Package ‘dsos’

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Title  Dataset Shift with Outlier Scores

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Description  Test for no adverse shift in two-sample comparison when we have a training set, the reference distribution, and a test set. The approach is flexible and relies on a robust and powerful test statistic, the weighted AUC. Technical details are in Kamulete, V. M. (2021) <arXiv:1908.04000>. Modern notions of outlyingness such as trust scores and prediction uncertainty can be used as the underlying scores for example.

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### R topics documented:

- as_bf ........................................ 2
- as_pvalue .................................... 3
- at_from_os ................................... 4
- at_oob ......................................... 5
- bf_compare .................................... 7
- bf_from_os .................................... 8
- plot.outlier.bayes ........................... 10
- plot.outlier.test .............................. 10
- print.outlier.bayes ......................... 11
- print.outlier.test ............................ 12
- pt_from_os .................................... 13
- pt_oob ......................................... 14
- pt_refit ........................................ 16
- wauc_from_os ................................ 17

### Index

<table>
<thead>
<tr>
<th>as_bf</th>
<th>Convert P-value to Bayes Factor</th>
</tr>
</thead>
</table>

### Description

Convert P-value to Bayes Factor

### Usage

```r
as_bf(pvalue)
```

### Arguments

- `pvalue` P-value.

### Value

Bayes Factor (scalar value).

### References


### See Also

- `[as_pvalue()]` to convert Bayes factor to p-value.
- Other bayesian-test: `as_pvalue()`, `bf_compare()`, `bf_from_os()`
Examples

library(dsos)
bf_from_pvalue <- as_bf(pvalue = 0.5)
bf_from_pvalue

as_pvalue <- Convert Bayes Factor to P-value

Description

Convert Bayes Factor to P-value

Usage

as_pvalue(bf)

Arguments

bf Bayes factor.

Value

p-value (scalar value).

References


See Also

[as_bf()] to convert p-value to Bayes factor.
Other bayesian-test: as_bf(), bf_compare(), bf_from_os()

Examples

library(dsos)
pvalue_from_bf <- as_pvalue(bf = 1)
pvalue_from_bf
Asymptotic Test from Outlier Scores

Description
Test for no adverse shift with outlier scores. Like goodness-of-fit testing, this two-sample comparison takes the training set, \( x_{\text{train}} \) as the reference. The method checks whether the test set, \( x_{\text{test}} \), is worse off relative to this reference set. The function \( \text{scorer} \) assigns an outlier score to each instance/observation in both training and test set.

Usage
\[
at_{\text{from}}_{\text{os}}(\text{os}_{\text{train}}, \text{os}_{\text{test}})
\]

Arguments
- \( \text{os}_{\text{train}} \): Outlier scores in training (reference) set.
- \( \text{os}_{\text{test}} \): Outlier scores in test set.

Details
Li and Fine (2010) derives the asymptotic null distribution for the weighted AUC (WAUC), the test statistic. This approach does not use permutations and can, as a result, be much faster because it sidesteps the need to refit the scoring function \( \text{scorer} \). This works well for large samples. The prefix \( at \) stands for asymptotic test to tell it apart from the prefix \( pr \), the permutation test.

Value
A named list of class \( \text{outlier.test} \) containing:
- \( \text{statistic} \): observed WAUC statistic
- \( \text{seq.mct} \): sequential Monte Carlo test, when applicable
- \( \text{p.value} \): p-value
- \( \text{outlier.scores} \): outlier scores from training and test set

Notes
The outlier scores should all mimic out-of-sample behaviour. Mind that the training scores are not in-sample and thus, biased (overfitted) while the test scores are out-of-sample. The mismatch – in-sample versus out-of-sample scores – voids the test validity. A simple fix for this is to get the training scores from an independent (fresh) validation set; this follows the train/validation/test sample splitting convention and the validation set is effectively the reference set or distribution in this case.
References


See Also

[at_oob()] for variant requiring a scoring function. [pt_from_os()] for permutation test with the outlier scores.

Other asymptotic-test: at_oob()

Examples

library(dsos)
set.seed(12345)
os_train <- rnorm(n = 100)
os_test <- rnorm(n = 100)
test_result <- at_from_os(os_train, os_test)
test_result

Function which returns a named list with outlier scores from the training and test sample. The first argument to scorer must be x_train; the second, x_test. The returned named list contains two elements: train and test, each of which is a vector of (outlier) scores. See notes for more information.
Details

Li and Fine (2010) derives the asymptotic null distribution for the weighted AUC (WAUC), the test statistic. This approach does not use permutations and can, as a result, be much faster because it sidesteps the need to refit the scoring function scorer. This works well for large samples. The prefix at stands for asymptotic test to tell it apart from the prefix pt, the permutation test.

Value

A named list of class outlier.test containing:

- statistic: observed WAUC statistic
- seq_mct: sequential Monte Carlo test, when applicable
- p_value: p-value
- outlier_scores: outlier scores from training and test set

Notes

The scoring function, scorer, predicts out-of-bag scores to mimic out-of-sample behaviour. The suffix oob stands for out-of-bag to highlight this point. This out-of-bag variant avoids refitting the underlying algorithm from scorer at every permutation. It can, as a result, be computationally appealing.

References


See Also


Other asymptotic-test: at_from_os()

Examples

```r
library(dsos)
set.seed(12345)
data(iris)
setosa <- iris[1:50, 1:4] # Training sample: Species == 'setosa'
versicolor <- iris[51:100, 1:4] # Test sample: Species == 'versicolor'

# Using fake scoring function
scorer <- function(tr, te) list(train=runif(nrow(tr)), test=runif(nrow(te)))
oob_test <- at_oob(setosa, versicolor, scorer = scorer)
oob_test
```
**bf_compare**  

*Bayesian and Frequentist Test from Outlier Scores*

**Description**

Test for no adverse shift with outlier scores. Like goodness-of-fit testing, this two-sample comparison takes the training (outlier) scores, \( os_{\text{train}} \), as the reference. The method checks whether the test scores, \( os_{\text{test}} \), are worse off relative to the training set.

**Usage**

\[
\text{bf\_compare}(os_{\text{train}}, os_{\text{test}}, \text{threshold} = 1/12, \text{n\_pt} = 4000)
\]

**Arguments**

- **os_train**: Outlier scores in training (reference) set.
- **os_test**: Outlier scores in test set.
- **threshold**: Threshold for adverse shift. Defaults to 1/12, the asymptotic value of the test statistic when the two samples are drawn from the same distribution.
- **n_pt**: The number of permutations.

**Details**

This compares the Bayesian to the frequentist approach for convenience. The Bayesian test mimics ‘bf_from_os()’ and the frequentist one, ‘pt_from_os()’. The Bayesian test computes Bayes factors based on the asymptotic (defaults to 1/12) and the exchangeable threshold. The latter calculates the threshold as the median weighted AUC (WAUC) after \( n_{\text{pt}} \) permutations assuming outlier scores are exchangeable. This is recommended for small samples. The frequentist test converts the one-sided (one-tailed) p-value to the Bayes factor - see as_bf function.

**Value**

A list of factors (BF) for 3 different test specifications:

- **frequentist**: Frequentist BF.
- **bayes_noperm**: Bayestion BF test with asymptotic threshold.
- **bayes_perm**: Bayestion BF with exchangeable threshold.

**Notes**

The outlier scores should all mimic out-of-sample behaviour. Mind that the training scores are not in-sample and thus, biased (overfitted) while the test scores are out-of-sample. The mismatch – in-sample versus out-of-sample scores – voids the test validity. A simple fix for this is to get the training scores from an independent (fresh) validation set; this follows the train/validation/test sample splitting convention and the validation set is effectively the reference set or distribution in this case.
See Also

`bf_from_os()` for bayes factor, the Bayesian test. `pt_from_os()` for p-value, the frequentist test.
Other bayesian-test: `as_bf()`, `as_pvalue()`, `bf_from_os()`

Examples

```r
library(dsos)
set.seed(12345)
os_train <- rnorm(n = 100)
os_test <- rnorm(n = 100)
bayes_test <- bf_compare(os_train, os_test)
bayes_test
# To run in parallel on local cluster, uncomment the next two lines.
# library(future)
# future::plan(future::multisession)
parallel_test <- bf_compare(os_train, os_test)
parallel_test
```

bf_from_os

### Bayesian Test from Outlier Scores

**Description**

Test for no adverse shift with outlier scores. Like goodness-of-fit testing, this two-sample comparison takes the training (outlier) scores, `os_train`, as the reference. The method checks whether the test scores, `os_test`, are worse off relative to the training set.

**Usage**

```r
bf_from_os(os_train, os_test, n_pt = 4000, threshold = 1/12)
```

**Arguments**

- `os_train`: Outlier scores in training (reference) set.
- `os_test`: Outlier scores in test set.
- `n_pt`: The number of permutations.
- `threshold`: Threshold for adverse shift. Defaults to 1 / 12, the asymptotic value of the test statistic when the two samples are drawn from the same distribution.

**Details**

The posterior distribution of the test statistic is based on `n_pt` (bootstrap) permutations. The method uses the Bayesian bootstrap as a resampling procedure as in Gu et al (2008). Johnson (2005) shows to leverage (turn) a test statistic into a Bayes factor. The test statistic is the weighted AUC (WAUC).
Value

A named list of class outlier.bayes containing:

- posterior: Posterior distribution of WAUC test statistic
- threshold: WAUC threshold for adverse shift
- adverse_probability: probability of adverse shift
- bayes_factor: Bayes factor
- outlier_scores: outlier scores from training and test set

Notes

The outlier scores should all mimic out-of-sample behaviour. Mind that the training scores are not in-sample and thus, biased (overfitted) while the test scores are out-of-sample. The mismatch – in-sample versus out-of-sample scores – voids the test validity. A simple fix for this is to get the training scores from an independent (fresh) validation set; this follows the train/validation/test sample splitting convention and the validation set is effectively the reference set or distribution in this case.

References


See Also

Other bayesian-test: as_bf(), as_pvalue(), bf_compare()

Examples

library(dsos)
set.seed(12345)
os_train <- rnorm(n = 100)
os_test <- rnorm(n = 100)
bayes_test <- bf_from_os(os_train, os_test)
bayes_test
# To run in parallel on local cluster, uncomment the next two lines.
# library(future)
# future::plan(future::multisession)
parallel_test <- bf_from_os(os_train, os_test)
parallel_test
plot.outlier.bayes  
Plot Bayesian test for no adverse shift.

Description
Plot Bayesian test for no adverse shift.

Usage

## S3 method for class 'outlier.bayes'
plot(x, ...)

Arguments

x  
A outlier.bayes result from test of no adverse shift.

...  
Placeholder to be compatible with S3 method plot.

Value

A ggplot2 plot with outlier scores and p-value.

See Also
Other s3-method: plot.outlier.test(), print.outlier.bayes(), print.outlier.test()

Examples

set.seed(12345)
os_train <- rnorm(n = 3e2)
os_test <- rnorm(n = 3e2)
test_to_plot <- bf_from_os(os_train, os_test)
plot(test_to_plot)

plot.outlier.test  
Plot frequentist test for no adverse shift.

Description
Plot frequentist test for no adverse shift.

Usage

## S3 method for class 'outlier.test'
plot(x, ...)

Examples

set.seed(12345)
os_train <- rnorm(n = 3e2)
os_test <- rnorm(n = 3e2)
test_to_plot <- bf_from_os(os_train, os_test)
plot(test_to_plot)
print.outlier.bayes

Arguments

x A outlier.test result from test of no adverse shift.
...

Placeholders to be compatible with S3 method plot.

Value

A ggplot2 plot with outlier scores and p-value.

See Also

Other s3-method: plot.outlier.bayes(), print.outlier.bayes(), print.outlier.test()

Examples

set.seed(12345)
os_train <- rnorm(n = 3e2)
os_test <- rnorm(n = 3e2)
test_to_plot <- at_from_os(os_train, os_test)
# Also: pt_from_os(os_train, os_test) for permutation test
plot(test_to_plot)

print.outlier.bayes

Print Bayesian test for no adverse shift.

Description

Print Bayesian test for no adverse shift.

Usage

## S3 method for class 'outlier.bayes'
print(x, ...)

Arguments

x A outlier.test object from a D-SOS test.
...

Placeholders to be compatible with S3 method plot.

Value

Print to screen: display Bayes factor and other information.

See Also

Other s3-method: plot.outlier.bayes(), plot.outlier.test(), print.outlier.test()
print.outlier.test

Examples

```r
set.seed(12345)
os_train <- rnorm(n = 3e2)
os_test <- rnorm(n = 3e2)
test_to_print <- bf_from_os(os_train, os_test)
test_to_print
```

---

### Description

Print frequentist test for no adverse shift.

### Usage

```r
## S3 method for class 'outlier.test'
print(x, ...)
```

### Arguments

- **x**: A `outlier.test` object from a D-SOS test.
- **...**: Placeholder to be compatible with S3 method `plot`.

### Value

Print to screen: display p-value and other information.

### See Also

Other s3-method: `plot.outlier.bayes()`, `plot.outlier.test()`, `print.outlier.bayes()`

### Examples

```r
set.seed(12345)
os_train <- rnorm(n = 3e2)
os_test <- rnorm(n = 3e2)
test_to_print <- at_from_os(os_train, os_test)
# Also: pt_from_os(os_train, os_test) for permutation test
test_to_print
```
Description

Test for no adverse shift with outlier scores. Like goodness-of-fit testing, this two-sample comparison takes the training (outlier) scores, \( os_{\text{train}} \), as the reference. The method checks whether the test scores, \( os_{\text{test}} \), are worse off relative to the training set.

Usage

\[
\text{pt}_{\text{from.os}}(os_{\text{train}}, os_{\text{test}}, n_{\text{pt}} = 2000)
\]

Arguments

- \( os_{\text{train}} \): Outlier scores in training (reference) set.
- \( os_{\text{test}} \): Outlier scores in test set.
- \( n_{\text{pt}} \): The number of permutations.

Details

The null distribution of the test statistic is based on \( n_{\text{pt}} \) permutations. For speed, this is implemented as a sequential Monte Carlo test with the \texttt{simctest} package. See Gandy (2009) for details. The prefix \texttt{pt} refers to permutation test. This approach does not use the asymptotic null distribution for the test statistic. This is the recommended approach for small samples. The test statistic is the weighted AUC (WAUC).

Value

A named list of class \texttt{outlier.test} containing:

- \texttt{statistic}: observed WAUC statistic
- \texttt{seq_mct}: sequential Monte Carlo test, when applicable
- \texttt{p_value}: p-value
- \texttt{outlier_scores}: outlier scores from training and test set

Notes

The outlier scores should all mimic out-of-sample behaviour. Mind that the training scores are not in-sample and thus, biased (overfitted) while the test scores are out-of-sample. The mismatch – in-sample versus out-of-sample scores – voids the test validity. A simple fix for this is to get the training scores from an independent (fresh) validation set; this follows the train/validation/test sample splitting convention and the validation set is effectively the reference set or distribution in this case.
References


See Also

[pt_oob()] for variant requiring a scoring function. [at_from_os()] for asymptotic test with the outlier scores.

Other permutation-test: pt_oob(), pt_refit()

Examples

```r
library(dsos)
set.seed(12345)
os_train <- rnorm(n = 100)
os_test <- rnorm(n = 100)
null_test <- pt_from_os(os_train, os_test)
null_test
```

Description

Test for no adverse shift with outlier scores. Like goodness-of-fit testing, this two-sample comparison takes the training set, `x_train` as the reference. The method checks whether the test set, `x_test`, is worse off relative to this reference set. The function `scorer` assigns an outlier score to each instance/observation in both training and test set.

Usage

```r
pt_oob(x_train, x_test, scorer, n_pt = 2000)
```

Arguments

- `x_train`: Training (reference/validation) sample.
- `x_test`: Test sample.
- `scorer`: Function which returns a named list with outlier scores from the training and test sample. The first argument to `scorer` must be `x_train`; the second, `x_test`. The returned named list contains two elements: `train` and `test`, each of which is a vector of corresponding (outlier) scores. See notes below for more information.
- `n_pt`: The number of permutations.
Details
The null distribution of the test statistic is based on \( n_{pt} \) permutations. For speed, this is implemented as a sequential Monte Carlo test with the \texttt{simctest} package. See Gandy (2009) for details. The prefix \( pt \) refers to permutation test. This approach does not use the asymptotic null distribution for the test statistic. This is the recommended approach for small samples. The test statistic is the weighted AUC (WAUC).

Value
A named list of class \texttt{outlier.test} containing:
- \texttt{statistic}: observed WAUC statistic
- \texttt{seq_mct}: sequential Monte Carlo test, when applicable
- \texttt{p_value}: p-value
- \texttt{outlier_scores}: outlier scores from training and test set

Notes
The scoring function, \texttt{scorer}, predicts out-of-bag scores to mimic out-of-sample behaviour. The suffix \texttt{oob} stands for out-of-bag to highlight this point. This out-of-bag variant avoids refitting the underlying algorithm from \texttt{scorer} at every permutation. It can, as a result, be computationally appealing.

References

See Also
\[pt\text{\_refit()}\] for (slower) p-value approximation via refitting. \[at\text{\_oob()}\] for p-value approximation from asymptotic null distribution.
Other permutation-test: \texttt{pt\text{\_from\_os()}}, \texttt{pt\text{\_refit()}}

Examples
```r
library(dsos)
set.seed(12345)
data(iris)
idx <- sample(nrow(iris), 2 / 3 * nrow(iris))
iris_train <- iris[idx, ]
iris_test <- iris[-idx, ]
# Use a synthetic (fake) scoring function for illustration
scorer <- function(tr, te) list(train=runif(nrow(tr)), test=runif(nrow(te)))
pt_test <- pt_oob(iris_train, iris_test, scorer = scorer)
pt_test
```
Permutation Test By Refitting

Description

Test for no adverse shift with outlier scores. Like goodness-of-fit testing, this two-sample comparison takes the training set, \( x_{\text{train}} \) as the reference. The method checks whether the test set, \( x_{\text{test}} \), is worse off relative to this reference set. The function `scorer` assigns an outlier score to each instance/observation in both training and test set.

Usage

\[
\text{pt_refit}(x_{\text{train}}, x_{\text{test}}, \text{scorer}, n_{\text{pt}} = 2000)
\]

Arguments

- \( x_{\text{train}} \): Training (reference/validation) sample.
- \( x_{\text{test}} \): Test sample.
- `scorer`: Function which returns a named list with outlier scores from the training and test sample. The first argument to `scorer` must be \( x_{\text{train}} \); the second, \( x_{\text{test}} \). The returned named list contains two elements: `train` and `test`, each of which is a vector of corresponding (outlier) scores. See notes below for more information.
- \( n_{\text{pt}} \): The number of permutations.

Details

The null distribution of the test statistic is based on \( n_{\text{pt}} \) permutations. For speed, this is implemented as a sequential Monte Carlo test with the `simctest` package. See Gandy (2009) for details. The prefix `pt` refers to permutation test. This approach does not use the asymptotic null distribution for the test statistic. This is the recommended approach for small samples. The test statistic is the weighted AUC (WAUC).

Value

A named list of class `outlier.test` containing:

- `statistic`: observed WAUC statistic
- `seq_mct`: sequential Monte Carlo test, when applicable
- `p_value`: p-value
- `outlier_scores`: outlier scores from training and test set
Notes

The scoring function, `scorer`, predicts out-of-sample scores by refitting the underlying algorithm from `scorer` at every permutation. The suffix `refit` emphasizes this point. This is in contrast to the out-of-bag variant, `pt_oob`, which only fits once. This method can be computationally expensive.

References


See Also

`[pt_oob()]` for (faster) p-value approximation via out-of-bag predictions. `[at_oob()]` for p-value approximation from asymptotic null distribution.

Other permutation-test: `pt_from_os()`, `pt_oob()`

Examples

```r
library(dsos)
set.seed(12345)
data(iris)
setosa <- iris[1:50, 1:4] # Training sample: Species == 'setosa'
versicolor <- iris[51:100, 1:4] # Test sample: Species == 'versicolor'
scorer <- function(tr, te) list(train=runif(nrow(tr)), test=runif(nrow(te)))
pt_test <- pt_refit(setosa, versicolor, scorer = scorer)
pt_test
```

---

**wauc_from_os**

**Weighted AUC from Outlier Scores**

Description

Computes the weighted AUC with the weighting scheme described in Kamulete, V. M. (2021). This assumes that the training set is the reference distribution and specifies a particular functional form to derive weights from threshold scores.

Usage

`wauc_from_os(os_train, os_test, weight = NULL)`
Arguments

- `os_train` Outlier scores in training (reference) set.
- `os_test` Outlier scores in test set.
- `weight` Numeric vector of weights of length `length(os_train) + length(os_test)`. The first `length(os_train)` weights belongs to the training set, the rest is for the test set. If NULL, the default, all weights are set to 1.

Value

The weighted AUC (scalar value) given the weighting scheme.

References


Examples

```r
library(dsos)
set.seed(12345)
os_train <- rnorm(n = 100)
os_test <- rnorm(n = 100)
test_stat <- wauc_from_os(os_train, os_test)
```
Index

* asymptotic-test
  at_from_os, 4
  at_oob, 5
* bayesian-test
  as_bf, 2
  as_pvalue, 3
  bf_compare, 7
  bf_from_os, 8
* permutation-test
  pt_from_os, 13
  pt_oob, 14
  pt_refit, 16
* s3-method
  plot.outlier.bayes, 10
  plot.outlier.test, 10
  print.outlier.bayes, 11
  print.outlier.test, 12
* statistic
  wauc_from_os, 17

as_bf, 2, 3, 8, 9
as_pvalue, 2, 3, 8, 9
at_from_os, 4, 6
at_oob, 5, 5

bf_compare, 2, 3, 7, 9
bf_from_os, 2, 3, 8, 8

plot.outlier.bayes, 10, 11, 12
plot.outlier.test, 10, 10, 11, 12
print.outlier.bayes, 10, 11, 11, 12
print.outlier.test, 10, 11, 12
pt_from_os, 13, 15, 17
pt_oob, 14, 14, 17
pt_refit, 14, 15, 16

wauc_from_os, 17