Package 'betacal'

February 25, 2017

Type Package

Title Beta Calibration

Version 0.1.0

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Description Fit beta calibration models and obtain calibrated probabilities from them.

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Encoding UTF-8

LazyData true

NeedsCompilation no

Repository CRAN

Date/Publication 2017-02-25 01:03:32

R topics documented:

`beta_calibration` *Beta Calibration*

Description

Builds a beta calibration model on probability vector p and label vector y, fitting the parameters chosen by the user, with possible values being "abm", "ab" and "am". Returns the calibration model, the calibration map and the chosen parameters.

Usage

```
beta_calibration(p, y, parameters="abm")
```

Arguments

p	A vector of probabilities that will be used to train the calibration model.
y	A vector of labels that will be used to train the calibration model.
parameters	The parameters that will be fitted by the model.

See Also

beta_predict.

Examples

```
## Creating a vector of probabilities
p <- seq(0.01,0.99,0.01)

## Creating a label vector based on the probability vector
y <- rbinom(99,1,p)

## Fitting beta calibration with three parameters
calib <- beta_calibration(p, y, "abm")

## Fitting beta calibration with two shape parameters
calib <- beta_calibration(p, y, "ab")

## Fitting beta calibration with one shape parameter and one location parameter
calib <- beta_calibration(p, y, "am")
```

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beta_predict *Predict Calibrated Probabilities*

Description

Returns calibrated probabilities from calib$model, where calib is obtained by calling the beta_calibration function.

Usage

```
beta_predict(p, calib)
```

Arguments

p	A vector of probabilities that the model will calibrate.
calib	A list containing a calibration map, a calibration model and the fitted parameters, obtained by calling the beta_calibration function.

See Also

beta_predict.

Examples

```
## Creating a vector of probabilities
p <- seq(0.01,0.99,0.01)

## Creating a label vector based on the probability vector
y <- rbinom(99,1,p)

## Fitting beta calibration with three parameters
calib <- beta_calibration(p, y, "abm")

## Obtaining calibrated probabilities
probas <- beta_predict(p, calib)
```

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