

Package ‘EZtune’

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Type Package

Title Tunes AdaBoost, Elastic Net, Support Vector Machines, and Gradient Boosting Machines

Version 3.1.1

Maintainer Jill Lundell <jflundell@gmail.com>

Description Contains two functions that are intended to make tuning supervised learning methods easy. The `eztune` function uses a genetic algorithm or Hooke-Jeeves optimizer to find the best set of tuning parameters. The user can choose the optimizer, the learning method, and if optimization will be based on accuracy obtained through validation error, cross validation, or resubstitution. The function `eztune.cv` will compute a cross validated error rate. The purpose of `eztune_cv` is to provide a cross validated accuracy or MSE when resubstitution or validation data are used for optimization because error measures from both approaches can be misleading.

Depends R (>= 3.1.0)

Imports ada, e1071, GA, gbm, optimx, rpart, glmnet, ROCR, BiocStyle

License GPL-3

Encoding UTF-8

LazyData true

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Author Jill Lundell [aut, cre]

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Contents

eztune	2
eztune_cv	4
lichen	5
lichenTest	7
mullein	9
mulleinTest	11
predict.eztune	13

Index	15
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eztune	<i>Supervised Learning Function</i>
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Description

eztune is a function that automatically tunes adaboost, support vector machines, gradient boosting machines, and elastic net. An optimization algorithm is used to find a good set of tuning parameters for the selected model. The function optimizes on a validation dataset, cross validated accuracy, or resubstitution accuracy.

Usage

```
eztune(
  x,
  y,
  method = "svm",
  optimizer = "hjn",
  fast = TRUE,
  cross = NULL,
  loss = "default"
)
```

Arguments

x	Matrix or data frame containing the dependent variables.
y	Vector of responses. Can either be a factor or a numeric vector.
method	Model to be fit. Choices are "ada" for adaboost, "en" for elastic net, "gbm" for gradient boosting machines, and "svm" for support vector machines.
optimizer	Optimization method. Options are "ga" for a genetic algorithm and "hjn" for a Hooke-Jeeves optimizer.
fast	Indicates if the function should use a subset of the observations when optimizing to speed up calculation time. A value of TRUE will use the smaller of 50% of the data or 200 observations for model fitting, a number between 0 and 1 specifies the proportion of data to be used to fit the model, and a positive integer specifies the number of observations to be used to fit the model. A model is computed

using a random selection of data and the remaining data are used to validate model performance. The validation error measure is used as the optimization criterion.

cross	If an integer $k > 1$ is specified, k-fold cross-validation is used to fit the model. This method is very slow for large datasets. This parameter is ignored unless <code>fast = FALSE</code> .
loss	The type of loss function used for optimization. Options for models with a binary response are "class" for classification error and "auc" for area under the curve. Options for models with a continuous response are "mse" for mean squared error and "mae" for mean absolute error. If the option "default" is selected, or no loss is specified, the classification accuracy will be used for a binary response model and the MSE will be use for models with a continuous model.

Value

Function returns an object of class "eptune" which contains a summary of the tuning parameters for the best model, the best loss measure achieved (classification accuracy, AUC, MSE, or MAE), and the best model.

loss	Best loss measure obtained by the optimizer. This is the measure specified by the user that the optimizer uses to choose a "best" model (classification accuracy, AUC, MSE, or MAE). Note that if the default option is used it is the classification accuracy for a binary response and the MSE for a continuous response.
model	Best model found by the optimizer. Adaboost model comes from package <code>ada</code> (<code>ada</code> object), elastic net model comes from package <code>glmnet</code> (<code>glmnet</code> object), gbm model comes from package <code>gbm</code> (<code>gbm.object</code> object), svm (<code>svm</code> object) model comes from package <code>e1071</code> .
n	Number of observations used in model training when fast option is used
nfold	Number of folds used if cross validation is used for optimization.
iter	Tuning parameter for adaboost.
nu	Tuning parameter for adaboost.
shrinkage	Tuning parameter for adaboost and gbm.
lambda	Tuning parameter for elastic net
alpha	Tuning parameter for elastic net
n.trees	Tuning parameter for gbm.
interaction.depth	Tuning parameter for gbm.
n.minobsinnode	Tuning parameter for gbm.
cost	Tuning parameter for svm.
gamma	Tuning parameter for svm.
epsilon	Tuning parameter for svm regression.
levels	If the model has a binary response, the levels of y are listed.

Examples

```

library(mlbench)
data(Sonar)
sonar <- Sonar[sample(1:nrow(Sonar), 100), ]

y <- sonar[, 61]
x <- sonar[, 1:10]

# Optimize an SVM using the default fast setting and Hooke-Jeeves
eztune(x, y)

# Optimize an SVM with 3-fold cross validation and Hooke-Jeeves
eztune(x, y, fast = FALSE, cross = 3)

# Optimize GBM using training set of 50 observations and Hooke-Jeeves
eztune(x, y, method = "gbm", fast = 50, loss = "auc")

# Optimize SVM with 25% of the observations as a training dataset
# using a genetic algorithm
eztune(x, y, method = "svm", optimizer = "ga", fast = 0.25)

```

eztune_cv

Cross Validated Accuracy for Supervised Learning Model

Description

eztune_cv returns the cross-validated loss measures for a model returned by eztune. The function eztune can tune a model using validation data, cross validation, data splitting, or resubstitution. If resubstitution or a data splitting method (via the fast option) is used to tune the model, the accuracy obtained from the function may not be accurate. The function eztune_cv will return cross-validated accuracy measures for any model returned by eztune.

Usage

```
eztune_cv(x, y, model, cross = 10)
```

Arguments

x	Matrix or data frame containing the dependent variables used to create the model.
y	Vector of the response used to create the model. Can be either numeric or a factor.
model	An Object of class eztune generated by the function eztune.
cross	Number of folds to use for n-fold cross-validation.

Value

Function returns a numeric value that represents the cross-validated accuracy of the model. Both classification accuracy and the AUC are returned for models with a binary response. MSE and mean absolute error (MAE) are returned for models with a continuous response.

accuracy	Cross-validated classification accuracy.
auc	Cross-validated AUC.
mse	Cross-validated MSE.
mae	Cross-validated MAE.

Examples

```
library(mlbench)
data(Sonar)
sonar <- Sonar[sample(1:nrow(Sonar), 100), ]

y <- sonar[, 61]
x <- sonar[, 1:10]

sonar_default <- eztune(x, y)
eztune_cv(x, y, sonar_default)

sonar_svm <- eztune(x, y, fast = FALSE, cross = 3)
eztune_cv(x, y, sonar_svm)

sonar_gbm <- eztune(x, y, method = "gbm", fast = 50)
eztune_cv(x, y, sonar_gbm)
```

lichen

Lichen data from the Current Vegetation Survey

Description

Data were collected between 1993 and 1999 as part of the Lichen Air Quality surveys on public lands in Oregon and southern Washington. Observations were obtained from 1-acre (0.4 ha) plots at Current Vegetation Survey (CVS) sites. Indicator variables denote the presences and absences of 7 lichen species. Data for each sampled plot include the topographic variables elevation, aspect, and slope; bioclimatic predictors including maximum, minimum, daily, and average temperatures, relative humidity precipitation, evapotranspiration, and vapor pressure; and vegetation variables including the average age of the dominant conifer and percent conifer cover. The data in lichenTest were collected from half-acre plots at CVS sites in the same geographical region and contains many of the same variables, including presences and absences for the 7 lichen species. As such, it is a good test dataset for predictive methods applied to the Lichen Air Quality data.

Usage

lichen

Format

A data frame with 840 observations and 40 variables. One variable is a location identifier, 7 (coded as 0 and 1) identify the presence or absence of a type of lichen species, and 32 are characteristics of the survey site where the data were collected.

There were 12 monthly values in the original data for each of the bioclimatic predictors. Principal components analyses suggested that for each of these predictors 2 principal components explained the vast majority (95.0%-99.5%) of the total variability. Based on these analyses, indices were created for each set of bioclimatic predictors. The variables with the suffix Ave in the variable name are the average of 12 monthly variables. The variables with the suffix Diff are contrasts between the sum of the April-September monthly values and the sum of the October-December and January-March monthly values, divided by 12. Roughly speaking, these are summer-to-winter contrasts.

The variables are summarized as follows:

PlotNum Identifier of the section of forest from which the data were collected.

LobaOreg Lobaria oregana (Absent = 0, Present = 1)

LobaPulm Lobaria pulmonaria (Absent = 0, Present = 1)

NephBell Nephroma bellum (Absent = 0, Present = 1)

NephHelv Nephroma helveticum (Absent = 0, Present = 1)

PseuAnom Pseudocyphellaria anomala (Absent = 0, Present = 1)

PseuAnth Pseudocyphellaria anthraspis (Absent = 0, Present = 1)

PseuCroc Pseudocyphellaria crocata (Absent = 0, Present = 1)

EvapoTransAve Average monthly potential evapotranspiration in mm

EvapoTransDiff Summer-to-winter difference in monthly potential evapotranspiration in mm

MoistIndexAve Average monthly moisture index in cm

MoistIndexDiff Summer-to-winter difference in monthly monthly moisture index in cm

PrecipAve Average monthly precipitation in cm

PrecipDiff Summer-to-winter difference in monthly precipitation in cm

RelHumidAve Average monthly relative humidity in percent

RelHumidDiff Summer-to-winter difference in monthly relative humidity in percent

PotGlobRadAve Average monthly potential global radiation in kJ

PotGlobRadDiff Summer-to-winter difference in monthly potential global radiation in kJ

AveTempAve Average monthly average temperature in degrees Celsius

AveTempDiff Summer-to-winter difference in monthly average temperature in degrees Celsius

MaxTempAve Average monthly maximum temperature in degrees Celsius

MaxTempDiff Summer-to-winter difference in monthly maximum temperature in degrees Celsius

MinTempAve Average monthly minimum temperature in degrees Celsius

MinTempDiff Summer-to-winter difference in monthly minimum temperature in degrees Celsius

DayTempAve Mean average daytime temperature in degrees Celsius

DayTempDiff Summer-to-winter difference in average daytime temperature in degrees Celsius

AmbVapPressAve Average monthly average ambient vapor pressure in Pa

AmbVapPressDiff Summer-to-winter difference in monthly average ambient vapor pressure in Pa

SatVapPressAve Average monthly average saturated vapor pressure in Pa

SatVapPressDiff Summer-to-winter difference in monthly average saturated vapor pressure in Pa

Aspect Aspect in degrees

TransAspect Transformed Aspect: $\text{TransAspect} = (1 - \cos(\text{Aspect})) / 2$

Elevation Elevation in meters

Slope Percent slope

ReserveStatus Reserve Status (Reserve, Matrix)

StandAgeClass Stand Age Class (< 80 years, 80+ years)

ACONIF Average age of the dominant conifer in years

PctVegCov Percent vegetation cover

PctConifCov Percent conifer cover

PctBroadLeafCov Percent broadleaf cover

TreeBiomass Live tree (> 1inch DBH) biomass, above ground, dry weight.

Source

Cutler, D. Richard., Thomas C. Edwards Jr., Karen H. Beard, Adele Cutler, Kyle T. Hess, Jacob Gibson, and Joshua J. Lawler. 2007. Random Forests for Classification in Ecology. *Ecology* 88(11): 2783-2792.

lichenTest

Test dataset for lichen data

Description

Data were collected as part of the Northwest Forest Conservation Plan. Data were collected from 300 half-acre (0.2 ha) sites on the Current Vegetation Survey grid in Gifford-Pinchot National Forest, the Umpqua Basin, and the Oregon Coast. Samples were collected between 2002 and 2003. Indicator variables denoted the presence or absence of 7 lichen species. This dataset may be used as a test dataset for the lichen dataset included in this package.

Usage

lichenTest

Format

A data frame with 300 observations and 40 variables. One variable is a location identifier, 7 identify the presence or absence of the lichen species, and 32 are characteristics of the survey site where the data were collected.

As with the Lichen Air Quality data, the variables with the suffix Ave in the variable name are the average of 12 monthly variables. The variables with the suffix Diff are contrasts between the sum of the April-September monthly values and the sum of the October-December and January-March monthly values, divided by 12. Roughly speaking, these are summer-to-winter contrasts.

The variables are summarized as follows:

PlotNum Identifier of the section of forest from which the data were collected.

LobaOreg Lobaria oregana (Absent = 0, Present = 1)

LobaPulm Lobaria pulmonaria (Absent = 0, Present = 1)

NephBell Nephroma bellum (Absent = 0, Present = 1)

NephHelv Nephroma helveticum (Absent = 0, Present = 1)

PseuAnom Pseudocyphellaria anomala (Absent = 0, Present = 1)

PseuAnth Pseudocyphellaria anthraxis (Absent = 0, Present = 1)

PseuCroc Pseudocyphellaria crocata (Absent = 0, Present = 1)

EvapoTransAve Average monthly potential evapotranspiration in mm

EvapoTransDiff Summer-to-winter difference in monthly potential evapotranspiration in mm

MoistIndexAve Average monthly moisture index in cm

MoistIndexDiff Summer-to-winter difference in monthly monthly moisture index in cm

PrecipAve Average monthly precipitation in cm

PrecipDiff Summer-to-winter difference in monthly precipitation in cm

RelHumidAve Average monthly relative humidity in percent

RelHumidDiff Summer-to-winter difference in monthly relative humidity in percent

PotGlobRadAve Average monthly potential global radiation in kJ

PotGlobRadDiff Summer-to-winter difference in monthly potential global radiation in kJ

AveTempAve Average monthly average temperature in degrees Celsius

AveTempDiff Summer-to-winter difference in monthly average temperature in degrees Celsius

MaxTempAve Average monthly maximum temperature in degrees Celsius

MaxTempDiff Summer-to-winter difference in monthly maximum temperature in degrees Celsius

MinTempAve Average monthly minimum temperature in degrees Celsius

MinTempDiff Summer-to-winter difference in monthly minimum temperature in degrees Celsius

DayTempAve Mean average daytime temperature in degrees Celsius

DayTempDiff Summer-to-winter difference in average daytime temperature in degrees Celsius

AmbVapPressAve Average monthly average ambient vapor pressure in Pa

AmbVapPressDiff Summer-to-winter difference in monthly average ambient vapor pressure in Pa

SatVapPressAve Average monthly average saturated vapor pressure in Pa

SatVapPressDiff Summer-to-winter difference in monthly average saturated vapor pressure in Pa

Aspect Aspect in degrees

TransAspect Transformed Aspect: $\text{TransAspect} = (1 - \cos(\text{Aspect})) / 2$

Elevation Elevation in meters

Slope Percent slope

ReserveStatus Reserve Status (Reserve, Matrix)

StandAgeClass Stand Age Class (< 80 years, 80+ years)

ACONIF Average age of the dominant conifer in years

PctVegCov Percent vegetation cover

PctConifCov Percent conifer cover

PctBroadLeafCov Percent broadleaf cover

TreeBiomass Live tree (> 1inch DBH) biomass, above ground, dry weight.

Source

Cutler, D. Richard., Thomas C. Edwards Jr., Karen H. Beard, Adele Cutler, Kyle T. Hess, Jacob Gibson, and Joshua J. Lawler. 2007. Random Forests for Classification in Ecology. *Ecology* 88(11): 2783-2792.

mullein

Mullein data from Lava Beds National Monument

Description

This dataset contains information about the presence and absence of common mullein (*Verbascum thapsus*) at Lava Beds National Monument. The park was digitally divided into 30m by 30m pixels. Park personnel provided data on 6,047 sites at which mullein was detected and treated between 2000 and 2005, and these data were augmented by 6,047 randomly selected pseudo-absences. For each 30m by 30m site there are data on elevation, aspect, slope, proximity to roads and trails, and interpolated bioclimatic variables such as minimum, maximum, and average temperature, precipitation, relative humidity, and evapotranspiration. The dataset called mulleinTest is a test dataset collected in Lava Beds National Monument in 2006 that can be used to verify evaluate predictive statistical procedures applied to the mullein dataset.

Usage

mullein

Format

A data frame with 12,094 observations and 32 variables. One variable identifies the presence or absence of mullein in a 30m by 30m site and 31 variables are characteristics of the site where the data were collected.

In the original data there were 12 monthly values for each of the bioclimatic predictors. Principal components analyses suggested that for each of these predictors 2 principal components explained the vast majority (95.0% - 99.5%) of the total variability. Based on these analyses, indices were created for each set of bioclimatic predictors. The variables with the suffix Ave in the variable name are the average of 12 monthly variables. The variables with the suffix Diff are contrasts between the sum of the April-September monthly values and the sum of the October-December and January-March monthly values, divided by 12. Roughly speaking, these are summer-to-winter contrasts. The variables are summarized as follows:

VerbThap Presence or absence of *Verbascum thapsus*, common mullein, (Absent = 0, Present = 1)

DegreeDays Degree days in degrees Celsius

EvapoTransAve Average monthly potential evapotranspiration in mm

EvapoTransDiff Summer-to-winter difference in monthly potential evapotranspiration in mm

MoistIndAve Average monthly moisture index in cm

MoistIndDiff Summer-to-winter difference in monthly moisture index in cm

PrecipAve Average monthly precipitation in cm

PrecipDiff Summer-to-winter difference in monthly precipitation in cm

RelHumidAve Average monthly relative humidity in percent

RelHumidDiff Summer-to-winter difference in monthly relative humidity in percent

PotGlobRadAve Average monthly potential global radiation in kJ

PotGlobRadDiff Summer-to-winter difference in monthly potential global radiation in kJ

AveTempAve Average monthly average temperature in degrees Celsius

AveTempDiff Summer-to-winter difference in monthly average temperature in degrees Celsius

MinTempAve Average monthly minimum temperature in degrees Celsius

MinTempDiff Summer-to-winter difference in monthly minimum temperature in degrees Celsius

MaxTempAve Average monthly maximum temperature in degrees Celsius

MaxTempDiff Summer-to-winter difference in monthly maximum temperature in degrees Celsius

DayTempAve Mean average daytime temperature in degrees Celsius

DayTempDiff Summer-to-winter difference in average daytime temperature in degrees Celsius

AmbVapPressAve Average monthly average ambient vapor pressure in Pa

AmbVapPressDiff Summer-to-winter difference in monthly average ambient vapor pressure in Pa

SatVapPressAve Average monthly average saturated vapor pressure in Pa

SatVapPressDiff Summer-to-winter difference in monthly average saturated vapor pressure in Pa

VapPressDefAve Average monthly average vapor pressure deficit in Pa

VapPressDefDiff Summer-to-winter difference in monthly average vapor pressure deficit in Pa

Elevation Elevation in meters

Slope Percent slope

TransAspect Transformed Aspect: $\text{TransAspect} = (1 - \cos(\text{Aspect})) / 2$

DistRoad Distance to the nearest road in meters

DistTrail Distance to the nearest trail in meters

DistRoadTrail Distance to the nearest road or trail in meters

Source

Cutler, D. Richard., Thomas C. Edwards Jr., Karen H. Beard, Adele Cutler, Kyle T. Hess, Jacob Gibson, and Joshua J. Lawler. 2007. Random Forests for Classification in Ecology. *Ecology* 88(11): 2783-2792.

mulleinTest

Mullein data from Lava Beds National Monument - test dataset

Description

This dataset contains information about the presence and absence of common mullein (*Verbascum thapsus*) at 1,512 randomly selected sites in Lava Beds National Monument. The data were collected in summer 2006. This dataset may be used to evaluate predictive statistical procedures that have been fit on the mullein dataset.

Usage

mulleinTest

Format

A data frame with 1512 observations and 32 variables. One variable identifies the presence or absence of mullein in a 30m by 30m site and 31 variables are characteristics of the site where the data were collected.

In the original data there were 12 monthly values for each of the bioclimatic predictors. Principal components analyses suggested that for each of these predictors 2 principal components explained the vast majority (95.0%-99.5%) of the total variability. Based on these analyses, indices were created for each set of bioclimatic predictors. The variables with the suffix Ave in the variable name are the average of 12 monthly variables. The variables with the suffix Diff are contrasts between the sum of the April-September monthly values and the sum of the October-December and January-March monthly values, divided by 12. Roughly speaking, these are summer-to-winter contrasts.

The variables are summarized as follows:

VerbThap Presence or absence of *Verbascum thapsus*, common mullein, (Absent = 0, Present = 1)

DegreeDays Degree days in degrees Celsius

EvapoTransAve Average monthly potential evapotranspiration in mm

EvapoTransDiff Summer-to-winter difference in monthly potential evapotranspiration in mm

MoistIndAve Average monthly moisture index in cm

MoistIndDiff Summer-to-winter difference in monthly moisture index in cm

PrecipAve Average monthly precipitation in cm

PrecipDiff Summer-to-winter difference in monthly precipitation in cm

RelHumidAve Average monthly relative humidity in percent

RelHumidDiff Summer-to-winter difference in monthly relative humidity in percent

PotGlobRadAve Average monthly potential global radiation in kJ

PotGlobRadDiff Summer-to-winter difference in monthly potential global radiation in kJ

AveTempAve Average monthly average temperature in degrees Celsius

AveTempDiff Summer-to-winter difference in monthly average temperature in degrees Celsius

MinTempAve Average monthly minimum temperature in degrees Celsius

MinTempDiff Summer-to-winter difference in monthly minimum temperature in degrees Celsius

MaxTempAve Average monthly maximum temperature in degrees Celsius

MaxTempDiff Summer-to-winter difference in monthly maximum temperature in degrees Celsius

DayTempAve Mean average daytime temperature in degrees Celsius

DayTempDiff Summer-to-winter difference in average daytime temperature in degrees Celsius

AmbVapPressAve Average monthly average ambient vapor pressure in Pa

AmbVapPressDiff Summer-to-winter difference in monthly average ambient vapor pressure in Pa

SatVapPressAve Average monthly average saturated vapor pressure in Pa

SatVapPressDiff Summer-to-winter difference in monthly average saturated vapor pressure in Pa

VapPressDefAve Average monthly average vapor pressure deficit in Pa

VapPressDefDiff Summer-to-winter difference in monthly average vapor pressure deficit in Pa

Elevation Elevation in meters

Slope Percent slope

TransAspect Transformed Aspect: $\text{TransAspect}=(1-\cos(\text{Aspect}))/2$

DistRoad Distance to the nearest road in meters

DistTrail Distance to the nearest trail in meters

DistRoadTrail Distance to the nearest road or trail in meters

Source

Cutler, D. Richard., Thomas C. Edwards Jr., Karen H. Beard, Adele Cutler, Kyle T. Hess, Jacob Gibson, and Joshua J. Lawler. 2007. Random Forests for Classification in Ecology. *Ecology* 88(11): 2783-2792.

predict.eztune	<i>Prediction function for EZtune</i>
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Description

predict.eztune Computes predictions for a validation dataset.

Usage

```
## S3 method for class 'eztune'
predict(object, newdata, ...)
```

Arguments

object	An object of class "eztune".
newdata	Matrix or data frame containing the test or validation dataset.
...	Additional parameters to pass to predict.

Value

Function returns a vector of predictions if the response is continuous. If the response is binary, a data.frame with the predicted response and the probabilities of each response type is returned.

Examples

```
library(EZtune)
data(lichen)
data(lichenTest)

y <- lichen[, 2]
x <- lichen[, 9:41]

# Optimize an SVM classification model using the default settings
mod1 <- eztune(x, y)

# Obtain predictions using the lichenTest dataset and compute classification
# error
pred <- predict(mod1, lichenTest)
mean(pred$predictions == as.factor(lichenTest$LobaOreg))

# Optimize an SVM regression model using the default settings
library(mlbench)
library(dplyr)
library(yardstick)
data(BostonHousing2)
bh <- mutate(BostonHousing2, lcrim = log(crim)) %>%
  select(-town, -medv, -crim)
x <- bh[, c(1:3, 5:17)]
y <- bh[, 4]
```

```
mod2 <- eztune(x, y)

# Obtain predictions from the original data and compute the rmse
pred <- predict(mod2, x)
rmse_vec(pred, y)
```

Index

* datasets

lichen, [5](#)

lichenTest, [7](#)

mullein, [9](#)

mulleinTest, [11](#)

eztune, [2](#)

eztune_cv, [4](#)

lichen, [5](#)

lichenTest, [7](#)

mullein, [9](#)

mulleinTest, [11](#)

predict.eztune, [13](#)