root Mean Squared Error*

Description

A generic S3 function to compute the *relative root mean squared error* score for a regression model. This function dispatches to S3 methods in rrmse() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because rrmse() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap rrmse() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rrmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
```

```
  )
  rrmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
rrmse(actual, predicted, normalization = 1L, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`normalization`
: A <double>-value of length 1 (default: 1). 0: mean-normalization, 1: range-normalization, 2: IQR-normalization.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rrmse(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

rrse *Root Relative Squared Error*

Description

A generic S3 function to compute the *root relative squared error* score for a regression model. This function dispatches to S3 methods in `rrse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `rrse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `rrse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rrse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rrse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Root Relative Squared Error
rrse(...)

## Generic S3 method
## for weighted Root Relative Squared Error
weighted.rrse(...)
```

Arguments

...	Arguments passed on to `rrse.numeric`, `weighted.rrse.numeric`
	`actual,predicted` A pair of <double> vectors of length n.
	`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rrse(
   actual    = actual_values,
   predicted = predicted_values
)
```

rrse.numeric *Root Relative Squared Error*

Description

A generic S3 function to compute the *root relative squared error* score for a regression model. This function dispatches to S3 methods in `rrse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rrse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rrse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rrse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rrse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
rrse(actual, predicted, ...)
```

Arguments

`actual, predicted` A pair of <double> vectors of length n.

`...` Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rrse(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

rsq $r\hat{}2$

Description

A generic S3 function to compute the r^2 score for a regression model. This function dispatches to S3 methods in rsq() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `rsq()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `rsq()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rsq <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rsq(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for \eqn{r^2}
rsq(...)

## Generic S3 method
## for weighted \eqn{r^2}
weighted.rsq(...)
```

Arguments

`...`	Arguments passed on to `rsq.numeric`, `weighted.rsq.numeric`
	`actual,predicted` A pair of <double> vectors of length n.
	`k` A <double>-vector of length 1 (default: 0). For adjusted R^2 set $k = \kappa - 1$, where κ is the number of parameters.
	`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rsq(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

rsq.numeric r^2

Description

A generic S3 function to compute the r^2 score for a regression model. This function dispatches to S3 methods in rsq() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because rsq() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap rsq() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rsq <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
```

```
  )
  rsq(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
rsq(actual, predicted, k = 0, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`k`
: A <double>-vector of length 1 (default: 0). For adjusted R^2 set $k = \kappa - 1$, where κ is the number of parameters.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::rsq(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

shannon.entropy *Shannon Entropy*

Description

A generic S3 function to compute the *shannon entropy* score for a classification model. This function dispatches to S3 methods in `shannon.entropy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `shannon.entropy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `shannon.entropy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_shannon.entropy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  shannon.entropy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## Generic S3 method
## for Shannon Entropy
shannon.entropy(...)
```

Arguments

...
: Arguments passed on to `shannon.entropy.matrix`

`pk`
: A $n \times k$ <double>-matrix of observed probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.

`dim`
: An <integer> value of length 1 (Default: 0). Defines the dimension along which to calculate the entropy (0: total, 1: row-wise, 2: column-wise).

`normalize`
: A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.

Value

A <double> value or vector:

- A single <double> value (length 1) if `dim == 0`.
- A <double> vector with length equal to the length of columns if `dim == 1`.
- A <double> vector with length equal to the length of rows if `dim == 2`.

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: f'undamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`, `specificity()`, `zerooneloss()`

Other Entropy: `cross.entropy()`, `logloss()`, `relative.entropy()`

Examples

```
## generate valid probability
## distributions
rand.sum <- function(n) {
   x <- sort(runif( n-1 ))
   c(x,1) - c(0, x)
}



## empirical and
## predicted probabilites
set.seed(1903)
pk <- t(replicate(200,rand.sum(5)))

## entropy
SLmetrics::shannon.entropy(
 pk = pk
)
```

---

shannon.entropy.matrix

Shannon Entropy

Description

A generic S3 function to compute the *shannon entropy* score for a classification model. This function dispatches to S3 methods in `shannon.entropy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `shannon.entropy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `shannon.entropy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_shannon.entropy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  shannon.entropy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'matrix'
shannon.entropy(pk, dim = 0L, normalize = FALSE, ...)
```

Arguments

pk	A $n \times k$ <double>-matrix of observed probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
dim	An <integer> value of length 1 (Default: 0). Defines the dimension along which to calculate the entropy (0: total, 1: row-wise, 2: column-wise).
normalize	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
...	Arguments passed into other methods.

Value

A <double> value or vector:

- A single <double> value (length 1) if `dim == 0`.
- A <double> vector with length equal to the length of columns if `dim == 1`.
- A <double> vector with length equal to the length of rows if `dim == 2`.

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`,

npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), logloss(), relative.entropy()

Examples

```
## generate valid probability
## distributions
rand.sum <- function(n) {
   x <- sort(runif( n-1 ))
   c(x,1) - c(0, x)
}



## empirical and
## predicted probabilites
set.seed(1903)
pk <- t(replicate(200,rand.sum(5)))

## entropy
SLmetrics::shannon.entropy(
 pk = pk
)
```

---

smape *Symmetric Mean Absolutte Percentage Error*

Description

A generic S3 function to compute the *symmetric mean absolutte percentage error* score for a regression model. This function dispatches to S3 methods in smape() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because smape() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap smape() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_smape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
```

```
    length(x) == length(y)
  )
  smape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## Generic S3 method
## for Symmetric Mean Absolutte Percentage Error
smape(...)

## Generic S3 method
## for weighted Symmetric Mean Absolutte Percentage Error
weighted.smape(...)
```

Arguments

...	Arguments passed on to `smape.numeric`, `weighted.smape.numeric`
	`actual,predicted` A pair of <double> vectors of length n.
	`w` A <double> vector of sample weights.

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `huberloss()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::smape(
   actual    = actual_values,
   predicted = predicted_values
)
```

---

smape.numeric *Symmetric Mean Absolutte Percentage Error*

Description

A generic S3 function to compute the *symmetric mean absolutte percentage error* score for a regression model. This function dispatches to S3 methods in `smape()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `smape()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `smape()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_smape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  smape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
smape(actual, predicted, ...)
```

Arguments

actual, predicted
: A pair of <double> vectors of length n.

...
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Evaluate performance
SLmetrics::smape(
   actual    = actual_values,
   predicted = predicted_values
)
```

specificity *Specificity*

Description

A generic S3 function to compute the *specificity* score for a classification model. This function dispatches to S3 methods in `specificity()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `specificity()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `specificity()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_specificity <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  specificity(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate specificity
## via S3 dispatching
specificity(confusion_matrix)

## additional performance metrics
## below
```

The `specificity.factor()` method calls `cmatrix()` internally, so explicitly invoking `specificity.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Specificity
specificity(...)

## Generic S3 method
## for weighted Specificity
weighted.specificity(...)
```

Arguments

`...` Arguments passed on to `specificity.factor`, `weighted.specificity.factor`, `specificity.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator` An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm` A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- True Negative Rate, `tnr()`
- Selectivity, `selectivity()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::specificity(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

specificity.cmatrix *Specificity*

Description

A generic S3 function to compute the *specificity* score for a classification model. This function dispatches to S3 methods in `specificity()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `specificity()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `specificity()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_specificity <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  specificity(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate specificity
## via S3 dispatching
specificity(confusion_matrix)

## additional performance metrics
## below
```

The `specificity.factor()` method calls `cmatrix()` internally, so explicitly invoking `specificity.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
specificity(x, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`x`	A confusion matrix created `cmatrix()`.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`na.rm`	A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- True Negative Rate, `tnr()`
- Selectivity, `selectivity()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::specificity(confusion_matrix)
```

---

specificity.factor *Specificity*

Description

A generic S3 function to compute the *specificity* score for a classification model. This function dispatches to S3 methods in `specificity()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `specificity()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `specificity()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_specificity <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  specificity(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate specificity
## via S3 dispatching
specificity(confusion_matrix)

## additional performance metrics
## below
```

The `specificity.factor()` method calls `cmatrix()` internally, so explicitly invoking `specificity.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
specificity(actual, predicted, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- True Negative Rate, `tnr()`
- Selectivity, `selectivity()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`,

deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::specificity(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

weighted.accuracy.factor *Accuracy*

Description

A generic S3 function to compute the *accuracy* score for a classification model. This function dispatches to S3 methods in accuracy() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because accuracy() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap accuracy() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_accuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  accuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## additional performance metrics
## below
```

The `accuracy.factor()` method calls `cmatrix()` internally, so explicitly invoking `accuracy.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.accuracy(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.accuracy(
```

```
    actual    = actual_classes,
    predicted = predicted_classes,
    w         = sample_weights
)
```

---

weighted.auc.pr.curve.factor

Area under the Precision Recall Curve

Description

A generic S3 function to compute the *area under the precision recall curve* score for a classification model. This function dispatches to S3 methods in `auc.pr.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `auc.pr.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `auc.pr.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_auc.pr.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  auc.pr.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Visualizing area under the precision recall curve:

Use `pr.curve()` to construct the data.frame and use plot to visualize the area under the curve.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate area under the precision recall curve
auc.pr.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
weighted.auc.pr.curve(
  actual,
  response,
  w,
  estimator = 0L,
  method = 0L,
  indices = NULL,
  ...
)
```

Arguments

actual	A vector length n, and k levels. Can be of integer or factor.
response	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in actual, the second column to the second factor level, and so on.
w	A <double> vector of sample weights.
estimator	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
method	A <double> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the trapezoid-method, if 1 it is calculated using the step-method.
indices	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
...	Arguments passed into other methods.

Value

If estimator is given as

- 0: a named <double>-vector of length k
- 1: a <double> value (Micro averaged metric)
- 2: a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)


sample_weights <- runif(1e2)

## Evaluate performance

SLmetrics::weighted.auc.pr.curve(
    actual   = actual_classes,
    response = probability_matrix,
```

```
    w        = sample_weights
)
```

---

weighted.auc.roc.curve.factor

Area under the Receiver Operator Characteristics Curve

Description

A generic S3 function to compute the *area under the receiver operator characteristics curve* score for a classification model. This function dispatches to S3 methods in `auc.roc.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `auc.roc.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `auc.roc.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_auc.roc.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  auc.roc.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Visualizing area under the receiver operator characteristics curve:

Use `roc.curve()` to construct the data.frame and use plot to visualize the area under the curve.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate area under the receiver operator characteristics curve
auc.roc.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
weighted.auc.roc.curve(
  actual,
  response,
  w,
  estimator = 0L,
  method = 0L,
  indices = NULL,
  ...
)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.
`response`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`w`	A <double> vector of sample weights.
`estimator`	An <integer>-value of length 1 (default: 0). • 0 - a named <double>-vector of length k (class-wise) • 1 - a <double> value (Micro averaged metric) • 2 - a <double> value (Macro averaged metric)
`method`	A <double> value (default: 0). Defines the underlying method of calculating the area under the curve. If 0 it is calculated using the `trapezoid`-method, if 1 it is calculated using the `step`-method.
`indices`	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
`...`	Arguments passed into other methods.

Value

If `estimator` is given as

- 0: a named <double>-vector of length k
- 1: a <double> value (Micro averaged metric)
- 2: a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)


sample_weights <- runif(1e2)

## Evaluate performance

SLmetrics::weighted.auc.roc.curve(
    actual   = actual_classes,
    response = probability_matrix,
```

```
    w        = sample_weights
)
```

---

weighted.baccuracy.factor
Balanced Accuracy

Description

A generic S3 function to compute the *balanced accuracy* score for a classification model. This function dispatches to S3 methods in `baccuracy()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `baccuracy()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `baccuracy()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_baccuracy <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  baccuracy(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate balanced accuracy
## via S3 dispatching
baccuracy(confusion_matrix)

## additional performance metrics
## below
```

The baccuracy.factor() method calls cmatrix() internally, so explicitly invoking baccuracy.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.baccuracy(actual, predicted, w, adjust = FALSE, na.rm = TRUE, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

w
: A <double> vector of sample weights.

adjust
: A <logical> value (default: FALSE). If TRUE the metric is adjusted for random chance $\frac{1}{k}$.

na.rm
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when micro != NULL. When na.rm = TRUE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA))). When na.rm = FALSE, the computation corresponds to sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA)).

...
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.baccuracy(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

`weighted.brier.score.matrix`
Brier Score

Description

A generic S3 function to compute the *brier score* score for a classification model. This function dispatches to S3 methods in `brier.score()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `brier.score()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `brier.score()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_brier.score <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  brier.score(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'matrix'
weighted.brier.score(ok, qk, w, ...)
```

Arguments

ok	A <double> indicator matrix with n samples and k classes.
qk	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
w	A <double> vector of sample weights.
...	Arguments passed into other methods.

Value

A <double>-value

References

Gneiting, Tilmann, and Adrian E. Raftery. "Strictly proper scoring rules, prediction, and estimation." Journal of the American statistical Association 102.477 (2007): 359-378.

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## seed
set.seed(1903)

## The general setup
## with 3 classes
n_obs     <- 10
n_classes <- 3

## Generate indicator matrix
## with observed outcome (ok) and
## its predicted probability matrix (qk)
ok <- diag(n_classes)[ sample.int(n_classes, n_obs, TRUE), ]
qk <- matrix(runif(n_obs * n_classes), n_obs, n_classes)
qk <- qk / rowSums(qk)


## Generate sample
## weights
sample_weights <- runif(
   n = n_obs
)

## Evaluate performance
SLmetrics::weighted.brier.score(
   ok = ok,
   qk = qk,
   w  = sample_weights
)
```

---

weighted.ccc.numeric *Concordance Correlation Coefficient*

Description

A generic S3 function to compute the *concordance correlation coefficient* score for a regression model. This function dispatches to S3 methods in `ccc()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `ccc()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `ccc()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ccc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ccc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.ccc(actual, predicted, w, correction = FALSE, ...)
```

Arguments

`actual, predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`correction`	A <logical> vector of length 1 (default: FALSE). If TRUE the variance and covariance will be adjusted with $\frac{1-n}{n}$
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.ccc(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.ckappa.factor

Cohen's κ-Statistic

Description

A generic S3 function to compute the *cohen's κ-statistic* score for a classification model. This function dispatches to S3 methods in ckappa() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `ckappa()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `ckappa()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_ckappa <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  ckappa(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate cohen's \eqn{\kappa}-statistic
## via S3 dispatching
ckappa(confusion_matrix)

## additional performance metrics
## below
```

The `ckappa.factor()` method calls `cmatrix()` internally, so explicitly invoking `ckappa.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.ckappa(actual, predicted, w, beta = 0, ...)
```

Arguments

`actual, predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`beta`	A <double> value of length 1 (default: 0). If $\beta \neq 0$ the off-diagonals of the confusion matrix are penalized with a factor of $(y_+ - y_{i,-})^\beta$.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
```

```
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.ckappa(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

`weighted.cmatrix.factor`
Confusion Matrix

Description

A generic S3 function to compute the *confusion matrix* for a classification model. This function dispatches to S3 methods in `cmatrix()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `cmatrix()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `cmatrix()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_cmatrix <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  cmatrix(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

The workhorse:

`cmatrix()` is the main function for classification metrics with cmatrix S3 dispatch. These functions internally calls `cmatrix()`, so there is a signficant gain in computing the confusion matrix first, and then pass it onto the metrics. For example:

```
## Compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)
```

```
## Evaluate accuracy
## via S3 dispatching
accuracy(confusion_matrix)

## Evaluate recall
## via S3 dispatching
recall(confusion_matrix)
```

Usage

```
## S3 method for class 'factor'
weighted.cmatrix(actual, predicted, w, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`...`
: Arguments passed into other methods.

Value

A named k x k <matrix>

Dimensions

There is no robust defensive measure against misspecifying the confusion matrix. If the arguments are passed correctly, the resulting confusion matrix is on the form:

	A (Predicted)	B (Predicted)
A (Actual)	Value	Value
B (Actual)	Value	Value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Compute confusion matrix
SLmetrics::weighted.cmatrix(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.deviance.gamma.numeric

Gamma Deviance

Description

A generic S3 function to compute the *gamma deviance* score for a regression model. This function dispatches to S3 methods in `deviance.gamma()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `deviance.gamma()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `deviance.gamma()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.gamma <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.gamma(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.deviance.gamma(actual, predicted, w, ...)
```

Arguments

`actual, predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.deviance.gamma(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.deviance.poisson.numeric

Poisson Deviance

Description

A generic S3 function to compute the *poisson deviance* score for a regression model. This function dispatches to S3 methods in deviance.poisson() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because deviance.poisson() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap deviance.poisson() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.poisson <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.poisson(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.deviance.poisson(actual, predicted, w, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.tweedie(),

dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.deviance.poisson(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.deviance.tweedie.numeric

Tweedie Deviance

Description

A generic S3 function to compute the *tweedie deviance* score for a regression model. This function dispatches to S3 methods in deviance.tweedie() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because deviance.tweedie() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap deviance.tweedie() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_deviance.tweedie <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  deviance.tweedie(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.deviance.tweedie(actual, predicted, w, power = 2, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`w`
: A <double> vector of sample weights.

`power`
: A <double> value, default = 2. Tweedie power parameter. Either power <= 0 or power >= 1.

  The higher $power$, the less weight is given to extreme deviations between actual and predicted values.

  - **power < 0:** Extreme stable distribution. Requires: predicted > 0.
  - **power = 0:** Normal distribution, output corresponds to `mse()`, actual and predicted can be any real numbers.
  - **power = 1:** Poisson distribution (`deviance.poisson()`). Requires: actual >= 0 and predicted > 0.
  - **1 < power < 2:** Compound Poisson distribution. Requires: actual >= 0 and predicted > 0.
  - **power = 2:** Gamma distribution (`deviance.gamma()`). Requires: actual > 0 and predicted > 0.
  - **power = 3:** Inverse Gaussian distribution. Requires: actual > 0 and predicted > 0.
  - **otherwise:** Positive stable distribution. Requires: actual > 0 and predicted > 0.

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.deviance.tweedie(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.dor.factor *Positive Likelihood Ratio*

Description

A generic S3 function to compute the *positive likelihood ratio* score for a classification model. This function dispatches to S3 methods in plr() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because plr() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap plr() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_plr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  plr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate positive likelihood ratio
## via S3 dispatching
plr(confusion_matrix)

## additional performance metrics
## below
```

The `plr.factor()` method calls `cmatrix()` internally, so explicitly invoking `plr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.dor(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The nlr()-function for the Negative Likehood Ratio (LR-)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)
```

```
## Evaluate performance
SLmetrics::weighted.dor(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.fbeta.factor f_β

Description

A generic S3 function to compute the f_β score for a classification model. This function dispatches to S3 methods in `fbeta()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `fbeta()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `fbeta()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fbeta <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fbeta(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate \eqn{f_{\beta}}
## via S3 dispatching
fbeta(confusion_matrix)
```

```
## additional performance metrics
## below
```

The `fbeta.factor()` method calls `cmatrix()` internally, so explicitly invoking `fbeta.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.fbeta(
  actual,
  predicted,
  w,
  beta = 1,
  estimator = 0L,
  na.rm = TRUE,
  ...
)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`beta`
: A <double> vector of length 1 (default: 1).

`estimator`
: An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.fbeta(
```

```
    actual    = actual_classes,
    predicted = predicted_classes,
    w         = sample_weights
  )
```

`weighted.fdr.factor` *False Discovery Rate*

Description

A generic S3 function to compute the *false discovery rate* score for a classification model. This function dispatches to S3 methods in `fdr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fdr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fdr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fdr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fdr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false discovery rate
## via S3 dispatching
fdr(confusion_matrix)

## additional performance metrics
## below
```

The `fdr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fdr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.fdr(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.fdr(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

weighted.fer.factor *False Omission Rate*

Description

A generic S3 function to compute the *false omission rate* score for a classification model. This function dispatches to S3 methods in `fer()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fer()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fer()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fer <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fer(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false omission rate
## via S3 dispatching
fer(confusion_matrix)

## additional performance metrics
## below
```

The `fer.factor()` method calls `cmatrix()` internally, so explicitly invoking `fer.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.fer(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`,

deviance.tweedie(), dor(), fbeta(), fdr(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.fer(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.fmi.factor *Fowlkes Mallows Index*

Description

A generic S3 function to compute the *fowlkes mallows index* score for a classification model. This function dispatches to S3 methods in fmi() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `fmi()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `fmi()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fmi <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fmi(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate fowlkes mallows index
## via S3 dispatching
fmi(confusion_matrix)

## additional performance metrics
## below
```

The `fmi.factor()` method calls `cmatrix()` internally, so explicitly invoking `fmi.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.fmi(actual, predicted, w, ...)
```

Arguments

`actual, predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
```

```
)

## Evaluate performance
SLmetrics::weighted.fmi(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

`weighted.fpr.factor` *False Positive Rate*

Description

A generic S3 function to compute the *false positive rate* score for a classification model. This function dispatches to S3 methods in `fpr()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `fpr()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `fpr()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_fpr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  fpr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate false positive rate
## via S3 dispatching
fpr(confusion_matrix)
```

```
## additional performance metrics
## below
```

The `fpr.factor()` method calls `cmatrix()` internally, so explicitly invoking `fpr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.fpr(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The false positive rate has other names depending on research field:

- Fallout, `fallout()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.fpr(
```

```
  actual    = actual_classes,
  predicted = predicted_classes,
  w         = sample_weights
)
```

`weighted.gmse.numeric` *Geometric Mean Squared Error*

Description

A generic S3 function to compute the *geometric mean squared error* score for a regression model. This function dispatches to S3 methods in `gmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `gmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `gmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_gmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  gmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.gmse(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.gmse(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.hammingloss.factor

Hamming Loss

Description

A generic S3 function to compute the *hamming loss* score for a classification model. This function dispatches to S3 methods in `hammingloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `hammingloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `hammingloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_hammingloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  hammingloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate hamming loss
## via S3 dispatching
hammingloss(confusion_matrix)

## additional performance metrics
## below
```

The `hammingloss.factor()` method calls `cmatrix()` internally, so explicitly invoking `hammingloss.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.hammingloss(actual, predicted, w, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

w
: A <double> vector of sample weights.

...
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
```

```
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.hammingloss(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.huberloss.numeric
Huber Loss

Description

A generic S3 function to compute the *huber loss* score for a regression model. This function dispatches to S3 methods in `huberloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `huberloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `huberloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_huberloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  huberloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.huberloss(actual, predicted, w, delta = 1, ...)
```

Arguments

`actual, predicted`
: A pair of <double> vectors of length n.

`w`
: A <double> vector of sample weights.

`delta`
: A <double>-vector of length 1 (default: 1). The threshold value for switch between functions (see calculation).

`...`
: Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: `ccc()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `gmse()`, `maape()`, `mae()`, `mape()`, `mpe()`, `mse()`, `pinball()`, `rae()`, `rmse()`, `rmsle()`, `rrmse()`, `rrse()`, `rsq()`, `smape()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `npv()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.huberloss(
```

```
    actual    = actual_values,
    predicted = predicted_values,
    w         = sample_weights
)
```

---

weighted.jaccard.factor

Jaccard Index

Description

A generic S3 function to compute the *jaccard index* score for a classification model. This function dispatches to S3 methods in `jaccard()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `jaccard()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `jaccard()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_jaccard <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  jaccard(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate jaccard index
## via S3 dispatching
jaccard(confusion_matrix)

## additional performance metrics
## below
```

The `jaccard.factor()` method calls `cmatrix()` internally, so explicitly invoking `jaccard.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.jaccard(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- Critical Success Index, `csi()`
- Threat Score, `tscore()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.jaccard(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

weighted.logloss.factor

Logarithmic Loss

Description

A generic S3 function to compute the *logarithmic loss* score for a classification model. This function dispatches to S3 methods in `logloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `logloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `logloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_logloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  logloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'factor'
weighted.logloss(actual, response, w, normalize = TRUE, ...)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.
`response`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`w`	A <double> vector of sample weights.
`normalize`	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
`...`	Arguments passed into other methods.

Value

A <double>

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), relative.entropy(), shannon.entropy()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted response
## probabilities
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

response <- runif(n = 1e3)

## Generate sample
## weights
sample_weights <- runif(
  n = 1e3
)
```

```
## Evaluate performance
SLmetrics::weighted.logloss(
   actual    = actual_classes,
   response  = cbind(
     response,
     1 - response
   ),
   w = sample_weights
)

## Generate observed
## frequencies
actual_frequency <- sample(10L:100L, size = 1e3, replace = TRUE)

SLmetrics::weighted.logloss(
   actual    = actual_frequency,
   response  = response,
   w         = sample_weights
)
```

`weighted.logloss.integer`
Logarithmic Loss

Description

A generic S3 function to compute the *logarithmic loss* score for a classification model. This function dispatches to S3 methods in `logloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `logloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `logloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_logloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  logloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'integer'
weighted.logloss(actual, response, w, normalize = TRUE, ...)
```

Arguments

actual	A vector length n, and k levels. Can be of integer or factor.
response	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in actual, the second column to the second factor level, and so on.
w	A <double> vector of sample weights.
normalize	A <logical>-value (default: TRUE). If TRUE, the mean cross-entropy across all observations is returned; otherwise, the sum of cross-entropies is returned.
...	Arguments passed into other methods.

Value

A <double>

References

MacKay, David JC. Information theory, inference and learning algorithms. Cambridge university press, 2003.

Kramer, Oliver, and Oliver Kramer. "Scikit-learn." Machine learning for evolution strategies (2016): 45-53.

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Other Entropy: cross.entropy(), relative.entropy(), shannon.entropy()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted response
## probabilities
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

response <- runif(n = 1e3)

## Generate sample
## weights
sample_weights <- runif(
  n = 1e3
)


## Evaluate performance
SLmetrics::weighted.logloss(
   actual    = actual_classes,
   response  = cbind(
     response,
     1 - response
   ),
   w = sample_weights
)

## Generate observed
## frequencies
actual_frequency <- sample(10L:100L, size = 1e3, replace = TRUE)

SLmetrics::weighted.logloss(
   actual    = actual_frequency,
   response  = response,
   w         = sample_weights
)
```

---

weighted.maape.numeric

Mean Arctangent Absolute Percentage Error

Description

A generic S3 function to compute the *mean arctangent absolute percentage error* score for a regression model. This function dispatches to S3 methods in `maape()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `maape()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `maape()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_maape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  maape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.maape(actual, predicted, w, ...)
```

Arguments

`actual, predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.maape(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.mae.numeric *Mean Absolute Error*

Description

A generic S3 function to compute the *mean absolute error* score for a regression model. This function dispatches to S3 methods in mae() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because mae() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap mae() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mae <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mae(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.mae(actual, predicted, w, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(),

rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.mae(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.mape.numeric *Mean Absolute Percentage Error*

Description

A generic S3 function to compute the *mean absolute percentage error* score for a regression model. This function dispatches to S3 methods in mape() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because mape() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap mape() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.mape(actual, predicted, w, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
```

```
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.mape(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

`weighted.mcc.factor` *Matthews Correlation Coefficient*

Description

A generic S3 function to compute the *matthews correlation coefficient* score for a classification model. This function dispatches to S3 methods in `mcc()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `mcc()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `mcc()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mcc <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mcc(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate matthews correlation coefficient
## via S3 dispatching
mcc(confusion_matrix)
```

```
## additional performance metrics
## below
```

The mcc.factor() method calls cmatrix() internally, so explicitly invoking mcc.cmatrix() yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.mcc(actual, predicted, w, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

w
: A <double> vector of sample weights.

...
: Arguments passed into other methods.

Value

A <double>-value

Other names

The Matthews Correlation Coefficient has other names depending on research field:

- ϕ-coefficient, phi()

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mpe(), mse(), nlr(), npv(),

pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.mcc(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.mpe.numeric *Mean Percentage Error*

Description

A generic S3 function to compute the *mean percentage error* score for a regression model. This function dispatches to S3 methods in mpe() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `mpe()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `mpe()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mpe <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mpe(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.mpe(actual, predicted, w, ...)
```

Arguments

`actual, predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.mpe(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.mse.numeric *Mean Squared Error*

Description

A generic S3 function to compute the *mean squared error* score for a regression model. This function dispatches to S3 methods in mse() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because mse() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap mse() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_mse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  mse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.mse(actual, predicted, w, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(),

rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.mse(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.nlr.factor *Negative Likelihood Ratio*

Description

A generic S3 function to compute the *negative likelihood ratio* score for a classification model. This function dispatches to S3 methods in nlr() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because nlr() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap nlr() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_nlr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  nlr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative likelihood ratio
## via S3 dispatching
nlr(confusion_matrix)

## additional performance metrics
## below
```

The `nlr.factor()` method calls `cmatrix()` internally, so explicitly invoking `nlr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.nlr(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The `plr()`-function for the Positive Likehood Ratio (LR+)

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`,

jaccard(), logloss(), mcc(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.nlr(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.npv.factor *Negative Predictive Value*

Description

A generic S3 function to compute the *negative predictive value* score for a classification model. This function dispatches to S3 methods in `npv()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `npv()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `npv()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_npv <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  npv(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate negative predictive value
## via S3 dispatching
npv(confusion_matrix)

## additional performance metrics
## below
```

The `npv.factor()` method calls `cmatrix()` internally, so explicitly invoking `npv.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.npv(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ccc()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `deviance.gamma()`, `deviance.poisson()`, `deviance.tweedie()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `gmse()`, `hammingloss()`, `huberloss()`, `jaccard()`, `logloss()`, `maape()`, `mae()`, `mape()`, `mcc()`, `mpe()`, `mse()`, `nlr()`, `pinball()`, `plr()`, `pr.curve()`, `precision()`, `rae()`, `recall()`, `relative.entropy()`, `rmse()`, `rmsle()`, `roc.curve()`, `rrmse()`, `rrse()`, `rsq()`, `shannon.entropy()`, `smape()`, `specificity()`, `zerooneloss()`

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.npv(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

`weighted.pinball.numeric`
Pinball Loss

Description

A generic S3 function to compute the *pinball loss* score for a regression model. This function dispatches to S3 methods in `pinball()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `pinball()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `pinball()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_pinball <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  pinball(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.pinball(actual, predicted, w, alpha = 0.5, deviance = FALSE, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`alpha`	A <double>-value of length 1 (default: 0.5). The slope of the pinball loss function.
`deviance`	A <logical>-value of length 1 (default: FALSE). If TRUE the function returns the D^2 loss.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.pinball(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.plr.factor *Positive Likelihood Ratio*

Description

A generic S3 function to compute the *positive likelihood ratio* score for a classification model. This function dispatches to S3 methods in plr() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because plr() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap plr() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_plr <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  plr(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate positive likelihood ratio
## via S3 dispatching
plr(confusion_matrix)

## additional performance metrics
## below
```

The `plr.factor()` method calls `cmatrix()` internally, so explicitly invoking `plr.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.plr(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

The nlr()-function for the Negative Likehood Ratio (LR-)

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)
```

```
## Evaluate performance
SLmetrics::weighted.plr(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

`weighted.pr.curve.factor`
Precision Recall Curve

Description

A generic S3 function to compute the *precision recall curve* score for a classification model. This function dispatches to S3 methods in `pr.curve()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `pr.curve()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `pr.curve()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_pr.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  pr.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Area under the curve:

Use auc.pr.curve for calculating the area under the curve directly.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate precision recall curve
pr.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
weighted.pr.curve(actual, response, w, thresholds = NULL, indices = NULL, ...)
```

Arguments

actual	A vector length n, and k levels. Can be of integer or factor.
response	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
w	A <double> vector of sample weights.
thresholds	An optional <double> vector of length n (default: NULL).
indices	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
...	Arguments passed into other methods.

Value

A data.frame on the following form,

threshold	<numeric> Thresholds used to determine `recall()` and `precision()`
level	<character> The level of the actual <factor>
label	<character> The levels of the actual <factor>
recall	<numeric> The recall
precision	<numeric> The precision

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
)


sample_weights <- runif(1e2)


## Visualize

plot(
    SLmetrics::weighted.pr.curve(
```

```
        actual   = actual_classes,
        response = probability_matrix,
        w        = sample_weights
    )
  )
```

---

weighted.precision.factor

Precision

Description

A generic S3 function to compute the *precision* score for a classification model. This function dispatches to S3 methods in `precision()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `precision()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `precision()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_precision <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  precision(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate precision
## via S3 dispatching
```

```
precision(confusion_matrix)

## additional performance metrics
## below
```

The `precision.factor()` method calls `cmatrix()` internally, so explicitly invoking `precision.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.precision(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual`, `predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).

- 0 - a named <double>-vector of length k (class-wise)
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The precision has other names depending on research field:

- Positive Predictive Value, `ppv()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.precision(
```

```
    actual    = actual_classes,
    predicted = predicted_classes,
    w         = sample_weights
  )
```

`weighted.rae.numeric` *Relative Absolute Error*

Description

A generic S3 function to compute the *relative absolute error* score for a regression model. This function dispatches to S3 methods in `rae()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rae()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rae()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rae <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rae(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.rae(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rmse(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.rae(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.recall.factor *Recall*

Description

A generic S3 function to compute the *recall* score for a classification model. This function dispatches to S3 methods in `recall()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `recall()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `recall()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_recall <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  recall(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate recall
## via S3 dispatching
recall(confusion_matrix)

## additional performance metrics
## below
```

The `recall.factor()` method calls `cmatrix()` internally, so explicitly invoking `recall.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.recall(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The Recall has other names depending on research field:

- Sensitivity, `sensitivity()`
- True Positive Rate, `tpr()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `specificity()`, `zerooneloss()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.recall(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.rmse.numeric *Root Mean Squared Error*

Description

A generic S3 function to compute the *root mean squared error* score for a regression model. This function dispatches to S3 methods in rmse() and performs no input validation. If you supply NA

values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.rmse(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmsle(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.rmse(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.rmsle.numeric

Root Mean Squared Logarithmic Error

Description

A generic S3 function to compute the *root mean squared logarithmic error* score for a regression model. This function dispatches to S3 methods in rmsle() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because rmsle() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap rmsle() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rmsle <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rmsle(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Usage

```
## S3 method for class 'numeric'
weighted.rmsle(actual, predicted, w, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rrmse(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(),

rmse(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.rmsle(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.roc.curve.factor

Reciever Operator Characteristics

Description

A generic S3 function to compute the *reciever operator characteristics* score for a classification model. This function dispatches to S3 methods in roc.curve() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because roc.curve() operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in try() or tryCatch() will *not* prevent R-session crashes.

To guard against this, wrap roc.curve() in a "safe" validator that checks for NA values and matching length, for example:

```
safe_roc.curve <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  roc.curve(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Area under the curve:

Use auc.roc.curve for calculating the area under the curve directly.

Efficient multi-metric evaluation:

To avoid sorting the same probability matrix multiple times (once per class or curve), you can precompute a single set of sort indices and pass it via the `indices` argument. This reduces the overall cost from O(K·N log N) to O(N log N + K·N).

```
## presort response
## probabilities
indices <- preorder(response, decreasing = TRUE)

## evaluate reciever operator characteristics
roc.curve(actual, response, indices = indices)
```

Usage

```
## S3 method for class 'factor'
weighted.roc.curve(actual, response, w, thresholds = NULL, indices = NULL, ...)
```

Arguments

`actual`	A vector length n, and k levels. Can be of integer or factor.
`response`	A $n \times k$ <double>-matrix of predicted probabilities. The i-th row should sum to 1 (i.e., a valid probability distribution over the k classes). The first column corresponds to the first factor level in `actual`, the second column to the second factor level, and so on.
`w`	A <double> vector of sample weights.
`thresholds`	An optional <double> vector of length n (default: NULL).
`indices`	An optional $n \times k$ matrix of <integer> values of sorted response probability indices.
`...`	Arguments passed into other methods.

Value

A data.frame on the following form,

`threshold`	<numeric> Thresholds used to determine `tpr()` and `fpr()`
`level`	<character> The level of the actual <factor>
`label`	<character> The levels of the actual <factor>
`fpr`	<numeric> The false positive rate
`tpr`	<numeric> The true positve rate

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), shannon.entropy(), specificity(), zerooneloss()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual classes
## and response probabilities
actual_classes <- factor(
    x = sample(
      x = classes,
      size = 1e2,
      replace = TRUE,
      prob = c(0.7, 0.3)
    )
)

response_probabilities <- ifelse(
    actual_classes == "Kebab",
    rbeta(sum(actual_classes == "Kebab"), 2, 5),
    rbeta(sum(actual_classes == "Falafel"), 5, 2)
)

## Construct response
## matrix
probability_matrix <- cbind(
    response_probabilities,
    1 - response_probabilities
```

```
)


sample_weights <- runif(1e2)


## Visualize

plot(
    SLmetrics::weighted.roc.curve(
     actual   = actual_classes,
     response = probability_matrix,
     w        = sample_weights
 )
)
```

---

weighted.rrmse.numeric

Relative Root Mean Squared Error

Description

A generic S3 function to compute the *relative root mean squared error* score for a regression model. This function dispatches to S3 methods in `rrmse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rrmse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rrmse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rrmse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rrmse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.rrmse(actual, predicted, w, normalization = 1L, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
normalization	A <double>-value of length 1 (default: 1). 0: mean-normalization, 1: range-normalization, 2: IQR-normalization.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)
```

```
## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.rrmse(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

`weighted.rrse.numeric` *Root Relative Squared Error*

Description

A generic S3 function to compute the *root relative squared error* score for a regression model. This function dispatches to S3 methods in `rrse()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rrse()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rrse()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rrse <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rrse(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.rrse(actual, predicted, w, ...)
```

Arguments

actual, predicted	A pair of <double> vectors of length n.
w	A <double> vector of sample weights.
...	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rsq(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rsq(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.rrse(
   actual    = actual_values,
```

```
    predicted = predicted_values,
    w         = sample_weights
)
```

---

weighted.rsq.numeric r^2

Description

A generic S3 function to compute the r^2 score for a regression model. This function dispatches to S3 methods in `rsq()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `rsq()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `rsq()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_rsq <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  rsq(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.rsq(actual, predicted, w, k = 0, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`k`	A <double>-vector of length 1 (default: 0). For adjusted R^2 set $k = \kappa - 1$, where κ is the number of parameters.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), smape()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), shannon.entropy(), smape(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.rsq(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

weighted.smape.numeric

Symmetric Mean Absolutte Percentage Error

Description

A generic S3 function to compute the *symmetric mean absolutte percentage error* score for a regression model. This function dispatches to S3 methods in `smape()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `smape()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `smape()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_smape <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  smape(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Usage

```
## S3 method for class 'numeric'
weighted.smape(actual, predicted, w, ...)
```

Arguments

`actual`, `predicted`	A pair of <double> vectors of length n.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods

Value

A <double> value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Virtanen, Pauli, et al. "SciPy 1.0: fundamental algorithms for scientific computing in Python." Nature methods 17.3 (2020): 261-272.

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Regression: ccc(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), gmse(), huberloss(), maape(), mae(), mape(), mpe(), mse(), pinball(), rae(), rmse(), rmsle(), rrmse(), rrse(), rsq()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), specificity(), zerooneloss()

Examples

```
## Generate actual
## and predicted values
actual_values    <- c(1.3, 0.4, 1.2, 1.4, 1.9, 1.0, 1.2)
predicted_values <- c(0.7, 0.5, 1.1, 1.2, 1.8, 1.1, 0.2)

## Generate sample
## weights
sample_weights <- c(0.3, 0.5, 0.3, 0, 0.8, 0.8, 1)

## Evaluate performance
SLmetrics::weighted.smape(
   actual    = actual_values,
   predicted = predicted_values,
   w         = sample_weights
)
```

---

weighted.specificity.factor

Specificity

Description

A generic S3 function to compute the *specificity* score for a classification model. This function dispatches to S3 methods in `specificity()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `specificity()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `specificity()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_specificity <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  specificity(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate specificity
## via S3 dispatching
specificity(confusion_matrix)

## additional performance metrics
## below
```

The `specificity.factor()` method calls `cmatrix()` internally, so explicitly invoking `specificity.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.specificity(actual, predicted, w, estimator = 0L, na.rm = TRUE, ...)
```

Arguments

`actual, predicted`
: A pair of <integer> or <factor> vectors of length n, and k levels.

`w`
: A <double> vector of sample weights.

`estimator`
: An <integer>-value of length 1 (default: 0).
  - 0 - a named <double>-vector of length k (class-wise)
  - 1 - a <double> value (Micro averaged metric)
  - 2 - a <double> value (Macro averaged metric)

`na.rm`
: A <logical> value of length 1 (default: TRUE). If TRUE, NA values are removed from the computation. This argument is only relevant when `micro != NULL`. When `na.rm = TRUE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(na.omit(c(1, 2, NA)))`. When `na.rm = FALSE`, the computation corresponds to `sum(c(1, 2, NA), na.rm = TRUE) / length(c(1, 2, NA))`.

`...`
: Arguments passed into other methods.

Value

If `estimator` is given as

- 0 - a named <double> vector of length k
- 1 - a <double> value (Micro averaged metric)
- 2 - a <double> value (Macro averaged metric)

Other names

The specificity has other names depending on research field:

- True Negative Rate, `tnr()`
- Selectivity, `selectivity()`

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: `accuracy()`, `auc.pr.curve()`, `auc.roc.curve()`, `baccuracy()`, `brier.score()`, `ckappa()`, `cmatrix()`, `cross.entropy()`, `dor()`, `fbeta()`, `fdr()`, `fer()`, `fmi()`, `fpr()`, `hammingloss()`, `jaccard()`, `logloss()`, `mcc()`, `nlr()`, `npv()`, `plr()`, `pr.curve()`, `precision()`, `recall()`, `relative.entropy()`, `roc.curve()`, `shannon.entropy()`, `zerooneloss()`

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), zerooneloss()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
)

## Evaluate performance
SLmetrics::weighted.specificity(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

---

weighted.zerooneloss.factor

Zero-One Loss

Description

A generic S3 function to compute the *zero-one loss* score for a classification model. This function dispatches to S3 methods in zerooneloss() and performs no input validation. If you supply NA

values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `zerooneloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `zerooneloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_zerooneloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  zerooneloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate zero-one loss
## via S3 dispatching
zerooneloss(confusion_matrix)

## additional performance metrics
## below
```

The `zerooneloss.factor()` method calls `cmatrix()` internally, so explicitly invoking `zerooneloss.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
weighted.zerooneloss(actual, predicted, w, ...)
```

Arguments

`actual, predicted`	A pair of <integer> or <factor> vectors of length n, and k levels.
`w`	A <double> vector of sample weights.
`...`	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)



## Generate sample
## weights
sample_weights <- runif(
   n = length(actual_classes)
```

```
)

## Evaluate performance
SLmetrics::weighted.zerooneloss(
   actual    = actual_classes,
   predicted = predicted_classes,
   w         = sample_weights
)
```

`wine.quality` *Wine quality dataset*

Description

This dataset contains measurements of various chemical properties of white wines along with their quality ratings and a quality classification. The dataset was obtained from the UCI Machine Learning Repository.

The data is provided as a list with two components:

features A data frame containing the chemical properties of the wines. The variables include:

- **fixed_acidity** Fixed acidity (g/L).
- **volatile_acidity** Volatile acidity (g/L), mainly due to acetic acid.
- **citric_acid** Citric acid (g/L).
- **residual_sugar** Residual sugar (g/L).
- **chlorides** Chloride concentration (g/L).
- **free_sulfur_dioxide** Free sulfur dioxide (mg/L).
- **total_sulfur_dioxide** Total sulfur dioxide (mg/L).
- **density** Density of the wine (g/cm^3).
- **pH** pH value of the wine.
- **sulphates** Sulphates (g/L).
- **alcohol** Alcohol content (% by volume).

target A list containing two elements:

- **regression** A numeric vector representing the wine quality scores (used as the regression target).
- **class** A factor with levels `"High Quality"`, `"Medium Quality"`, and `"Low Quality"`, where classification is determined as follows:
  - **High Quality** quality ≥ 7.
  - **Low Quality** quality ≤ 4.
  - **Medium Quality** for all other quality scores.

Usage

```
data(wine.quality)
```

Format

A list with two components:

features A data frame with 11 chemical property variables.

target A list with two elements: `regression` (wine quality scores) and `class` (quality classification).

References

Cortez, Paulo, et al. "Modeling wine preferences by data mining from physicochemical properties." Decision support systems 47.4 (2009): 547-553.

---

zerooneloss *Zero-One Loss*

Description

A generic S3 function to compute the *zero-one loss* score for a classification model. This function dispatches to S3 methods in `zerooneloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `zerooneloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `zerooneloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_zerooneloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  zerooneloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate zero-one loss
## via S3 dispatching
zerooneloss(confusion_matrix)

## additional performance metrics
## below
```

The `zerooneloss.factor()` method calls `cmatrix()` internally, so explicitly invoking `zerooneloss.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## Generic S3 method
## for Zero-One Loss
zerooneloss(...)

## Generic S3 method
## for weighted Zero-One Loss
weighted.zerooneloss(...)
```

Arguments

`...` Arguments passed on to `zerooneloss.factor`, `weighted.zerooneloss.factor`, `zerooneloss.cmatrix`

`actual,predicted` A pair of <integer> or <factor> vectors of length n, and k levels.

`w` A <double> vector of sample weights.

`x` A confusion matrix created `cmatrix()`.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::zerooneloss(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

---

zerooneloss.cmatrix *Zero-One Loss*

Description

A generic S3 function to compute the *zero-one loss* score for a classification model. This function dispatches to S3 methods in zerooneloss() and performs no input validation. If you supply NA values or vectors of unequal length (e.g. length(x) != length(y)), the underlying C++ code may trigger undefined behavior and crash your R session.

Defensive measures:

Because `zerooneloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any R-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent R-session crashes.

To guard against this, wrap `zerooneloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_zerooneloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  zerooneloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying C++ code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate zero-one loss
## via S3 dispatching
zerooneloss(confusion_matrix)

## additional performance metrics
## below
```

The `zerooneloss.factor()` method calls `cmatrix()` internally, so explicitly invoking `zerooneloss.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'cmatrix'
zerooneloss(x, ...)
```

Arguments

x	A confusion matrix created `cmatrix()`.
...	Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)


## Construct confusion
## matrix
confusion_matrix <- SLmetrics::cmatrix(
    actual    = actual_classes,
    predicted = predicted_classes
)

## Evaluate performance
SLmetrics::zerooneloss(confusion_matrix)
```

zerooneloss.factor *Zero-One Loss*

Description

A generic S3 function to compute the *zero-one loss* score for a classification model. This function dispatches to S3 methods in `zerooneloss()` and performs no input validation. If you supply NA values or vectors of unequal length (e.g. `length(x) != length(y)`), the underlying `C++` code may trigger undefined behavior and crash your `R` session.

Defensive measures:

Because `zerooneloss()` operates on raw pointers, pointer-level faults (e.g. from NA or mismatched length) occur before any `R`-level error handling. Wrapping calls in `try()` or `tryCatch()` will *not* prevent `R`-session crashes.

To guard against this, wrap `zerooneloss()` in a "safe" validator that checks for NA values and matching length, for example:

```
safe_zerooneloss <- function(x, y, ...) {
  stopifnot(
    !anyNA(x), !anyNA(y),
    length(x) == length(y)
  )
  zerooneloss(x, y, ...)
}
```

Apply the same pattern to any custom metric functions to ensure input sanity before calling the underlying `C++` code.

Efficient multi-metric evaluation:

For multiple performance evaluations of a classification model, first compute the confusion matrix once via `cmatrix()`. All other performance metrics can then be derived from this one object via S3 dispatching:

```
## compute confusion matrix
confusion_matrix <- cmatrix(actual, predicted)

## evaluate zero-one loss
## via S3 dispatching
zerooneloss(confusion_matrix)

## additional performance metrics
## below
```

The `zerooneloss.factor()` method calls `cmatrix()` internally, so explicitly invoking `zerooneloss.cmatrix()` yourself avoids duplicate computation, yielding significant speed and memory effciency gains when you need multiple evaluation metrics.

Usage

```
## S3 method for class 'factor'
zerooneloss(actual, predicted, ...)
```

Arguments

actual, predicted
: A pair of <integer> or <factor> vectors of length n, and k levels.

...
: Arguments passed into other methods.

Value

A <double>-value

References

James, Gareth, et al. An introduction to statistical learning. Vol. 112. No. 1. New York: springer, 2013.

Hastie, Trevor. "The elements of statistical learning: data mining, inference, and prediction." (2009).

Pedregosa, Fabian, et al. "Scikit-learn: Machine learning in Python." the Journal of machine Learning research 12 (2011): 2825-2830.

See Also

Other Classification: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ckappa(), cmatrix(), cross.entropy(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), hammingloss(), jaccard(), logloss(), mcc(), nlr(), npv(), plr(), pr.curve(), precision(), recall(), relative.entropy(), roc.curve(), shannon.entropy(), specificity()

Other Supervised Learning: accuracy(), auc.pr.curve(), auc.roc.curve(), baccuracy(), brier.score(), ccc(), ckappa(), cmatrix(), cross.entropy(), deviance.gamma(), deviance.poisson(), deviance.tweedie(), dor(), fbeta(), fdr(), fer(), fmi(), fpr(), gmse(), hammingloss(), huberloss(), jaccard(), logloss(), maape(), mae(), mape(), mcc(), mpe(), mse(), nlr(), npv(), pinball(), plr(), pr.curve(), precision(), rae(), recall(), relative.entropy(), rmse(), rmsle(), roc.curve(), rrmse(), rrse(), rsq(), shannon.entropy(), smape(), specificity()

Examples

```
## Classes and
## seed
set.seed(1903)
classes <- c("Kebab", "Falafel")

## Generate actual
## and predicted classes
actual_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)
```

```
predicted_classes <- factor(
    x = sample(x = classes, size = 1e3, replace = TRUE),
    levels = c("Kebab", "Falafel")
)

## Evaluate performance
SLmetrics::zerooneloss(
   actual    = actual_classes,
   predicted = predicted_classes
)
```

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