Package 'rsample'

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```
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```

2 .get_fingerprint

R topics documented:

| .get_ | _fingerprint | Obtain a identifier for the resamples | |
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Description

This function returns a hash (or NA) for an attribute that is created when the rset was initially constructed. This can be used to compare with other resampling objects to see if they are the same.

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Usage

```
.get_fingerprint(x, ...)
## Default S3 method:
.get_fingerprint(x, ...)
## S3 method for class 'rset'
.get_fingerprint(x, ...)
```

Arguments

- x An rset or tune_results object.
- ... Not currently used.

Value

A character value or NA_character_ if the object was created prior to rsample version 0.1.0.

Examples

```
set.seed(1)
.get_fingerprint(vfold_cv(mtcars))
set.seed(1)
.get_fingerprint(vfold_cv(mtcars))
set.seed(2)
.get_fingerprint(vfold_cv(mtcars))
set.seed(1)
.get_fingerprint(vfold_cv(mtcars, repeats = 2))
```

add_resample_id

Augment a data set with resampling identifiers

Description

For a data set, add_resample_id() will add at least one new column that identifies which resample that the data came from. In most cases, a single column is added but for some resampling methods, two or more are added.

Usage

```
add_resample_id(.data, split, dots = FALSE)
```

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Arguments

. data A data frame

split A single rset object.

dots A single logical: should the id columns be prefixed with a "." to avoid name

conflicts with .data?

Value

An updated data frame.

See Also

labels.rsplit

Examples

```
library(dplyr)
set.seed(363)
car_folds <- vfold_cv(mtcars, repeats = 3)
analysis(car_folds$splits[[1]]) %>%
   add_resample_id(car_folds$splits[[1]]) %>%
   head()
car_bt <- bootstraps(mtcars)
analysis(car_bt$splits[[1]]) %>%
   add_resample_id(car_bt$splits[[1]]) %>%
   head()
```

apparent

Sampling for the Apparent Error Rate

Description

When building a model on a data set and re-predicting the same data, the performance estimate from those predictions is often called the "apparent" performance of the model. This estimate can be wildly optimistic. "Apparent sampling" here means that the analysis and assessment samples are the same. These resamples are sometimes used in the analysis of bootstrap samples and should otherwise be avoided like old sushi.

Usage

```
apparent(data, ...)
```

as.data.frame.rsplit 5

Arguments

```
data A data frame.
... Not currently used.
```

Value

A tibble with a single row and classes apparent, rset, tbl_df, tbl, and data.frame. The results include a column for the data split objects and one column called id that has a character string with the resample identifier.

Examples

```
as.data.frame.rsplit Convert an rsplit object to a data frame
```

Description

The analysis or assessment code can be returned as a data frame (as dictated by the data argument) using as.data.frame.rsplit. analysis and assessment are shortcuts.

Usage

```
## S3 method for class 'rsplit'
as.data.frame(x, row.names = NULL, optional = FALSE, data = "analysis", ...)
analysis(x, ...)
assessment(x, ...)
```

Arguments

| X | An rsplit object. |
|-----------|---|
| row.names | NULL or a character vector giving the row names for the data frame. Missing values are not allowed. |
| optional | A logical: should the column names of the data be checked for legality? |
| data | Either "analysis" or "assessment" to specify which data are returned. |
| | Additional arguments to be passed to or from methods. Not currently used. |

```
library(dplyr)
set.seed(104)
folds <- vfold_cv(mtcars)

model_data_1 <- folds$splits[[1]] %>% analysis()
holdout_data_1 <- folds$splits[[1]] %>% assessment()
```

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attrition

Job Attrition

Description

Job Attrition

Details

These data are from the IBM Watson Analytics Lab. The website describes the data with "Uncover the factors that lead to employee attrition and explore important questions such as 'show me a breakdown of distance from home by job role and attrition' or 'compare average monthly income by education and attrition'. This is a fictional data set created by IBM data scientists.". There are 1470 rows.

These data are now in the modeldata package.

bootstraps

Bootstrap Sampling

Description

A bootstrap sample is a sample that is the same size as the original data set that is made using replacement. This results in analysis samples that have multiple replicates of some of the original rows of the data. The assessment set is defined as the rows of the original data that were not included in the bootstrap sample. This is often referred to as the "out-of-bag" (OOB) sample.

Usage

```
bootstraps(
  data,
  times = 25,
  strata = NULL,
  breaks = 4,
  pool = 0.1,
  apparent = FALSE,
  ...
)
```

Arguments

data A data frame.

times The number of bootstrap samples.

A variable in data (single character or name) used to conduct stratified sampling. When not NULL, each resample is created within the stratification variable.

Numeric strata are binned into quartiles.

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| breaks | A single number giving the number of bins desired to stratify a numeric stratification variable. |
|----------|---|
| pool | A proportion of data used to determine if a particular group is too small and should be pooled into another group. We do not recommend decreasing this argument below its default of 0.1 because of the dangers of stratifying groups that are too small. |
| apparent | A logical. Should an extra resample be added where the analysis and holdout subset are the entire data set. This is required for some estimators used by the summary function that require the apparent error rate. |
| | Not currently used. |

Details

The argument apparent enables the option of an additional "resample" where the analysis and assessment data sets are the same as the original data set. This can be required for some types of analysis of the bootstrap results.

With a strata argument, the random sampling is conducted *within the stratification variable*. This can help ensure that the resamples have equivalent proportions as the original data set. For a categorical variable, sampling is conducted separately within each class. For a numeric stratification variable, strata is binned into quartiles, which are then used to stratify. Strata below 10% of the total are pooled together; see make_strata() for more details.

Value

An tibble with classes bootstraps, rset, tbl_df, tbl, and data.frame. The results include a column for the data split objects and a column called id that has a character string with the resample identifier.

```
bootstraps(mtcars, times = 2)
bootstraps(mtcars, times = 2, apparent = TRUE)
library(purrr)
library(modeldata)
data(wa_churn)
set.seed(13)
resample1 <- bootstraps(wa_churn, times = 3)</pre>
map_dbl(resample1$splits,
        function(x) {
          dat <- as.data.frame(x)$churn</pre>
          mean(dat == "Yes")
        })
resample2 <- bootstraps(wa_churn, strata = churn, times = 3)</pre>
map_dbl(resample2$splits,
        function(x) {
          dat <- as.data.frame(x)$churn</pre>
```

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complement

Determine the Assessment Samples

Description

This method and function help find which data belong in the analysis and assessment sets.

Usage

```
complement(x, ...)
## S3 method for class 'rsplit'
complement(x, ...)
## S3 method for class 'rof_split'
complement(x, ...)
## S3 method for class 'sliding_window_split'
complement(x, ...)
## S3 method for class 'sliding_index_split'
complement(x, ...)
## S3 method for class 'sliding_period_split'
complement(x, ...)
## S3 method for class 'sliding_period_split'
complement(x, ...)
```

Arguments

```
x An rsplit object
```

... Not currently used

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Details

Given an rsplit object, complement() will determine which of the data rows are contained in the assessment set. To save space, many of the rsplit objects will not contain indices for the assessment split.

Value

A integer vector.

See Also

```
populate()
```

Examples

```
set.seed(28432)
fold_rs <- vfold_cv(mtcars)
head(fold_rs$splits[[1]]$in_id)
fold_rs$splits[[1]]$out_id
complement(fold_rs$splits[[1]])</pre>
```

drinks

Sample Time Series Data

Description

Sample Time Series Data

Details

Drink sales. The exact name of the series from FRED is: "Merchant Wholesalers, Except Manufacturers' Sales Branches and Offices Sales: Nondurable Goods: Beer, Wine, and Distilled Alcoholic Beverages Sales"

These data are now in the modeldata package.

form_pred

Extract Predictor Names from Formula or Terms

Description

all.vars returns all variables used in a formula. This function only returns the variables explicitly used on the right-hand side (i.e., it will not resolve dots unless the object is terms with a data set specified).

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Usage

```
form_pred(object, ...)
```

Arguments

```
object A model formula or stats::terms() object.
... Arguments to pass to all.vars()
```

Value

A character vector of names

Examples

```
form_pred(y ~ x + z)
form_pred(terms(y ~ x + z))

form_pred(y ~ x + log(z))
form_pred(log(y) ~ x + z)

form_pred(y1 + y2 ~ x + z)
form_pred(log(y1) + y2 ~ x + z)

# will fail:
# form_pred(y ~ .)

form_pred(terms(mpg ~ (.)^2, data = mtcars))
form_pred(terms( ~ (.)^2, data = mtcars))
```

group_vfold_cv

Group V-Fold Cross-Validation

Description

Group V-fold cross-validation creates splits of the data based on some grouping variable (which may have more than a single row associated with it). The function can create as many splits as there are unique values of the grouping variable or it can create a smaller set of splits where more than one value is left out at a time. A common use of this kind of resampling is when you have repeated measures of the same subject.

Usage

```
group_vfold_cv(data, group = NULL, v = NULL, ...)
```

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Arguments

| data | A data frame. |
|-------|--|
| group | A variable in data (single character or name) used for grouping observations with the same value to either the analysis or assessment set within a fold. |
| V | The number of partitions of the data set. If let $NULL$, ν will be set to the number of unique values in the group. |
| | Not currently used. |

Value

A tibble with classes group_vfold_cv, rset, tbl_df, tbl, and data. frame. The results include a column for the data split objects and an identification variable.

Examples

```
set.seed(3527)
test_data <- data.frame(id = sort(sample(1:20, size = 80, replace = TRUE)))
test_data$dat <- runif(nrow(test_data))

set.seed(5144)
split_by_id <- group_vfold_cv(test_data, group = "id")
get_id_left_out <- function(x)
    unique(assessment(x)$id)

library(purrr)
table(map_int(split_by_id$splits, get_id_left_out))

set.seed(5144)
split_by_some_id <- group_vfold_cv(test_data, group = "id", v = 7)
held_out <- map(split_by_some_id$splits, get_id_left_out)
table(unlist(held_out))
# number held out per resample:
map_int(held_out, length)</pre>
```

initial_split

Simple Training/Test Set Splitting

Description

initial_split creates a single binary split of the data into a training set and testing set. initial_time_split does the same, but takes the *first* prop samples for training, instead of a random selection. training and testing are used to extract the resulting data.

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Usage

```
initial_split(data, prop = 3/4, strata = NULL, breaks = 4, pool = 0.1, ...)
initial_time_split(data, prop = 3/4, lag = 0, ...)
training(x)
testing(x)
```

Arguments

| data | A data frame. |
|--------|---|
| prop | The proportion of data to be retained for modeling/analysis. |
| strata | A variable in data (single character or name) used to conduct stratified sampling. When not NULL, each resample is created within the stratification variable. Numeric strata are binned into quartiles. |
| breaks | A single number giving the number of bins desired to stratify a numeric stratification variable. |
| pool | A proportion of data used to determine if a particular group is too small and should be pooled into another group. We do not recommend decreasing this argument below its default of 0.1 because of the dangers of stratifying groups that are too small. |
| | Not currently used. |
| lag | A value to include a lag between the assessment and analysis set. This is useful if lagged predictors will be used during training and testing. |
| X | An rsplit object produced by initial_split |

Details

With a strata argument, the random sampling is conducted *within the stratification variable*. This can help ensure that the resamples have equivalent proportions as the original data set. For a categorical variable, sampling is conducted separately within each class. For a numeric stratification variable, strata is binned into quartiles, which are then used to stratify. Strata below 10% of the total are pooled together; see make_strata() for more details.

Value

An rsplit object that can be used with the training and testing functions to extract the data in each split.

```
set.seed(1353)
car_split <- initial_split(mtcars)
train_data <- training(car_split)
test_data <- testing(car_split)</pre>
```

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```
data(drinks, package = "modeldata")
drinks_split <- initial_time_split(drinks)
train_data <- training(drinks_split)
test_data <- testing(drinks_split)
c(max(train_data$date), min(test_data$date)) # no lag

# With 12 period lag
drinks_lag_split <- initial_time_split(drinks, lag = 12)
train_data <- training(drinks_lag_split)
test_data <- testing(drinks_lag_split)
c(max(train_data$date), min(test_data$date)) # 12 period lag</pre>
```

int_pctl

Bootstrap confidence intervals

Description

Calculate bootstrap confidence intervals using various methods.

Usage

```
int_pctl(.data, statistics, alpha = 0.05)
int_t(.data, statistics, alpha = 0.05)
int_bca(.data, statistics, alpha = 0.05, .fn, ...)
```

Arguments

| .data | A data frame containing the bootstrap resamples created using bootstraps(). |
|-------|---|
| | For t- and BCa-intervals, the apparent argument should be set to TRUE. Even |

if the apparent argument is set to TRUE for the percentile method, the apparent

data is never used in calculating the percentile confidence interval.

statistics An unquoted column name or dplyr selector that identifies a single column

in the data set that contains the individual bootstrap estimates. This can be a list column of tidy tibbles (that contains columns term and estimate) or a simple numeric column. For t-intervals, a standard tidy column (usually called

std.err) is required. See the examples below.

alpha Level of significance

.fn A function to calculate statistic of interest. The function should take an rsplit

as the first argument and the . . . are required.

... Arguments to pass to .fn.

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Details

Percentile intervals are the standard method of obtaining confidence intervals but require thousands of resamples to be accurate. T-intervals may need fewer resamples but require a corresponding variance estimate. Bias-corrected and accelerated intervals require the original function that was used to create the statistics of interest and are computationally taxing.

Value

Each function returns a tibble with columns .lower, .estimate, .upper, .alpha, .method, and term. .method is the type of interval (eg. "percentile", "student-t", or "BCa"). term is the name of the estimate. Note the .estimate returned from int_pctl() is the mean of the estimates from the bootstrap resamples and not the estimate from the apparent model.

References

Davison, A., & Hinkley, D. (1997). *Bootstrap Methods and their Application*. Cambridge: Cambridge University Press. doi:10.1017/CBO9780511802843

https://rsample.tidymodels.org/articles/Applications/Intervals.html

See Also

```
reg_intervals()
```

```
library(broom)
library(dplyr)
library(purrr)
library(tibble)
lm_est <- function(split, ...) {</pre>
  lm(mpg ~ disp + hp, data = analysis(split)) %>%
    tidy()
}
set.seed(52156)
car_rs <-
  bootstraps(mtcars, 500, apparent = TRUE) %>%
  mutate(results = map(splits, lm_est))
int_pctl(car_rs, results)
int_t(car_rs, results)
int_bca(car_rs, results, .fn = lm_est)
# putting results into a tidy format
rank_corr <- function(split) {</pre>
  dat <- analysis(split)</pre>
  tibble(
    term = "corr",
    estimate = cor(dat$sqft, dat$price, method = "spearman"),
```

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```
# don't know the analytical std.err so no t-intervals
    std.err = NA_real_
)

set.seed(69325)
data(Sacramento, package = "modeldata")
bootstraps(Sacramento, 1000, apparent = TRUE) %>%
    mutate(correlations = map(splits, rank_corr)) %>%
    int_pctl(correlations)
```

labels.rset

Find Labels from rset Object

Description

Produce a vector of resampling labels (e.g. "Fold1") from an rset object. Currently, nested_cv is not supported.

Usage

```
## S3 method for class 'rset'
labels(object, make_factor = FALSE, ...)
## S3 method for class 'vfold_cv'
labels(object, make_factor = FALSE, ...)
```

Arguments

object An rset object

make_factor A logical for whether the results should be a character or a factor.

... Not currently used.

Value

A single character or factor vector.

```
labels(vfold_cv(mtcars))
```

loo_cv

labels.rsplit

Find Labels from rsplit Object

Description

Produce a tibble of identification variables so that single splits can be linked to a particular resample.

Usage

```
## S3 method for class 'rsplit'
labels(object, ...)
```

Arguments

object An rsplit object
... Not currently used.

Value

A tibble.

See Also

```
add_resample_id
```

Examples

```
cv_splits <- vfold_cv(mtcars)
labels(cv_splits$splits[[1]])</pre>
```

loo_cv

Leave-One-Out Cross-Validation

Description

Leave-one-out (LOO) cross-validation uses one data point in the original set as the assessment data and all other data points as the analysis set. A LOO resampling set has as many resamples as rows in the original data set.

Usage

```
loo_cv(data, ...)
```

Arguments

```
data A data frame.
... Not currently used.
```

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Value

An tibble with classes loo_cv, rset, tbl_df, tbl, and data.frame. The results include a column for the data split objects and one column called id that has a character string with the resample identifier.

Examples

```
loo_cv(mtcars)
```

make_splits

Constructors for split objects

Description

Constructors for split objects

Usage

```
make_splits(x, ...)
## Default S3 method:
make_splits(x, ...)
## S3 method for class 'list'
make_splits(x, data, class = NULL, ...)
## S3 method for class 'data.frame'
make_splits(x, assessment, ...)
```

Arguments

| X | A list of integers with names "analysis" and "assessment", or a data frame of analysis or training data. |
|---|--|
| | Further arguments passed to or from other methods (not currently used). |

data A data frame.

class An optional class to give the object.

assessment A data frame of assessment or testing data, which can be empty.

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| make_strata | Create or Modify Stratification Variables | |
|-------------|---|--|
| | | |

Description

This function can create strata from numeric data and make non-numeric data more conducive for stratification.

Usage

```
make_strata(x, breaks = 4, nunique = 5, pool = 0.1, depth = 20)
```

Arguments

x An input vector.

breaks A single number giving the number of bins desired to stratify a numeric stratifi-

cation variable.

nunique An integer for the number of unique value threshold in the algorithm.

pool A proportion of data used to determine if a particular group is too small and

should be pooled into another group. We do not recommend decreasing this argument below its default of 0.1 because of the dangers of stratifying groups

that are too small.

depth An integer that is used to determine the best number of percentiles that should

be used. The number of bins are based on min(5, floor(n / depth)) where n = length(x). If x is numeric, there must be at least 40 rows in the data set (when

depth = 20) to conduct stratified sampling.

Details

For numeric data, if the number of unique levels is less than nunique, the data are treated as categorical data.

For categorical inputs, the function will find levels of x than occur in the data with percentage less than pool. The values from these groups will be randomly assigned to the remaining strata (as will data points that have missing values in x).

For numeric data with more unique values than nunique, the data will be converted to being categorical based on percentiles of the data. The percentile groups will have no more than 20 percent of the data in each group. Again, missing values in x are randomly assigned to groups.

Value

A factor vector.

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Examples

```
set.seed(61)
x1 \leftarrow rpois(100, lambda = 5)
table(x1)
table(make_strata(x1))
set.seed(554)
x2 \leftarrow rpois(100, lambda = 1)
table(x2)
table(make_strata(x2))
# small groups are randomly assigned
x3 <- factor(x2)
table(x3)
table(make_strata(x3))
# `oilType` data from `caret`
x4 \leftarrow rep(LETTERS[1:7], c(37, 26, 3, 7, 11, 10, 2))
table(x4)
table(make_strata(x4))
table(make\_strata(x4, pool = 0.1))
table(make\_strata(x4, pool = 0.0))
# not enough data to stratify
x5 <- rnorm(20)
table(make_strata(x5))
set.seed(483)
x6 <- rnorm(200)
quantile(x6, probs = (0:10)/10)
table(make_strata(x6, breaks = 10))
```

manual_rset

Manual resampling

Description

manual_rset() is used for constructing the most minimal rset possible. It can be useful when you have custom rsplit objects built from make_splits(), or when you want to create a new rset from splits contained within an existing rset.

Usage

```
manual_rset(splits, ids)
```

Arguments

splits A list of "rsplit" objects. It is easiest to create these using make_splits().

A character vector of ids. The length of ids must be the same as the length of splits.

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Examples

```
df <- data.frame(x = c(1, 2, 3, 4, 5, 6))

# Create an rset from custom indices
indices <- list(
    list(analysis = c(1L, 2L), assessment = 3L),
    list(analysis = c(4L, 5L), assessment = 6L)
)

splits <- lapply(indices, make_splits, data = df)

manual_rset(splits, c("Split 1", "Split 2"))

# You can also use this to create an rset from a subset of an
# existing rset
resamples <- vfold_cv(mtcars)
best_split <- resamples[5,]
manual_rset(best_split$splits, best_split$id)</pre>
```

mc_cv

Monte Carlo Cross-Validation

Description

One resample of Monte Carlo cross-validation takes a random sample (without replacement) of the original data set to be used for analysis. All other data points are added to the assessment set.

Usage

```
mc_cv(data, prop = 3/4, times = 25, strata = NULL, breaks = 4, pool = 0.1, ...)
```

Arguments

| data | A data frame. |
|--------|---|
| prop | The proportion of data to be retained for modeling/analysis. |
| times | The number of times to repeat the sampling. |
| strata | A variable in data (single character or name) used to conduct stratified sampling. When not NULL, each resample is created within the stratification variable. Numeric strata are binned into quartiles. |
| breaks | A single number giving the number of bins desired to stratify a numeric stratification variable. |
| pool | A proportion of data used to determine if a particular group is too small and should be pooled into another group. We do not recommend decreasing this argument below its default of 0.1 because of the dangers of stratifying groups that are too small. |
| | Not currently used. |

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Details

With a strata argument, the random sampling is conducted *within the stratification variable*. This can help ensure that the resamples have equivalent proportions as the original data set. For a categorical variable, sampling is conducted separately within each class. For a numeric stratification variable, strata is binned into quartiles, which are then used to stratify. Strata below 10% of the total are pooled together; see make_strata() for more details.

Value

An tibble with classes mc_cv, rset, tbl_df, tbl, and data. frame. The results include a column for the data split objects and a column called id that has a character string with the resample identifier.

```
mc_cv(mtcars, times = 2)
mc_cv(mtcars, prop = .5, times = 2)
library(purrr)
data(wa_churn, package = "modeldata")
set.seed(13)
resample1 <- mc_cv(wa_churn, times = 3, prop = .5)</pre>
map_dbl(resample1$splits,
        function(x) {
          dat <- as.data.frame(x)$churn</pre>
          mean(dat == "Yes")
        })
set.seed(13)
resample2 <- mc_cv(wa_churn, strata = churn, times = 3, prop = .5)
map_dbl(resample2$splits,
        function(x) {
          dat <- as.data.frame(x)$churn</pre>
          mean(dat == "Yes")
        })
set.seed(13)
resample3 <- mc_cv(wa_churn, strata = tenure, breaks = 6, times = 3, prop = .5)
map_dbl(resample3$splits,
        function(x) {
          dat <- as.data.frame(x)$churn</pre>
          mean(dat == "Yes")
        })
```

22 nested_cv

Description

nested_cv can be used to take the results of one resampling procedure and conduct further resamples within each split. Any type of resampling used in rsample can be used.

Usage

```
nested_cv(data, outside, inside)
```

Arguments

data A data frame.

outside The initial resampling specification. This can be an already created object or an

expression of a new object (see the examples below). If the latter is used, the data argument does not need to be specified and, if it is given, will be ignored.

inside An expression for the type of resampling to be conducted within the initial pro-

cedure.

Details

It is a bad idea to use bootstrapping as the outer resampling procedure (see the example below)

Value

An tibble with nested_cv class and any other classes that outer resampling process normally contains. The results include a column for the outer data split objects, one or more id columns, and a column of nested tibbles called inner_resamples with the additional resamples.

```
## Using expressions for the resampling procedures:
nested_cv(mtcars, outside = vfold_cv(v = 3), inside = bootstraps(times = 5))
## Using an existing object:
folds <- vfold_cv(mtcars)</pre>
nested_cv(mtcars, folds, inside = bootstraps(times = 5))
## The dangers of outer bootstraps:
set.seed(2222)
bad_idea <- nested_cv(mtcars,</pre>
                      outside = bootstraps(times = 5),
                       inside = vfold_cv(v = 3))
first_outer_split <- bad_idea$splits[[1]]
outer_analysis <- as.data.frame(first_outer_split)</pre>
sum(grepl("Volvo 142E", rownames(outer_analysis)))
## For the 3-fold CV used inside of each bootstrap, how are the replicated
## `Volvo 142E` data partitioned?
first_inner_split <- bad_idea$inner_resamples[[1]]$splits[[1]]</pre>
inner_analysis <- as.data.frame(first_inner_split)</pre>
```

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```
inner_assess <- as.data.frame(first_inner_split, data = "assessment")
sum(grepl("Volvo 142E", rownames(inner_analysis)))
sum(grepl("Volvo 142E", rownames(inner_assess)))</pre>
```

permutations

Permutation sampling

Description

A permutation sample is the same size as the original data set and is made by permuting/shuffling one or more columns. This results in analysis samples where some columns are in their original order and some columns are permuted to a random order. Unlike other sampling functions in rsample, there is no assessment set and calling assessment() on a permutation split will throw an error.

Usage

```
permutations(data, permute = NULL, times = 25, apparent = FALSE, ...)
```

Arguments

data A data frame.

permute One or more columns to shuffle. This argument supports tidyselect selectors.

Multiple expressions can be combined with c(). Variable names can be used as if they were positions in the data frame, so expressions like x:y can be used to

select a range of variables. See language for more details.

times The number of permutation samples.

apparent A logical. Should an extra resample be added where the analysis is the standard

data set.

... Not currently used.

Details

The argument apparent enables the option of an additional "resample" where the analysis data set is the same as the original data set. Permutation-based resampling can be especially helpful for computing a statistic under the null hypothesis (e.g. t-statistic). This forms the basis of a permutation test, which computes a test statistic under all possible permutations of the data.

Value

A tibble with classes permutations, rset, tbl_df, tbl, and data.frame. The results include a column for the data split objects and a column called id that has a character string with the resample identifier.

24 populate

Examples

```
permutations(mtcars, mpg, times = 2)
permutations(mtcars, mpg, times = 2, apparent = TRUE)

library(purrr)
resample1 <- permutations(mtcars, starts_with("c"), times = 1)
resample1$splits[[1]] %>% analysis()

resample2 <- permutations(mtcars, hp, times = 10, apparent = TRUE)
map_dbl(resample2$splits, function(x) {
   t.test(hp ~ vs, data = analysis(x))$statistic
})</pre>
```

populate

Add Assessment Indices

Description

Many rsplit and rset objects do not contain indicators for the assessment samples. populate() can be used to fill the slot for the appropriate indices.

Usage

```
populate(x, ...)
```

Arguments

x A rsplit and rset object.

... Not currently used

Value

An object of the same kind with the integer indices.

```
set.seed(28432)
fold_rs <- vfold_cv(mtcars)

fold_rs$splits[[1]]$out_id
complement(fold_rs$splits[[1]])

populate(fold_rs$splits[[1]])$out_id

fold_rs_all <- populate(fold_rs)
fold_rs_all$splits[[1]]$out_id</pre>
```

reg_intervals 25

| reg_intervals | A convenience function for confidence intervals with linear-ish para- metric models |
|---------------|--|
| | merre models |

Description

A convenience function for confidence intervals with linear-ish parametric models

Usage

```
reg_intervals(
  formula,
  data,
  model_fn = "lm",
  type = "student-t",
  times = NULL,
  alpha = 0.05,
  filter = term != "(Intercept)",
  keep_reps = FALSE,
  ...
)
```

Arguments

| formula | An R model formula with one outcome and at least one predictor. |
|-----------|--|
| data | A data frame. |
| model_fn | The model to fit. Allowable values are "lm", "glm", "survreg", and "coxph". The latter two require that the survival package be installed. |
| type | The type of bootstrap confidence interval. Values of "student-t" and "percentile" are allowed. |
| times | A single integer for the number of bootstrap samples. If left NULL, 1,001 are used for t-intervals and 2,001 for percentile intervals. |
| alpha | Level of significance. |
| filter | A logical expression used to remove rows from the final result, or \ensuremath{NULL} to keep all rows. |
| keep_reps | Should the individual parameter estimates for each bootstrap sample be retained? |
| | Options to pass to the model function (such as family for glm()). |
| | |

Value

A tibble with columns "term", ".lower", ".estimate", ".upper", ".alpha", and ".method". If keep_reps = TRUE, an additional list column called ".replicates" is also returned.

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References

Davison, A., & Hinkley, D. (1997). *Bootstrap Methods and their Application*. Cambridge: Cambridge University Press. doi:10.1017/CBO9780511802843

Bootstrap Confidence Intervals, https://rsample.tidymodels.org/articles/Applications/Intervals.html

See Also

```
int_pctl(), int_t()
```

Examples

```
set.seed(1)
reg_intervals(mpg ~ I(1/sqrt(disp)), data = mtcars)
set.seed(1)
reg_intervals(mpg ~ I(1/sqrt(disp)), data = mtcars, keep_reps = TRUE)
```

rolling_origin

Rolling Origin Forecast Resampling

Description

This resampling method is useful when the data set has a strong time component. The resamples are not random and contain data points that are consecutive values. The function assumes that the original data set are sorted in time order.

Usage

```
rolling_origin(
  data,
  initial = 5,
  assess = 1,
  cumulative = TRUE,
  skip = 0,
  lag = 0,
  ...
)
```

Arguments

data A data frame.

initial The number of samples used for analysis/modeling in the initial resample.

assess The number of samples used for each assessment resample.

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| cumulative | A logical. Should the analysis resample grow beyond the size specified by initial at each resample?. |
|------------|---|
| skip | A integer indicating how many (if any) <i>additional</i> resamples to skip to thin the total amount of data points in the analysis resample. See the example below. |
| lag | A value to include a lag between the assessment and analysis set. This is useful if lagged predictors will be used during training and testing. |
| | Not currently used. |

Details

The main options, initial and assess, control the number of data points from the original data that are in the analysis and assessment set, respectively. When cumulative = TRUE, the analysis set will grow as resampling continues while the assessment set size will always remain static. skip enables the function to not use every data point in the resamples. When skip = 0, the resampling data sets will increment by one position. Suppose that the rows of a data set are consecutive days. Using skip = 6 will make the analysis data set to operate on weeks instead of days. The assessment set size is not affected by this option.

Value

An tibble with classes rolling_origin, rset, tbl_df, tbl, and data. frame. The results include a column for the data split objects and a column called id that has a character string with the resample identifier.

See Also

sliding_window(), sliding_index(), and sliding_period() for additional time based resampling functions.

```
set.seed(1131)
ex_data <- data.frame(row = 1:20, some_var = rnorm(20))
dim(rolling_origin(ex_data))
dim(rolling_origin(ex_data, skip = 2))
dim(rolling_origin(ex_data, skip = 2, cumulative = FALSE))

# You can also roll over calendar periods by first nesting by that period,
# which is especially useful for irregular series where a fixed window
# is not useful. This example slides over 5 years at a time.
library(dplyr)
library(tidyr)
data(drinks, package = "modeldata")

drinks_annual <- drinks %>%
    mutate(year = as.POSIXlt(date)$year + 1900) %>%
    nest(-year)

multi_year_roll <- rolling_origin(drinks_annual, cumulative = FALSE)</pre>
```

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```
analysis(multi_year_roll$splits[[1]])
assessment(multi_year_roll$splits[[1]])
```

rsample

rsample: General Resampling Infrastructure for R

Description

rsample has functions to create variations of a data set that can be used to evaluate models or to estimate the sampling distribution of some statistic.

Terminology

- A **resample** is the result of a two-way split of a data set. For example, when bootstrapping, one part of the resample is a sample with replacement of the original data. The other part of the split contains the instances that were not contained in the bootstrap sample. The data structure rsplit is used to store a single resample.
- When the data are split in two, the portion that is used to estimate the model or calculate the statistic is called the **analysis** set here. In machine learning this is sometimes called the "training set" but this would be poorly named since it might conflict with any initial split of the original data.
- Conversely, the other data in the split are called the **assessment** data. In bootstrapping, these data are often called the "out-of-bag" samples.
- A collection of resamples is contained in an rset object.

Basic Functions

The main resampling functions are: vfold_cv(), bootstraps(), mc_cv(), rolling_origin(), and nested_cv().

rsample-dplyr

Compatibility with dplyr

Description

rsample should be fully compatible with dplyr 1.0.0.

With older versions of dplyr, there is partial support for the following verbs: mutate(), arrange(), filter(), rename(), select(), and slice(). We strongly recommend updating to dplyr 1.0.0 if possible to get more complete integration with dplyr.

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Version Specific Behavior

rsample performs somewhat differently depending on whether you have dplyr $\geq 1.0.0$ (new) or dplyr $\leq 1.0.0$ (old). Additionally, version 0.0.7 of rsample (new) introduced some changes to how rsample objects work with dplyr, even on old dplyr. Most of these changes influence the return value of a dplyr verb and determine whether it will be a tibble or an rsample rset subclass.

The table below attempts to capture most of these changes. These examples are not exhaustive and may not capture some edge-cases.

Joins:

The following affect all of the dplyr joins, such as left_join(), right_join(), full_join(), and inner_join().

Joins that alter the rows of the original rset object:

```
operation old rsample + old dplyr new rsample + old dplyr new rsample + new dplyr join(rset, tbl) error error tibble
```

The idea here is that, if there are less rows in the result, the result should not be an rset object. For example, you can't have a 10-fold CV object without 10 rows.

Joins that keep the rows of the original rset object:

```
operation old rsample + old dplyr new rsample + old dplyr new rsample + new dplyr join(rset, tbl) error error rset
```

As with the logic above, if the original rset object (defined by the split column and the id column(s)) is left intact, the results should be an rset.

Row Subsetting:

As mentioned above, this should result in a tibble if any rows are removed or added. Simply reordering rows still results in a valid rset with new rsample.

Cases where rows are removed or added:

| operation | old rsample + old dplyr | new rsample + old dplyr | new rsample + new dplyr |
|--------------|-------------------------|-------------------------|-------------------------|
| rset[ind,] | tibble | tibble | tibble |
| slice(rset) | rset | tibble | tibble |
| filter(rset) | rset | tibble | tibble |

Cases where all rows are kept, but are possibly reordered:

| operation | old rsample + old dplyr | new rsample + old dplyr | new rsample + new dplyr |
|---------------|-------------------------|-------------------------|-------------------------|
| rset[ind,] | tibble | rset | rset |
| slice(rset) | rset | rset | rset |
| filter(rset) | rset | rset | rset |
| arrange(rset) | rset | rset | rset |

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Column Subsetting:

When the splits column or any id columns are dropped or renamed, the result should no longer be considered a valid rset.

Cases when the required columns are removed or renamed:

| operation | old rsample + old dplyr | new rsample + old dplyr | new rsample + new dplyr |
|--------------|-------------------------|-------------------------|-------------------------|
| rset[,ind] | tibble | tibble | tibble |
| select(rset) | rset | tibble | tibble |
| rename(rset) | tibble | tibble | tibble |

Cases when no required columns are affected:

| operation | old rsample + old dplyr | new rsample + old dplyr | new rsample + new dplyr |
|--------------|-------------------------|-------------------------|-------------------------|
| rset[,ind] | tibble | rset | rset |
| select(rset) | rset | rset | rset |
| rename(rset) | rset | rset | rset |

Other Column Operations:

Cases when the required columns are altered:

```
operation old rsample + old dplyr new rsample + old dplyr new rsample + new dplyr mutate(rset) rset tibble tibble
```

Cases when no required columns are affected:

```
operation old rsample + old dplyr new rsample + old dplyr new rsample + new dplyr mutate(rset) rset rset rset
```

rsample2caret Convert Resampling Objects to Other Formats

Description

These functions can convert resampling objects between **rsample** and **caret**.

Usage

```
rsample2caret(object, data = c("analysis", "assessment"))
caret2rsample(ctrl, data = NULL)
```

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Arguments

| object | An rset object. Currently, nested_cv is not supported. |
|--------|---|
| data | The data that was originally used to produce the ctrl object. |
| ctrl | An object produced by trainControl that has had the index and indexOut elements populated by integers. One method of getting this is to extract the control objects from an object produced by train. |

Value

rsample2caret returns a list that mimics the index and indexOut elements of a trainControl object. caret2rsample returns an rset object of the appropriate class.

| rset_reconstruct | Extending rsample with new rset subclasses |
|------------------|--|
| | |

Description

rset_reconstruct() encapsulates the logic for allowing new rset subclasses to work properly with vctrs (through vctrs::vec_restore()) and dplyr (through dplyr::dplyr_reconstruct()). It is intended to be a developer tool, and is not required for normal usage of rsample.

Usage

```
rset_reconstruct(x, to)
```

Arguments

A data frame to restore to an rset subclass.

to An rset subclass to restore to.

Details

rset objects are considered "reconstructable" after a vctrs/dplyr operation if:

- x and to both have an identical column named "splits" (column and row order do not matter).
- \bullet x and to both have identical columns prefixed with "id" (column and row order do not matter).

Value

x restored to the rset subclass of to.

Examples

```
to <- bootstraps(mtcars, times = 25)

# Imitate a vctrs/dplyr operation,
# where the class might be lost along the way
x <- tibble::as_tibble(to)

# Say we added a new column to `x`. Here we mock a `mutate()`.
x$foo <- "bar"

# This is still reconstructable to `to`
rset_reconstruct(x, to)

# Say we lose the first row
x <- x[-1,]

# This is no longer reconstructable to `to`, as `x` is no longer an rset
# bootstraps object with 25 bootstraps if one is lost!
rset_reconstruct(x, to)</pre>
```

slide-resampling

Time-based Resampling

Description

These resampling functions are focused on various forms of *time series* resampling.

- sliding_window() uses the row number when computing the resampling indices. It is independent of any time index, but is useful with completely regular series.
- sliding_index() computes resampling indices relative to the index column. This is often a Date or POSIXct column, but doesn't have to be. This is useful when resampling irregular series, or for using irregular lookback periods such as lookback = lubridate::years(1) with daily data (where the number of days in a year may vary).
- sliding_period() first breaks up the index into less granular groups based on period, and then uses that to construct the resampling indices. This is extremely useful for constructing rolling monthly or yearly windows from daily data.

Usage

```
sliding_window(
  data,
    ...,
  lookback = 0L,
  assess_start = 1L,
  assess_stop = 1L,
  complete = TRUE,
  step = 1L,
  skip = 0L
```

```
sliding_index(
  data,
  index,
 lookback = 0L
  assess_start = 1L,
  assess_stop = 1L,
  complete = TRUE,
  step = 1L,
  skip = 0L
sliding_period(
  data,
  index,
 period,
  . . . ,
  lookback = 0L,
  assess_start = 1L,
  assess_stop = 1L,
  complete = TRUE,
  step = 1L,
  skip = 0L,
 every = 1L,
 origin = NULL
)
```

Arguments

data

A data frame.

. . .

These dots are for future extensions and must be empty.

lookback

The number of elements to look back from the current element when computing the resampling indices of the analysis set. The current row is always included in the analysis set.

- For sliding_window(), a single integer defining the number of rows to look back from the current row.
- For sliding_index(), a single object that will be subtracted from the index as index -lookback to define the boundary of where to start searching for rows to include in the current resample. This is often an integer value corresponding to the number of days to look back, or a lubridate Period object.
- For sliding_period(), a single integer defining the number of groups to look back from the current group, where the groups were defined from breaking up the index according to the period.

In all cases, Inf is also allowed to force an expanding window.

assess_start, assess_stop

This combination of arguments determines how far into the future to look when constructing the assessment set. Together they construct a range of [index + assess_start, index + assess_start] to search for rows to include in the assessment set.

Generally, assess_start will always be 1 to indicate that the first value to potentially include in the assessment set should start one element after the current row, but it can be increased to a larger value to create "gaps" between the analysis and assessment set if you are worried about high levels of correlation in short term forecasting.

- For sliding_window(), these are both single integers defining the number of rows to look forward from the current row.
- For sliding_index(), these are single objects that will be added to the index to compute the range to search for rows to include in the assessment set. This is often an integer value corresponding to the number of days to look forward, or a lubridate Period object.
- For sliding_period(), these are both single integers defining the number of groups to look forward from the current group, where the groups were defined from breaking up the index according to the period.

complete

A single logical. When using lookback to compute the analysis sets, should only complete windows be considered? If set to FALSE, partial windows will be used until it is possible to create a complete window (based on lookback). This is a way to use an expanding window up to a certain point, and then switch to a sliding window.

step

A single positive integer. After computing the resampling indices, step is used to thin out the results by selecting every step-th result by subsetting the indices with seq(1L,n_indices,by = step). step is applied after skip. Note that step is independent of any time index used.

skip

A single positive integer, or zero. After computing the resampling indices, the first skip results will be dropped by subsetting the indices with seq(skip + 1L,n_indices). This can be especially useful when combined with lookback = Inf, which creates an expanding window starting from the first row. By skipping forward, you can drop the first few windows that have very few data points. skip is applied before step. Note that skip is independent of any time index used.

index

The index to compute resampling indices relative to, specified as a bare column name. This must be an existing column in data.

- For sliding_index(), this is commonly a date vector, but is not required.
- For sliding_period(), it is required that this is a Date or POSIXct vector.

The index must be an *increasing* vector, but duplicate values are allowed. Additionally, the index cannot contain any missing values.

period

The period to group the index by. This is specified as a single string, such as "year" or "month". See the .period argument of slider::slide_index() for the full list of options and further explanation.

every

A single positive integer. The number of periods to group together. For example, if the period was set to "year" with an every value of 2, then the years 1970 and 1971 would be placed in the same group.

origin

The reference date time value. The default when left as NULL is the epoch time of 1970-01-01 00:00:00, *in the time zone of the index*.

This is generally used to define the anchor time to count from, which is relevant when the every value is > 1.

See Also

```
rolling_origin()
slider::slide(), slider::slide_index(), and slider::slide_period(), which power these
resamplers.
```

```
library(vctrs)
library(tibble)
library(modeldata)
data("Chicago")
index <- new_date(c(1, 3, 4, 7, 8, 9, 13, 15, 16, 17))
df \leftarrow tibble(x = 1:10, index = index)
df
# Look back two rows beyond the current row, for a total of three rows
# in each analysis set. Each assessment set is composed of the two rows after
# the current row.
sliding_window(df, lookback = 2, assess_stop = 2)
# Same as before, but step forward by 3 rows between each resampling slice,
# rather than just by 1.
rset <- sliding_window(df, lookback = 2, assess_stop = 2, step = 3)
rset
analysis(rset$splits[[1]])
analysis(rset$splits[[2]])
# Now slide relative to the `index` column in `df`. This time we look back
# 2 days from the current row's `index` value, and 2 days forward from
# it to construct the assessment set. Note that this series is irregular,
# so it produces different results than `sliding_window()`. Additionally,
# note that it is entirely possible for the assessment set to contain no
# data if you have a highly irregular series and "look forward" into a
# date range where no data points actually exist!
sliding_index(df, index, lookback = 2, assess_stop = 2)
# With `sliding_period()`, we can break up our date index into less granular
# chunks, and slide over them instead of the index directly. Here we'll use
# the Chicago data, which contains daily data spanning 16 years, and we'll
# break it up into rolling yearly chunks. Three years worth of data will
# be used for the analysis set, and one years worth of data will be held out
# for performance assessment.
sliding_period(
 Chicago,
```

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```
date,
  "year",
 lookback = 2,
 assess_stop = 1
)
# Because `lookback = 2`, three years are required to form a "complete"
# window of data. To allow partial windows, set `complete = FALSE`.
# Here that first constructs two expanding windows until a complete three
# year window can be formed, at which point we switch to a sliding window.
sliding_period(
 Chicago,
 date,
  "year",
 lookback = 2,
 assess_stop = 1,
 complete = FALSE
)
# Alternatively, you could break the resamples up by month. Here we'll
# use an expanding monthly window by setting `lookback = Inf`, and each
# assessment set will contain two months of data. To ensure that we have
# enough data to fit our models, we'll `skip` the first 4 expanding windows.
# Finally, to thin out the results, we'll `step` forward by 2 between
# each resample.
sliding_period(
 Chicago,
 date,
  "month",
 lookback = Inf,
 assess\_stop = 2,
 skip = 4,
 step = 2
)
```

tidy.rsplit

Tidy Resampling Object

Description

The tidy function from the **broom** package can be used on rset and rsplit objects to generate tibbles with which rows are in the analysis and assessment sets.

Usage

```
## $3 method for class 'rsplit'
tidy(x, unique_ind = TRUE, ...)
## $3 method for class 'rset'
tidy(x, ...)
```

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```
## S3 method for class 'vfold_cv'
tidy(x, ...)
## S3 method for class 'nested_cv'
tidy(x, ...)
```

Arguments

x A rset or rsplit object
 unique_ind Should unique row identifiers be returned? For example, if FALSE then bootstrapping results will include multiple rows in the sample for the same row in the original data.
 ... Not currently used.

Details

Note that for nested resampling, the rows of the inner resample, named inner_Row, are *relative* row indices and do not correspond to the rows in the original data set.

Value

A tibble with columns Row and Data. The latter has possible values "Analysis" or "Assessment". For rset inputs, identification columns are also returned but their names and values depend on the type of resampling. vfold_cv contains a column "Fold" and, if repeats are used, another called "Repeats". bootstraps and mc_cv use the column "Resample".

```
library(ggplot2)
theme_set(theme_bw())
set.seed(4121)
cv <- tidy(vfold_cv(mtcars, v = 5))</pre>
ggplot(cv, aes(x = Fold, y = Row, fill = Data)) +
 geom_tile() + scale_fill_brewer()
set.seed(4121)
rcv <- tidy(vfold_cv(mtcars, v = 5, repeats = 2))</pre>
ggplot(rcv, aes(x = Fold, y = Row, fill = Data)) +
 geom_tile() + facet_wrap(~Repeat) + scale_fill_brewer()
set.seed(4121)
mccv <- tidy(mc_cv(mtcars, times = 5))</pre>
ggplot(mccv, aes(x = Resample, y = Row, fill = Data)) +
 geom_tile() + scale_fill_brewer()
set.seed(4121)
bt <- tidy(bootstraps(mtcars, time = 5))</pre>
ggplot(bt, aes(x = Resample, y = Row, fill = Data)) +
 geom_tile() + scale_fill_brewer()
```

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two_class_dat

Two Class Data

Description

Two Class Data

Details

There are artificial data with two predictors (A and B) and a factor outcome variable (Class).

These data are now in the modeldata package.

validation_split

Create a Validation Set

Description

validation_split() takes a single random sample (without replacement) of the original data set to be used for analysis. All other data points are added to the assessment set (to be used as the validation set). validation_time_split() does the same, but takes the *first* prop samples for training, instead of a random selection.

Usage

```
validation_split(data, prop = 3/4, strata = NULL, breaks = 4, pool = 0.1, ...)
validation_time_split(data, prop = 3/4, lag = 0, ...)
```

Arguments

data A data frame.

prop The proportion of data to be retained for modeling/analysis.

strata A variable in data (single character or name) used to conduct stratified sam-

pling. When not NULL, each resample is created within the stratification variable.

Numeric strata are binned into quartiles.

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| breaks | A single number giving the number of bins desired to stratify a numeric stratification variable. |
|--------|---|
| pool | A proportion of data used to determine if a particular group is too small and should be pooled into another group. We do not recommend decreasing this argument below its default of 0.1 because of the dangers of stratifying groups that are too small. |
| • • • | Not currently used. |
| lag | A value to include a lag between the assessment and analysis set. This is useful if lagged predictors will be used during training and testing. |

Details

With a strata argument, the random sampling is conducted *within the stratification variable*. This can help ensure that the resamples have equivalent proportions as the original data set. For a categorical variable, sampling is conducted separately within each class. For a numeric stratification variable, strata is binned into quartiles, which are then used to stratify. Strata below 10% of the total are pooled together; see make_strata() for more details.

Value

An tibble with classes validation_split, rset, tbl_df, tbl, and data.frame. The results include a column for the data split objects and a column called id that has a character string with the resample identifier.

Examples

```
validation_split(mtcars, prop = .9)
data(drinks, package = "modeldata")
validation_time_split(drinks)
```

vfold_cv

V-Fold Cross-Validation

Description

V-fold cross-validation (also known as k-fold cross-validation) randomly splits the data into V groups of roughly equal size (called "folds"). A resample of the analysis data consisted of V-1 of the folds while the assessment set contains the final fold. In basic V-fold cross-validation (i.e. no repeats), the number of resamples is equal to V.

Usage

```
vfold_cv(data, v = 10, repeats = 1, strata = NULL, breaks = 4, pool = 0.1, ...)
```

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Arguments

data A data frame. The number of partitions of the data set. The number of times to repeat the V-fold partitioning. repeats A variable in data (single character or name) used to conduct stratified samstrata pling. When not NULL, each resample is created within the stratification variable. Numeric strata are binned into quartiles. breaks A single number giving the number of bins desired to stratify a numeric stratification variable. A proportion of data used to determine if a particular group is too small and pool should be pooled into another group. We do not recommend decreasing this argument below its default of 0.1 because of the dangers of stratifying groups that are too small. Not currently used.

Details

With more than one repeat, the basic V-fold cross-validation is conducted each time. For example, if three repeats are used with v = 10, there are a total of 30 splits: three groups of 10 that are generated separately.

With a strata argument, the random sampling is conducted *within the stratification variable*. This can help ensure that the resamples have equivalent proportions as the original data set. For a categorical variable, sampling is conducted separately within each class. For a numeric stratification variable, strata is binned into quartiles, which are then used to stratify. Strata below 10% of the total are pooled together; see make_strata() for more details.

Value

A tibble with classes vfold_cv, rset, tbl_df, tbl, and data.frame. The results include a column for the data split objects and one or more identification variables. For a single repeat, there will be one column called id that has a character string with the fold identifier. For repeats, id is the repeat number and an additional column called id2 that contains the fold information (within repeat).

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