Package ‘kernlab’

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Title Kernel-Based Machine Learning Lab
Description Kernel-based machine learning methods for classification, regression, clustering, novelty detection, quantile regression and dimensionality reduction. Among other methods 'kernlab' includes Support Vector Machines, Spectral Clustering, Kernel PCA, Gaussian Processes and a QP solver.
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as.kernelMatrix

assing kernelMatrix class to matrix objects

Description

as.kernelMatrix in package kernlab can be used to coerce the kernelMatrix class to matrix objects representing a kernel matrix. These matrices can then be used with the kernelMatrix interfaces which most of the functions in kernlab support.

Usage

## S4 method for signature 'matrix'
as.kernelMatrix(x, center = FALSE)

Arguments

x 
matrix to be assigned the kernelMatrix class

center 
center the kernel matrix in feature space (default: FALSE)

Author(s)

Alexandros Karatzoglou
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See Also

kernelMatrix, dots

Examples

## Create toy data
x <- rbind(matrix(rnorm(10),2),matrix(rnorm(10,mean=3),2))
y <- matrix(c(rep(1,5),rep(-1,5)))

### Use as.kernelMatrix to label the cov. matrix as a kernel matrix
### which is eq. to using a linear kernel
K <- as.kernelMatrix(crossprod(t(x)))

K

tvp2 <- ksvm(K, y, type="C-svc")

tvp2
coupleshoprobinL couple 

Arguments

probin The pairwise coupled class-probability estimates
coupler The type of coupler to use. Currently minpair and pkpd and vote are supported (see reference for more details). If vote is selected the returned value is a primitive estimate passed on given votes.

Details

As binary classification problems are much easier to solve many techniques exist to decompose multi-class classification problems into many binary classification problems (voting, error codes, etc.). Pairwise coupling (one against one) constructs a rule for discriminating between every pair of classes and then selecting the class with the most winning two-class decisions. By using Platt’s probabilities output for SVM one can get a class probability for each of the $k(k - 1)/2$ models created in the pairwise classification. The couple method implements various techniques to combine these probabilities.

Value

A matrix with the resulting probability estimates.

Author(s)

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References

Ting-Fan Wu, Chih-Jen Lin, Ruby C. Weng
Probability Estimates for Multi-class Classification by Pairwise Coupling
Neural Information Processing Symposium 2003

See Also

predict.ksvm, ksvm
Examples

```r
## create artificial pairwise probabilities
pairs <- matrix(c(0.82, 0.12, 0.76, 0.1, 0.9, 0.05), 2)
couple(pairs)
couple(pairs, coupler="pkpd")
couple(pairs, coupler ="vote")
```

---

csi

Cholesky decomposition with Side Information

Description

The csi function in **kernlab** is an implementation of an incomplete Cholesky decomposition algorithm which exploits side information (e.g., classification labels, regression responses) to compute a low rank decomposition of a kernel matrix from the data.

Usage

```r
## S4 method for signature 'matrix'
csi(x, y, kernel="rbfdot", kpar=list(sigma=0.1), rank,
    centering = TRUE, kappa = 0.99 ,delta = 40 ,tol = 1e-5)
```

Arguments

- **x**  
  The data matrix indexed by row
- **y**  
  the classification labels or regression responses. In classification y is a $m \times n$ matrix where $m$ the number of data and $n$ the number of classes $y$ and $y_i$ is 1 if the corresponding x belongs to class $i$.
- **kernel**  
  the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes the inner product in feature space between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - *rbfdot* Radial Basis kernel function "Gaussian"
  - *polydot* Polynomial kernel function
  - *vanilladot* Linear kernel function
  - *tanhdot* Hyperbolic tangent kernel function
  - *laplacedot* Laplacian kernel function
  - *besseldot* Bessel kernel function
  - *anovadot* ANOVA RBF kernel function
  - *splinedot* Spline kernel
  - *stringdot* String kernel
The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

**kpar**
the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:

- **sigma** inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
- **degree** for the Polynomial kernel "polydot"
- **scale** for the Hyperbolic tangent kernel function "tanhdot"
- **sigma** for the Bessel kernel "besseldot".
- **sigma** for the ANOVA kernel "anovadot".

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

**rank**
maximal rank of the computed kernel matrix

centering
if TRUE centering is performed (default: TRUE)

**kappa**
trade-off between approximation of K and prediction of Y (default: 0.99)

**delta**
number of columns of cholesky performed in advance (default: 40)

**tol**
minimum gain at each iteration (default: 1e-4)

**Details**

An incomplete cholesky decomposition calculates \( Z \) where \( K = ZZ' \); \( K \) being the kernel matrix. Since the rank of a kernel matrix is usually low, \( Z \) tends to be smaller than the complete kernel matrix. The decomposed matrix can be used to create memory efficient kernel-based algorithms without the need to compute and store a complete kernel matrix in memory.

**csi** uses the class labels, or regression responses to compute a more appropriate approximation for the problem at hand considering the additional information from the response variable.

**Value**

An S4 object of class "csi" which is an extension of the class "matrix". The object is the decomposed kernel matrix along with the slots:

- **pivots** Indices on which pivots were done
- **diagresidues** Residuals left on the diagonal
- **maxresiduals** Residuals picked for pivoting
- **predgain** predicted gain before adding each column
- **truegain** actual gain after adding each column
- **Q** QR decomposition of the kernel matrix
- **R** QR decomposition of the kernel matrix

slots can be accessed either by object@slot or by accessor functions with the same name (e.g., pivots(object))
Author(s)
Alexandros Karatzoglou (based on Matlab code by Francis Bach)
<alexandros.karatzoglou@ci.tuwien.ac.at>

References
Francis R. Bach, Michael I. Jordan
Predictive low-rank decomposition for kernel methods.
Proceedings of the Twenty-second International Conference on Machine Learning (ICML) 2005
http://www.di.ens.fr/~fbach/bach_jordanCSI.pdf

See Also
inchol, chol, csi-class

Examples

data(iris)

## create multidimensional y matrix
yind <- t(matrix(1:3,3,150))
ymat <- matrix(0, 150, 3)
ymat[yind==as.integer(iris[,5])] <- 1
datamatrix <- as.matrix(iris[,-5])
# initialize kernel function
rbf <- rbfdot(sigma=0.1)
rbf
Z <- csi(datamatrix, ymat, kernel=rbf, rank = 30)
dim(Z)
pivots(Z)
# calculate kernel matrix
K <- crossprod(t(Z))
# difference between approximated and real kernel matrix
(K - kernelMatrix(kernel=rbf, datamatrix))[6,]

---

csi-class

Class "csi"

Description
The reduced Cholesky decomposition object

Objects from the Class
Objects can be created by calls of the form new("csi", ...). or by calling the csi function.
 Slots

  \texttt{.Data}: Object of class "\texttt{matrix}\) contains the decomposed matrix

  \texttt{pivots}: Object of class "\texttt{vector}\) contains the pivots performed

  \texttt{diagresidues}: Object of class "\texttt{vector}\) contains the diagonal residues

  \texttt{maxresiduals}: Object of class "\texttt{vector}\) contains the maximum residues

  \texttt{predgain} Object of class "\texttt{vector}\) contains the predicted gain before adding each column

  \texttt{truegain} Object of class "\texttt{vector}\) contains the actual gain after adding each column

  \texttt{Q} Object of class "\texttt{matrix}\) contains \(Q\) from the QR decomposition of the kernel matrix

  \texttt{R} Object of class "\texttt{matrix}\) contains \(R\) from the QR decomposition of the kernel matrix

 Extends

 Class "\texttt{matrix}\), directly.

 Methods

  \texttt{diagresidues} \texttt{signature(object = "csi\): returns the diagonal residues

  \texttt{maxresiduals} \texttt{signature(object = "csi\): returns the maximum residues

  \texttt{pivots} \texttt{signature(object = "csi\): returns the pivots performed

  \texttt{predgain} \texttt{signature(object = "csi\): returns the predicted gain before adding each column

  \texttt{truegain} \texttt{signature(object = "csi\): returns the actual gain after adding each column

  \texttt{Q} \texttt{signature(object = "csi\): returns \(Q\) from the QR decomposition of the kernel matrix

  \texttt{R} \texttt{signature(object = "csi\): returns \(R\) from the QR decomposition of the kernel matrix

 Author(s)

 Alexandros Karatzoglou
 <alexandros.karatzoglou@ci.tuwien.ac.at>

 See Also

  \texttt{csi, inchol-class}

 Examples

 data(iris)

 \begin{verbatim}
 ## create multidimensional y matrix
 yind <- t(matrix(1:3,3,150))
 ymat <- matrix(0, 150, 3)
 ymat[yind==as.integer(iris[,5])] <- 1

datamatrix <- as.matrix(iris[, -5])
## initialize kernel function
 rbf <- rbfdot(sigma=0.1)
 rbf
\end{verbatim}
\[
\begin{align*}
Z & \leftarrow \text{csi}(\text{datamatrix}, \text{ymat}, \text{kernel} = \text{rbf}, \text{rank} = 30) \\
\text{dim}(Z) & \\
\text{pivots}(Z) & \\
& \# \text{ calculate kernel matrix} \\
K & \leftarrow \text{crossprod}(t(Z)) \\
& \# \text{ difference between approximated and real kernel matrix} \\
(K - \text{kernelMatrix}(\text{kernel} = \text{rbf}, \text{datamatrix})) & [6,]
\end{align*}
\]

---

**Kernel Functions**

**Description**

The kernel generating functions provided in kernlab.

The Gaussian RBF kernel $k(x, x') = \exp(-\sigma \|x - x'\|^2)$

The Polynomial kernel $k(x, x') = (\text{scale} \times x, x' + \text{offset})^{\text{degree}}$

The Linear kernel $k(x, x') = \langle x, x' \rangle$

The Hyperbolic tangent kernel $k(x, x') = \tanh(\text{scale} \times x, x' + \text{offset})$

The Laplacian kernel $k(x, x') = \exp(-\sigma \|x - x'\|)$

The Bessel kernel $k(x, x') = (-\text{Bessel}_{(n+1)}^{\nu} \sigma \|x - x'\|^2)$

The ANOVA RBF kernel $k(x, x') = \sum_{1 \leq i_1, \ldots, i_D \leq N} \prod_{d=1}^{D} k(x_{i_d}, x'_{i_d})$ where $k(x, x)$ is a Gaussian RBF kernel.

The Spline kernel $\prod_{d=1}^{D} 1 + x_i x_j + x_i x_j \min(x_i, x_j) - \frac{x_i + x_j}{2} \min(x_i, x_j)^2 + \frac{\min(x_i, x_j)^3}{3}$

**Usage**

rbfdot(sigma = 1)

polydot(degree = 1, scale = 1, offset = 1)

tanhdot(scale = 1, offset = 1)

vanilladot()

laplacedot(sigma = 1)

besseldot(sigma = 1, order = 1, degree = 1)

anovadot(sigma = 1, degree = 1)

splinedot()

**Arguments**

**sigma** The inverse kernel width used by the Gaussian the Laplacian, the Bessel and the ANOVA kernel
degree

The degree of the polynomial, bessel or ANOVA kernel function. This has to be an positive integer.

scale

The scaling parameter of the polynomial and tangent kernel is a convenient way of normalizing patterns without the need to modify the data itself.

offset

The offset used in a polynomial or hyperbolic tangent kernel

order

The order of the Bessel function to be used as a kernel

Details

The kernel generating functions are used to initialize a kernel function which calculates the dot (inner) product between two feature vectors in a Hilbert Space. These functions can be passed as a kernel argument on almost all functions in kernlab(e.g., ksvm, kpca etc).

Although using one of the existing kernel functions as a kernel argument in various functions in kernlab has the advantage that optimized code is used to calculate various kernel expressions, any other function implementing a dot product of class kernel can also be used as a kernel argument. This allows the user to use, test and develop special kernels for a given data set or algorithm. For details on the string kernels see stringdot.

Value

Return an S4 object of class kernel which extents the function class. The resulting function implements the given kernel calculating the inner (dot) product between two vectors.

kpar

a list containing the kernel parameters (hyperparameters) used.

The kernel parameters can be accessed by the kpar function.

Note

If the offset in the Polynomial kernel is set to $0$, we obtain homogeneous polynomial kernels, for positive values, we have inhomogeneous kernels. Note that for negative values the kernel does not satisfy Mercer’s condition and thus the optimizers may fail.

In the Hyperbolic tangent kernel if the offset is negative the likelihood of obtaining a kernel matrix that is not positive definite is much higher (since then even some diagonal elements may be negative), hence if this kernel has to be used, the offset should always be positive. Note, however, that this is no guarantee that the kernel will be positive.

Author(s)

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See Also

stringdot, kernelMatrix, kernelMult, kernelPol
**Examples**

```r
rbfkernel <- rbfdot(sigma = 0.1)
rbfkernel

kpar(rbfkernel)

## create two vectors
x <- rnorm(10)
y <- rnorm(10)

## calculate dot product
rbfkernel(x, y)
```

---

**Description**

gausspr is an implementation of Gaussian processes for classification and regression.

**Usage**

```r
## S4 method for signature 'formula'
gausspr(x, data=NULL, ..., subset, na.action = na.omit, scaled = TRUE)

## S4 method for signature 'vector'
gausspr(x, ...)

## S4 method for signature 'matrix'
gausspr(x, y, scaled = TRUE, type = NULL, kernel = "rbfdot",
        kpar = "automatic", var = 1, variance.model = FALSE, tol = 0.0005,
        cross = 0, fit = TRUE, ..., subset, na.action = na.omit)
```

**Arguments**

- **x**: a symbolic description of the model to be fit or a matrix or vector when a formula interface is not used. When not using a formula x is a matrix or vector containing the variables in the model.
- **data**: an optional data frame containing the variables in the model. By default the variables are taken from the environment which `gausspr` is called from.
- **y**: a response vector with one label for each row/component of x. Can be either a factor (for classification tasks) or a numeric vector (for regression).
<table>
<thead>
<tr>
<th>Parameter</th>
<th>Description</th>
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<tr>
<td>type</td>
<td>Type of problem. Either &quot;classification&quot; or &quot;regression&quot;. Depending on whether ( y ) is a factor or not, the default setting for type is classification or regression, respectively, but can be overwritten by setting an explicit value.</td>
</tr>
<tr>
<td>scaled</td>
<td>A logical vector indicating the variables to be scaled. If scaled is of length 1, the value is recycled as many times as needed and all non-binary variables are scaled. Per default, data are scaled internally (both ( x ) and ( y ) variables) to zero mean and unit variance. The center and scale values are returned and used for later predictions.</td>
</tr>
<tr>
<td>kernel</td>
<td>the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:</td>
</tr>
<tr>
<td></td>
<td>- rbf dot Radial Basis kernel function &quot;Gaussian&quot;</td>
</tr>
<tr>
<td></td>
<td>- poly dot Polynomial kernel function</td>
</tr>
<tr>
<td></td>
<td>- vanilladot Linear kernel function</td>
</tr>
<tr>
<td></td>
<td>- tanhdot Hyperbolic tangent kernel function</td>
</tr>
<tr>
<td></td>
<td>- laplacedot Laplacian kernel function</td>
</tr>
<tr>
<td></td>
<td>- besseldot Bessel kernel function</td>
</tr>
<tr>
<td></td>
<td>- anovadot ANOVA RBF kernel function</td>
</tr>
<tr>
<td></td>
<td>- splinedot Spline kernel</td>
</tr>
<tr>
<td></td>
<td>The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.</td>
</tr>
<tr>
<td>kpar</td>
<td>the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:</td>
</tr>
<tr>
<td></td>
<td>- sigma inverse kernel width for the Radial Basis kernel function &quot;rbfdot&quot; and the Laplacian kernel &quot;laplacedot&quot;.</td>
</tr>
<tr>
<td></td>
<td>- degree, scale, offset for the Polynomial kernel &quot;polydot&quot;</td>
</tr>
<tr>
<td></td>
<td>- scale, offset for the Hyperbolic tangent kernel function &quot;tanhdot&quot;</td>
</tr>
<tr>
<td></td>
<td>- sigma, order, degree for the Bessel kernel &quot;besseldot&quot;.</td>
</tr>
<tr>
<td></td>
<td>- sigma, degree for the ANOVA kernel &quot;anovadot&quot;.</td>
</tr>
<tr>
<td></td>
<td>Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.</td>
</tr>
<tr>
<td>var</td>
<td>the initial noise variance, (only for regression) (default : 0.001)</td>
</tr>
<tr>
<td>variance.model</td>
<td>build model for variance or standard deviation estimation (only for regression) (default : FALSE)</td>
</tr>
<tr>
<td>tol</td>
<td>tolerance of termination criterion (default: 0.001)</td>
</tr>
<tr>
<td>fit</td>
<td>indicates whether the fitted values should be computed and included in the model or not (default: 'TRUE')</td>
</tr>
<tr>
<td>cross</td>
<td>if a integer value ( k \geq 0 ) is specified, a k-fold cross validation on the training data is performed to assess the quality of the model: the Mean Squared Error for regression</td>
</tr>
</tbody>
</table>
An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)

A function to specify the action to be taken if NAs are found. The default action is `na.omit`, which leads to rejection of cases with missing values on any required variable. An alternative is `na.fail`, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

... additional parameters

Details

A Gaussian process is specified by a mean and a covariance function. The mean is a function of $x$ (which is often the zero function), and the covariance is a function $C(x, x')$ which expresses the expected covariance between the value of the function $y$ at the points $x$ and $x'$. The actual function $y(x)$ in any data modeling problem is assumed to be a single sample from this Gaussian distribution. Laplace approximation is used for the parameter estimation in gaussian processes for classification.

The predict function can return class probabilities for classification problems by setting the `type` parameter to "probabilities". For the regression setting the `type` parameter to "variance" or "sdeviation" returns the estimated variance or standard deviation at each predicted point.

Value

An S4 object of class "gausspr" containing the fitted model along with information. Accessor functions can be used to access the slots of the object which include:

- `alpha` The resulting model parameters
- `error` Training error (if fit == TRUE)

Author(s)

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References

C. K. I. Williams and D. Barber
Bayesian classification with Gaussian processes.
http://www.dai.ed.ac.uk/homes/ckiw/postscript/pami_final.ps.gz

See Also

`predict.gausspr`, `rvm`, `ksvm`, `gausspr-class`, `lssvm`
Examples

```r
# train model
data(iris)
test <- gausspr(Species~., data=iris, var=2)
test
alpha(test)

# predict on the training set
predict(test, iris[, -5])
# class probabilities
predict(test, iris[, -5], type="probabilities")

# create regression data
x <- seq(-20, 20, 0.1)
y <- sin(x)/x + rnorm(401, sd=0.03)

# regression with gaussian processes
foo <- gausspr(x, y)
foo

# predict and plot
ytest <- predict(foo, x)
plot(x, y, type ="l")
lines(x, ytest, col="red")

# predict and variance
x = c(-4, -3, -2, -1, 0, 0.5, 1, 2)
y = c(-2, 0, -0.5, 1, 2, 1, 0, -1)
plot(x,y)
foo2 <- gausspr(x, y, variance.model = TRUE)
xtest <- seq(-4, 2, 0.2)
lines(xtest, predict(foo2, xtest))
lines(xtest,
   predict(foo2, xtest)+2*predict(foo2,xtest, type="sdeviation"),
   col="red")
lines(xtest,
   predict(foo2, xtest)-2*predict(foo2,xtest, type="sdeviation"),
   col="red")
```

---

`gausspr-class` | Class "gausspr"

Description

The Gaussian Processes object class
Objects from the Class

Objects can be created by calls of the form `new("gausspr", ...)`. or by calling the `gausspr` function

Slots

tol: Object of class "numeric" contains tolerance of termination criteria
kernelf: Object of class "kfunction" contains the kernel function used
kpar: Object of class "list" contains the kernel parameter used
kcall: Object of class "list" contains the used function call
type: Object of class "character" contains type of problem
terms: Object of class "ANY" contains the terms representation of the symbolic model used (when using a formula)
xmatrix: Object of class "input" containing the data matrix used
ymatrix: Object of class "output" containing the response matrix
fitted: Object of class "output" containing the fitted values
lev: Object of class "vector" containing the levels of the response (in case of classification)
nclass: Object of class "numeric" containing the number of classes (in case of classification)
alpha: Object of class "listI" containing the computes alpha values
alphaindex Object of class "list" containing the indexes for the alphas in various classes (in multi-class problems).
sol Object of class "matrix" containing the solution to the Gaussian Process formulation, it is used to compute the variance in regression problems.
scaling Object of class "ANY" containing the scaling coefficients of the data (when case scaled = TRUE is used).
nvar: Object of class "numeric" containing the computed variance
error: Object of class "numeric" containing the training error
cross: Object of class "numeric" containing the cross validation error
n.action: Object of class "ANY" containing the action performed in NA

Methods

alpha signature(object = "gausspr"): returns the alpha vector
cross signature(object = "gausspr"): returns the cross validation error
error signature(object = "gausspr"): returns the training error
fitted signature(object = "vm"): returns the fitted values
kcall signature(object = "gausspr"): returns the call performed
kernelf signature(object = "gausspr"): returns the kernel function used
kpar signature(object = "gausspr"): returns the kernel parameter used
lev signature(object = "gausspr"): returns the response levels (in classification)
**inchol**

In incomplete Cholesky decomposition (inchol) computes the incomplete Cholesky decomposition of the kernel matrix from a data matrix.

**Usage**

```
ingchol(x, kernel="rbfdot", kpar=list(sigma=0.1), tol = 0.001, maxiter = dim(x)[1], blocksize = 50, verbose = 0)
```

**Arguments**

- **x** The data matrix indexed by row
- **kernel** the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes the inner product in feature space between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - **rbfdot** Radial Basis kernel function "Gaussian"

**Description**

inchol computes the incomplete Cholesky decomposition of the kernel matrix from a data matrix.

**Examples**

```
# train model
data(iris)
test <- gausspr.Species=.,data=iris, var=2)
test
alpha(test)
error(test)
lev(test)
```
• polydot Polynomial kernel function
• vanilladot Linear kernel function
• tanhdot Hyperbolic tangent kernel function
• laplacedot Laplacian kernel function
• besseldot Bessel kernel function
• anovadot ANOVA RBF kernel function
• splinedot Spline kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

kpar the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:

• sigma inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
• degree, scale, offset for the Polynomial kernel "polydot"
• scale, offset for the Hyperbolic tangent kernel function "tanhdot"
• sigma, order, degree for the Bessel kernel "besseldot".
• sigma, degree for the ANOVA kernel "anovadot".

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

tol algorithm stops when remaining pivots bring less accuracy then tol (default: 0.001)
maxiter maximum number of iterations and columns in Z
blocksize add this many columns to matrix per iteration
verbose print info on algorithm convergence

Details

An incomplete cholesky decomposition calculates $Z$ where $K = ZZ' K$ being the kernel matrix. Since the rank of a kernel matrix is usually low, $Z$ tends to be smaller then the complete kernel matrix. The decomposed matrix can be used to create memory efficient kernel-based algorithms without the need to compute and store a complete kernel matrix in memory.

Value

An S4 object of class "inchol" which is an extension of the class "matrix". The object is the decomposed kernel matrix along with the slots:

pivots Indices on which pivots where done
diagresidues Residuals left on the diagonal
maxresiduals Residuals picked for pivoting

slots can be accessed either by object@slot or by accessor functions with the same name (e.g., pivots(object))
Author(s)

Alexandros Karatzoglou (based on Matlab code by S.V.N. (Vishy) Vishwanathan and Alex Smola)
<alexandros.karatzoglou@ci.tuwien.ac.at>

References

Francis R. Bach, Michael I. Jordan
*Kernel Independent Component Analysis*
Journal of Machine Learning Research 3, 1-48
http://www.jmlr.org/papers/volume3/bach02a/bach02a.pdf

See Also

csi, inchol-class, chol

Examples

data(iris)
datamatrix <- as.matrix(iris[,,-5])
# initialize kernel function
rbf <- rbfdot(sigma=0.1)
rbf
Z <- inchol(datamatrix,kernel=rbf)
dim(Z)
 pivots(Z)
# calculate kernel matrix
K <- crossprod(t(Z))
# difference between approximated and real kernel matrix
(K - kernelMatrix(kernel=rbf, datamatrix))[6,]

---

**inchol-class**

*Class* "inchol"

Description

The reduced Cholesky decomposition object

Objects from the Class

Objects can be created by calls of the form `new("inchol", ...)` or by calling the `inchol` function.
Slots

*Data: Object of class "matrix" contains the decomposed matrix

*pivots: Object of class "vector" contains the pivots performed

*diagresidues: Object of class "vector" contains the diagonal residues

*maxresiduals: Object of class "vector" contains the maximum residues

Extends

Class "matrix", directly.

Methods

*diagresidues signature(object = "inchol"): returns the diagonal residues

*maxresiduals signature(object = "inchol"): returns the maximum residues

*pivots signature(object = "inchol"): returns the pivots performed

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

See Also

*inchol, csi-class, csi

Examples

data(iris)
datamatrix <- as.matrix(iris[-5])
# initialize kernel function
rbf <- rbfdot(sigma=0.1)
rbf
Z <- inchol(datamatrix,kernel=rbf)
dim(Z)
pivots(Z)
diagresidues(Z)
maxresiduals(Z)

income

Income Data

Description

Customer Income Data from a marketing survey.
Usage

data(income)

Format

A data frame with 14 categorical variables (8993 observations).

Explanation of the variable names:

<table>
<thead>
<tr>
<th></th>
<th>Varname</th>
<th>Description</th>
<th>Type</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>INCOME</td>
<td>annual income of household (Personal income if single)</td>
<td>ordinal</td>
</tr>
<tr>
<td>2</td>
<td>SEX</td>
<td>sex</td>
<td>nominal</td>
</tr>
<tr>
<td>3</td>
<td>MARITAL.STATUS</td>
<td>marital status</td>
<td>nominal</td>
</tr>
<tr>
<td>4</td>
<td>AGE</td>
<td>age</td>
<td>ordinal</td>
</tr>
<tr>
<td>5</td>
<td>EDUCATION</td>
<td>educational grade</td>
<td>ordinal</td>
</tr>
<tr>
<td>6</td>
<td>OCCUPATION</td>
<td>type of work</td>
<td>nominal</td>
</tr>
<tr>
<td>7</td>
<td>AREA</td>
<td>how long the interviewed person has lived in the San Francisco/Oakland/San Jose area</td>
<td>ordinal</td>
</tr>
<tr>
<td>8</td>
<td>DUAL.INCOMES</td>
<td>dual incomes (if married)</td>
<td>nominal</td>
</tr>
<tr>
<td>9</td>
<td>HOUSEHOLD.SIZE</td>
<td>persons living in the household</td>
<td>ordinal</td>
</tr>
<tr>
<td>10</td>
<td>UNDER18</td>
<td>persons in household under 18</td>
<td>ordinal</td>
</tr>
<tr>
<td>11</td>
<td>HOUSEHOLDER</td>
<td>householder status</td>
<td>nominal</td>
</tr>
<tr>
<td>12</td>
<td>HOME.TYPE</td>
<td>type of home</td>
<td>nominal</td>
</tr>
<tr>
<td>13</td>
<td>ETHNIC.CLASS</td>
<td>ethnic classification</td>
<td>nominal</td>
</tr>
<tr>
<td>14</td>
<td>LANGUAGE</td>
<td>language most often spoken at home</td>
<td>nominal</td>
</tr>
</tbody>
</table>

Details

A total of N=9409 questionnaires containing 502 questions were filled out by shopping mall customers in the San Francisco Bay area. The dataset is an extract from this survey. It consists of 14 demographic attributes. The dataset is a mixture of nominal and ordinal variables with a lot of missing data. The goal is to predict the Annual Income of Household from the other 13 demographics attributes.

Source

Usage

```r
## S4 method for signature 'numeric'
inlearn(d, kernel = "rbfdot", kpar = list(sigma = 0.1),
       type = "novelty", buffersize = 1000)
```

Arguments

- `d` the dimensionality of the data to be learned
- `kernel` the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - `rbfdot` Radial Basis kernel function "Gaussian"
  - `polydot` Polynomial kernel function
  - `vanilladot` Linear kernel function
  - `tanhdot` Hyperbolic tangent kernel function
  - `laplacedot` Laplacian kernel function
  - `besseldot` Bessel kernel function
  - `anovadot` ANOVA RBF kernel function

  The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

- `kpar` the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. For valid parameters for existing kernels are:
  - `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
  - `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
  - `scale`, `offset` for the Hyperbolic tangent kernel function "tanhdot"
  - `sigma`, `order`, `degree` for the Bessel kernel "besseldot".
  - `sigma`, `degree` for the ANOVA kernel "anovadot".

  Hyper-parameters for user defined kernels can be passed through the `kpar` parameter as well.

- `type` the type of problem to be learned by the online algorithm: classification, regression, novelty
- `buffersize` the size of the buffer to be used

Details

The `inlearn` is used to initialize a blank `onlearn` object.

Value

The function returns an S4 object of class `onlearn` that can be used by the `onlearn` function.
Author(s)
Alexandros Karatzoglou
alexandros.karatzoglou@ci.tuwien.ac.at

See Also
onlearn, onlearn-class

Examples

## create toy data set
x <- rbind(matrix(rnorm(100),2),matrix(rnorm(100)+3,2))
y <- matrix(c(rep(1,50),rep(-1,50)),1)

## initialize onlearn object
on <- inlearn(2, kernel = "rbfdot", kpar = list(sigma = 0.2),
type = "classification")

## learn one data point at the time
for(i in sample(1:100,100))
on <- onlearn(on,x[i,1],y[i,1],nu=0.03,lambda=0.1)

sign(predict(on,x))

ipop

Quadratic Programming Solver

Description
ipop solves the quadratic programming problem:
\[
\min (c' \ast x + 1/2 \ast x' \ast H \ast x)
\]
subject to:
\[
b \leq A \ast x \leq b + r \\
l \leq x \leq u
\]

Usage

ipop(c, H, A, b, l, u, r, sigf = 7, maxiter = 40, margin = 0.05,
bound = 10, verb = 0)

Arguments

c Vector or one column matrix appearing in the quadratic function
H square matrix appearing in the quadratic function, or the decomposed form Z of
the H matrix where Z is a nxm matrix with n > m and ZZ' = H.
A Matrix defining the constrains under which we minimize the quadratic function
ipop

- **b**: Vector or one column matrix defining the constrains
- **l**: Lower bound vector or one column matrix
- **u**: Upper bound vector or one column matrix
- **r**: Vector or one column matrix defining constrains
- **sigf**: Precision (default: 7 significant figures)
- **maxiter**: Maximum number of iterations
- **margin**: How close we get to the constrains
- **bound**: Clipping bound for the variables
- **verb**: Display convergence information during runtime

**Details**

ipop uses an interior point method to solve the quadratic programming problem. The $H$ matrix can also be provided in the decomposed form $Z'$ where $ZZ' = H$ in that case the Sherman Morrison Woodbury formula is used internally.

**Value**

An S4 object with the following slots

- **primal**: Vector containing the primal solution of the quadratic problem
- **dual**: The dual solution of the problem
- **how**: Character string describing the type of convergence

All slots can be accessed through accessor functions (see example)

**Author(s)**

Alexandros Karatzoglou (based on Matlab code by Alex Smola)
alexandros.karatzoglou@ci.tuwien.ac.at

**References**

R. J. Vanderbei
LOQO: An interior point code for quadratic programming
Optimization Methods and Software 11, 451-484, 1999

**See Also**

solve.QP, inchol, csi
Examples

```r
## solve the Support Vector Machine optimization problem
data(spam)

## sample a scaled part (500 points) of the spam data set
m <- 500
set <- sample(1:dim(spam)[1],m)
x <- scale(as.matrix(spam[-,-58])[set,])
y <- as.integer(spam[set,58])
y[y==2] <- -1

## set C parameter and kernel
C <- 5
rbf <- rbfdot(sigma = 0.1)

## create H matrix etc.
H <- kernelPol(rbf,x,,y)
c <- matrix(rep(-1,m))
A <- t(y)
b <- 0
l <- matrix(rep(0,m))
u <- matrix(rep(C,m))
r <- 0

sv <- ipop(c,H,A,b,l,u,r)
sv
dual(sv)
```

### ipop-class

**Class “ipop”**

<table>
<thead>
<tr>
<th>ipop-class</th>
<th>Class “ipop”</th>
</tr>
</thead>
</table>

### Description

The quadratic problem solver class

### Objects from the Class

Objects can be created by calls of the form `new("ipop", ...). or by calling the ipop function.

### Slots

- **primal**: Object of class "vector" the primal solution of the problem
- **dual**: Object of class "numeric" the dual of the problem
- **how**: Object of class "character" convergence information
Methods

- **primal** Object of class `ipop` return the primal of the problem
- **dual** Object of class `ipop` return the dual of the problem
- **how** Object of class `ipop` return information on convergence

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

See Also

- ipop

Examples

```r
## solve the Support Vector Machine optimization problem
data(spam)

## sample a scaled part (300 points) of the spam data set
m <- 300
set <- sample(1:dim(spam)[1],m)
x <- scale(as.matrix(spam[,c(1,2,4,5)])[set,]
y <- as.integer(spam[set,59])
y[y==2] <- -1

## set C parameter and kernel
C <- 5
rbf <- rbf(sigma = 0.1)

## create H matrix etc.
H <- kernelPol(rbf,x,y)
c <- matrix(rep(-1,m))
A <- t(y)
b <- 0
l <- matrix(rep(0,m))
u <- matrix(rep(C,m))
r <- 0

sv <- ipop(c,H,A,b,l,u,r)
primal(sv)
dual(sv)
how(sv)
```
kcca

**Kernel Canonical Correlation Analysis**

**Description**

Computes the canonical correlation analysis in feature space.

**Usage**

```r
## S4 method for signature 'matrix'
kcca(x, y, kernel="rbfdot", kpar=list(sigma=0.1),
      gamma = 0.1, ncomps = 10, ...)
```

**Arguments**

- **x**: a matrix containing data index by row
- **y**: a matrix containing data index by row
- **kernel**: the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a inner product in feature space between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - `rbfdot` Radial Basis kernel function "Gaussian"
  - `polydot` Polynomial kernel function
  - `vanilladot` Linear kernel function
  - `tanhdot` Hyperbolic tangent kernel function
  - `laplacedot` Laplacian kernel function
  - `besseldot` Bessel kernel function
  - `anovadot` ANOVA RBF kernel function
  - `splinedot` Spline kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

- **kpar**: the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:
  - `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
  - `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
  - `scale`, `offset` for the Hyperbolic tangent kernel function "tanhdot"
  - `sigma`, `order`, `degree` for the Bessel kernel "besseldot".
  - `sigma`, `degree` for the ANOVA kernel "anovadot".

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

- **gamma**: regularization parameter (default : 0.1)
- **ncomps**: number of canonical components (default : 10)
- **...**: additional parameters for the kpca function
Details

The kernel version of canonical correlation analysis. Kernel Canonical Correlation Analysis (KCCA) is a non-linear extension of CCA. Given two random variables, KCCA aims at extracting the information which is shared by the two random variables. More precisely given \( x \) and \( y \) the purpose of KCCA is to provide nonlinear mappings \( f(x) \) and \( g(y) \) such that their correlation is maximized.

Value

An S4 object containing the following slots:

- `kcor` : Correlation coefficients in feature space
- `xcoef` : estimated coefficients for the \( x \) variables in the feature space
- `ycoef` : estimated coefficients for the \( y \) variables in the feature space

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

References

Malte Kuss, Thore Graepel
The Geometry Of Kernel Canonical Correlation Analysis

See Also

cancor, kpca, kfa, kha

Examples

```r
## dummy data
x <- matrix(rnorm(30), 15)
y <- matrix(rnorm(30), 15)

kcca(x, y, ncomps=2)
```
Objects from the Class

Objects can be created by calls of the form `new("kcca", ...)` or by calling the `kcca` function.

Slots

- `kcor`: Object of class "vector" describing the correlations
- `xcoef`: Object of class "matrix" estimated coefficients for the x variables
- `ycoef`: Object of class "matrix" estimated coefficients for the y variables

Methods

- `kcor` signature(object = "kcca"): returns the correlations
- `xcoef` signature(object = "kcca"): returns the estimated coefficients for the x variables
- `ycoef` signature(object = "kcca"): returns the estimated coefficients for the y variables

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

See Also

- `kcca`, `kpca-class`

Examples

```r
## dummy data
x <- matrix(rnorm(30),15)
y <- matrix(rnorm(30),15)

kcca(x,y,ncomps=2)
```

---

kernel-class

`Class "kernel" "rbfkernel" "polykernel", "tanhkernel", "vanillakernel"`

Description

The built-in kernel classes in `kernlab`

Objects from the Class

Objects can be created by calls of the form `new("rbfkernel"), new("polykernel"), new("tanhkernel"), new("vanillakernel"), new("anovakernel"), new("besselkernel"), new("laplacekernel"), new("splinekernel"), new("stringkernel")`

or by calling the `rbfdot`, `polydot`, `tanhdot`, `vanilladot`, `anovadot`, `besseldot`, `laplacedot`, `splinedot`, `stringdot` functions etc.
kernelMatrix

Slots

.Data: Object of class "function" containing the kernel function

kpar: Object of class "list" containing the kernel parameters

Extends

Class "kernel", directly. Class "function", by class "kernel".

Methods

kernelMatrix signature(kernel = "rbfkernel", x = "matrix"): computes the kernel matrix

kernelMult signature(kernel = "rbfkernel", x = "matrix"): computes the quadratic kernel expression

kernelPol signature(kernel = "rbfkernel", x = "matrix"): computes the kernel expansion

kernelFast signature(kernel = "rbfkernel", x = "matrix"), a: computes parts or the full kernel matrix, mainly used in kernel algorithms where columns of the kernel matrix are computed per invocation

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

See Also
dots

Examples

rbfkernel <- rbfdot(sigma = 0.1)
rbfkernel
is(rbfkernel)
kpar(rbfkernel)

-------------------------------------------------------------------------------

kernelMatrix  Kernel Matrix functions

Description

kernelMatrix calculates the kernel matrix $K_{ij} = k(x_i, x_j)$ or $K_{ij} = k(x_i, y_j)$.

kernelPol computes the quadratic kernel expression $H = z_i z_j k(x_i, x_j)$, $H = z_i k(x_i, y_j)$.

kernelMult calculates the kernel expansion $f(x_i) = \sum_{i=1}^{m} z_i k(x_i, x_j)$.

kernelFast computes the kernel matrix, identical to kernelMatrix, except that it also requires the squared norm of the first argument as additional input, useful in iterative kernel matrix calculations.
Usage

```r
## S4 method for signature 'kernel'
kernelMatrix(kernel, x, y = NULL)

## S4 method for signature 'kernel'
kernelPol(kernel, x, y = NULL, z, k = NULL)

## S4 method for signature 'kernel'
kernelMult(kernel, x, y = NULL, z, blocksize = 256)

## S4 method for signature 'kernel'
kernelFast(kernel, x, y, a)
```

Arguments

- `kernel`: the kernel function to be used to calculate the kernel matrix. This has to be a function of class `kernel`, i.e. which can be generated either one of the build in kernel generating functions (e.g., `rbfdot` etc.) or a user defined function of class kernel taking two vector arguments and returning a scalar.
- `x`: a data matrix to be used to calculate the kernel matrix, or a list of vector when a string kernel is used.
- `y`: second data matrix to calculate the kernel matrix, or a list of vector when a string kernel is used.
- `z`: a suitable vector or matrix.
- `k`: a suitable vector or matrix.
- `a`: the squared norm of `x`, e.g., `rowSums(x^2)`.
- `blocksize`: the kernel expansion computations are done block wise to avoid storing the kernel matrix into memory. `blocksize` defines the size of the computational blocks.

Details

Common functions used during kernel based computations. The `kernel` parameter can be set to any function, of class kernel, which computes the inner product in feature space between two vector arguments. `kernlab` provides the most popular kernel functions which can be initialized by using the following functions:

- `rbfdot` Radial Basis kernel function
- `polydot` Polynomial kernel function
- `vanilladot` Linear kernel function
- `tanhdot` Hyperbolic tangent kernel function
- `laplacedot` Laplacian kernel function
- `besseldot` Bessel kernel function
- `anovadot` ANOVA RBF kernel function
- `splinedot` the Spline kernel
kernelFast is mainly used in situations where columns of the kernel matrix are computed per invocation. In these cases, evaluating the norm of each row-entry over and over again would cause significant computational overhead.

Value

kernelMatrix returns a symmetric diagonal semi-definite matrix.
kernelPol returns a matrix.
kernelMult usually returns a one-column matrix.

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

See Also

rbfdot, polydot, tanhdot, vanilladot

Examples

```r
## use the spam data
data(spam)
dt <- as.matrix(spam[c(10:20,3000:3010),-58])

## initialize kernel function
rbf <- rbfdot(sigma = 0.05)
rbf

## calculate kernel matrix
kernelMatrix(rbf, dt)

yt <- as.matrix(as.integer(spam[c(10:20,3000:3010),58]))
yt[yt==2] <- -1

## calculate the quadratic kernel expression
kernelPol(rbf, dt, ,yt)

## calculate the kernel expansion
kernelMult(rbf, dt, ,yt)
```

Description

The Kernel Feature Analysis algorithm is an algorithm for extracting structure from possibly high-dimensional data sets. Similar to kpca a new basis for the data is found. The data can then be projected on the new basis.
Usage

```r
## S4 method for signature 'formula'
kfa(x, data = NULL, na.action = na.omit, ...)

## S4 method for signature 'matrix'
kfa(x, kernel = "rbfdot", kpar = list(sigma = 0.1),
    features = 0, subset = 59, normalize = TRUE, na.action = na.omit)
```

Arguments

- `x` The data matrix indexed by row or a formula describing the model. Note, that an intercept is always included, whether given in the formula or not.
- `data` an optional data frame containing the variables in the model (when using a formula).
- `kernel` the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes an inner product in feature space between two vector arguments. *kernlab* provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - `rbfdot` Radial Basis kernel function "Gaussian"
  - `polydot` Polynomial kernel function
  - `vanilladot` Linear kernel function
  - `tanhdot` Hyperbolic tangent kernel function
  - `laplacedot` Laplacian kernel function
  - `besseldot` Bessel kernel function
  - `anovadot` ANOVA RBF kernel function
  - `splinedot` Spline kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

- `kpar` the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:
  - `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
  - `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
  - `scale`, `offset` for the Hyperbolic tangent kernel function "tanhdot"
  - `sigma`, `order`, `degree` for the Bessel kernel "besseldot".
  - `sigma`, `degree` for the ANOVA kernel "anovadot".

Hyper-parameters for user defined kernels can be passed through the `kpar` parameter as well.

- `features` Number of features (principal components) to return. (default: 0, all)
- `subset` the number of features sampled (used) from the data set
- `normalize` normalize the feature selected (default: TRUE)
A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

... additional parameters

Details

Kernel Feature analysis is similar to Kernel PCA, but instead of extracting eigenvectors of the training dataset in feature space, it approximates the eigenvectors by selecting training patterns which are good basis vectors for the training set. It works by choosing a fixed size subset of the data set and scaling it to unit length (under the kernel). It then chooses the features that maximize the value of the inner product (kernel function) with the rest of the patterns.

Value

kfa returns an object of class kfa containing the features selected by the algorithm.

xmatrix contains the features selected
alpha contains the sparse alpha vector

The predict function can be used to embed new data points into the selected feature base.

Author(s)

Alexandros Karatzoglou
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References

Alex J. Smola, Olvi L. Mangasarian and Bernhard Schoelkopf

Sparse Kernel Feature Analysis
Data Mining Institute Technical Report 99-04, October 1999

See Also

kpca, kfa-class

Examples

data(promotergene)
f <- kfa(~., data=promotergene, features=2, kernel="rbfdot",
kpar=list(sigma=0.01))
plot(predict(f, promotergene), col=as.numeric(promotergene[,1]))
### kfa-class

**Class** "kfa"

#### Description

The class of the object returned by the Kernel Feature Analysis `kfa` function

#### Objects from the Class

Objects can be created by calls of the form `new("kfa", ...)` or by calling the `kfa` method. The objects contain the features along with the alpha values.

#### Slots

- **alpha**: Object of class "matrix" containing the alpha values
- **alphaindex**: Object of class "vector" containing the indexes of the selected feature
- **kernelf**: Object of class "kfunction" containing the kernel function used
- **xmatrix**: Object of class "matrix" containing the selected features
- **kcall**: Object of class "call" containing the `kfa` function call
- **terms**: Object of class "ANY" containing the formula terms

#### Methods

- **alpha** signature(`object = "kfa"`): returns the alpha values
- **alphaindex** signature(`object = "kfa"`): returns the index of the selected features
- **kcall** signature(`object = "kfa"`): returns the function call
- **kernelf** signature(`object = "kfa"`): returns the kernel function used
- **predict** signature(`object = "kfa"`): used to embed more data points to the feature base
- **xmatrix** signature(`object = "kfa"`): returns the selected features.

#### Author(s)

Alexandros Karatzoglou

<alexandros.karatzoglou@ci.tuwien.ac.at>

#### See Also

- `kfa`, `kpca-class`

#### Examples

```r
data(promotergene)
f <- kfa(~., data=promotergene)
```
Kernel Principal Components Analysis

Description

Kernel Hebbian Algorithm is a nonlinear iterative algorithm for principal component analysis.

Usage

```r
## S4 method for signature 'formula'
kha(x, data = NULL, na.action, ...)

## S4 method for signature 'matrix'
kha(x, kernel = "rbfdot", kpar = list(sigma = 0.1), features = 5,
    eta = 0.005, th = 1e-4, maxiter = 10000, verbose = FALSE,
    na.action = na.omit, ...)
```

Arguments

- `x` The data matrix indexed by row or a formula describing the model. Note, that an intercept is always included, whether given in the formula or not.
- `data` an optional data frame containing the variables in the model (when using a formula).
- `kernel` the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes the inner product in feature space between two vector arguments (see `kernels`). kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - `rbfdot` Radial Basis kernel function "Gaussian"
  - `polydot` Polynomial kernel function
  - `vanilladot` Linear kernel function
  - `tanhdot` Hyperbolic tangent kernel function
  - `laplacdot` Laplacian kernel function
  - `besseldot` Bessel kernel function
  - `anovadot` ANOVA RBF kernel function
  - `splinedot` Spline kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.
- `kpar` the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:
  - `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacdot".
  - `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
• scale, offset for the Hyperbolic tangent kernel function "tanhdot"
• sigma, order, degree for the Bessel kernel "besseldot".
• sigma, degree for the ANOVA kernel "anovadot".

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

features Number of features (principal components) to return. (default: 5)
eta The hebbian learning rate (default : 0.005)
th the smallest value of the convergence step (default : 0.0001)
maxiter the maximum number of iterations.
verbose print convergence every 100 iterations. (default : FALSE)
na.action A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

... additional parameters

Details

The original form of KPCA can only be used on small data sets since it requires the estimation of the eigenvectors of a full kernel matrix. The Kernel Hebbian Algorithm iteratively estimates the Kernel Principal Components with only linear order memory complexity. (see ref. for more details)

Value

An S4 object containing the principal component vectors along with the corresponding normalization values.

pcv a matrix containing the principal component vectors (column wise)
eig The normalization values
xmatrix The original data matrix

all the slots of the object can be accessed by accessor functions.

Note

The predict function can be used to embed new data on the new space

Author(s)

Alexandros Karatzoglou
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References

Kwang In Kim, M.O. Franz and B. Schölkopf
Kernel Hebbian Algorithm for Iterative Kernel Principal Component Analysis
Max-Planck-Institut für biologische Kybernetik, Tübingen (109)
See Also

kpca, kfa, kcca, pca

Examples

# another example using the iris
data(iris)
test <- sample(1:150,70)

kpc <- kha(.,data=iris[-test,-5],kernel="rbf",kpar=list(sigma=0.2),features=2,eta=0.001,maxiter=65)

# print the principal component vectors
pcv(kpc)

# plot the data projection on the components
plot(predict(kpc,iris[,-5]),col=as.integer(iris[,5]),xlab="1st Principal Component",ylab="2nd Principal Component")

kha-class

Class "kha"

Description

The Kernel Hebbian Algorithm class

Objects objects of class "kha"

Objects can be created by calls of the form new("kha", ...). or by calling the kha function.

Slots

pcv: Object of class "matrix" containing the principal component vectors
eig: Object of class "vector" containing the corresponding normalization values
eskm: Object of class "vector" containing the kernel sum
kernelf: Object of class "kfunction" containing the kernel function used
kpar: Object of class "list" containing the kernel parameters used
xmatrix: Object of class "matrix" containing the data matrix used
kcall: Object of class "ANY" containing the function call
n.action: Object of class "ANY" containing the action performed on NA
Methods

- **eig** signature(object = "kha"): returns the normalization values
- **kccall** signature(object = "kha"): returns the performed call
- **kernelf** signature(object = "kha"): returns the used kernel function
- **pcv** signature(object = "kha"): returns the principal component vectors
- **eskm** signature(object = "kha"): returns the kernel sum
- **predict** signature(object = "kha"): embeds new data
- **xmatrix** signature(object = "kha"): returns the used data matrix

Author(s)

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See Also

- kha, ksvm-class, kcca-class

Examples

```r
# another example using the iris
data(iris)
test <- sample(1:50, 20)

kpc <- kha(~ ., data=iris[-test,-5], kernel="rbfdot",
            kpar=list(sigma=0.2), features=2, eta=0.001, maxiter=65)

# print the principal component vectors
pcv(kpc)
kernelf(kpc)
eig(kpc)
```

---

**kkmeans**

**Kernel k-means**

Description

A weighted kernel version of the famous k-means algorithm.

Usage

```r
## S4 method for signature 'formula'
kkmeans(x, data = NULL, na.action = na.omit, ...)
```

```r
## S4 method for signature 'matrix'
```
kkmeans(x, centers, kernel = "rbfdot", kpar = "automatic", alg="kkmeans", p=1, na.action = na.omit, ...)

## S4 method for signature 'kernelMatrix'
kkmeans(x, centers, ...)

## S4 method for signature 'list'
kkmeans(x, centers, kernel = "stringdot",
        kpar = list(length=4, lambda=0.5),
        alg ="kkmeans", p = 1, na.action = na.omit, ...)

Arguments

- **x**: the matrix of data to be clustered, or a symbolic description of the model to be fit, or a kernel Matrix of class kernelMatrix, or a list of character vectors.
- **data**: an optional data frame containing the variables in the model. By default the variables are taken from the environment which 'kkmeans' is called from.
- **centers**: Either the number of clusters or a matrix of initial cluster centers. If the first a random initial partitioning is used.
- **kernel**: the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a inner product in feature space between two vector arguments (see link{kernels}). *kernlab* provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - `rbfdot` Radial Basis kernel "Gaussian"
  - `polydot` Polynomial kernel
  - `vanilladot` Linear kernel
  - `tanhdot` Hyperbolic tangent kernel
  - `laplacedot` Laplacian kernel
  - `besseldot` Bessel kernel
  - `anovadot` ANOVA RBF kernel
  - `splinedot` Spline kernel
  - `stringdot` String kernel

Setting the kernel parameter to "matrix" treats x as a kernel matrix calling the kernelMatrix interface.

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

- **kpar**: a character string or the list of hyper-parameters (kernel parameters). The default character string "automatic" uses a heuristic the determine a suitable value for the width parameter of the RBF kernel.

A list can also be used containing the parameters to be used with the kernel function. Valid parameters for existing kernels are:
  - `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
• degree, scale, offset for the Polynomial kernel "polydot"
• scale, offset for the Hyperbolic tangent kernel function "tanhdot"
• sigma, order, degree for the Bessel kernel "besseldot".
• sigma, degree for the ANOVA kernel "anovadot".
• length, lambda, normalized for the "stringdot" kernel where length is the length of the strings considered, lambda the decay factor and normalized a logical parameter determining if the kernel evaluations should be normalized.

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

alg the algorithm to use. Options currently include kkmeans and kerninghan.
p a parameter used to keep the affinity matrix positive semidefinite
na.action The action to perform on NA
... additional parameters

Details

kernel k-means uses the 'kernel trick' (i.e. implicitly projecting all data into a non-linear feature space with the use of a kernel) in order to deal with one of the major drawbacks of k-means that is that it cannot capture clusters that are not linearly separable in input space.
The algorithm is implemented using the triangle inequality to avoid unnecessary and computational expensive distance calculations. This leads to significant speedup particularly on large data sets with a high number of clusters.
With a particular choice of weights this algorithm becomes equivalent to Kernighan-Lin, and the norm-cut graph partitioning algorithms.
The function also support input in the form of a kernel matrix or a list of characters for text clustering.
The data can be passed to the kkmeans function in a matrix or a data.frame, in addition kkmeans also supports input in the form of a kernel matrix of class kernelMatrix or as a list of character vectors where a string kernel has to be used.

Value

An S4 object of class specc which extends the class vector containing integers indicating the cluster to which each point is allocated. The following slots contain useful information

centers A matrix of cluster centers.
size The number of point in each cluster
withinss The within-cluster sum of squares for each cluster
kernel The kernel function used

Author(s)

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<alexandros.karatzoglou@ci.tuwien.ac.at>
References

Inderjit Dhillon, Yuqiang Guan, Brian Kulis
A Unified view of Kernel k-means, Spectral Clustering and Graph Partitioning
UTCS Technical Report

See Also

specc, kPCA, kCCA

Examples

```r
## Cluster the iris data set.
data(iris)

sc <- kkmeans(as.matrix(iris[, -5]), centers=3)

sc
centers(sc)
size(sc)
withinss(sc)
```

kmmd

*Kernel Maximum Mean Discrepancy.*

Description

The Kernel Maximum Mean Discrepancy kmmd performs a non-parametric distribution test.

Usage

```r
## S4 method for signature 'matrix'
kmmd(x, y, kernel="rbfdot", kpar="automatic", alpha = 0.05,
    asymptotic = FALSE, replace = TRUE, ntimes = 150, frac = 1, ...)

## S4 method for signature 'kernelMatrix'
kmmd(x, y, Kxy, alpha = 0.05,
    asymptotic = FALSE, replace = TRUE, ntimes = 100, frac = 1, ...)

## S4 method for signature 'list'
kmmd(x, y, kernel="stringdot",
    kpar = list(type = "spectrum", length = 4), alpha = 0.05,
    asymptotic = FALSE, replace = TRUE, ntimes = 150, frac = 1, ...)
```
Arguments

- **x**  data values, in a matrix, list, or kernelMatrix
- **y**  data values, in a matrix, list, or kernelMatrix
- **Kxy**  kernMatrix between \( x \) and \( y \) values (only for the kernelMatrix interface)
- **kernel**  the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - rbfdot Radial Basis kernel function "Gaussian"
  - polydot Polynomial kernel function
  - vanilladot Linear kernel function
  - tanhdot Hyperbolic tangent kernel function
  - laplacedot Laplacian kernel function
  - besseldot Bessel kernel function
  - anovadot ANOVA RBF kernel function
  - splinedot Spline kernel
  - stringdot String kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

- **kpar**  the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:
  - sigma inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
  - degree, scale, offset for the Polynomial kernel "polydot"
  - scale, offset for the Hyperbolic tangent kernel function "tanhdot"
  - sigma, order, degree for the Bessel kernel "besseldot".
  - sigma, degree for the ANOVA kernel "anovadot".
  - length, lambda, normalized for the "stringdot" kernel where length is the length of the strings considered, lambda the decay factor and normalized a logical parameter determining if the kernel evaluations should be normalized.

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well. In the case of a Radial Basis kernel function (Gaussian) kpar can also be set to the string "automatic" which uses the heuristics in 'sigest' to calculate a good 'sigma' value for the Gaussian RBF or Laplace kernel, from the data. (default = "automatic").

- **alpha**  the confidence level of the test (default: 0.05)
- **asymptotic**  calculate the bounds asymptotically (suitable for smaller datasets) (default: FALSE)
- **replace**  use replace when sampling for computing the asymptotic bounds (default: TRUE)
- **ntimes**  number of times repeating the sampling procedure (default : 150)
- **frac**  fraction of points to sample (frac : 1)
- **...**  additional parameters.
Details

`kmmd` calculates the kernel maximum mean discrepancy for samples from two distributions and conducts a test as to whether the samples are from different distributions with level `alpha`.

Value

An S4 object of class `kmmd` containing the results of whether the H0 hypothesis is rejected or not. H0 being that the samples `x` and `y` come from the same distribution. The object contains the following slots:

- `H0` is H0 rejected (logical)
- `AsympH0` is H0 rejected according to the asymptotic bound (logical)
- `kernel` the kernel function used.
- `mmdstats` the test statistics (vector of two)
- `Radbound` the Rademacher bound
- `Asympbound` the asymptotic bound

see `kmmd-class` for more details.

Author(s)

Alexandros Karatzoglou
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References

Gretton, A., K. Borgwardt, M. Rasch, B. Schoelkopf and A. Smola
A Kernel Method for the Two-Sample-Problem
Neural Information Processing Systems 2006, Vancouver

See Also

`ksvm`

Examples

```r
# create data
x <- matrix(rnorm(300),100)
y <- matrix(rnorm(300)+1,100)

mmdo <- kmmd(x, y)
mmdo
```
Description

The Kernel Maximum Mean Discrepancy object class

Objects from the Class

Objects can be created by calls of the form `new("kmmd", ...)`. or by calling the `kmmd` function

Slots

- `kernelf`: Object of class "kfunction" contains the kernel function used
- `xmatrix`: Object of class "kernelMatrix" containing the data used
- `H0`: Object of class "logical" contains value of : is H0 rejected (logical)
- `AsympH0`: Object of class "logical" contains value : is H0 rejected according to the asymptotic bound (logical)
- `mmdstats`: Object of class "vector" contains the test statistics (vector of two)
- `Radbound`: Object of class "numeric" contains the Rademacher bound
- `Asymbound`: Object of class "numeric" contains the asymptotic bound

Methods

- `kernelf` signature(object = "kmmd") returns the kernel function used
- `H0` signature(object = "kmmd") returns the value of H0 being rejected
- `AsympH0` signature(object = "kmmd") returns the value of H0 being rejected according to the asymptotic bound
- `mmdstats` signature(object = "kmmd") returns the values of the mmd statistics
- `Radbound` signature(object = "kmmd") returns the value of the Rademacher bound
- `Asymbound` signature(object = "kmmd") returns the value of the asymptotic bound

Author(s)

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See Also

`kmmd`
Examples

```r
# create data
x <- matrix(runif(300), 100)
y <- matrix(runif(300)+1, 100)

mmdo <- kmmd(x, y)

H@mmdo
```

---

**kpca**  
*Kernel Principal Components Analysis*

**Description**

Kernel Principal Components Analysis is a nonlinear form of principal component analysis.

**Usage**

```r
## S4 method for signature 'formula'
kpca(x, data = NULL, na.action, ...)

## S4 method for signature 'matrix'
k pca(x, kernel = "rbfdot", kpar = list(sigma = 0.1),
     features = 0, th = 1e-4, na.action = na.omit, ...)

## S4 method for signature 'kernelMatrix'
k pca(x, features = 0, th = 1e-4, ...)

## S4 method for signature 'list'
k pca(x, kernel = "stringdot", kpar = list(length = 4, lambda = 0.5),
     features = 0, th = 1e-4, na.action = na.omit, ...)
```

**Arguments**

- `x` the data matrix indexed by row or a formula describing the model, or a kernel Matrix of class `kernelMatrix`, or a list of character vectors
- `data` an optional data frame containing the variables in the model (when using a formula).
- `kernel` the kernel function used in training and predicting. This parameter can be set to any function, of class `kernel`, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
  - `rbfdot` Radial Basis kernel function "Gaussian"
  - `polydot` Polynomial kernel function
• vanilladot Linear kernel function
• tanhdot Hyperbolic tangent kernel function
• laplacedot Laplacian kernel function
• besseldot Bessel kernel function
• anovadot ANOVA RBF kernel function
• splinedot Spline kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

kpar

the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:

• sigma inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
• degreeL scaleL offset for the Polynomial kernel "polydot"
• scaleL offset for the Hyperbolic tangent kernel function "tanhdot"
• sigma, order, degree for the Bessel kernel "besseldot".
• sigma, degree for the ANOVA kernel "anovadot".

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

features

Number of features (principal components) to return. (default: 0 , all)

th

the value of the eigenvalue under which principal components are ignored (only valid when features = 0). (default : 0.0001)

na.action

A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found.

(NOTE: If given, this argument must be named.)

... additional parameters

Details

Using kernel functions one can efficiently compute principal components in high-dimensional feature spaces, related to input space by some non-linear map.
The data can be passed to the kpca function in a matrix or a data.frame, in addition kpca also supports input in the form of a kernel matrix of class kernelMatrix or as a list of character vectors where a string kernel has to be used.

Value

An S4 object containing the principal component vectors along with the corresponding eigenvalues.

pcv a matrix containing the principal component vectors (column wise)
eig The corresponding eigenvalues
rotated The original data projected (rotated) on the principal components
xmatrix The original data matrix

all the slots of the object can be accessed by accessor functions.
Note
The predict function can be used to embed new data on the new space

Author(s)
Alexandros Karatzoglou
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References
Schoelkopf B., A. Smola, K.-R. Mueller:
Nonlinear component analysis as a kernel eigenvalue problem
Neural Computation 10, 1299-1319
http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.29.1366

See Also
kcca, pca

Examples
# another example using the iris
data(iris)
test <- sample(1:150,20)

kpc <- kpca(~.,data=iris[-test,-5],kernel="rbfdot",
           kpar=list(sigma=0.2),features=2)

# print the principal component vectors
pcv(kpc)

# plot the data projection on the components
plot(rotated(kpc),col=as.integer(iris[-test,5]),
     xlab="1st Principal Component",ylab="2nd Principal Component")

# embed remaining points
emb <- predict(kpc,iris[test,-5])
points(emb,col=as.integer(iris[test,5]))

kpca-class

Class "kpca"

Description
The Kernel Principal Components Analysis class

Objects of class "kpca"
Objects can be created by calls of the form new("kpca", ...). or by calling the kpca function.
Slots

kpca-class

- `pcv`: Object of class "matrix" containing the principal component vectors
- `eig`: Object of class "vector" containing the corresponding eigenvalues
- `rotated`: Object of class "matrix" containing the projection of the data on the principal components
- `kernelf`: Object of class "function" containing the kernel function used
- `kpar`: Object of class "list" containing the kernel parameters used
- `xmatrix`: Object of class "matrix" containing the data matrix used
- `kcall`: Object of class "ANY" containing the function call
- `n.action`: Object of class "ANY" containing the action performed on NA

Methods

- `eig` signature(object = "kpca"): returns the eigenvalues
- `kcall` signature(object = "kpca"): returns the performed call
- `kernelf` signature(object = "kpca"): returns the used kernel function
- `pcv` signature(object = "kpca"): returns the principal component vectors
- `predict` signature(object = "kpca"): embeds new data
- `rotated` signature(object = "kpca"): returns the projected data
- `xmatrix` signature(object = "kpca"): returns the used data matrix

Author(s)

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See Also

- `ksvm-class`
- `kcca-class`

Examples

```r
# another example using the iris
data(iris)
test <- sample(1:50, 20)

kpc <- kpca(~ ., data=iris[-test,-5], kernel="rbfdot",
            kpar=list(sigma=0.2), features=2)

# print the principal component vectors
pcv(kpc)
rotated(kpc)
kernelf(kpc)
eig(kpc)
```
**kqr**

*Kernel Quantile Regression.*

---

**Description**

The Kernel Quantile Regression algorithm `kqr` performs non-parametric Quantile Regression.

**Usage**

```r
## S4 method for signature 'formula'
kqr(x, data=NULL, ..., subset, na.action = na.omit, scaled = TRUE)

## S4 method for signature 'vector'
kqr(x,...)

## S4 method for signature 'matrix'
kqr(x, y, scaled = TRUE, tau = 0.5, C = 0.1, kernel = "rbfdot",
    kpar = "automatic", reduced = FALSE, rank = dim(x)[1]/6,
    fit = TRUE, cross = 0, na.action = na.omit)

## S4 method for signature 'kernelMatrix'
kqr(x, y, tau = 0.5, C = 0.1, fit = TRUE, cross = 0)

## S4 method for signature 'list'
kqr(x, y, tau = 0.5, C = 0.1, kernel = "strigdot",
    kpar= list(length=4, C=0.5), fit = TRUE, cross = 0)
```

**Arguments**

- `x` - data or a symbolic description of the model to be fit. When not using a formula `x` can be a matrix or vector containing the training data or a kernel matrix of class `kernelMatrix` of the training data or a list of character vectors (for use with the string kernel). Note, that the intercept is always excluded, whether given in the formula or not.
- `data` - an optional data frame containing the variables in the model. By default the variables are taken from the environment which `kqr` is called from.
- `y` - a numeric vector or a column matrix containing the response.
- `scaled` - A logical vector indicating the variables to be scaled. If `scaled` is of length 1, the value is recycled as many times as needed and all non-binary variables are scaled. Per default, data are scaled internally (both `x` and `y` variables) to zero mean and unit variance. The center and scale values are returned and used for later predictions. (default: `TRUE`)
- `tau` - the quantile to be estimated, this is generally a number strictly between 0 and 1. For 0.5 the median is calculated. (default: 0.5)
the cost regularization parameter. This parameter controls the smoothness of the fitted function, essentially higher values for C lead to less smooth functions.(default: 1)

kernel

the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:

- `rbfdot` Radial Basis kernel function "Gaussian"
- `polydot` Polynomial kernel function
- `vanilladot` Linear kernel function
- `tanhdot` Hyperbolic tangent kernel function
- `laplacedot` Laplacian kernel function
- `besseldot` Bessel kernel function
- `anovadot` ANOVA RBF kernel function
- `splinedot` Spline kernel
- `stringdot` String kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

kpar

the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. Valid parameters for existing kernels are:

- `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
- `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
- `scale`, `offset` for the Hyperbolic tangent kernel function "tanhdot"
- `sigma`, `order`, `degree` for the Bessel kernel "besseldot".
- `sigma`, `degree` for the ANOVA kernel "anovadot".
- `length`, `lambda`, `normalized` for the "stringdot" kernel where length is the length of the strings considered, lambda the decay factor and normalized a logical parameter determining if the kernel evaluations should be normalized.

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well. In the case of a Radial Basis kernel function (Gaussian) kpar can also be set to the string "automatic" which uses the heuristics in 'sigest' to calculate a good 'sigma' value for the Gaussian RBF or Laplace kernel, from the data. (default = "automatic").

reduced

use an incomplete cholesky decomposition to calculate a decomposed form $Z$ of the kernel Matrix $K$ (where $K = ZZ'$) and perform the calculations with $Z$. This might be useful when using kqr with large datasets since normally an $n \times n$ kernel matrix would be computed. Setting reduced to TRUE makes use of csi to compute a decomposed form instead and thus only a $n \times m$ matrix where $m < n$ and $n$ the sample size is stored in memory (default: FALSE)

rank

the rank $m$ of the decomposed matrix calculated when using an incomplete cholesky decomposition. This parameter is only taken into account when reduced is TRUE (default : dim(x)[1]/6)
fit indicates whether the fitted values should be computed and included in the model or not (default: ‘TRUE’)

cross if an integer value \( k > 0 \) is specified, a \( k \)-fold cross-validation on the training data is performed to assess the quality of the model: the Pinball loss and the for quantile regression

subset An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)

na.action A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

additional parameters.

Details

In quantile regression a function is fitted to the data so that it satisfies the property that a portion \( \tau \) of the data \( y \mid n \) is below the estimate. While the error bars of many regression problems can be viewed as such estimates quantile regression estimates this quantity directly. Kernel quantile regression is similar to nu-Support Vector Regression in that it minimizes a regularized loss function in RKHS. The difference between nu-SVR and kernel quantile regression is in the type of loss function used which in the case of quantile regression is the pinball loss (see reference for details.). Minimizing the regularized loss boils down to a quadratic problem which is solved using an interior point QP solver ipop implemented in kernlab.

Value

An S4 object of class kqr containing the fitted model along with information. Accessor functions can be used to access the slots of the object which include:

- alpha The resulting model parameters which can be also accessed by coef.
- kernelf the kernel function used.
- error Training error (if fit == TRUE)

see kqr-class for more details.

Author(s)

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References

Ichiro Takeuchi, Quoc V. Le, Timothy D. Sears, Alexander J. Smola
Nonparametric Quantile Estimation
See Also

predict.kqr, kqr-class, ipop, rvm, ksvm

Examples

# create data
x <- sort(runif(300))
y <- sin(pi*x) + rnorm(300, 0, sd=exp(sin(2*pi*x)))

# first calculate the median
qrm <- kqr(x, y, tau = 0.5, C=0.15)

# predict and plot
plot(x, y)
ytest <- predict(qrm, x)
lines(x, ytest, col="blue")

# calculate 0.9 quantile
qrm <- kqr(x, y, tau = 0.9, kernel = "rbfdot",
           kpar= list(sigma=10), C=0.15)
ytest <- predict(qrm, x)
lines(x, ytest, col="red")

# calculate 0.1 quantile
qrm <- kqr(x, y, tau = 0.1, C=0.15)
ytest <- predict(qrm, x)
lines(x, ytest, col="green")

# print first 10 model coefficients
coef(qrm)[1:10]

---

kqr-class

Class "kqr"

Description

The Kernel Quantile Regression object class

Objects from the Class

Objects can be created by calls of the form new("kqr", ...). or by calling the kqr function

Slots

  kernelf: Object of class "kfunction" contains the kernel function used
  kpar: Object of class "list" contains the kernel parameter used
  coef: Object of class "ANY" containing the model parameters
  param: Object of class "list" contains the cost parameter C and tau parameter used
kcall: Object of class "list" contains the used function call
terms: Object of class "ANY" contains the terms representation of the symbolic model used (when using a formula)
xmatrix: Object of class "input" containing the data matrix used
ymatrix: Object of class "output" containing the response matrix
fitted: Object of class "output" containing the fitted values
alpha: Object of class "listI" containing the computes alpha values
b: Object of class "numeric" containing the offset of the model.
scaling Object of class "ANY" containing the scaling coefficients of the data (when case scaled = TRUE is used).
error: Object of class "numeric" containing the training error
cross: Object of class "numeric" containing the cross validation error
n.action: Object of class "ANY" containing the action performed in NA
nclass: Inherited from class vm, not used in kqr
lev: Inherited from class vm, not used in kqr
type: Inherited from class vm, not used in kqr

Methods

coef signature(object = "kqr"): returns the coefficients (alpha) of the model
alpha signature(object = "kqr"): returns the alpha vector (identical to coef)
b signature(object = "kqr"): returns the offset beta of the model.
cross signature(object = "kqr"): returns the cross validation error
error signature(object = "kqr"): returns the training error
fitted signature(object = "vm"): returns the fitted values
kcall signature(object = "kqr"): returns the call performed
kernelf signature(object = "kqr"): returns the kernel function used
kpar signature(object = "kqr"): returns the kernel parameter used
param signature(object = "kqr"): returns the cost regularization parameter C and tau used
xmatrix signature(object = "kqr"): returns the data matrix used
ymatrix signature(object = "kqr"): returns the response matrix used
scaling signature(object = "kqr"): returns the scaling coefficients of the data (when scaled = TRUE is used)

Author(s)

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See Also

kqr, vm-class, ksvm-class
Examples

```r
# create data
x <- sort(runif(300))
y <- sin(pi * x) + rnorm(300, 0, sd = exp(sin(2 * pi * x)))

# first calculate the median
qrm <- kqr(x, y, tau = 0.5, C = 0.15)

# predict and plot
plot(x, y)
ytest <- predict(qrm, x)
lines(x, ytest, col = "blue")

# calculate 0.9 quantile
qrm <- kqr(x, y, tau = 0.9, kernel = "rbfdot",
           kpar = list(sigma = 10, C = 0.15))
ytest <- predict(qrm, x)
lines(x, ytest, col = "red")

# print model coefficients and other information
coef(qrm)
b(qrm)
error(qrm)
kernelp(qrm)
```

---

**ksvm**

Support Vector Machines

Description

Support Vector Machines are an excellent tool for classification, novelty detection, and regression. ksvm supports the well known C-svc, nu-svc, (classification) one-class-svc (novelty) eps-svr, nu-svr (regression) formulations along with native multi-class classification formulations and the bound-constraint SVM formulations.

ksvm also supports class-probabilities output and confidence intervals for regression.

Usage

```r
## S4 method for signature 'formula'
ksvm(x, data = NULL, ..., subset, na.action = na.omit, scaled = TRUE)

## S4 method for signature 'vector'
ksvm(x, ...)

## S4 method for signature 'matrix'
ksvm(x, y = NULL, scaled = TRUE, type = NULL,
```
```r
kernel = "rbfdot", kpar = "automatic",
C = 1, nu = 0.2, epsilon = 0.1, prob.model = FALSE,
class.weights = NULL, cross = 0, fit = TRUE, cache = 40,
tol = 0.001, shrinking = TRUE, ...
sub, na.action = na.omit)

## S4 method for signature 'kernelMatrix'
ksvm(x, y = NULL, type = NULL,
C = 1, nu = 0.2, epsilon = 0.1, prob.model = FALSE,
class.weights = NULL, cross = 0, fit = TRUE, cache = 40,
tol = 0.001, shrinking = TRUE, ...
)

## S4 method for signature 'list'
ksvm(x, y = NULL, type = NULL,
kernel = "stringdot", kpar = list(length = 4, lambda = 0.5),
C = 1, nu = 0.2, epsilon = 0.1, prob.model = FALSE,
class.weights = NULL, cross = 0, fit = TRUE, cache = 40,
tol = 0.001, shrinking = TRUE, ...

Arguments

x a symbolic description of the model to be fit. When not using a formula x can
be a matrix or vector containing the training data or a kernel matrix of class
kernelMatrix of the training data or a list of character vectors (for use with the
string kernel). Note, that the intercept is always excluded, whether given in the
formula or not.
data an optional data frame containing the training data, when using a formula. By
default the data is taken from the environment which ‘ksvm’ is called from.
y a response vector with one label for each row/component of x. Can be either a
factor (for classification tasks) or a numeric vector (for regression).
scaled A logical vector indicating the variables to be scaled. If scaled is of length 1,
the value is recycled as many times as needed and all non-binary variables are
scaled. Per default, data are scaled internally (both x and y variables) to zero
mean and unit variance. The center and scale values are returned and used for
later predictions.
type ksvm can be used for classification , for regression, or for novelty detection.
Depending on whether y is a factor or not, the default setting for type is C-svc
or eps-svr, respectively, but can be overwritten by setting an explicit value.
Valid options are:
• C-svc C classification
• nu-svc nu classification
• C-bsvc bound-constraint svm classification
• spoc-svc Crammer, Singer native multi-class
• kbb-svc Weston, Watkins native multi-class
• one-svc novelty detection
```
• eps-svr epsilon regression
• nu-svr nu regression
• eps-bsvr bound-constraint svm regression

**kernel**

The kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes the inner product in feature space between two vector arguments (see kernels).

Kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:

- rbfdot Radial Basis kernel "Gaussian"
- polydot Polynomial kernel
- vanilladot Linear kernel
- tanhdot Hyperbolic tangent kernel
- laplacedot Laplacian kernel
- besseldot Bessel kernel
- anovadot ANOVA RBF kernel
- splinedot Spline kernel
- stringdot String kernel

Setting the kernel parameter to "matrix" treats x as a kernel matrix calling the kernelMatrix interface.

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

**kpar**

The list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. For valid parameters for existing kernels are:

- sigma inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
- degree, scale, offset for the Polynomial kernel "polydot"
- scale, offset for the Hyperbolic tangent kernel function "tanhdot"
- sigma, order, degree for the Bessel kernel "besseldot".
- sigma, degree for the ANOVA kernel "anovadot".
- length, lambda, normalized for the "stringdot" kernel where length is the length of the strings considered, lambda the decay factor and normalized a logical parameter determining if the kernel evaluations should be normalized.

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well. In the case of a Radial Basis kernel function (Gaussian) kpar can also be set to the string "automatic" which uses the heuristics in sigest to calculate a good sigma value for the Gaussian RBF or Laplace kernel, from the data. (default = "automatic").

**C**

cost of constraints violation (default: 1) this is the ‘C’-constant of the regularization term in the Lagrange formulation.
nu parameter needed for nu-svc, one-svc, and nu-svr. The nu parameter sets the upper bound on the training error and the lower bound on the fraction of data points to become Support Vectors (default: 0.2).

epsilon epsilon in the insensitive-loss function used for eps-svr, nu-svr and eps-bsvm (default: 0.1)

prob.model if set to TRUE builds a model for calculating class probabilities or in case of regression, calculates the scaling parameter of the Laplacian distribution fitted on the residuals. Fitting is done on output data created by performing a 3-fold cross-validation on the training data. For details see references. (default: FALSE)

class.weights a named vector of weights for the different classes, used for asymmetric class sizes. Not all factor levels have to be supplied (default weight: 1). All components have to be named.

cache cache memory in MB (default 40)

tol tolerance of termination criterion (default: 0.001)

shrinking option whether to use the shrinking-heuristics (default: TRUE)

cross if a integer value k>0 is specified, a k-fold cross validation on the training data is performed to assess the quality of the model: the accuracy rate for classification and the Mean Squared Error for regression

fit indicates whether the fitted values should be computed and included in the model or not (default: TRUE)

... additional parameters for the low level fitting function

subset An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)

na.action A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

Details

ksvm uses John Platt's SMO algorithm for solving the SVM QP problem an most SVM formulations. On the spoc-svc, kbb-svc, C-bsvc and eps-bsvr formulations a chunking algorithm based on the TRON QP solver is used.

For multiclass-classification with k classes, k > 2, ksvm uses the 'one-against-one'-approach, in which k(k-1)/2 binary classifiers are trained; the appropriate class is found by a voting scheme. The spoc-svc and the kbb-svc formulations deal with the multiclass-classification problems by solving a single quadratic problem involving all the classes.

If the predictor variables include factors, the formula interface must be used to get a correct model matrix.

In classification when prob.model is TRUE a 3-fold cross validation is performed on the data and a sigmoid function is fitted on the resulting decision values f. The data can be passed to the ksvm function in a matrix or a data.frame, in addition ksvm also supports input in the form of a kernel matrix of class kernelMatrix or as a list of character vectors where a string kernel has to be used. The plot function for binary classification ksvm objects displays a contour plot of the decision values with the corresponding support vectors highlighted.
The predict function can return class probabilities for classification problems by setting the type parameter to "probabilities".
The problem of model selection is partially addressed by an empirical observation for the RBF kernels (Gaussian, Laplace) where the optimal values of the \textit{sigma} width parameter are shown to lie in between the 0.1 and 0.9 quantile of the \(\|x - x'\|\) statistics. When using an RBF kernel and setting \texttt{kpar} to "automatic", \texttt{ksvm} uses the \texttt{sigest} function to estimate the quantiles and uses the median of the values.

\textbf{Value}

An S4 object of class "\texttt{ksvm}" containing the fitted model, Accessor functions can be used to access the slots of the object (see examples) which include:

- \texttt{alpha} The resulting support vectors, (alpha vector) (possibly scaled).
- \texttt{alphaindex} The index of the resulting support vectors in the data matrix. Note that this index refers to the pre-processed data (after the possible effect of \texttt{na.omit} and \texttt{subset})
- \texttt{coef} The corresponding coefficients times the training labels.
- \texttt{b} The negative intercept.
- \texttt{nSV} The number of Support Vectors
- \texttt{obj} The value of the objective function. In case of one-against-one classification this is a vector of values
- \texttt{error} Training error
- \texttt{cross} Cross validation error, (when cross > 0)
- \texttt{prob.model} Contains the width of the Laplacian fitted on the residuals in case of regression, or the parameters of the sigmoid fitted on the decision values in case of classification.

\textbf{Note}

Data is scaled internally by default, usually yielding better results.

\textbf{Author(s)}

Alexandros Karatzoglou (SMO optimizers in C++ by Chih-Chung Chang & Chih-Jen Lin)
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http://citeseer.ist.psu.edu/8884.html

See Also

predict.ksvm, ksvm-class, couple

Examples

```r
## simple example using the spam data set
data(spam)

## create test and training set
index <- sample(1:dim(spam)[1])
spamtrain <- spam[index[1:floor(dim(spam)[1]/2)], ]
spamtest <- spam[index[((ceiling(dim(spam)[1]/2)) + 1):dim(spam)[1]], ]

## train a support vector machine
filter <- ksvm(type="", data=spamtrain, kernel="rbfdot",
               kpar=list(sigma=0.05), C=5, cross=3)
filter

## predict mail type on the test set
mailtype <- predict(filter, spamtest[, -58])

## Check results
table(mailtype, spamtest[, 58])

## Another example with the famous iris data
```
data(iris)

## Create a kernel function using the build in rbf dot function
rbf <- rbf dot(sigma=0.1)
rbf

## train a bound constraint support vector machine
irismodel <- ksvm(Species~., data=iris, type="C-bsvc",
                 kernel=rbf, C=10, prob.model=TRUE)

irismodel

## get fitted values
fitted(irismodel)

## Test on the training set with probabilities as output
predict(irismodel, iris[, -5], type="probabilities")

## Demo of the plot function
x <- rbind(matrix(rnorm(120), 2), matrix(rnorm(120, mean=3), 2))
y <- matrix(c(rep(1, 60), rep(-1, 60)))

svp <- ksvm(x, y, type="C-svc")
plot(svp, data=x)

### Use kernelMatrix
K <- as.kernelMatrix(crossprod(t(x)))

svp2 <- ksvm(K, y, type="C-svc")

svp2

# test data
xtest <- rbind(matrix(rnorm(20), 2), matrix(rnorm(20, mean=3), 2))
# test kernel matrix i.e. inner/kernel product of test data with
# Support Vectors
Ktest <- as.kernelMatrix(crossprod(t(xtest), t(x[SVindex(svp2)])))
predict(svp2, Ktest)

### Use custom kernel
k <- function(x, y) { (sum(x*y) + 1)*exp(-0.001*sum((x-y)^2))
class(k) <- "kernel"

data(promotergene)

## train svm using custom kernel
gene <- ksvm(Class~., data=promotergene[c(1:20, 80:100)], kernel=k,
ksvm-class

C=5,cross=5)

gene

### Use text with string kernels
data(Reuters)
is(Reuters)
  tsv <- ksvm(reuters,rlabels,kernel="stringdot",
              kpar=list(length=5),cross=3,C=10)
tsv

## regression
# create data
  x <- seq(-20,20,0.1)
  y <- sin(x)/x + rnorm(401, sd=0.03)

# train support vector machine
  regm <- ksvm(x,y,epsilon=0.01,kpar=list(sigma=16),cross=3)
  plot(x,y,type="l")
  lines(x,predict(regm,x),col="red")

ksvm-class

Class "ksvm"

Description

An S4 class containing the output (model) of the ksvm Support Vector Machines function

Objects from the Class

Objects can be created by calls of the form new("ksvm", ...) or by calls to the ksvm function.

Slots

type: Object of class "character" containing the support vector machine type ("C-svc", "nu-svc",
                   "C-bsvc", "spoc-svc", "one-svc", "eps-svr", "nu-svr", "eps-bsvr")
param: Object of class "list" containing the Support Vector Machine parameters (C, nu, epsilon)
kernel: Object of class "function" containing the kernel function
kpar: Object of class "list" containing the kernel function parameters (hyperparameters)
kcall: Object of class "ANY" containing the ksvm function call
scaling: Object of class "ANY" containing the scaling information performed on the data
terms: Object of class "ANY" containing the terms representation of the symbolic model used
       (when using a formula)
ksvm-class

xmatrix: Object of class "input" ("list" for multiclass problems or "matrix" for binary classification and regression problems) containing the support vectors calculated from the data matrix used during computations (possibly scaled and without NA). In the case of multi-class classification each list entry contains the support vectors from each binary classification problem from the one-against-one method.

ymatrix: Object of class "output" the response "matrix" or "factor" or "vector" or "logical"

fitted: Object of class "output" with the fitted values, predictions using the training set.

lev: Object of class "vector" with the levels of the response (in the case of classification)

prob.model: Object of class "list" with the class prob. model

prior: Object of class "list" with the prior of the training set

nclass: Object of class "numeric" containing the number of classes (in the case of classification)

alpha: Object of class "listI" containing the resulting alpha vector ("list" or "matrix" in case of multiclass classification) (support vectors)

coeff: Object of class "ANY" containing the resulting coefficients

alphaindex: Object of class "list" containing

b: Object of class "numeric" containing the resulting offset

SVindex: Object of class "vector" containing the indexes of the support vectors

nSV: Object of class "numeric" containing the number of support vectors

obj: Object of class vector containing the value of the objective function. When using one-against-one in multiclass classification this is a vector.

cross: Object of class "numeric" containing the cross-validation error

event: Object of class "numeric" containing the training error

n.action: Object of class "ANY" containing the action performed for NA

Methods

SVindex signature(object = "ksvm"): return the indexes of support vectors

alpha signature(object = "ksvm"): returns the complete 5 alpha vector (with zero values)

alphaindex signature(object = "ksvm"): returns the indexes of non-zero alphas (support vectors)

cross signature(object = "ksvm"): returns the cross-validation error

event signature(object = "ksvm"): returns the training error

obj signature(object = "ksvm"): returns the value of the objective function

fitted signature(object = "vm"): returns the fitted values (predict on training set)

kernelf signature(object = "ksvm"): returns the kernel function

kpar signature(object = "ksvm"): returns the kernel parameters (hyperparameters)

lev signature(object = "ksvm"): returns the levels in case of classification

prob.model signature(object="ksvm"): returns class prob. model values

param signature(object="ksvm"): returns the parameters of the SVM in a list (C, epsilon, nu etc.)
prior signature(object="ksvm"): returns the prior of the training set
kcall signature(object="ksvm"): returns the ksvm function call
scaling signature(object = "ksvm"): returns the scaling values
show signature(object = "ksvm"): prints the object information
type signature(object = "ksvm"): returns the problem type
xmatrix signature(object = "ksvm"): returns the data matrix used
ymatrix signature(object = "ksvm"): returns the response vector

Author(s)

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See Also

ksvm, rvm-class, gausspr-class

Examples

## simple example using the promotergene data set
data(promotergene)

## train a support vector machine
gene <- ksvm(Class~.,data=promotergene,kernel="rbfdot",
           kpar=list(sigma=0.015),C=50,cross=4)
gene

# the kernel function
kernelf(gene)
# the alpha values
alpha(gene)
# the coefficients
coef(gene)
# the fitted values
fitted(gene)
# the cross validation error
cross(gene)

---

lssvm  Least Squares Support Vector Machine

Description

The lssvm function is an implementation of the Least Squares SVM. lssvm includes a reduced version of Least Squares SVM using a decomposition of the kernel matrix which is calculated by the csi function.
Usage

```r
## S4 method for signature 'formula'
lssvm(x, data=NULL, ..., subset, na.action = na.omit, scaled = TRUE)

## S4 method for signature 'vector'
lssvm(x, ...)

## S4 method for signature 'matrix'
lssvm(x, y, scaled = TRUE, kernel = "rbfdot", kpar = "automatic",
       type = NULL, tau = 0.01, reduced = TRUE, tol = 0.0001,
       rank = floor(dim(x)[1]/3), delta = 40, cross = 0, fit = TRUE,
       ..., subset, na.action = na.omit)

## S4 method for signature 'kernelMatrix'
lssvm(x, y, type = NULL, tau = 0.01,
       tol = 0.0001, rank = floor(dim(x)[1]/3), delta = 40, cross = 0,
       fit = TRUE, ...)

## S4 method for signature 'list'
lssvm(x, y, scaled = TRUE,
       kernel = "stringdot", kpar = list(length=4, lambda = 0.5),
       type = NULL, tau = 0.01, reduced = TRUE, tol = 0.0001,
       rank = floor(dim(x)[1]/3), delta = 40, cross = 0, fit = TRUE,
       ..., subset)
```

Arguments

- **x**: a symbolic description of the model to be fit, a matrix or vector containing the training data when a formula interface is not used or a kernelMatrix or a list of character vectors.

- **data**: an optional data frame containing the variables in the model. By default the variables are taken from the environment which 'lssvm' is called from.

- **y**: a response vector with one label for each row/component of x. Can be either a factor (for classification tasks) or a numeric vector (for classification or regression - currently not supported).

- **scaled**: A logical vector indicating the variables to be scaled. If scaled is of length 1, the value is recycled as many times as needed and all non-binary variables are scaled. Per default, data are scaled internally to zero mean and unit variance. The center and scale values are returned and used for later predictions.

- **type**: Type of problem. Either "classification" or "regression". Depending on whether y is a factor or not, the default setting for type is "classification" or "regression" respectively, but can be overwritten by setting an explicit value. (regression is currently not supported)

- **kernel**: the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector
arguments. kernlab provides the most popular kernel functions which can be
used by setting the kernel parameter to the following strings:

- `rbfdot` Radial Basis kernel "Gaussian"
- `polydot` Polynomial kernel
- `vanilladot` Linear kernel
- `tanhdot` Hyperbolic tangent kernel
- `laplacedot` Laplacian kernel
- `besseldot` Bessel kernel
- `anovadot` ANOVA RBF kernel
- `splinedot` Spline kernel
- `stringdot` String kernel

Setting the kernel parameter to "matrix" treats \( x \) as a kernel matrix calling the
`kernelMatrix` interface.

The kernel parameter can also be set to a user defined function of class kernel
by passing the function name as an argument.

\[ \texttt{kpar} \]

the list of hyper-parameters (kernel parameters). This is a list which contains the
parameters to be used with the kernel function. For valid parameters for existing
kernels are:

- `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot"
  and the Laplacian kernel "laplacedot".
- `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
- `scale`, `offset` for the Hyperbolic tangent kernel function "tanhdot"
- `sigma`, `order`, `degree` for the Bessel kernel "besseldot".
- `sigma`, `degree` for the ANOVA kernel "anovadot".
- `length`, `lambda`, `normalized` for the "stringdot" kernel where `length`
  is the length of the strings considered, `lambda` the decay factor and
  `normalized` a logical parameter determining if the kernel evaluations should be
  normalized.

Hyper-parameters for user defined kernels can be passed through the `kpar`
parameter as well.

\[ \texttt{kpar} \]
can also be set to the string "automatic" which uses the heuristics in `sigest`
to calculate a good `sigma` value for the Gaussian RBF or Laplace kernel, from
the data. (default = "automatic").

\[ \texttt{tau} \]
the regularization parameter (default 0.01)

\[ \texttt{reduced} \]
if set to FALSE the full linear problem of the Issvm is solved, when TRUE a re-
duced method using `csi` is used.

\[ \texttt{rank} \]
the maximal rank of the decomposed kernel matrix, see `csi`

\[ \texttt{delta} \]
number of columns of cholesky performed in advance, see `csi` (default 40)

\[ \texttt{tol} \]
tolerance of termination criterion for the `csi` function, lower tolerance leads to
more precise approximation but may increase the training time and the decom-
posed matrix size (default: 0.0001)
fit indicates whether the fitted values should be computed and included in the model or not (default: ‘TRUE’)

cross if a integer value k>0 is specified, a k-fold cross validation on the training data is performed to assess the quality of the model: the Mean Squared Error for regression

subset An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)

na.action A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

... additional parameters

Details

Least Squares Support Vector Machines are reformulation to the standard SVMs that lead to solving linear KKT systems. The algorithm is based on the minimization of a classical penalized least-squares cost function. The current implementation approximates the kernel matrix by an incomplete Cholesky factorization obtained by the csi function, thus the solution is an approximation to the exact solution of the lssvm optimization problem. The quality of the solution depends on the approximation and can be influenced by the "rank", "delta", and "tol" parameters.

Value

An S4 object of class "lssvm" containing the fitted model, Accessor functions can be used to access the slots of the object (see examples) which include:

alpha the parameters of the "lssvm"
coef the model coefficients (identical to alpha)
b the model offset.
xmatrix the training data used by the model

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

References

J. A. K. Suykens and J. Vandewalle
Least Squares Support Vector Machine Classifiers
Neural Processing Letters vol. 9, issue 3, June 1999

See Also

ksvm, gausspr, csi
Examples

```r
## simple example
data(iris)

lir <- lssvm(Species~., data = iris)
lir

lirr <- lssvm(Species~., data = iris, reduced = FALSE)
lirr

## Using the kernelMatrix interface
iris <- unique(iris)
rbf <- rbfdot(0.5)

k <- kernelMatrix(rbf, as.matrix(iris[, -5]))

klir <- lssvm(k, iris[, 5])
klir

pre <- predict(klir, k)
```

---

### lssvm-class

**Class** 

- **Description**
  
  The Gaussian Processes object

- **Objects from the Class**
  
  Objects can be created by calls of the form `new("lssvm", ...)`. or by calling the `lssvm` function

- **Slots**
  
  - `kernelf`: Object of class "kfunction" contains the kernel function used
  - `kpar`: Object of class "list" contains the kernel parameter used
  - `param`: Object of class "list" contains the regularization parameter used.
  - `kcall`: Object of class "call" contains the used function call
  - `type`: Object of class "character" contains type of problem
  - `coef`: Object of class "ANY" contains the model parameter
  - `terms`: Object of class "ANY" contains the terms representation of the symbolic model used (when using a formula)
xmatrix: Object of class "matrix" containing the data matrix used
ymatrix: Object of class "output" containing the response matrix
fitted: Object of class "output" containing the fitted values
b: Object of class "numeric" containing the offset
lev: Object of class "vector" containing the levels of the response (in case of classification)
scaling: Object of class "ANY" containing the scaling information performed on the data
nclass: Object of class "numeric" containing the number of classes (in case of classification)
alpha: Object of class "listI" containing the computes alpha values
alphaindex Object of class "list" containing the indexes for the alphas in various classes (in multi-class problems).
error: Object of class "numeric" containing the training error
cross: Object of class "numeric" containing the cross validation error
n.action: Object of class "ANY" containing the action performed in NA
nSV: Object of class "numeric" containing the number of model parameters

Methods

alpha signature(object = "lssvm"): returns the alpha vector
cross signature(object = "lssvm"): returns the cross validation error
error signature(object = "lssvm"): returns the training error
fitted signature(object = "vm"): returns the fitted values
kcall signature(object = "lssvm"): returns the call performed
kernelf signature(object = "lssvm"): returns the kernel function used
kpar signature(object = "lssvm"): returns the kernel parameter used
param signature(object = "lssvm"): returns the regularization parameter used
lev signature(object = "lssvm"): returns the response levels (in classification)
type signature(object = "lssvm"): returns the type of problem
scaling signature(object = "ksvm"): returns the scaling values
xmatrix signature(object = "lssvm"): returns the data matrix used
ymatrix signature(object = "lssvm"): returns the response matrix used

Author(s)

Alexandros Karatzoglou
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See Also

lssvm, ksvm-class
**Examples**

```r
# train model
data(iris)
test <- lssvm(Species~., data=iris, var=2)
test
alpha(test)
error(test)
lev(test)
```

---

**musk**

**Musk data set**

**Description**

This dataset describes a set of 92 molecules of which 47 are judged by human experts to be musks and the remaining 45 molecules are judged to be non-musks.

**Usage**

```r
data(musk)
```

**Format**

A data frame with 476 observations on the following 167 variables.

- Variables 1-162 are "distance features" along rays. The distances are measured in hundredths of Angstroms. The distances may be negative or positive, since they are actually measured relative to an origin placed along each ray. The origin was defined by a "consensus musk" surface that is no longer used. Hence, any experiments with the data should treat these feature values as lying on an arbitrary continuous scale. In particular, the algorithm should not make any use of the zero point or the sign of each feature value.
- Variable 163 is the distance of the oxygen atom in the molecule to a designated point in 3-space. This is also called OXY-DIS.
- Variable 164 is the X-displacement from the designated point.
- Variable 165 is the Y-displacement from the designated point.
- Variable 166 is the Z-displacement from the designated point.

Class: 0 for non-musk, and 1 for musk

**Source**

UCI Machine Learning data repository
Examples
    data(musk)
    muskm <- ksvm(Class~., data=musk, kernel="rbfdot", C=1000)
    muskm

onlearn Kernel Online Learning algorithms

Description
    Online Kernel-based Learning algorithms for classification, novelty detection, and regression.

Usage
    ## S4 method for signature 'onlearn'
    onlearn(obj, x, y = NULL, nu = 0.2, lambda = 1e-04)

Arguments
    obj  an object of class onlearn created by the initialization function inlearn containing the kernel to be used during learning and the parameters of the learned model
    x vector or matrix containing the data. Factors have to be numerically coded. If x is a matrix the code is run internally one sample at the time.
    y the class label in case of classification. Only binary classification is supported and class labels have to be -1 or +1.
    nu the parameter similarly to the nu parameter in SVM bounds the training error.
    lambda the learning rate

Details
    The online algorithms are based on a simple stochastic gradient descent method in feature space. The state of the algorithm is stored in an object of class onlearn and has to be passed to the function at each iteration.

Value
    The function returns an S4 object of class onlearn containing the model parameters and the last fitted value which can be retrieved by the accessor method fit. The value returned in the classification and novelty detection problem is the decision function value phi. The accessor methods alpha returns the model parameters.
Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

References

Kivinen J. Smola A.J. Williamson R.C.
Online Learning with Kernels
IEEE Transactions on Signal Processing vol. 52, Issue 8, 2004

See Also

inlearn

Examples

## create toy data set
x <- rbind(matrix(rnorm(100),2),matrix(rnorm(100)+3,2))
y <- matrix(c(rep(1,50),rep(-1,50)),1)

## initialize onlearn object
on <- inlearn(x=kernel="rbfdot",kpar=list(sigma=0.2),
               type="classification")

ind <- sample(1:100,100)
## learn one data point at the time
for(i in ind)
on <- onlearn(on,x[i,],y[i],nu=0.03,lambda=0.1)

## or learn all the data
on <- onlearn(on,x[ind,],y[ind],nu=0.03,lambda=0.1)
sign(predict(on,x))

---

onlearn-class

Class "onlearn"

Description

The class of objects used by the Kernel-based Online learning algorithms

Objects from the Class

Objects can be created by calls of the form new("onlearn", ...). or by calls to the function inlearn.
onlearn-class

Slots

kernelf: Object of class "function" containing the used kernel function
buffer: Object of class "numeric" containing the size of the buffer
kpar: Object of class "list" containing the hyperparameters of the kernel function.
xmatrix: Object of class "matrix" containing the data points (similar to support vectors)
fit: Object of class "numeric" containing the decision function value of the last data point
onstart: Object of class "numeric" used for indexing
onstop: Object of class "numeric" used for indexing
alpha: Object of class "ANY" containing the model parameters
rho: Object of class "numeric" containing model parameter
b: Object of class "numeric" containing the offset
pattern: Object of class "factor" used for dealing with factors
type: Object of class "character" containing the problem type (classification, regression, or novelty

Methods

alpha signature(object = "onlearn"): returns the model parameters
b signature(object = "onlearn"): returns the offset
buffer signature(object = "onlearn"): returns the buffer size
fit signature(object = "onlearn"): returns the last decision function value
kernelf signature(object = "onlearn"): return the kernel function used
kpar signature(object = "onlearn"): returns the hyper-parameters used
onlearn signature(obj = "onlearn"): the learning function
predict signature(object = "onlearn"): the predict function
rho signature(object = "onlearn"): returns model parameter
show signature(object = "onlearn"): show function
type signature(object = "onlearn"): returns the type of problem
xmatrix signature(object = "onlearn"): returns the stored data points

Author(s)

Alexandros Karatzoglou
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See Also

onlearn, inlearn
Examples

```r
## create toy data set
x <- rbind(matrix(rnorm(100),,2),matrix(rnorm(100)+3,,2))
y <- matrix(c(rep(1,50),rep(-1,50)),,1)

## initialize onlearn object
on <- inlearn(2,kernel="rbfdot",kpar=list(sigma=0.2),
type="classification")

## learn one data point at the time
for(i in sample(1:100,100))
on <- onlearn(on,x[i,],y[i],nu=0.03,lambda=0.1)

sign(predict(on,x))
```

---

**plot**

*plot method for support vector object*

### Description

Plot a binary classification support vector machine object. The `plot` function returns a contour plot of the decision values.

### Usage

```r
## S4 method for signature 'ksvm'
plot(object, data=NULL, grid = 50, slice = list())
```

### Arguments

- **object**: a `ksvm` classification object created by the `ksvm` function
- **data**: a data frame or matrix containing data to be plotted
- **grid**: granularity for the contour plot.
- **slice**: a list of named numeric values for the dimensions held constant (only needed if more than two variables are used). Dimensions not specified are fixed at 0.

### Author(s)

Alexandros Karatzoglou

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### See Also

- `ksvm`
Examples

```r
## Demo of the plot function
x <- rbind(matrix(rnorm(120),2),matrix(rnorm(120,mean=3),2))
y <- matrix(c(rep(1,60),rep(-1,60)))

svp <- ksvm(x,y,type="C-svc")
plot(svp,data=x)
```

---

**prc-class**

*Class "prc"*

**Description**

Principal Components Class

**Objects of class "prc"**

Objects from the class cannot be created directly but only contained in other classes.

**Slots**

- `pcv`: Object of class "matrix" containing the principal component vectors
- `eig`: Object of class "vector" containing the corresponding eigenvalues
- `kernelf`: Object of class "kfunction" containing the kernel function used
- `kpar`: Object of class "list" containing the kernel parameters used
- `xmatrix`: Object of class "input" containing the data matrix used
- `kcall`: Object of class "ANY" containing the function call
- `n.action`: Object of class "ANY" containing the action performed on NA

**Methods**

- `eig` signature(object = "prc"): returns the eigenvalues
- `kcall` signature(object = "prc"): returns the performed call
- `kernelf` signature(object = "prc"): returns the used kernel function
- `pcv` signature(object = "prc"): returns the principal component vectors
- `predict` signature(object = "prc"): embeds new data
- `xmatrix` signature(object = "prc"): returns the used data matrix

**Author(s)**

Alexandros Karatzoglou

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**See Also**

kpca-class,kha-class,kfa-class
**predict.gausspr**  
*predict method for Gaussian Processes object*

**Description**
Prediction of test data using Gaussian Processes

**Usage**

```r  
## S4 method for signature 'gausspr'  
predict(object, newdata, type = "response", coupler = "minpair")  
```

**Arguments**
- **object**: an S4 object of class gausspr created by the gausspr function.
- **newdata**: a data frame or matrix containing new data.
- **type**: one of response, probabilities indicating the type of output: predicted values or matrix of class probabilities.
- **coupler**: Coupling method used in the multiclass case, can be one of minpair or pkpd (see reference for more details).

**Value**
- **response**: predicted classes (the classes with majority vote) or the response value in regression.
- **probabilities**: matrix of class probabilities (one column for each class and one row for each input).

**Author(s)**
Alexandros Karatzoglou  
alexandros.karatzoglou@ci.tuwien.ac.at

**References**
- C. K. I. Williams and D. Barber  
  Bayesian classification with Gaussian processes.  
  http://www.dai.ed.ac.uk/homes/ckiw/postscript/pami_final.ps.gz
  Probability estimates for Multi-class Classification by Pairwise Coupling  
Examples

```r
## example using the promotergene data set
data(promotergene)

## create test and training set
ind <- sample(1:dim(promotergene)[1],20)
genetrain <- promotergene[-ind,]
genetest <- promotergene[ind,]

## train a support vector machine
gene <- gausspr(Class~.,data=genetrain,kernel="rbfdot",
                 kpar=list(sigma=0.015))
genetypemodel

## predict gene type probabilities on the test set
genetypemodel <- predict(gene,genetest,type="probabilities")

predict.kqr

Predict method for kernel Quantile Regression object

Description

Prediction of test data for kernel quantile regression

Usage

## S4 method for signature 'kqr'
predict(object, newdata)

Arguments

- **object**: an S4 object of class kqr created by the kqr function
- **newdata**: a data frame, matrix, or kernelMatrix containing new data

Value

The value of the quantile given by the computed kqr model in a vector of length equal to the the rows of newdata.

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>
predic.ksvm

Examples

```r
# create data
x <- sort(runif(300))
y <- sin(pi*x) + rnorm(300,0,sd=exp(sin(2*pi*x)))

# first calculate the median
qrm <- kqr(x, y, tau = 0.5, C=0.15)

# predict and plot
plot(x, y)
ytest <- predict(qrm, x)
lines(x, ytest, col="blue")

# calculate 0.9 quantile
qrm <- kqr(x, y, tau = 0.9, kernel = "rbfdot",
           kpar = list(sigma=10), C=0.15)
ytest <- predict(qrm, x)
lines(x, ytest, col="red")
```

**predict.ksvm**

*predict method for support vector object*

**Description**

Prediction of test data using support vector machines

**Usage**

```r
## S4 method for signature 'ksvm'
predict(object, newdata, type = "response", coupler = "minpair")
```

**Arguments**

- `object` an S4 object of class ksvm created by the ksvm function
- `newdata` a data frame or matrix containing new data
- `type` one of `response`, `probabilities`, `votes`, `decision` indicating the type of output: predicted values, matrix of class probabilities, matrix of vote counts, or matrix of decision values.
- `coupler` Coupling method used in the multiclass case, can be one of `minpair` or `pkpd` (see reference for more details).

**Value**

If `type(object)` is `C-svc`, `nu-svc`, `C-bsvm` or `spoc-svc` the vector returned depends on the argument type:

- `response` predicted classes (the classes with majority vote).
probabilities  matrix of class probabilities (one column for each class and one row for each input).

votes  matrix of vote counts (one column for each class and one row for each new input)

If type(object) is eps-svr, eps-bsvr or nu-svr a vector of predicted values is returned. If type(object) is one-classification a vector of logical values is returned.

Author(s)
Alexandros Karatzoglou
alexandros.karatzoglou@ci.tuwien.ac.at

References

  *Probability estimates for Multi-class Classification by Pairwise Coupling*  

- H.T. Lin, C.J. Lin, R.C. Weng  
  *A note on Platt’s probabilistic outputs for support vector machines*  

Examples

```r
## example using the promotergene data set
data(promotergene)

## create test and training set
ind <- sample(1:dim(promotergene)[1],20)
genetrain <- promotergene[-ind,]
genetest <- promotergene[ind,]

## train a support vector machine
gene <- ksvm(Class~.,data=genetrain,kernel="rbfdot",
  kpar=list(sigma=0.015),C=70,cross=4,prob.model=TRUE)
gene

## predict gene type probabilities on the test set
genetype <- predict(gene,genetest,type="probabilities")
genetype
```

promotergene  
*E. coli promoter gene sequences (DNA)*

Description

Promoters have a region where a protein (RNA polymerase) must make contact and the helical DNA sequence must have a valid conformation so that the two pieces of the contact region spatially align. The data contains DNA sequences of promoters and non-promoters.
Usage

data(promotergene)

Format

A data frame with 106 observations and 58 variables. The first variable Class is a factor with levels + for a promoter gene and - for a non-promoter gene. The remaining 57 variables V2 to V58 are factors describing the sequence. The DNA bases are coded as follows: a adenine c cytosine g guanine t thymine

Source

UCI Machine Learning data repository

References

Towell, G., Shavlik, J. and Noordewier, M.
Refinement of Approximate Domain Theories by Knowledge-Based Artificial Neural Networks.
In Proceedings of the Eighth National Conference on Artificial Intelligence (AAAI-90)

Examples

data(promotergene)

## Create classification model using Gaussian Processes

prom <- gausspr(Class~, data=promotergene, kernel="rbfdot",
                kpar=list(sigma=0.02), cross=4)

prom

## Create model using Support Vector Machines

promsv <- ksvm(Class~, data=promotergene, kernel="laplacedot",
                kpar="automatic", C=60, cross=4)

promsv

---

**ranking**

**Ranking**

Description

A universal ranking algorithm which assigns importance/ranking to data points given a query.
Usage

## S4 method for signature 'matrix'
ranking(x, y,
    kernel = "rbfdot", kpar = list(sigma = 1),
    scale = FALSE, alpha = 0.99, iterations = 600,
    edgegraph = FALSE, convergence = FALSE,...)

## S4 method for signature 'kernelMatrix'
ranking(x, y,
    alpha = 0.99, iterations = 600, convergence = FALSE,...)

## S4 method for signature 'list'
ranking(x, y,
    kernel = "stringdot", kpar = list(length = 4, lambda = 0.5),
    alpha = 0.99, iterations = 600, convergence = FALSE, ...)

Arguments

x  
a matrix containing the data to be ranked, or the kernel matrix of data to be ranked or a list of character vectors

y  
The index of the query point in the data matrix or a vector of length equal to the rows of the data matrix having a one at the index of the query points index and zero at all the other points.

kernel  
the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:

- rbfdot Radial Basis kernel function "Gaussian"
- polydot Polynomial kernel function
- vanilladot Linear kernel function
- tanhdot Hyperbolic tangent kernel function
- laplacedot Laplacian kernel function
- besseldot Bessel kernel function
- anovadot ANOVA RBF kernel function
- splinedot Spline kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

kpar  
the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. For valid parameters for existing kernels are:

- sigma inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
- degree, scale, offset for the Polynomial kernel "polydot"
- scale, offset for the Hyperbolic tangent kernel function "tanhdot"
• sigma, order, degree for the Bessel kernel "besseldot".
• sigma, degree for the ANOVA kernel "anova.dot".

Hyper-parameters for user defined kernels can be passed through the kpar parameter as well.

scale If TRUE the data matrix columns are scaled to zero mean and unit variance.
alpha The alpha parameter takes values between 0 and 1 and is used to control the authoritative scores received from the unlabeled points. For 0 no global structure is found the algorithm ranks the points similarly to the original distance metric.
iterations Maximum number of iterations
edgegraph Construct edgegraph (only supported with the RBF kernel)
convergence Include convergence matrix in results
... Additional arguments

Details
A simple universal ranking algorithm which exploits the intrinsic global geometric structure of the data. In many real world applications this should be superior to a local method in which the data are simply ranked by pairwise Euclidean distances. Firstly a weighted network is defined on the data and an authoritative score is assigned to each query. The query points act as source nodes that continually pump their authoritative scores to the remaining points via the weighted network and the remaining points further spread the scores they received to their neighbors. This spreading process is repeated until convergence and the points are ranked according to their score at the end of the iterations.

Value
An S4 object of class ranking which extends the matrix class. The first column of the returned matrix contains the original index of the points in the data matrix the second column contains the final score received by each point and the third column the ranking of the point. The object contains the following slots:

edgegraph Containing the edgegraph of the data points.
convergence Containing the convergence matrix

Author(s)
Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

References
D. Zhou, J. Weston, A. Gretton, O. Bousquet, B. Schoelkopf
Ranking on Data Manifolds
Advances in Neural Information Processing Systems 16.
MIT Press Cambridge Mass. 2004
See Also

`ranking-class`, `specc`

Examples

data(spirals)

## create data from spirals
ran <- spirals[rowSums(abs(spirals) < 0.55) == 2,]

## rank points according to similarity to the most upper left point
ranked  <- ranking(ran, 54, kernel = "rbfdot",
                   kpar = list(sigma = 100), edgegraph = TRUE)
ranked[54, 2] <- max(ranked[-54, 2])
c<-1:86
op <- par(mfrow = c(1, 2),pty="s")
plot(ran)
plot(ran, cex=c[ranked[,3]]/40)

---

### ranking-class

#### Class "ranking"

#### Description

Object of the class "ranking" are created from the ranking function and extend the class `matrix`

#### Objects from the Class

Objects can be created by calls of the form `new("ranking", ...)`

#### Slots

- `.Data`: Object of class "matrix" containing the data ranking and scores
- `convergence`: Object of class "matrix" containing the convergence matrix
- `edgegraph`: Object of class "matrix" containing the edgegraph

#### Extends

Class "matrix", directly.

#### Methods

- `show` signature(object = "ranking"): displays the ranking score matrix

#### Author(s)

Alexandros Karatzoglou

alexandros.karatzoglou@ci.tuwien.ac.at
See Also

ranking

Examples

data(spirals)

## create data set to be ranked
ran<-spirals[rowSums(abs(spirals)<0.55)==2,]

## rank points according to "relevance" to point 54 (up left)
ranked<-ranking(ran,54,kernel="rbfdot",
    kpar=list(sigma=100),edgegraph=TRUE)

ranked
edgegraph(ranked)[1:10,1:10]

---

**Reuters**

*Reuters Text Data*

Description

A small sample from the Reuters news data set.

Usage

data(reuters)

Format

A list of 40 text documents along with the labels. `reuters` contains the text documents and `rlabels` the labels in a vector.

Details

This dataset contains a list of 40 text documents along with the labels. The data consist out of 20 documents from the `acq` category and 20 documents from the `crude` category. The labels are stored in `rlabels`

Source

Reuters
**rvm**

*Relevance Vector Machine*

**Description**

The Relevance Vector Machine is a Bayesian model for regression and classification of identical functional form to the support vector machine. The `rvm` function currently supports only regression.

**Usage**

```r
## S4 method for signature 'formula'
rvm(x, data=NULL, ..., subset, na.action = na.omit)

## S4 method for signature 'vector'
rvm(x, ...)

## S4 method for signature 'matrix'
rvm(x, y, type="regression",
    kernel="rbfdot", kpar="automatic",
    alpha= ncol(as.matrix(x)), var=0.1, var.fix=FALSE, iterations=100,
    verbosity = 0, tol = .Machine$double.eps, minmaxdiff = 1e-3,
    cross = 0, fit = TRUE, ..., subset, na.action = na.omit)

## S4 method for signature 'list'
rvm(x, y, type = "regression",
    kernel = "stringdot", kpar = list(length = 4, lambda = 0.5),
    alpha = 5, var = 0.1, var.fix = FALSE, iterations = 100,
    verbosity = 0, tol = .Machine$double.eps, minmaxdiff = 1e-3,
    cross = 0, fit = TRUE, ..., subset, na.action = na.omit)
```

**Arguments**

- `x` a symbolic description of the model to be fit. When not using a formula `x` can be a matrix or vector containing the training data or a kernel matrix of class `kernelMatrix` of the training data or a list of character vectors (for use with the string kernel). Note, that the intercept is always excluded, whether given in the formula or not.

- `data` an optional data frame containing the variables in the model. By default the variables are taken from the environment which `rvm` is called from.

- `y` a response vector with one label for each row/component of `x`. Can be either a factor (for classification tasks) or a numeric vector (for regression).

- `type rvm` can only be used for regression at the moment.

- `kernel` the kernel function used in training and predicting. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
• rbf\text{dot} Radial Basis kernel "Gaussian"
• poly\text{dot} Polynomial kernel
• vanilla\text{dot} Linear kernel
• tanh\text{dot} Hyperbolic tangent kernel
• laplace\text{dot} Laplacian kernel
• bessel\text{dot} Bessel kernel
• anova\text{dot} ANOVA RBF kernel
• spline\text{dot} Spline kernel
• string\text{dot} String kernel

The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

\textbf{kpar} the list of hyper-parameters (kernel parameters). This is a list which contains the parameters to be used with the kernel function. For valid parameters for existing kernels are:

• sigma inverse kernel width for the Radial Basis kernel function "rbf\text{dot}" and the Laplacian kernel "laplace\text{dot}".
• degree, scale, offset for the Polynomial kernel "poly\text{dot}"
• scale, offset for the Hyperbolic tangent kernel function "tanh\text{dot}"
• sigma, order, degree for the Bessel kernel "bessel\text{dot}".
• sigma, degree for the ANOVA kernel "anova\text{dot}".
• length, lambda, normalized for the "string\text{dot}" kernel where length is the length of the strings considered, lambda the decay factor and normalized a logical parameter determining if the kernel evaluations should be normalized.

Hyper-parameters for user defined kernels can be passed through the \textbf{kpar} parameter as well. In the case of a Radial Basis kernel function (Gaussian) \textbf{kpar} can also be set to the string "automatic" which uses the heuristics in \texttt{sigest} to calculate a good sigma value for the Gaussian RBF or Laplace kernel, from the data. (default = "automatic").

\textbf{alpha} The initial alpha vector. Can be either a vector of length equal to the number of data points or a single number.

\textbf{var} the initial noise variance

\textbf{var\_fix} Keep noise variance fix during iterations (default: FALSE)

\textbf{iterations} Number of iterations allowed (default: 100)

\textbf{tol} tolerance of termination criterion

\textbf{minmaxdiff} termination criteria. Stop when max difference is equal to this parameter (default: 1e-3)

\textbf{verbosity} print information on algorithm convergence (default = FALSE)

\textbf{fit} indicates whether the fitted values should be computed and included in the model or not (default: TRUE)

\textbf{cross} if a integer value k>0 is specified, a k-fold cross validation on the training data is performed to assess the quality of the model: the Mean Squared Error for regression
subset

An index vector specifying the cases to be used in the training sample. (NOTE: If given, this argument must be named.)

na.action

A function to specify the action to be taken if NAs are found. The default action is na.omit, which leads to rejection of cases with missing values on any required variable. An alternative is na.fail, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

additional parameters

Details

The Relevance Vector Machine typically leads to sparser models than the SVM. It also performs better in many cases (specially in regression).

Value

An S4 object of class 'rvm' containing the fitted model. Accessor functions can be used to access the slots of the object which include:

alpha

The resulting relevance vectors

alphaindex

The index of the resulting relevance vectors in the data matrix

nRV

Number of relevance vectors

RVindex

The indexes of the relevance vectors

error

Training error (if fit = TRUE)

...

Author(s)

Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

References

Tipping, M. E.
Sparse Bayesian learning and the relevance vector machine
Journal of Machine Learning Research 1, 211-244
http://www.jmlr.org/papers/volume1/tipping01a/tipping01a.pdf

See Also

ksvm

Examples

# create data
x <- seq(-20,20,0.1)
y <- sin(x)/x + rnorm(401,sd=0.05)

# train relevance vector machine
foo <- rvm(x, y)

# print relevance vectors
alpha(foo)
RVindex(foo)

# predict and plot
ytest <- predict(foo, x)
plot(x, y, type = "l")
lines(x, ytest, col = "red")

---

### Description

Relevance Vector Machine Class

### Objects from the Class

Objects can be created by calls of the form `new("rvm", ...)` or by calling the `rvm` function.

### Slots

- `tol`: Object of class "numeric" contains tolerance of termination criteria used.
- `kernelf`: Object of class "kfunction" contains the kernel function used
- `kpar`: Object of class "list" contains the hyperparameter used
- `kcall`: Object of class "call" contains the function call
- `type`: Object of class "character" contains type of problem
- `terms`: Object of class "ANY" containing the terms representation of the symbolic model used (when using a formula interface)
- `xmatrix`: Object of class "matrix" contains the data matrix used during computation
- `ymatrix`: Object of class "output" contains the response matrix
- `fitted`: Object of class "output" with the fitted values, (predict on training set).
- `lev`: Object of class "vector" contains the levels of the response (in classification)
- `nclass`: Object of class "numeric" contains the number of classes (in classification)
- `alpha`: Object of class "list1" containing the the resulting alpha vector
- `coef`: Object of class "ANY" containing the the resulting model parameters
- `nvar`: Object of class "numeric" containing the calculated variance (in case of regression)
- `mlike`: Object of class "numeric" containing the computed maximum likelihood
- `RVindex`: Object of class "vector" containing the indexes of the resulting relevance vectors
- `nRV`: Object of class "numeric" containing the number of relevance vectors
- `cross`: Object of class "numeric" containing the resulting cross validation error
- `error`: Object of class "numeric" containing the training error
- `n.action`: Object of class "ANY" containing the action performed on NA
Methods

RVindex signature(object = "rvm"): returns the index of the relevance vectors

alpha signature(object = "rvm"): returns the resulting alpha vector

cross signature(object = "rvm"): returns the resulting cross validation error

error signature(object = "rvm"): returns the training error

fitted signature(object = "rvm"): returns the fitted values

kcall signature(object = "rvm"): returns the function call

kernelf signature(object = "rvm"): returns the used kernel function

kpar signature(object = "rvm"): returns the parameters of the kernel function

lev signature(object = "rvm"): returns the levels of the response (in classification)

mlike signature(object = "rvm"): returns the estimated maximum likelihood

nvar signature(object = "rvm"): returns the calculated variance (in regression)

type signature(object = "rvm"): returns the type of problem

xmatrix signature(object = "rvm"): returns the data matrix used during computation

ymatrix signature(object = "rvm"): returns the used response

Author(s)

Alexandros Karatzoglou
alexandros.karatzoglou@ci.tuwien.ac.at

See Also

rvm, ksvm-class

Examples

# create data
x <- seq(-20, 20, 0.1)
y <- sin(x)/x + rnorm(401, sd=0.05)

# train relevance vector machine
foo <- rvm(x, y)
foo

alpha(foo)
RVindex(foo)
fitted(foo)
kernelf(foo)
nvar(foo)

## show slots
slotNames(foo)
Description

Given a range of values for the "sigma" inverse width parameter in the Gaussian Radial Basis kernel for use with Support Vector Machines. The estimation is based on the data to be used.

Usage

```r
## S4 method for signature 'formula'
sigest(x, data=NULL, frac = 0.5, na.action = na.omit, scaled = TRUE)
## S4 method for signature 'matrix'
sigest(x, frac = 0.5, scaled = TRUE, na.action = na.omit)
```

Arguments

- `x`: a symbolic description of the model upon the estimation is based. When not using a formula `x` is a matrix or vector containing the data.
- `data`: an optional data frame containing the variables in the model. By default the variables are taken from the environment which `ksvm` is called from.
- `frac`: Fraction of data to use for estimation. By default a quarter of the data is used to estimate the range of the sigma hyperparameter.
- `scaled`: A logical vector indicating the variables to be scaled. If `scaled` is of length 1, the value is recycled as many times as needed and all non-binary variables are scaled. Per default, data are scaled internally to zero mean and unit variance (since this the default action in `ksvm` as well). The center and scale values are returned and used for later predictions.
- `na.action`: A function to specify the action to be taken if NAs are found. The default action is `na.omit`, which leads to rejection of cases with missing values on any required variable. An alternative is `na.fail`, which causes an error if NA cases are found. (NOTE: If given, this argument must be named.)

Details

`sigest` estimates the range of values for the sigma parameter which would return good results when used with a Support Vector Machine (`ksvm`). The estimation is based upon the 0.1 and 0.9 quantile of \(|x - x'|^2\). Basically any value in between those two bounds will produce good results.

Value

Returns a vector of length 3 defining the range (0.1 quantile, median and 0.9 quantile) of the sigma hyperparameter.
Description

A data set collected at Hewlett-Packard Labs, that classifies 4601 e-mails as spam or non-spam. In addition to this class label there are 57 variables indicating the frequency of certain words and characters in the e-mail.
Usage
data(spam)

Format
A data frame with 4601 observations and 58 variables.
The first 48 variables contain the frequency of the variable name (e.g., business) in the e-mail. If the variable name starts with num (e.g., num650) the it indicates the frequency of the corresponding number (e.g., 650). The variables 49-54 indicate the frequency of the characters ‘;’, ‘(', '[', '!', '$', and '\#'. The variables 55-57 contain the average, longest and total run-length of capital letters. Variable 58 indicates the type of the mail and is either "nonspm" or "spam", i.e. unsolicited commercial e-mail.

Details
The data set contains 2788 e-mails classified as "nonspm" and 1813 classified as "spam".
The “spam” concept is diverse: advertisements for products/web sites, make money fast schemes, chain letters, pornography... This collection of spam e-mails came from the collectors’ postmaster and individuals who had filed spam. The collection of non-spam e-mails came from filed work and personal e-mails, and hence the word ‘george’ and the area code ‘650’ are indicators of non-spam. These are useful when constructing a personalized spam filter. One would either have to blind such non-spam indicators or get a very wide collection of non-spam to generate a general purpose spam filter.

Source
• Creators: Mark Hopkins, Erik Reeber, George Forman, Jaap Suermondt at Hewlett-Packard Labs, 1501 Page Mill Rd., Palo Alto, CA 94304
• Donor: George Forman (gforman at nospam hpl.hp.com) 650-857-7835
These data have been taken from the UCI Repository Of Machine Learning Databases at http://www.ics.uci.edu/~mlearn/MLRepository.html

References

---

 spectral clustering

Description
A spectral clustering algorithm. Clustering is performed by embedding the data into the subspace of the eigenvectors of an affinity matrix.
Usage

```r
## S4 method for signature 'formula'
specc(x, data = NULL, na.action = na.omit, ...)

## S4 method for signature 'matrix'
specc(x, centers,
    kernel = "rbfdot", kpar = "automatic",
    nystrom.red = FALSE, nystrom.sample = dim(x)[1]/6,
    iterations = 200, mod.sample = 0.75, na.action = na.omit, ...)

## S4 method for signature 'kernelMatrix'
specc(x, centers, nystrom.red = FALSE, iterations = 200, ...)

## S4 method for signature 'list'
specc(x, centers,
    kernel = "stringdot", kpar = list(length=4, lambda=0.5),
    nystrom.red = FALSE, nystrom.sample = length(x)/6,
    iterations = 200, mod.sample = 0.75, na.action = na.omit, ...)
```

Arguments

- **x**
  - the matrix of data to be clustered, or a symbolic description of the model to be fit, or a kernel Matrix of class `kernelMatrix`, or a list of character vectors.

- **data**
  - an optional data frame containing the variables in the model. By default the variables are taken from the environment which 'specc' is called from.

- **centers**
  - Either the number of clusters or a set of initial cluster centers. If the first, a random set of rows in the eigenvectors matrix are chosen as the initial centers.

- **kernel**
  - the kernel function used in computing the affinity matrix. This parameter can be set to any function, of class kernel, which computes a dot product between two vector arguments. kernlab provides the most popular kernel functions which can be used by setting the kernel parameter to the following strings:
    - `rbfdot` Radial Basis kernel function "Gaussian"
    - `polydot` Polynomial kernel function
    - `vanilladot` Linear kernel function
    - `tanhdot` Hyperbolic tangent kernel function
    - `laplacedot` Laplacian kernel function
    - `besseldot` Bessel kernel function
    - `anovadot` ANOVA RBF kernel function
    - `splinedot` Spline kernel
    - `stringdot` String kernel
  - The kernel parameter can also be set to a user defined function of class kernel by passing the function name as an argument.

- **kpar**
  - a character string or the list of hyper-parameters (kernel parameters). The default character string "automatic" uses a heuristic to determine a suitable value for the width parameter of the RBF kernel. The second option "local" (local
scaling) uses a more advanced heuristic and sets a width parameter for every point in the data set. This is particularly useful when the data incorporates multiple scales. A list can also be used containing the parameters to be used with the kernel function. Valid parameters for existing kernels are:

- `sigma` inverse kernel width for the Radial Basis kernel function "rbfdot" and the Laplacian kernel "laplacedot".
- `degree`, `scale`, `offset` for the Polynomial kernel "polydot"
- `scale`, `offset` for the Hyperbolic tangent kernel function "tanhdot"
- `sigma`, `order`, `degree` for the Bessel kernel "besseldot".
- `sigma`, `degree` for the ANOVA kernel "anovadot".
- `length`, `lambda`, `normalized` for the "stringdot" kernel where `length` is the length of the strings considered, `lambda` the decay factor and `normalized` a logical parameter determining if the kernel evaluations should be normalized.

Hyper-parameters for user defined kernels can be passed through the `kpar` parameter as well.

- `nystrom.red` use nystrom method to calculate eigenvectors. When TRUE a sample of the dataset is used to calculate the eigenvalues, thus only a \(nxm\) matrix where \(n\) the sample size is stored in memory (default: FALSE)
- `nystrom.sample` number of data points to use for estimating the eigenvalues when using the nystrom method. (default : `dim(x)[1]/6`)
- `mod.sample` proportion of data to use when estimating sigma (default: 0.75)
- `iterations` the maximum number of iterations allowed.
- `na.action` the action to perform on NA
- `...` additional parameters

Details

Spectral clustering works by embedding the data points of the partitioning problem into the subspace of the \(k\) largest eigenvectors of a normalized affinity/kernel matrix. Using a simple clustering method like `kmeans` on the embedded points usually leads to good performance. It can be shown that spectral clustering methods boil down to graph partitioning.

The data can be passed to the `specc` function in a matrix or a `data.frame`, in addition `specc` also supports input in the form of a kernel matrix of class `kernelMatrix` or as a list of character vectors where a string kernel has to be used.

Value

An S4 object of class `specc` which extends the class `vector` containing integers indicating the cluster to which each point is allocated. The following slots contain useful information

- `centers` A matrix of cluster centers.
- `size` The number of point in each cluster
- `withinss` The within-cluster sum of squares for each cluster
- `kernelf` The kernel function used
Author(s)
Alexandros Karatzoglou
<alexandros.karatzoglou@ci.tuwien.ac.at>

References
Andrew Y. Ng, Michael I. Jordan, Yair Weiss
On Spectral Clustering: Analysis and an Algorithm
Neural Information Processing Symposium 2001

See Also
kkmeans, kpca, kcca

Examples

```r
## Cluster the spirals data set.
data(spirals)

sc <- specc(spirals, centers=2)

sc
centers(sc)
size(sc)
withinss(sc)

plot(spirals, col=sc)
```

---

**spec-class**  
*Class "specce"*

Description

The Spectral Clustering Class

Objects from the Class

Objects can be created by calls of the form `new("specc", ...)` or by calling the function `specc`.

Slots

.Data: Object of class "vector" containing the cluster assignments  
centers: Object of class "matrix" containing the cluster centers  
size: Object of class "vector" containing the number of points in each cluster  
withinss: Object of class "vector" containing the within-cluster sum of squares for each cluster  
kernelf: Object of class kernel containing the used kernel function.
spirals

Description
A toy data set representing two spirals with Gaussian noise. The data was created with the mlbench::spirals function in mlbench.

Usage
data(spirals)

Examples
# Cluster the spirals data set.
spec <- spec(spirals)
center(spec)
size(spec)

See Also
spec, kpca-class

Author(s)
Alexandros Karatzoglou<alexandros.karatzoglou@tuwien.ac.at>

Methods

Withins signature(object = "spec"): returns the within-cluster sum of squares for each cluster
centers signature(object = "spec"): returns the cluster centers
size signature(object = "spec"): returns the number of points in each cluster

Author(s)
Alexandros Karatzoglou<alexandros.karatzoglou@tuwien.ac.at>

See Also
spec, kpca-class

Examples
# Cluster the spirals data set.
spec <- spec(spirals)
center(spec)
size(spec)

**String Kernel Functions**

**Description**

String kernels.

**Usage**

```
stringdot(length = 4, lambda = 1.1, type = "spectrum", normalized = TRUE)
```

**Arguments**

- `length`: The length of the substrings considered
- `lambda`: The decay factor
- `type`: Type of string kernel, currently the following kernels are supported:
  - `spectrum`: The kernel considers only matching substring of exactly length $n$ (also know as string kernel). Each such matching substring is given a constant weight. The length parameter in this kernel has to be $length > 1$.
  - `boundrange`: this kernel (also known as boundrange) considers only matching substrings of length less than or equal to a given number $N$. This type of string kernel requires a length parameter $length > 1$.
  - `constant`: The kernel considers all matching substrings and assigns constant weight (e.g. 1) to each of them. This constant kernel does not require any additional parameter.
  - `exponential`: Exponential Decay kernel where the substring weight decays as the matching substring gets longer. The kernel requires a decay factor $\lambda > 1$.
  - `string`: essentially identical to the spectrum kernel, only computed using a more conventional way.
  - `fullstring`: essentially identical to the boundrange kernel only computed in a more conventional way.
- `normalized`: normalize string kernel values, (default: TRUE)

**Details**

The kernel generating functions are used to initialize a kernel function which calculates the dot (inner) product between two feature vectors in a Hilbert Space. These functions or their function generating names can be passed as a kernel argument on almost all functions in `kernlab`(e.g., `ksvm`, `kPCA` etc.).
The string kernels calculate similarities between two strings (e.g. texts or sequences) by matching the common substring in the strings. Different types of string kernel exists and are mainly distinguished by how the matching is performed i.e. some string kernels count the exact matchings of \( n \) characters (spectrum kernel) between the strings, others allow gaps (mismatch kernel) etc.

**Value**

Returns an S4 object of class `stringkernel` which extents the function class. The resulting function implements the given kernel calculating the inner (dot) product between two character vectors.

```r
kpar
```

A list containing the kernel parameters (hyperparameters) used.

The kernel parameters can be accessed by the `kpar` function.

**Note**

The `spectrum` and `boundrange` kernel are faster and more efficient implementations of the `string` and `fullstring` kernels which will be still included in `kernlab` for the next two versions.

**Author(s)**

Alexandros Karatzoglou  
alexandros.karatzoglou@ci.tuwien.ac.at

**See Also**

dots, `kernelMatrix`, KernelMult, KernelPol

**Examples**

```r
sk <- stringdot(type="string", length=5)

sk
```

**ticdata**

*The Insurance Company Data*

**Description**

This data set used in the CoIL 2000 Challenge contains information on customers of an insurance company. The data consists of 86 variables and includes product usage data and socio-demographic data derived from zip area codes. The data was collected to answer the following question: Can you predict who would be interested in buying a caravan insurance policy and give an explanation why?
Usage

data(ticdata)

Format

**ticdata**: Dataset to train and validate prediction models and build a description (9822 customer records). Each record consists of 86 attributes, containing sociodemographic data (attribute 1-43) and product ownership (attributes 44-86). The sociodemographic data is derived from zip codes. All customers living in areas with the same zip code have the same sociodemographic attributes. Attribute 86, **CARAVAN**: Number of mobile home policies, is the target variable.

Data Format

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>STYPE</td>
<td>Customer Subtype</td>
</tr>
<tr>
<td>2</td>
<td>MAANTHUI</td>
<td>Number of houses 1 - 10</td>
</tr>
<tr>
<td>3</td>
<td>MGEMOMV</td>
<td>Avg size household 1 - 6</td>
</tr>
<tr>
<td>4</td>
<td>MGEMLEEFL</td>
<td>Average age</td>
</tr>
<tr>
<td>5</td>
<td>MOSHOOFD</td>
<td>Customer main type</td>
</tr>
<tr>
<td>6</td>
<td>MGODRK</td>
<td>Roman catholic</td>
</tr>
<tr>
<td>7</td>
<td>MGODPR</td>
<td>Protestant ...</td>
</tr>
<tr>
<td>8</td>
<td>MGODOV</td>
<td>Other religion</td>
</tr>
<tr>
<td>9</td>
<td>MGODGE</td>
<td>No religion</td>
</tr>
<tr>
<td>10</td>
<td>MRELGE</td>
<td>Married</td>
</tr>
<tr>
<td>11</td>
<td>MRELSA</td>
<td>Living together</td>
</tr>
<tr>
<td>12</td>
<td>MREL0V</td>
<td>Other relation</td>
</tr>
<tr>
<td>13</td>
<td>MFALLEEN</td>
<td>Singles</td>
</tr>
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<td>MFGENKIND</td>
<td>Household without children</td>
</tr>
<tr>
<td>15</td>
<td>MFWEKIND</td>
<td>Household with children</td>
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<tr>
<td>16</td>
<td>MOPLHOOG</td>
<td>High level education</td>
</tr>
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<td>17</td>
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</tr>
<tr>
<td>18</td>
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</tr>
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<td>High status</td>
</tr>
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<td>MBERZELF</td>
<td>Entrepreneur</td>
</tr>
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<td>MBERBOER</td>
<td>Farmer</td>
</tr>
<tr>
<td>22</td>
<td>MBERMIDD</td>
<td>Middle management</td>
</tr>
<tr>
<td>23</td>
<td>MBERARBG</td>
<td>Skilled labourers</td>
</tr>
<tr>
<td>24</td>
<td>MBERARBO</td>
<td>Unskilled labourers</td>
</tr>
<tr>
<td>25</td>
<td>MSKA</td>
<td>Social class A</td>
</tr>
<tr>
<td>26</td>
<td>MSKB1</td>
<td>Social class B1</td>
</tr>
<tr>
<td>27</td>
<td>MSKB2</td>
<td>Social class B2</td>
</tr>
<tr>
<td>28</td>
<td>MSKC</td>
<td>Social class C</td>
</tr>
<tr>
<td>29</td>
<td>MSKD</td>
<td>Social class D</td>
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<tr>
<td>33</td>
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<td>2 cars</td>
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<tr>
<td>34</td>
<td>MAUTØ</td>
<td>No car</td>
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<td>35</td>
<td>MZFONDS</td>
<td>National Health Service</td>
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<td>36</td>
<td>MZPART</td>
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<tr>
<td></td>
<td>Description</td>
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</tr>
<tr>
<td>---</td>
<td>-------------------------------------------------</td>
<td></td>
</tr>
<tr>
<td>37</td>
<td>MINKMØ  Income &gt;30.000</td>
<td></td>
</tr>
<tr>
<td>38</td>
<td>MINK3045  Income 30-45.000</td>
<td></td>
</tr>
<tr>
<td>39</td>
<td>MINK4575  Income 45-75.000</td>
<td></td>
</tr>
<tr>
<td>40</td>
<td>MINK7512  Income 75-122.000</td>
<td></td>
</tr>
<tr>
<td>41</td>
<td>MINK123M  Income &lt;123.000</td>
<td></td>
</tr>
<tr>
<td>42</td>
<td>MINKGEM  Average income</td>
<td></td>
</tr>
<tr>
<td>43</td>
<td>MKOOPKLA  Purchasing power class</td>
<td></td>
</tr>
<tr>
<td>44</td>
<td>PWAPART  Contribution private third party insurance</td>
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</tr>
<tr>
<td>45</td>
<td>PWABEDR  Contribution third party insurance (firms)</td>
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</tr>
<tr>
<td>46</td>
<td>PWALAND  Contribution third party insurance (agriculture)</td>
<td></td>
</tr>
<tr>
<td>47</td>
<td>PPERSAUT  Contribution car policies</td>
<td></td>
</tr>
<tr>
<td>48</td>
<td>PBESAUT  Contribution delivery van policies</td>
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</tr>
<tr>
<td>49</td>
<td>PMOTSCO  Contribution motorcycle/scooter policies</td>
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</tr>
<tr>
<td>50</td>
<td>PVRAAUT  Contribution lorry policies</td>
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<td>51</td>
<td>PAANHANG  Contribution trailer policies</td>
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<td>52</td>
<td>PTRACTOR  Contribution tractor policies</td>
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<td>53</td>
<td>PWERKT  Contribution agricultural machines policies</td>
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<tr>
<td>54</td>
<td>PBROM  Contribution moped policies</td>
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<td>55</td>
<td>PLEVEN  Contribution life insurances</td>
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<td>PPERSONG  Contribution private accident insurance policies</td>
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<tr>
<td>57</td>
<td>PGEZONG  Contribution family accidents insurance policies</td>
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</tr>
<tr>
<td>58</td>
<td>PWAOREG  Contribution disability insurance policies</td>
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</tr>
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<td>59</td>
<td>PBRAND  Contribution fire policies</td>
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</tr>
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<td>PZEILPL  Contribution surfboard policies</td>
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<td>PPLEZIER  Contribution boat policies</td>
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<td>62</td>
<td>PFIETS  Contribution bicycle policies</td>
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<td>63</td>
<td>PINBOED  Contribution property insurance policies</td>
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<td>PBYSTAND  Contribution social security insurance policies</td>
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<td>AWAPART  Number of private third party insurance 1 - 12</td>
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<td>66</td>
<td>AWABEDR  Number of third party insurance (firms) ...</td>
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<td>67</td>
<td>AWALAND  Number of third party insurance (agriculture)</td>
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<tr>
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<td>APERSAUT  Number of car policies</td>
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<td>ABESAUT  Number of delivery van policies</td>
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<td>AMOTSCO  Number of motorcycle/scooter policies</td>
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<td>AVRAAUT  Number of lorry policies</td>
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<td>AAANHANG  Number of trailer policies</td>
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<td>ATRACTOR  Number of tractor policies</td>
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<td>AWERKT  Number of agricultural machines policies</td>
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<td>75</td>
<td>ABROM  Number of moped policies</td>
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<td>76</td>
<td>ALEVEN  Number of life insurances</td>
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<td>APERSONG  Number of private accident insurance policies</td>
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<td>ABRAND  Number of fire policies</td>
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<td>AZEILPL  Number of surfboard policies</td>
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<tr>
<td>83</td>
<td>AFIETS  Number of bicycle policies</td>
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</tr>
<tr>
<td>84</td>
<td>AINBOED  Number of property insurance policies</td>
<td></td>
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</tbody>
</table>
Note: All the variables starting with M are zipcode variables. They give information on the distribution of that variable, e.g., Rented house, in the zipcode area of the customer.

Details

Information about the insurance company customers consists of 86 variables and includes product usage data and socio-demographic data derived from zip area codes. The data was supplied by the Dutch data mining company Sentient Machine Research and is based on a real world business problem. The training set contains over 5000 descriptions of customers, including the information of whether or not they have a caravan insurance policy. The test set contains 4000 customers. The test and data set are merged in the ticdata set. More information about the data set and the CoIL 2000 Challenge along with publications based on the data set can be found at http://www.liacs.nl/~putten/library/cc2000/.

Source

• UCI KDD Archive: http://kdd.ics.uci.edu
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  +31 20 6186927
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References

Peter van der Putten, Michel de Ruiter, Maarten van Someren CoIL Challenge 2000 Tasks and Results: Predicting and Explaining Caravan Policy Ownership
http://www.liacs.nl/~putten/library/cc2000/

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vm-class

Class “vm”

Description

An S4 VIRTUAL class used as a base for the various vector machine classes in kernlab

Objects from the Class

Objects from the class cannot be created directly but only contained in other classes.
Slots

alpha: Object of class "list" containing the resulting alpha vector (list in case of multiclass classification) (support vectors)
type: Object of class "character" containing the vector machine type e.g., ("C-svc", "nu-svc", "C-bsvc", "spoc-svc", "one-svc", "eps-svr", "nu-svr", "eps-bsvr")
kernelf: Object of class "function" containing the kernel function
kpar: Object of class "list" containing the kernel function parameters (hyperparameters)
kcall: Object of class "call" containing the function call
terms: Object of class "ANY" containing the terms representation of the symbolic model used (when using a formula)
xmatrix: Object of class "input" the data matrix used during computations (support vectors) (possibly scaled and without NA)
ymatrix: Object of class "output" the response matrix/vector
fitted: Object of class "output" with the fitted values, predictions using the training set.
lev: Object of class "vector" with the levels of the response (in the case of classification)
nclass: Object of class "numeric" containing the number of classes (in the case of classification)
error: Object of class "vector" containing the training error
cross: Object of class "vector" containing the cross-validation error
n.action: Object of class "ANY" containing the action performed for NA

Methods

alpha signature(object = "vm"): returns the complete alpha vector (wit zero values)
cross signature(object = "vm"): returns the cross-validation error
error signature(object = "vm"): returns the training error
fitted signature(object = "vm"): returns the fitted values (predict on training set)
kernelf signature(object = "vm"): returns the kernel function
kpar signature(object = "vm"): returns the kernel parameters (hyperparameters)
lev signature(object = "vm"): returns the levels in case of classification
kcall signature(object="vm"): returns the function call
type signature(object = "vm"): returns the problem type
xmatrix signature(object = "vm"): returns the data matrix used(support vectors)
ymatrix signature(object = "vm"): returns the response vector

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See Also

ksvm-class, rvm-class, gausspr-class
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