Package: autoMrP (via r-universe)

August 27, 2024

```
Type Package
Title Improving MrP with Ensemble Learning
Version 1.0.6
Description A tool that improves the prediction performance of
     multilevel regression with post-stratification (MrP) by
     combining a number of machine learning methods. For information
     on the method, please refer to Broniecki, Wüest, Leemann (2020)
     "Improving Multilevel Regression with Post-Stratification
     Through Machine Learning (autoMrP)" in the 'Journal of
     Politics'. Final pre-print version:
     <https://lucasleemann.files.wordpress.com/2020/07/automrp-r2pa.pdf>.
URL https://github.com/retowuest/autoMrP
BugReports https://github.com/retowuest/autoMrP/issues
Depends R (>= 3.6)
Imports rlang (>= 0.4.5), dplyr (>= 1.0.2), lme4 (>= 1.1), gbm (>=
     2.1.5), e1071 (>= 1.7-3), tibble (>= 3.0.1), glmmLasso (>=
     1.5.1), EBMAforecast (\geq 1.0.0), foreach (\geq 1.5.0), doParallel
     (>= 1.0.15), doRNG (>= 1.8.2), ggplot2 (>= 3.3.2), knitr (>=
     1.29), tidyr (>= 1.1.2), purrr (>= 0.3.4), forcats (>= 0.5.1),
     vglmer (>= 1.0.3), stringr (>= 1.5.0)
Suggests R.rsp
License GPL-3
Encoding UTF-8
LazyData true
RoxygenNote 7.3.1
VignetteBuilder R.rsp
Repository https://retowuest.r-universe.dev
RemoteUrl https://github.com/retowuest/automrp
RemoteRef HEAD
RemoteSha 74b9bc0966ee44decb6b0c25bdc0ce9b1820b6d8
```

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abser	ntee_census	Quasi census data.	

Description

The census file is generated from the full 2008 Cooperative Congressional Election Studies item cc419_1 by dissaggregating the 64 ideal type combinations of the individual level variables L1x1, L2x2 and L1x3. A row is an ideal type in a given state.

Usage

```
data(absentee_census)
```

Format

A data frame with 2934 rows and 13 variables:

state U.S. state

L2.unit U.S. state id

region U.S. region (four categories: 1 = Northeast; 2 = Midwest; 3 = South; 4 = West)

L1x1 Age group (four categories)

L1x2 Education level (four categories)

L1x3 Gender-race combination (six categories)

proportion State-level proportion of respondents of that ideal type in the population

- L2.x1 State-level share of votes for the Republican candidate in the previous presidential election
- L2.x2 State-level percentage of Evangelical Protestant or Mormon respondents
- L2.x3 State-level percentage of the population living in urban areas
- L2.x4 State-level unemployment rate
- L2.x5 State-level share of Hispanics
- L2.x6 State-level share of Whites

Source

The data set (excluding L2.x3, L2.x4, L2.x5, L2.x6) is taken from the article: Buttice, Matthew K, and Benjamin Highton. 2013. "How does multilevel regression and poststrat-stratification perform with conventional national surveys?" Political Analysis 21(4): 449-467. L2.x3, L2.x3, L2.x4, L2.x5 and L2.x6 are available at https://www.census.gov.

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absentee_voting

A sample of the absentee voting item from the CCES 2008

Description

The Cooperative Congressional Election Stuides (CCES) item (cc419_1) asked: "States have tried many new ways to run elections in recent years. Do you support or oppose any of the following ways of voting or conducting elections in your state? Election Reform - Allow absentee voting over the Internet?" The original 2008 CCES item contains 26,934 respondents. This sample mimics a typical national survey. It contains at least 5 respondents from each state but is otherwise a random sample.

Usage

```
data(absentee_voting)
```

Format

A data frame with 1500 rows and 13 variables:

- YES 1 if individual supports use of troops; 0 otherwise
- **L1x1** Age group (four categories: 1 = 18-29; 2 = 30-44; 3 = 45-64; 4 = 65+)
- **L1x2** Education level (four categories: 1 = < high school; 2 = high school graduate; 3 = some college; 4 = college graduate)
- **L1x3** Gender-race combination (six categories: 1 = white male; 2 = black male; 3 = hispanic male; 4 = white female; 5 = black female; 6 = hispanic female)

state U.S. state

L2.unit U.S. state id

region U.S. region (four categories: 1 = Northeast; 2 = Midwest; 3 = South; 4 = West)

- L2.x1 State-level share of votes for the Republican candidate in the previous presidential election
- L2.x2 State-level percentage of Evangelical Protestant or Mormon respondents
- L2.x3 State-level percentage of the population living in urban areas
- L2.x4 State-level unemployment rate
- L2.x5 State-level share of Hispanics
- L2.x6 State-level share of Whites

Source

The data set (excluding L2.x3, L2.x4, L2.x5, L2.x6) is taken from the article: Buttice, Matthew K, and Benjamin Highton. 2013. "How does multilevel regression and poststrat-stratification perform with conventional national surveys?" Political Analysis 21(4): 449-467. It is a random sample with at least 5 respondents per state. L2.x3, L2.x3, L2.x4, L2.x5 and L2.x6 are available at https://www.census.gov.

auto_MrP

Improve MrP through ensemble learning.

Description

This package improves the prediction performance of multilevel regression with post-stratification (MrP) by combining a number of machine learning methods through ensemble Bayesian model averaging (EBMA).

```
auto_MrP(
 у,
 L1.x,
 L2.x,
 L2.unit,
 L2.reg = NULL,
 L2.x.scale = TRUE,
 pcs = NULL,
  folds = NULL,
  bin.proportion = NULL,
  bin.size = NULL,
  survey,
  census,
  ebma.size = 1/3,
  cores = 1,
  k.folds = 5,
  cv.sampling = "L2 units",
  loss.unit = c("individuals", "L2 units"),
  loss.fun = c("msfe", "cross-entropy", "f1", "MSE"),
  best.subset = TRUE,
  lasso = TRUE,
  pca = TRUE,
  gb = TRUE,
  svm = TRUE,
 mrp = FALSE,
  deep.mrp = FALSE,
  oversampling = FALSE,
  best.subset.L2.x = NULL,
  lasso.L2.x = NULL,
  pca.L2.x = NULL,
  gb.L2.x = NULL,
  svm.L2.x = NULL,
 mrp.L2.x = NULL,
  gb.L2.unit = TRUE,
  gb.L2.reg = FALSE,
  svm.L2.unit = TRUE,
```

```
svm.L2.reg = FALSE,
  deep.L2.x = NULL,
  deep.L2.reg = TRUE,
  deep.splines = TRUE,
  lasso.lambda = NULL,
  lasso.n.iter = 100,
  gb.interaction.depth = c(1, 2, 3),
  gb.shrinkage = c(0.04, 0.01, 0.008, 0.005, 0.001),
  gb.n.trees.init = 50,
  gb.n.trees.increase = 50,
 gb.n.trees.max = 1000,
 gb.n.minobsinnode = 20,
  svm.kernel = c("radial"),
  svm.gamma = NULL,
  svm.cost = NULL,
  ebma.n.draws = 100,
  ebma.tol = c(0.01, 0.005, 0.001, 5e-04, 1e-04, 5e-05, 1e-05),
  verbose = FALSE,
  uncertainty = FALSE,
 boot.iter = NULL
)
```

Arguments

у	Outcome variable. A character vector containing the column names of the out-
	come variable. A character scalar containing the column name of the outcome
	variable in survey.

- L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
- L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
- L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
- L2.reg Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
- L2.x.scale Scale context-level covariates. A logical argument indicating whether the context-level covariates should be normalized. Default is TRUE. Note that if set to FALSE, then the context-level covariates should be normalized prior to calling auto_MrP().
- pcs Principal components. A character vector containing the column names of the principal components of the context-level variables in survey and census. Default is NULL.
- folds EBMA and cross-validation folds. A character scalar containing the column name of the variable in survey that specifies the fold to which an observation is

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> allocated. The variable should contain integers running from 1 to k+1, where k is the number of cross-validation folds. Value k+1 refers to the EBMA fold. Default is NULL. Note: if folds is NULL, then ebma.size, k.folds, and cv. sampling must be specified.

bin.proportion Proportion of ideal types. A character scalar containing the column name of the variable in census that indicates the proportion of individuals by ideal type and geographic unit. Default is NULL. Note: if bin.proportion is NULL, then bin. size must be specified.

bin.size

Bin size of ideal types. A character scalar containing the column name of the variable in census that indicates the bin size of ideal types by geographic unit. Default is NULL. Note: ignored if bin.proportion is provided, but must be specified otherwise.

survey

Survey data. A data. frame whose column names include y, L1.x, L2.x, L2.unit, and, if specified, L2. reg, pcs, and folds.

census

Census data. A data. frame whose column names include L1.x, L2.x, L2.unit, if specified, L2.reg and pcs, and either bin.proportion or bin. size.

ebma.size

EBMA fold size. A number in the open unit interval indicating the proportion of respondents to be allocated to the EBMA fold. Default is 1/3. *Note*: ignored if folds is provided, but must be specified otherwise.

cores

The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

k.folds

Number of cross-validation folds. An integer-valued scalar indicating the number of folds to be used in cross-validation. Default is 5. Note: ignored if folds is provided, but must be specified otherwise.

cv.sampling

Cross-validation sampling method. A character-valued scalar indicating whether cross-validation folds should be created by sampling individual respondents (individuals) or geographic units (L2 units). Default is L2 units. Note: ignored if folds is provided, but must be specified otherwise.

loss.unit

Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

loss.fun

Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

best.subset

Best subset classifier. A logical argument indicating whether the best subset classifier should be used for predicting outcome y. Default is TRUE.

lasso

Lasso classifier. A logical argument indicating whether the lasso classifier should be used for predicting outcome y. Default is TRUE.

PCA classifier. A logical argument indicating whether the PCA classifier should рса be used for predicting outcome y. Default is TRUE. gb GB classifier. A logical argument indicating whether the GB classifier should be used for predicting outcome y. Default is TRUE. svm SVM classifier. A logical argument indicating whether the SVM classifier should be used for predicting outcome y. Default is TRUE. MRP classifier. A logical argument indicating whether the standard MRP clasmrp sifier should be used for predicting outcome y. Default is FALSE. deep.mrp Deep MRP classifier. A logical argument indicating whether the deep MRP classifier should be used for predicting outcome y. Default is FALSE. oversampling Over sample to create balance on the dependent variable. A logical argument. Default is FALSE. best.subset.L2.x Best subset context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the best subset classifier. If NULL and best. subset is set to TRUE, then best subset uses the variables specified in L2.x. Default is NULL. lasso.L2.x Lasso context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the lasso classifier. If NULL and lasso is set to TRUE, then lasso uses the variables specified in L2.x. Default is NULL. pca.L2.x PCA context-level covariates. A character vector containing the column names of the context-level variables in survey and census whose principal components are to be used by the PCA classifier. If NULL and pca is set to TRUE, then PCA uses the principal components of the variables specified in L2.x. Default is NULL. gb.L2.x GB context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the GB classifier. If NULL and gb is set to TRUE, then GB uses the variables specified in L2.x. Default is NULL. svm.L2.x SVM context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the SVM classifier. If NULL and svm is set to TRUE, then SVM uses the variables specified in L2.x. Default is NULL. mrp.L2.x MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the MRP classifier. The character vector *empty* if no context-level variables should be used by the MRP classifier. If NULL and mrp is set to TRUE, then MRP uses the variables specified in L2.x. Default is NULL. Note: For the empty MrP model, set L2.x = NULL and mrp.L2.x = "". gb.L2.unit GB L2.unit. A logical argument indicating whether L2.unit should be included in the GB classifier. Default is FALSE. gb.L2.reg GB L2.reg. A logical argument indicating whether L2.reg should be included

in the GB classifier. Default is FALSE.

svm.L2.unit SVM L2.unit. A logical argument indicating whether L2.unit should be included in the SVM classifier. Default is FALSE.

svm.L2.reg SVM L2.reg. A logical argument indicating whether L2.reg should be included in the SVM classifier. Default is FALSE.

Deep MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the deep MRP classifier. If NULL and deep .mrp is set to TRUE, then deep MRP uses the variables specified in L2.x. Default is NULL.

deep.L2.reg Deep MRP L2.reg. A logical argument indicating whether L2.reg should be included in the deep MRP classifier. Default is TRUE.

deep.splines Deep MRP splines. A logical argument indicating whether splines should be used in the deep MRP classifier. Default is TRUE.

Lasso penalty parameter. A numeric vector of non-negative values. The penalty parameter controls the shrinkage of the context-level variables in the lasso model. Default is a sequence with minimum 0.1 and maximum 250 that is equally spaced on the log-scale. The number of values is controlled by the lasso.n.iter parameter.

lasso.n.iter Lasso number of lambda values. An integer-valued scalar specifying the number of lambda values to search over. Default is 100. *Note:* Is ignored if a vector of lasso.lambda values is provided.

gb.interaction.depth

GB interaction depth. An integer-valued vector whose values specify the interaction depth of GB. The interaction depth defines the maximum depth of each tree grown (i.e., the maximum level of variable interactions). Default is c(1, 2, 3).

gb.shrinkage GB learning rate. A numeric vector whose values specify the learning rate or step-size reduction of GB. Values between 0.001 and 0.1 usually work, but a smaller learning rate typically requires more trees. Default is c(0.04, 0.01, 0.008, 0.005, 0.001).

gb.n.trees.init

GB initial total number of trees. An integer-valued scalar specifying the initial number of total trees to fit by GB. Default is 50.

gb.n.trees.increase

GB increase in total number of trees. An integer-valued scalar specifying by how many trees the total number of trees to fit should be increased (until gb.n.trees.max is reached). Default is 50.

gb.n.trees.max GB maximum number of trees. An integer-valued scalar specifying the maximum number of trees to fit by GB. Default is 1000.

gb.n.minobsinnode

GB minimum number of observations in the terminal nodes. An integer-valued scalar specifying the minimum number of observations that each terminal node of the trees must contain. Default is 20.

SVM kernel. A character-valued scalar specifying the kernel to be used by SVM. The possible values are linear, polynomial, radial, and sigmoid. Default is radial.

svm.gamma	SVM kernel parameter. A numeric vector whose values specify the gamma parameter in the SVM kernel. This parameter is needed for all kernel types except linear. Default is a sequence with minimum = 1e-5, maximum = 1e-1, and length = 20 that is equally spaced on the log-scale.
svm.cost	SVM cost parameter. A numeric vector whose values specify the cost of constraints violation in SVM. Default is a sequence with minimum = 0.5, maximum = 10, and length = 5 that is equally spaced on the log-scale.
ebma.n.draws	EBMA number of samples. An integer-valued scalar specifying the number of bootstrapped samples to be drawn from the EBMA fold and used for tuning EBMA. Default is 100 .
ebma.tol	EBMA tolerance. A numeric vector containing the tolerance values for improvements in the log-likelihood before the EM algorithm stops optimization. Values should range at least from 0.01 to 0.001. Default is c(0.01, 0.005, 0.001, 0.0005, 0.0001, 0.00005, 0.00001).
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.
uncertainty	Uncertainty estimates. A logical argument indicating whether uncertainty estimates should be computed. Default is FALSE.
boot.iter	Number of bootstrap iterations. An integer argument indicating the number of bootstrap iterations to be computed. Will be ignored unless uncertainty = TRUE. Default is 200 if uncertainty = TRUE and NULL if uncertainty = FALSE.

Details

Bootstrapping samples the level two units, sometimes referred to as the cluster bootstrap. For the multilevel model, for example, when running MrP only, the bootstrapped median level two predictions will differ from the level two predictions without bootstrapping. We recommend assessing the difference by running autoMrP without bootstrapping alongside autoMrP with bootstrapping and then comparing level two predictions from the model without bootstrapping to the median level two predictions from the model with bootstrapping.

To ensure reproducability of the results, use the set.seed() function to specify a seed.

Value

The context-level predictions. A list with two elements. The first element, EBMA, contains the post-stratified ensemble bayesian model avaeraging (EBMA) predictions. The second element, classifiers, contains the post-stratified predictions from all estimated classifiers.

Examples

```
# An MrP model without machine learning
set.seed(123)
m <- auto_MrP(
    y = "YES",
    L1.x = c("L1x1"),
    L2.x = c("L2.x1", "L2.x2"),
    L2.unit = "state",
    bin.proportion = "proportion",</pre>
```

```
survey = taxes_survey,
  census = taxes_census,
  ebma.size = 0,
  cores = 2,
  best.subset = FALSE,
  lasso = FALSE,
 pca = FALSE,
 gb = FALSE,
 svm = FALSE,
 mrp = TRUE
)
# summarize and plot results
summary(m)
plot(m)
# An MrP model without context-level predictors
m <- auto_MrP(</pre>
 y = "YES",
 L1.x = "L1x1",
 L2.x = NULL
  mrp.L2.x = "",
  L2.unit = "state",
  bin.proportion = "proportion",
  survey = taxes_survey,
  census = taxes_census,
  ebma.size = 0,
  cores = 1,
  best.subset = FALSE,
  lasso = FALSE,
  pca = FALSE,
  gb = FALSE,
  svm = FALSE,
  mrp = TRUE
# Predictions with machine learning
# detect number of available cores
max_cores <- parallel::detectCores()</pre>
# autoMrP with machine learning
ml_out <- auto_MrP(</pre>
  y = "YES",
 L1.x = c("L1x1", "L1x2", "L1x3"),
  L2.x = c("L2.x1", "L2.x2", "L2.x3", "L2.x4", "L2.x5", "L2.x6"),
  L2.unit = "state",
  L2.reg = "region",
  bin.proportion = "proportion",
  survey = taxes_survey,
  census = taxes_census,
  gb.L2.reg = TRUE,
```

best_subset_classifier

```
svm.L2.reg = TRUE,
cores = min(2, max_cores)
)
```

 $best_subset_classifier$

Best subset classifier

Description

best_subset_classifier applies best subset classification to a data set.

Usage

```
best_subset_classifier(
  model,
  data.train,
  model.family,
  model.optimizer,
  n.iter,
  y,
  verbose = c(TRUE, FALSE)
)
```

Arguments

model	Multilevel model. A model formula describing the multilevel model to be estimated on the basis of the provided training data.
data.train	Training data. A data.frame containing the training data used to train the model.
model.family	Model family. A variable indicating the model family to be used by glmer. Defaults to binomial(link = "probit").
model.optimize	r
	Optimization method. A character-valued scalar describing the optimization method to be used by glmer. Defaults to "bobyqa".
n.iter	Iterations. A integer-valued scalar specifying the maximum number of function evaluations tried by the optimization method.
у	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
verbose	Verbose output. A logical vector indicating whether or not verbose output should be printed.

Value

The multilevel model. An glmer object.

binary_cross_entropy 13

Description

binary_cross_entropy() estimates the inverse binary cross-entropy on the individual and state-level.

Usage

```
binary_cross_entropy(
  pred,
  data.valid,
  loss.unit = c("individuals", "L2 units"),
  y,
  L2.unit
)
```

Arguments

pred	Predictions of outcome. A numeric vector of outcome predictions.
data.valid	Test data set. A tibble of data that was not used for prediction.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals) or geographic units (L2 units). Default is individuals.
У	Outcome variable. A character vector containing the column names of the outcome variable.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Value

Returns a tibble containing two binary cross-entropy prediction errors. The first is measured at the level of individuals and the second is measured at the context level. The tibble dimensions are 2x3 with variables: measure, value and level.

boot_auto_mrp

Bootstrappinng wrapper for auto_mrp

Description

boot_auto_mrp estimates uncertainty for auto_mrp via botstrapping.

```
boot_auto_mrp(
  у,
 L1.x,
 L2.x,
 mrp.L2.x,
 L2.unit,
 L2.reg,
 L2.x.scale,
 pcs,
  folds,
  bin.proportion,
 bin.size,
  survey,
  census,
  ebma.size,
  k.folds,
  cv.sampling,
  loss.unit,
  loss.fun,
  best.subset,
  lasso,
  pca,
  gb,
  svm,
 mrp,
  deep.mrp,
 best.subset.L2.x,
  lasso.L2.x,
  pca.L2.x,
  pc.names,
  gb.L2.x,
  svm.L2.x,
  svm.L2.unit,
  svm.L2.reg,
  gb.L2.unit,
  gb.L2.reg,
  deep.L2.x,
  deep.L2.reg,
```

```
deep.splines,
  lasso.lambda,
  lasso.n.iter,
  gb.interaction.depth,
  gb.shrinkage,
  gb.n.trees.init,
  gb.n.trees.increase,
  gb.n.trees.max,
  gb.n.minobsinnode,
  svm.kernel,
  svm.gamma,
  svm.cost,
  ebma.tol,
 boot.iter,
  cores
)
```

Arguments

y Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.

L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.

.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the MRP classifier. The character vector *empty* if no context-level variables should be used by the MRP classifier. If NULL and mrp is set to TRUE, then MRP uses the variables specified in L2.x. Default is NULL. Note: For the empty MrP model, set L2.x = NULL and mrp.L2.x = "".

Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.

Scale context-level covariates. A logical argument indicating whether the context-level covariates should be normalized. Default is TRUE. Note that if set to FALSE, then the context-level covariates should be normalized prior to calling auto_MrP().

Principal components. A character vector containing the column names of the principal components of the context-level variables in survey and census. Default is NULL.

.

L2.x

mrp.L2.x

L2.unit

L2.reg

L2.x.scale

pcs

folds

EBMA and cross-validation folds. A character scalar containing the column name of the variable in survey that specifies the fold to which an observation is allocated. The variable should contain integers running from 1 to k+1, where k is the number of cross-validation folds. Value k+1 refers to the EBMA fold. Default is NULL. Note: if folds is NULL, then ebma. size, k. folds, and cv. sampling must be specified.

bin.proportion Proportion of ideal types. A character scalar containing the column name of the variable in census that indicates the proportion of individuals by ideal type and geographic unit. Default is NULL. Note: if bin.proportion is NULL, then bin. size must be specified.

bin.size

Bin size of ideal types. A character scalar containing the column name of the variable in census that indicates the bin size of ideal types by geographic unit. Default is NULL. Note: ignored if bin.proportion is provided, but must be specified otherwise.

survey

Survey data. A data. frame whose column names include y, L1.x, L2.x, L2.unit, and, if specified, L2.reg, pcs, and folds.

census

Census data. A data. frame whose column names include L1.x, L2.x, L2.unit, if specified, L2. reg and pcs, and either bin. proportion or bin. size.

ebma.size

EBMA fold size. A number in the open unit interval indicating the proportion of respondents to be allocated to the EBMA fold. Default is 1/3. *Note*: ignored if folds is provided, but must be specified otherwise.

k.folds

Number of cross-validation folds. An integer-valued scalar indicating the number of folds to be used in cross-validation. Default is 5. Note: ignored if folds is provided, but must be specified otherwise.

cv.sampling

Cross-validation sampling method. A character-valued scalar indicating whether cross-validation folds should be created by sampling individual respondents (individuals) or geographic units (L2 units). Default is L2 units. Note: ignored if folds is provided, but must be specified otherwise.

loss.unit

Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

loss.fun

Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

best.subset

Best subset classifier. A logical argument indicating whether the best subset classifier should be used for predicting outcome y. Default is TRUE.

lasso

Lasso classifier. A logical argument indicating whether the lasso classifier should be used for predicting outcome y. Default is TRUE.

рса	PCA classifier. A logical argument indicating whether the PCA classifier should be used for predicting outcome y. Default is TRUE.
gb	GB classifier. A logical argument indicating whether the GB classifier should be used for predicting outcome y. Default is TRUE.
svm	SVM classifier. A logical argument indicating whether the SVM classifier should be used for predicting outcome y. Default is TRUE.
mrp	MRP classifier. A logical argument indicating whether the standard MRP classifier should be used for predicting outcome y. Default is FALSE.
deep.mrp	Deep MRP classifier. A logical argument indicating whether the deep MRP classifier should be used for predicting outcome y. Default is FALSE.
best.subset.L2	. X
	Best subset context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the best subset classifier. If NULL and best.subset is set to TRUE, then best subset uses the variables specified in L2.x. Default is NULL.
lasso.L2.x	Lasso context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the lasso classifier. If NULL and lasso is set to TRUE, then lasso uses the variables specified in L2.x. Default is NULL.
pca.L2.x	PCA context-level covariates. A character vector containing the column names of the context-level variables in survey and census whose principal components are to be used by the PCA classifier. If NULL and pca is set to TRUE, then PCA uses the principal components of the variables specified in L2.x. Default is NULL.
pc.names	A character vector of the principal component variable names in the data.
gb.L2.x	GB context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the GB classifier. If NULL and gb is set to TRUE, then GB uses the variables specified in L2.x. Default is NULL.
svm.L2.x	SVM context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the SVM classifier. If NULL and svm is set to TRUE, then SVM uses the variables specified in L2.x. Default is NULL.
svm.L2.unit	SVM L2.unit. A logical argument indicating whether L2.unit should be included in the SVM classifier. Default is FALSE.
svm.L2.reg	SVM L2.reg. A logical argument indicating whether L2.reg should be included in the SVM classifier. Default is FALSE.
gb.L2.unit	GB L2.unit. A logical argument indicating whether L2.unit should be included in the GB classifier. Default is FALSE.
gb.L2.reg	GB L2.reg. A logical argument indicating whether L2.reg should be included in the GB classifier. Default is FALSE.
deep.L2.x	Deep MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the deep MRP classifier. If NULL and deep.mrp is set to TRUE, then deep MRP uses the variables specified in L2.x. Default is NULL.

deep.L2.reg Deep MRP L2.reg. A logical argument indicating whether L2.reg should be included in the deep MRP classifier. Default is TRUE.

deep.splines Deep MRP splines. A logical argument indicating whether splines should be used in the deep MRP classifier. Default is TRUE.

lasso.lambda Lasso penalty parameter. A numeric vector of non-negative values. The penalty parameter controls the shrinkage of the context-level variables in the lasso model. Default is a sequence with minimum 0.1 and maximum 250 that is equally spaced on the log-scale. The number of values is controlled by the lasso.n.iter parameter.

lasso.n.iter Lasso number of lambda values. An integer-valued scalar specifying the number of lambda values to search over. Default is 100. Note: Is ignored if a vector of lasso.lambda values is provided.

GB interaction depth. An integer-valued vector whose values specify the interaction depth of GB. The interaction depth defines the maximum depth of each tree grown (i.e., the maximum level of variable interactions). Default is c(1, 2,

3).

GB learning rate. A numeric vector whose values specify the learning rate or step-size reduction of GB. Values between 0.001 and 0.1 usually work, but a smaller learning rate typically requires more trees. Default is c(0.04, 0.01, 0.008, 0.005, 0.001).

GB initial total number of trees. An integer-valued scalar specifying the initial number of total trees to fit by GB. Default is 50.

gb.n.trees.increase GB increase in total number of trees. An integer-valued scalar specifying by how many trees the total number of trees to fit should be increased (until gb.n.trees.max is reached). Default is 50.

gb.n.trees.max GB maximum number of trees. An integer-valued scalar specifying the maximum number of trees to fit by GB. Default is 1000.

gb.n.minobsinnode

GB minimum number of observations in the terminal nodes. An integer-valued scalar specifying the minimum number of observations that each terminal node of the trees must contain. Default is 20.

SVM kernel. A character-valued scalar specifying the kernel to be used by SVM. The possible values are linear, polynomial, radial, and sigmoid. Default is radial.

> SVM kernel parameter. A numeric vector whose values specify the gamma parameter in the SVM kernel. This parameter is needed for all kernel types except linear. Default is a sequence with minimum = 1e-5, maximum = 1e-1, and length = 20 that is equally spaced on the log-scale.

SVM cost parameter. A numeric vector whose values specify the cost of constraints violation in SVM. Default is a sequence with minimum = 0.5, maximum = 10, and length = 5 that is equally spaced on the log-scale.

gb.interaction.depth

gb.shrinkage

gb.n.trees.init

svm.kernel

svm.gamma

svm.cost

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ebma.tol	EBMA tolerance. A numeric vector containing the tolerance values for improvements in the log-likelihood before the EM algorithm stops optimization. Values should range at least from 0.01 to 0.001. Default is c(0.01, 0.005, 0.001, 0.0005, 0.0001, 0.00005, 0.00001).
boot.iter	Number of bootstrap iterations. An integer argument indicating the number of bootstrap iterations to be computed. Will be ignored unless uncertainty = TRUE. Default is 200 if uncertainty = TRUE and NULL if uncertainty = FALSE.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

census

Quasi census data.

Description

The census file is generated from the full 2008 Cooperative Congressional Election Studies item cc418_1 by dissaggregating the 64 ideal type combinations of the individual level variables L1x1, L2x2 and L1x3. A row is an ideal type in a given state.

Usage

census

Format

A data frame with 2934 rows and 13 variables:

state U.S. state

L2.unit U.S. state id

region U.S. region (four categories: 1 = Northeast; 2 = Midwest; 3 = South; 4 = West)

L1x1 Age group (four categories)

L1x2 Education level (four categories)

L1x3 Gender-race combination (six categories)

proportion State-level proportion of respondents of that ideal type in the population

- L2.x1 State-level share of votes for the Republican candidate in the previous presidential election
- L2.x2 State-level percentage of Evangelical Protestant or Mormon respondents
- L2.x3 State-level percentage of the population living in urban areas
- L2.x4 State-level unemployment rate
- L2.x5 State-level share of Hispanics
- L2.x6 State-level share of Whites

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Source

The data set (excluding L2.x3, L2.x4, L2.x5, L2.x6) is taken from the article: Buttice, Matthew K, and Benjamin Highton. 2013. "How does multilevel regression and poststrat-stratification perform with conventional national surveys?" Political Analysis 21(4): 449-467. L2.x3, L2.x3, L2.x4, L2.x5 and L2.x6 are available at https://www.census.gov.

CV_	fo]	di	ng
C V _	. 1 0 1	LUI	പട

Generates folds for cross-validation

Description

cv_folding creates folds used in classifier training within the survey data.

Usage

```
cv_folding(data, L2.unit, k.folds, cv.sampling = c("individuals", "L2 units"))
```

Arguments

data The survey d	lata; must be a tibble.
-------------------	-------------------------

L2.unit The column name of the factor variable identifying the context-level unit

k. folds An integer value indicating the number of folds to be generated.

cv.sampling Cross-validation sampling method. A character-valued scalar indicating whether

cross-validation folds should be created by sampling individual respondents (individuals) or geographic units (L2 units). Default is L2 units. *Note:*

ignored if folds is provided, but must be specified otherwise.

Value

Returns a list with length specified by k. folds argument. Each element is a tibble with a fold used in k-fold cross-validation.

Description

deep_mrp_classifier applies Deep MrP implemented in the vglmer package to a data set.

```
deep_mrp_classifier(y, form, data, verbose)
```

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Arguments

У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
form	Model formula. A two-sided linear formula describing the model to be fit, with the outcome on the LHS and the covariates separated by + operators on the RHS.
data	Data. A data frame containing the data used to train the model.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.

Value

A Deep MrP model. A vglmer object.

ebma

Bayesian Ensemble Model Averaging EBMA

Description

ebma tunes EBMA and generates weights for classifier averaging.

```
ebma(
 ebma.fold,
 L1.x,
 L2.x,
 L2.unit,
 L2.reg,
 pc.names,
 post.strat,
 n.draws,
  tol,
  best.subset.opt,
 pca.opt,
  lasso.opt,
  gb.opt,
  svm.opt,
  deep.mrp,
  verbose,
  cores
)
```

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Arguments

ebma.fold	New data for EBMA tuning. A list containing the the data that must not have been used in classifier training.
у	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
pc.names	Principal Component Variable names. A character vector containing the names of the context-level principal components variables.
post.strat	Post-stratification results. A list containing the best models for each of the tuned classifiers, the individual level predictions on the data classifier training data and the post-stratified context-level predictions.
n.draws	EBMA number of samples. An integer-valued scalar specifying the number of bootstrapped samples to be drawn from the EBMA fold and used for tuning EBMA. Default is 100. Passed on from ebma.n.draws.
tol	EBMA tolerance. A numeric vector containing the tolerance values for improvements in the log-likelihood before the EM algorithm stops optimization. Values should range at least from 0.01 to 0.001. Default is c(0.01, 0.005, 0.001, 0.0005, 0.0001, 0.00005, 0.00001). Passed on from ebma.tol.
best.subset.op	
	Tuned best subset parameters. A list returned from run_best_subset().
pca.opt	Tuned best subset with principal components parameters. A list returned from run_pca().
lasso.opt	Tuned lasso parameters. A list returned from run_lasso().
gb.opt	Tuned gradient tree boosting parameters. A list returned from run_gb().
svm.opt	Tuned support vector machine parameters. A list returned from run_svm().
deep.mrp	Deep MRP classifier. A logical argument indicating whether the deep MRP classifier should be used for predicting outcome y. Default is FALSE.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

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ebma_folding	Generates data fold to be used for EBMA tuning	

Description

#' ebma_folding() generates a data fold that will not be used in classifier tuning. It is data that is needed to determine the optimal tolerance for EBMA.

Usage

```
ebma_folding(data, L2.unit, ebma.size)
```

Arguments

data The full survey data. A tibble.

L2.unit Geographic unit. A character scalar containing the column name of the geo-

graphic unit in survey and census at which outcomes should be aggregated.

ebma.size EBMA fold size. A number in the open unit interval indicating the proportion

of respondents to be allocated to the EBMA fold. Default is 1/3.

Value

Returns a list with two elements which are both tibble. List element one is named ebma_fold and contains the tibble used in Ensemble Bayesian Model Averaging Tuning. List element two is named cv_data and contains the tibble used for classifier tuning.

ebma_mc_draws EBMA multicore tuning - parallelises over draws.

Description

ebma_mc_draws is called from within ebma. It tunes using multiple cores.

```
ebma_mc_draws(
    train.preds,
    train.y,
    ebma.fold,
    y,
    L1.x,
    L2.x,
    L2.unit,
    L2.reg,
    pc.names,
```

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```
model.bs,
model.pca,
model.lasso,
model.gb,
model.svm,
model.mrp,
model_deep,
tol,
n.draws,
cores
)
```

Arguments

train.preds	Predictions of classifiers on the classifier training data. A tibble.
train.y	Outcome variable of the classifier training data. A numeric vector.
ebma.fold	New data for EBMA tuning. A list containing the the data that must not have been used in classifier training.
У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
pc.names	Principal Component Variable names. A character vector containing the names of the context-level principal components variables.
model.bs	The tuned model from the multilevel regression with best subset selection classifier. An glmer object.
model.pca	The tuned model from the multilevel regression with principal components as context-level predictors classifier. An glmer object.
model.lasso	The tuned model from the multilevel regression with L1 regularization classifier. A ${\tt glmmLasso}$ object.
model.gb	The tuned model from the gradient boosting classifier. A gbm object.
model.svm	The tuned model from the support vector machine classifier. An svm object.
model.mrp	The standard MrP model. An glmer object
model_deep	The tuned model from the deep mrp classifier. An vglmer object.

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tol	EBMA tolerance. A numeric vector containing the tolerance values for improvements in the log-likelihood before the EM algorithm stops optimization. Values should range at least from 0.01 to 0.001. Default is c(0.01, 0.005, 0.001, 0.0005, 0.0001, 0.00005, 0.00001). Passed on from ebma.tol.
n.draws	EBMA number of samples. An integer-valued scalar specifying the number of bootstrapped samples to be drawn from the EBMA fold and used for tuning EBMA. Default is 100. Passed on from ebma.n.draws.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

Value

The classifier weights. A numeric vector.

ebma_mc_tol

EBMA multicore tuning - parallelises over tolerance values.

Description

ebma_mc_tol is called from within ebma. It tunes using multiple cores.

```
ebma_mc_tol(
  train.preds,
  train.y,
  ebma.fold,
 у,
 L1.x,
 L2.x,
 L2.unit,
 L2.reg,
 pc.names,
 model.bs,
 model.pca,
 model.lasso,
 model.gb,
 model.svm,
 model.mrp,
 model_deep,
  tol,
 n.draws,
  cores
)
```

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Arguments

train.preds	Predictions of classifiers on the classifier training data. A tibble.
train.y	Outcome variable of the classifier training data. A numeric vector.
ebma.fold	The data used for EBMA tuning. A tibble.
у	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
pc.names	Principal Component Variable names. A character vector containing the names of the context-level principal components variables.
model.bs	The tuned model from the multilevel regression with best subset selection classifier. An glmer object.
model.pca	The tuned model from the multilevel regression with principal components as context-level predictors classifier. An glmer object.
model.lasso	The tuned model from the multilevel regression with L1 regularization classifier. A glmmLasso object.
model.gb	The tuned model from the gradient boosting classifier. A gbm object.
model.svm	The tuned model from the support vector machine classifier. An svm object.
model.mrp	The standard MrP model. An glmer object
model_deep	The tuned model from the deep mrp classifier. An vglmer object.
tol	The tolerance values used for EBMA. A numeric vector.
n.draws	EBMA number of samples. An integer-valued scalar specifying the number of bootstrapped samples to be drawn from the EBMA fold and used for tuning EBMA. Default is 100. Passed on from ebma.n.draws.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

Value

The classifier weights. A numeric vector.

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Examples

```
## Not run:
# not yet
## End(Not run)
```

error_checks

Catches user input errors

Description

error_checks() checks for incorrect data entry in autoMrP() call.

```
error_checks(
 у,
 L1.x,
 L2.x,
 L2.unit,
 L2.reg,
 L2.x.scale,
  pcs,
  folds,
  bin.proportion,
  bin.size,
  survey,
  census,
  ebma.size,
  k.folds,
  cv.sampling,
  loss.unit,
  loss.fun,
  best.subset,
  lasso,
  pca,
  gb,
  svm,
 mrp,
  best.subset.L2.x,
  lasso.L2.x,
  gb.L2.x,
  svm.L2.x,
 mrp.L2.x,
  gb.L2.unit,
  gb.L2.reg,
  lasso.lambda,
```

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```
lasso.n.iter,
  uncertainty,
 boot.iter
)
```

Arguments

Outcome variable. A character vector containing the column names of the out-У come variable. A character scalar containing the column name of the outcome variable in survey.

L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.

> Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

> Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2. unit must be nested within L2. reg). Default is NULL.

Scale context-level covariates. A logical argument indicating whether the contextlevel covariates should be normalized. Default is TRUE. Note that if set to FALSE, then the context-level covariates should be normalized prior to calling auto_MrP().

Principal components. A character vector containing the column names of the principal components of the context-level variables in survey and census. Default is NULL.

EBMA and cross-validation folds. A character scalar containing the column name of the variable in survey that specifies the fold to which an observation is allocated. The variable should contain integers running from 1 to k + 1, where k is the number of cross-validation folds. Value k+1 refers to the EBMA fold. Default is NULL. Note: if folds is NULL, then ebma. size, k. folds, and cv. sampling must be specified.

bin proportion Proportion of ideal types. A character scalar containing the column name of the variable in census that indicates the proportion of individuals by ideal type and geographic unit. Default is NULL. Note: if bin.proportion is NULL, then bin. size must be specified.

> Bin size of ideal types. A character scalar containing the column name of the variable in census that indicates the bin size of ideal types by geographic unit. Default is NULL. Note: ignored if bin.proportion is provided, but must be specified otherwise.

Survey data. A data. frame whose column names include y, L1.x, L2.x, L2.unit, and, if specified, L2. reg, pcs, and folds.

Census data. A data. frame whose column names include L1.x, L2.x, L2.unit, if specified, L2. reg and pcs, and either bin. proportion or bin. size.

L2.x

L2.reg

L2.x.scale

pcs

folds

bin.size

survey

census

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ebma.size EBMA fold size. A number in the open unit interval indicating the proportion of respondents to be allocated to the EBMA fold. Default is 1/3. *Note:* ignored if folds is provided, but must be specified otherwise. k.folds Number of cross-validation folds. An integer-valued scalar indicating the number of folds to be used in cross-validation. Default is 5. Note: ignored if folds is provided, but must be specified otherwise. cv.sampling Cross-validation sampling method. A character-valued scalar indicating whether cross-validation folds should be created by sampling individual respondents (individuals) or geographic units (L2 units). Default is L2 units. Note: ignored if folds is provided, but must be specified otherwise. loss.unit Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid. loss.fun Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid. best.subset Best subset classifier. A logical argument indicating whether the best subset classifier should be used for predicting outcome y. Default is TRUE. lasso Lasso classifier. A logical argument indicating whether the lasso classifier should be used for predicting outcome y. Default is TRUE. PCA classifier. A logical argument indicating whether the PCA classifier should рса be used for predicting outcome y. Default is TRUE. GB classifier. A logical argument indicating whether the GB classifier should gb be used for predicting outcome y. Default is TRUE. svm SVM classifier. A logical argument indicating whether the SVM classifier should be used for predicting outcome y. Default is TRUE. MRP classifier. A logical argument indicating whether the standard MRP clasmrp sifier should be used for predicting outcome y. Default is FALSE. best.subset.L2.x Best subset context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the best subset classifier. If NULL and best. subset is set to TRUE, then best subset uses the variables specified in L2.x. Default is NULL. lasso.L2.x Lasso context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the lasso

classifier. If NULL and lasso is set to TRUE, then lasso uses the variables specified

in L2.x. Default is NULL.

f1_score

gb.L2.x	GB context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the GB classifier. If NULL and gb is set to TRUE, then GB uses the variables specified in L2.x. Default is NULL.
svm.L2.x	SVM context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the SVM classifier. If NULL and svm is set to TRUE, then SVM uses the variables specified in L2.x. Default is NULL.
mrp.L2.x	MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the MRP classifier. The character vector <i>empty</i> if no context-level variables should be used by the MRP classifier. If NULL and mrp is set to TRUE, then MRP uses the variables specified in L2.x. Default is NULL. Note: For the empty MrP model, set L2.x = NULL and mrp.L2.x = "".
gb.L2.unit	GB L2.unit. A logical argument indicating whether L2.unit should be included in the GB classifier. Default is FALSE.
gb.L2.reg	GB L2.reg. A logical argument indicating whether L2.reg should be included in the GB classifier. Default is FALSE.
lasso.lambda	Lasso penalty parameter. A numeric vector of non-negative values. The penalty parameter controls the shrinkage of the context-level variables in the lasso model. Default is a sequence with minimum 0.1 and maximum 250 that is equally spaced on the log-scale. The number of values is controlled by the lasso.n.iter parameter.
lasso.n.iter	Lasso number of lambda values. An integer-valued scalar specifying the number of lambda values to search over. Default is 100. <i>Note:</i> Is ignored if a vector of lasso.lambda values is provided.
uncertainty	Uncertainty estimates. A logical argument indicating whether uncertainty estimates should be computed. Default is FALSE.
boot.iter	Number of bootstrap iterations. An integer argument indicating the number of bootstrap iterations to be computed. Will be ignored unless uncertainty = TRUE. Default is 200 if uncertainty = TRUE and NULL if uncertainty = FALSE.

Value

No return value, called for detection of errors in autoMrP() call.

f1_score Estimates the inverse f1 score, i.e. 0 is the best score and 1 the worst.

Description

f1_score() estimates the inverse f1 scores on the individual and state levels.

```
f1_score(pred, data.valid, y, L2.unit)
```

gb_classifier 31

Arguments

pred	Predictions of outcome. A numeric vector of outcome predictions.
data.valid	Test data set. A tibble of data that was not used for prediction.
У	Outcome variable. A character vector containing the column names of the outcome variable.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Value

Returns a tibble containing two f1 prediction errors. The first is measured at the level of individuals and the second is measured at the context level. The tibble dimensions are 2x3 with variables: measure, value and level.

gb_classifier

GB classifier

Description

gb_classifier applies gradient boosting classification to a data set.

Usage

```
gb_classifier(
   y,
   form,
   distribution,
   data.train,
   n.trees,
   interaction.depth,
   n.minobsinnode,
   shrinkage,
   verbose = c(TRUE, FALSE)
)
```

Arguments

У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
form	Model formula. A two-sided linear formula describing the model to be fit, with the outcome on the LHS and the covariates separated by + operators on the RHS.
distribution	Model distribution. A character string specifying the name of the distribution to be used.
data.train	Training data. A data.frame containing the training data used to train the model.

32 gb_classifier_update

n.trees Total number of trees. An integer-valued scalar specifying the total number of

trees to be fit.

interaction.depth

Interaction depth. An integer-valued scalar specifying the maximum depth of

each tree.

n.minobsinnode Minimum number of observations in terminal nodes. An integer-valued scalar

specifying the minimum number of observations in the terminal nodes of the

trees.

shrinkage Learning rate. A numeric scalar specifying the shrinkage or learning rate applied

to each tree in the expansion.

verbose Verbose output. A logical vector indicating whether or not verbose output should

be printed.

Value

A gradient tree boosting model. A gbm object.

```
gb_classifier_update GB classifier update
```

Description

gb_classifier_update() grows additional trees in gradient tree boosting ensemble.

Usage

```
gb_classifier_update(object, n.new.trees, verbose = c(TRUE, FALSE))
```

Arguments

object Gradient tree boosting output. A gbm object.

n.new.trees Number of additional trees to grow. A numeric scalar.

verbose Verbose output. A logical vector indicating whether or not verbose output should

be printed.

Value

An updated gradient tree boosting model. A gbm. more object.

lasso_classifier 33

lasso_classifier	Lasso classifier
------------------	------------------

Description

lasso_classifier applies lasso classification to a data set.

Usage

```
lasso_classifier(
  L2.fix,
  L1.re,
  data.train,
  lambda,
  model.family,
  y,
  verbose = c(TRUE, FALSE)
)
```

Arguments

L2.fix	Fixed effects. A two-sided linear formula describing the fixed effects part of the model, with the outcome on the LHS and the fixed effects separated by + operators on the RHS.
L1.re	Random effects. A named list object, with the random effects providing the names of the list elements and ~ 1 being the list elements.
data.train	Training data. A data frame containing the training data used to train the model.
lambda	Tuning parameter. Lambda is the penalty parameter that controls the shrinkage of fixed effects.
model.family	Model family. A variable indicating the model family to be used by glmmLasso. Defaults to binomial(link = "probit").
У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
verbose	Verbose output. A logical vector indicating whether or not verbose output should be printed.

Value

A multilevel lasso model. An glmmLasso object.

loss_function

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_	US.	>	uc	Cu

Sequence that is equally spaced on the log scale

Description

Sequence that is equally spaced on the log scale

Usage

```
log_spaced(min, max, n)
```

Arguments

min	The minimum value of the sequence. A positive numeric scalar ($\min > 0$).
max	The maximum value of the sequence. a positive numeric scalar (max > 0).
n	The length of the sequence. An integer valued scalar.

Value

Returns a numeric vector with length specified in argument n. The vector elements are equally spaced on the log-scale.

 $loss_function$

Estimates loss value.

Description

loss_function() estimates the loss based on a loss function.

```
loss_function(
  pred,
  data.valid,
  loss.unit = c("individuals", "L2 units"),
  loss.fun = c("MSE", "MAE", "cross-entropy"),
  y,
  L2.unit
)
```

loss_score_ranking 35

Arguments

pred	Predictions of outcome. A numeric vector of outcome predictions.
data.valid	Test data set. A tibble of data that was not used for prediction.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals) or geographic units (L2 units). Default is individuals.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE) or the mean absolute error (MAE). Default is MSE.
у	Outcome variable. A character vector containing the column names of the outcome variable.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Value

Returns a tibble with number of rows equal to the number of loss functions tested (defaults to 4 for cross-entropy, f1, MSE, and msfe). The number of columns is 2 where the first is called measure and contains the names of the loss-functions and the second is called value and contains the loss-function scores.

loss_score_ranking	Ranks tuning parameters according to loss functions

Description

loss_score_ranking() ranks tuning parameters according to the scores received in multiple loss functions.

Usage

```
loss_score_ranking(score, loss.fun)
```

Arguments

		1 0 .	1 1 0 1 1	
score	A data set containing	loss function names.	the loss function values, a	and the

tuning parameter values.

loss function. A character-valued scalar indicating whether prediction loss

should be measured by the mean squared error (MSE) or the mean absolute error

(MAE). Default is MSE.

Value

Returns a tibble containing the parameter grid as well as a rank column that corresponds to the cross-validation rank of a parameter combination across all loss function scores.

36 mean_squared_error

te e	error
	te e

Estimates the mean absolute prediction error.

Description

mean_absolute_error() estimates the mean absolute error for the desired loss unit.

Usage

```
mean_absolute_error(pred, data.valid, y, L2.unit)
```

Arguments

pred	Predictions of outcome. A numeric vector of outcome predictions.
data.valid	Test data set. A tibble of data that was not used for prediction.
у	Outcome variable. A character vector containing the column names of the outcome variable.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Value

Returns a tibble containing two mean absolute prediction errors. The first is measured at the level of individuals and the second is measured at the context level. The tibble dimensions are 2x3 with variables: measure, value and level.

mean_squared_error

Estimates the mean squared prediction error.

Description

mean_squared_error() estimates the mean squared error for the desired loss unit.

Usage

```
mean_squared_error(pred, data.valid, y, L2.unit)
```

Arguments

pred	Predictions of outcome. A numeric vector of outcome predictions.
data.valid	Test data set. A tibble of data that was not used for prediction.
У	Outcome variable. A character vector containing the column names of the outcome variable.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Value

Returns a tibble containing two mean squared prediction errors. The first is measured at the level of individuals and the second is measured at the context level. The tibble dimensions are 2x3 with variables: measure, value and level.

```
mean_squared_false_error
```

Estimates the mean squared false error.

Description

msfe() estimates the inverse f1 scores on the individual and state levels.

Usage

```
mean_squared_false_error(pred, data.valid, y, L2.unit)
```

Arguments

pred	Predictions of outcome. A numeric vector of outcome predictions.
data.valid	Test data set. A tibble of data that was not used for prediction.
У	Outcome variable. A character vector containing the column names of the outcome variable.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Value

Returns a tibble containing two mean squared false prediction errors. The first is measured at the level of individuals and the second is measured at the context level. The tibble dimensions are 2x3 with variables: measure, value and level.

model_list	A list of models for the best subset selection.
mode1_113t	A list of models for the best subset selection.

Description

model_list() generates an exhaustive list of lme4 model formulas from the individual level and context level variables as well as geographic unit variables to be iterated over in best subset selection.

```
model_list(y, L1.x, L2.x, L2.unit, L2.reg = NULL)
```

38 model_list_pca

Argument	S
----------	---

У	Outcome variable. A character vector containing the column names of the outcome variable.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.

Value

Returns a list with the number of elements equal to 2^k where k is the number context-level variables. Each element is of class formula.

model_list_pca A list of models for the best subset selection with PCA.

Description

model_list_pca() generates an exhaustive list of lme4 model formulas from the individual level and context level principal components as well as geographic unit variables to be iterated over in best subset selection with principal components.

Usage

```
model_list_pca(y, L1.x, L2.x, L2.unit, L2.reg = NULL)
```

Arguments

У	Outcome variable. A character vector containing the column names of the outcome variable.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.

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Value

Returns a list with the number of elements k+1 where k is the number of context-level variables. Each element is of class formula. The first element is a model with context-level variables and the following models iteratively add the principal components as context-level variables.

multicore

Register cores for multicore computing

Description

multicore() registers cores for parallel processing.

Usage

```
multicore(cores = 1, type, cl = NULL)
```

Arguments

cores Number of cores to be used. An integer. Default is 1.

type Whether to start or end parallel processing. A character string. The possible

values are open, close.

cl The registered cluster. Default is NULL

Value

No return value, called to register or un-register clusters for parallel processing.

output_table

A table for the summary function

Description

```
output_table() ...
```

Usage

```
output_table(object, col.names, format, digits)
```

Arguments

object An autoMrP() object for which a summary is desired.

col.names The column names of the table. A

format The table format. A character string passed to kable. Default is simple. digits The number of digits to be displayed. An integer scalar. Default is 4.

40 post_stratification

Value

No return value, prints a table to the console.

Description

plot.autoMrP() plots unit-level preference estimates and error bars.

Usage

```
## S3 method for class 'autoMrP'
plot(x, algorithm = "ebma", ci.lvl = 0.95, ...)
```

Arguments

X	An autoMrP() object.
algorithm	The algorithm/classifier fo which preference estimates are desired. A character-valued scalar indicating either ebma or the classifier to be used. Allowed choices are: "ebma", "best_subset", "lasso", "pca", "gb", "svm", and "mrp". Default is ebma.
ci.lvl	The level of the confidence intervals. A proportion. Default is 0.95. Confidence intervals are based on bootstrapped estimates and will not be printed if bootstrapping was not carried out.
	Additional arguments affecting the summary produced.

Value

Returns a ggplot2 object of the preference estimates for the selected classifier.

```
post_stratification Apply post-stratification to classifiers.
```

Description

Apply post-stratification to classifiers.

post_stratification 41

Usage

```
post_stratification(
 L1.x,
 L2.x,
 L2.unit,
 L2.reg,
 best.subset.opt,
  lasso.opt,
  lasso.L2.x,
  pca.opt,
  gb.opt,
  svm.opt,
  svm.L2.reg,
  svm.L2.unit,
  svm.L2.x,
 mrp.include,
 n.minobsinnode,
  L2.unit.include,
 L2.reg.include,
  kernel,
 mrp.L2.x,
  data,
  ebma.fold,
  census,
  verbose,
  deep.mrp,
  deep.L2.x,
  deep.L2.reg,
  deep.splines
)
```

Arguments

У	Outcome variable. A character vector containing the column names of the out-
	come variable. A character scalar containing the column name of the outcome
	variable in survey.

- L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
- L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
- L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
- L2.reg Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped

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(L2.unit must be nested within L2.reg). Default is NULL.

best.subset.opt

Optimal tuning parameters from best subset selection classifier. A list returned by run_best_subset().

lasso.opt Optimal tuning parameters from lasso classifier A list returned by run_lasso().

Lasso context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the lasso classifier. If NULL and lasso is set to TRUE, then lasso uses the variables specified in L2.x. Default is NULL.

pca.opt Optimal tuning parameters from best subset selection with principal components classifier A list returned by run_pca().

gb.opt Optimal tuning parameters from gradient tree boosting classifier A list returned by run_gb().

optimal tuning parameters from support vector machine classifier A list returned by run_svm().

svm.L2.reg SVM L2.reg. A logical argument indicating whether L2.reg should be included in the SVM classifier. Default is FALSE.

svm.L2.unit SVM L2.unit. A logical argument indicating whether L2.unit should be included in the SVM classifier. Default is FALSE.

SVM context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the SVM classifier. If NULL and svm is set to TRUE, then SVM uses the variables specified in L2.x. Default is NULL.

whether to run MRP classifier. A logical argument indicating whether the standard MRP classifier should be used for predicting outcome y. Passed from autoMrP() argument mrp.

n.minobsinnode GB minimum number of observations in the terminal nodes. An integer-valued scalar specifying the minimum number of observations that each terminal node of the trees must contain. Passed from autoMrP() argument gb.n.minobsinnode.

L2.unit.include

GB L2.unit. A logical argument indicating whether L2.unit should be included in the GB classifier. Passed from autoMrP() argument gb.L2.unit.

L2.reg.include A logical argument indicating whether L2.reg should be included in the GB classifier. Passed from autoMrP() argument GB L2.reg.

kernel SVM kernel. A character-valued scalar specifying the kernel to be used by SVM. The possible values are linear, polynomial, radial, and sigmoid. Passed from autoMrP() argument svm.kernel.

MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the MRP classifier. The character vector *empty* if no context-level variables should be used by the MRP classifier. If NULL and mrp is set to TRUE, then MRP uses the variables specified in L2.x. Default is NULL. Note: For the empty MrP model, set L2.x = NULL and mrp.L2.x = "".

data A data.frame containing the survey data used in classifier training.

predict_glmmLasso 43

ebma.fold	A data.frame containing the data not used in classifier training.
census	Census data. A data. frame whose column names include $L1.x, L2.x, L2.unit$, if specified, $L2.reg$ and pcs, and either bin.proportion or bin.size.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.
deep.mrp	Deep MRP classifier. A logical argument indicating whether the deep MRP classifier should be used for predicting outcome y. Default is FALSE.
deep.L2.x	Deep MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the deep MRP classifier. If NULL and deep.mrp is set to TRUE, then deep MRP uses the variables specified in L2.x. Default is NULL.
deep.L2.reg	Deep MRP L2.reg. A logical argument indicating whether L2.reg should be included in the deep MRP classifier. Default is TRUE.
deep.splines	Deep MRP splines. A logical argument indicating whether splines should be used in the deep MRP classifier. Default is TRUE.

 ${\it predict_glmmLasso} \quad \quad {\it Predicts} \; on \; {\it newdata} \; {\it from} \; {\it glmmLasso} \; objects$

Description

 ${\tt glmmLasso()}\ predicts\ on\ newdata\ objects\ from\ a\ glmmLasso\ object.$

Usage

```
predict_glmmLasso(census, m, L1.x, lasso.L2.x, L2.unit, L2.reg)
```

Arguments

census	Census data. A data. frame whose column names include L1.x, L2.x, L2.unit, if specified, L2.reg and pcs, and either bin.proportion or bin.size.
m	A glmmLasso() object.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
lasso.L2.x	Lasso context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the lasso classifier. If NULL and lasso is set to TRUE, then lasso uses the variables specified in L2.x. Default is NULL.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.

run_best_subset

Value

Returns a numeric vector of predictions from a glmmLasso() object.

quiet

Suppress cat in external package

Description

```
quiet() suppresses cat output.
```

Usage

```
quiet(x)
```

Arguments

Χ

Input. It can be any kind.

run_best_subset

Apply best subset classifier to MrP.

Description

run_best_subset is a wrapper function that applies the best subset classifier to a list of models provided by the user, evaluates the models' prediction performance, and chooses the best-performing model.

```
run_best_subset(
   y,
   L1.x,
   L2.x,
   L2.unit,
   L2.reg,
   loss.unit,
   loss.fun,
   data,
   verbose,
   cores
)
```

run_best_subset 45

Arguments

У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
data	Data for cross-validation. A list of k data.frames, one for each fold to be used in k -fold cross-validation.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

Value

A model formula of the winning best subset classifier model.

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run_best_subset_mc

Best subset multicore tuning.

Description

 $run_best_subset_mc$ is called from within run_best_subset . It tunes using multiple cores.

Usage

```
run_best_subset_mc(
   y,
   L1.x,
   L2.x,
   L2.unit,
   L2.reg,
   loss.unit,
   loss.fun,
   data,
   cores,
   models,
   verbose
)
```

Arguments

У	Outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals) or geographic units (L2 units). Default is individuals.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE) or the mean absolute error (MAE). Default is MSE.
data	Data for cross-validation. A list of k data.frames, one for each fold to be

used in k-fold cross-validation.

cores The number of cores to be used. An integer indicating the number of processor

cores used for parallel computing. Default is 1.

models The models to perform best subset selection on. A list of model formulas.

verbose Verbose output. A logical argument indicating whether or not verbose output

should be printed. Default is TRUE.

Value

The cross-validation errors for all models. A list.

Examples

```
## Not run:
# not yet
## End(Not run)
```

run_classifiers

Optimal individual classifiers

Description

run_classifiers tunes classifiers, post-stratifies and carries out EMBA.

```
run_classifiers(
 у,
 L1.x,
 L2.x,
 mrp.L2.x,
 L2.unit,
 L2.reg,
 L2.x.scale,
 pcs,
 pc.names,
  folds,
  bin.proportion,
 bin.size,
  cv.folds,
  cv.data,
  ebma.fold,
  census,
  ebma.size,
  ebma.n.draws,
  k.folds,
  cv.sampling,
```

```
loss.unit,
  loss.fun,
  best.subset,
  lasso,
  pca,
  gb,
  svm,
 mrp,
  deep.mrp,
 best.subset.L2.x,
  lasso.L2.x,
  pca.L2.x,
  gb.L2.x,
  svm.L2.x,
  gb.L2.unit,
  gb.L2.reg,
  svm.L2.unit,
  svm.L2.reg,
  deep.L2.x,
  deep.L2.reg,
  deep.splines,
  lasso.lambda,
  lasso.n.iter,
  gb.interaction.depth,
  gb.shrinkage,
  gb.n.trees.init,
  gb.n.trees.increase,
  gb.n.trees.max,
  gb.n.minobsinnode,
  svm.kernel,
  svm.gamma,
  svm.cost,
  ebma.tol,
  cores,
  verbose
)
```

Arguments

y Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.

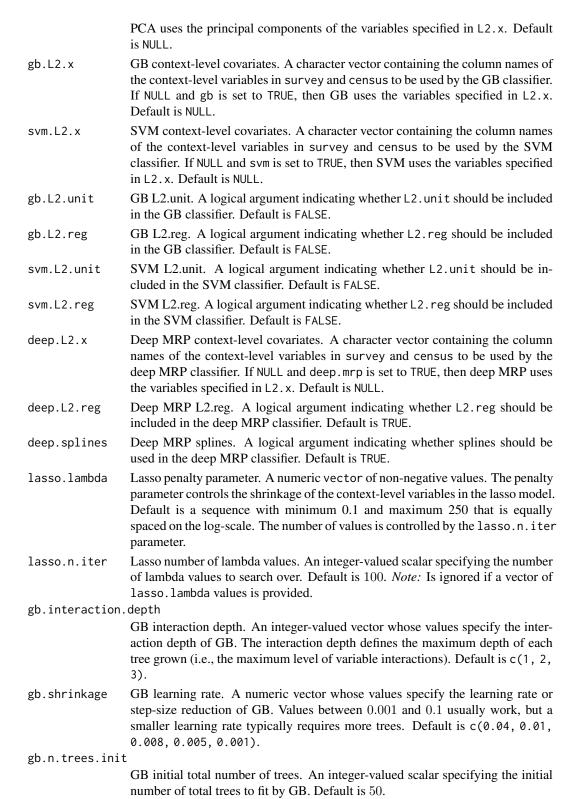
L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.

L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

mrp.L2.x MRP context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the MRP classifier. The character vector *empty* if no context-level variables should be used by the MRP classifier. If NULL and mrp is set to TRUE, then MRP uses the variables specified in L2.x. Default is NULL. Note: For the empty MrP model, set L2.x = NULL and mrp.L2.x = "". L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated. L2.reg Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2. unit must be nested within L2. reg). Default is NULL. L2.x.scale Scale context-level covariates. A logical argument indicating whether the contextlevel covariates should be normalized. Default is TRUE. Note that if set to FALSE, then the context-level covariates should be normalized prior to calling auto_MrP(). pcs Principal components. A character vector containing the column names of the principal components of the context-level variables in survey and census. Default is NULL. pc.names A character vector of the principal component variable names in the data. folds EBMA and cross-validation folds. A character scalar containing the column name of the variable in survey that specifies the fold to which an observation is allocated. The variable should contain integers running from 1 to k+1, where k is the number of cross-validation folds. Value k+1 refers to the EBMA fold. Default is NULL. Note: if folds is NULL, then ebma. size, k. folds, and cv. sampling must be specified. bin.proportion Proportion of ideal types. A character scalar containing the column name of the variable in census that indicates the proportion of individuals by ideal type and geographic unit. Default is NULL. Note: if bin.proportion is NULL, then bin. size must be specified. bin.size Bin size of ideal types. A character scalar containing the column name of the variable in census that indicates the bin size of ideal types by geographic unit. Default is NULL. Note: ignored if bin.proportion is provided, but must be specified otherwise. cv.folds Data for cross-validation. A list of k data frames, one for each fold to be used in k-fold cross-validation. A data frame containing the survey data used in classifier training. cv.data ebma.fold A data frame containing the data not used in classifier training. Census data. A data. frame whose column names include L1.x, L2.x, L2.unit, census if specified, L2.reg and pcs, and either bin.proportion or bin.size. ebma.size EBMA fold size. A number in the open unit interval indicating the proportion of respondents to be allocated to the EBMA fold. Default is 1/3. *Note:* ignored if folds is provided, but must be specified otherwise. ebma.n.draws EBMA number of samples. An integer-valued scalar specifying the number of bootstrapped samples to be drawn from the EBMA fold and used for tuning EBMA. Default is 100.

k.folds Number of cross-validation folds. An integer-valued scalar indicating the number of folds to be used in cross-validation. Default is 5. Note: ignored if folds is provided, but must be specified otherwise. Cross-validation sampling method. A character-valued scalar indicating whether cv.sampling cross-validation folds should be created by sampling individual respondents (individuals) or geographic units (L2 units). Default is L2 units. Note: ignored if folds is provided, but must be specified otherwise. loss.unit Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid. Loss function. A character-valued scalar indicating whether prediction loss loss.fun should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid. best.subset Best subset classifier. A logical argument indicating whether the best subset classifier should be used for predicting outcome y. Default is TRUE. lasso Lasso classifier. A logical argument indicating whether the lasso classifier should be used for predicting outcome y. Default is TRUE. PCA classifier. A logical argument indicating whether the PCA classifier should рса be used for predicting outcome y. Default is TRUE. GB classifier. A logical argument indicating whether the GB classifier should gb be used for predicting outcome y. Default is TRUE. SVM classifier. A logical argument indicating whether the SVM classifier should svm be used for predicting outcome y. Default is TRUE. MRP classifier. A logical argument indicating whether the standard MRP clasmrp sifier should be used for predicting outcome y. Default is FALSE. deep.mrp Deep MRP classifier. A logical argument indicating whether the deep MRP classifier should be used for predicting outcome y. Default is FALSE. best.subset.L2.x Best subset context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the best subset classifier. If NULL and best. subset is set to TRUE, then best subset uses the variables specified in L2.x. Default is NULL. lasso.L2.x Lasso context-level covariates. A character vector containing the column names of the context-level variables in survey and census to be used by the lasso classifier. If NULL and lasso is set to TRUE, then lasso uses the variables specified in L2.x. Default is NULL. pca.L2.x PCA context-level covariates. A character vector containing the column names of the context-level variables in survey and census whose principal compo-

nents are to be used by the PCA classifier. If NULL and pca is set to TRUE, then



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gb.n.trees.increase

GB increase in total number of trees. An integer-valued scalar specifying by how many trees the total number of trees to fit should be increased (until gb.n. trees.max is reached). Default is 50.

gb.n.trees.max GB maximum number of trees. An integer-valued scalar specifying the maximum number of trees to fit by GB. Default is 1000.

gb.n.minobsinnode

GB minimum number of observations in the terminal nodes. An integer-valued scalar specifying the minimum number of observations that each terminal node of the trees must contain. Default is 20.

svm.kernel SVM kernel. A character-valued scalar specifying the kernel to be used by SVM. The possible values are linear, polynomial, radial, and sigmoid. De-

fault is radial.

svm.gamma SVM kernel parameter. A numeric vector whose values specify the gamma

parameter in the SVM kernel. This parameter is needed for all kernel types except linear. Default is a sequence with minimum = 1e-5, maximum = 1e-1,

and length = 20 that is equally spaced on the log-scale.

svm.cost SVM cost parameter. A numeric vector whose values specify the cost of con-

straints violation in SVM. Default is a sequence with minimum = 0.5, maximum

= 10, and length = 5 that is equally spaced on the log-scale.

ebma.tol EBMA tolerance. A numeric vector containing the tolerance values for improve-

ments in the log-likelihood before the EM algorithm stops optimization. Values should range at least from 0.01 to 0.001. Default is c(0.01, 0.005, 0.001,

0.0005, 0.0001, 0.00005, 0.00001).

cores The number of cores to be used. An integer indicating the number of processor

cores used for parallel computing. Default is 1.

verbose Verbose output. A logical argument indicating whether or not verbose output

should be printed. Default is FALSE.

run_gb Apply gradient boosting classifier to MrP.

Description

run_gb is a wrapper function that applies the gradient boosting classifier to data provided by the user, evaluates prediction performance, and chooses the best-performing model.

```
run_gb(
   y,
   L1.x,
   L2.x,
   L2.eval.unit,
   L2.unit,
```

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```
L2.reg,
  loss.unit,
  loss.fun,
  interaction.depth,
  shrinkage,
 n.trees.init,
 n.trees.increase,
  n.trees.max,
  cores = cores.
 n.minobsinnode,
 data,
  verbose
)
```

Arguments

Outcome variable. A character vector containing the column names of the out-У come variable. A character scalar containing the column name of the outcome variable in survey.

Individual-level covariates. A character vector containing the column names of L1.x the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2. unit.

L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

L2.eval.unit Geographic unit for the loss function. A character scalar containing the column name of the geographic unit in survey and census.

L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2. unit must be nested within L2. reg). Default is NULL.

loss.unit Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals) or geographic units (L2 units). Default is individuals.

loss.fun Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE) or the mean absolute error (MAE). Default is MSE.

interaction.depth

GB interaction depth. An integer-valued vector whose values specify the interaction depth of GB. The interaction depth defines the maximum depth of each tree grown (i.e., the maximum level of variable interactions). Default is c(1, 2, 3).

GB learning rate. A numeric vector whose values specify the learning rate or step-size reduction of GB. Values between 0.001 and 0.1 usually work, but a smaller learning rate typically requires more trees. Default is c(0.04, 0.01, 0.008, 0.005, 0.001).

L2.reg

shrinkage

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n.trees.init GB initial total number of trees. An integer-valued scalar specifying the initial number of total trees to fit by GB. Default is 50.

n.trees.increase

GB increase in total number of trees. An integer-valued scalar specifying by how many trees the total number of trees to fit should be increased (until n. trees.max is reached) or an integer-valued vector of length length(shrinkage) with each of its values being associated with a learning rate in shrinkage. Default is 50.

n.trees.max GB maximum number of trees. An integer-valued scalar specifying the maxi-

mum number of trees to fit by GB or an integer-valued vector of length length(shrinkage)

with each of its values being associated with a learning rate and an increase in

the total number of trees. Default is 1000.

cores The number of cores to be used. An integer indicating the number of processor

cores used for parallel computing. Default is 1.

n.minobsinnode GB minimum number of observations in the terminal nodes. An integer-valued

scalar specifying the minimum number of observations that each terminal node

of the trees must contain. Default is 5.

data Data for cross-validation. A list of k data frames, one for each fold to be

used in k-fold cross-validation.

verbose Verbose output. A logical argument indicating whether or not verbose output

should be printed. Default is TRUE.

Value

The tuned gradient boosting parameters. A list with three elements: interaction_depth contains the interaction depth parameter, shrinkage contains the learning rate, n_trees the number of trees to be grown.

run_gb_mc

GB multicore tuning.

Description

run_gb_mc is called from within run_gb. It tunes using multiple cores.

```
run_gb_mc(
   y,
   L1.x,
   L2.eval.unit,
   L2.unit,
   L2.reg,
   form,
   gb.grid,
   n.minobsinnode,
```

run_gb_mc 55

```
loss.unit,
loss.fun,
data,
cores
)
```

Arguments

У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.eval.unit	Geographic unit for the loss function. A character scalar containing the column name of the geographic unit in survey and census.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
form	The model formula. A formula object.
gb.grid	The hyper-parameter search grid. A matrix of all hyper-parameter combinations.
n.minobsinnode	GB minimum number of observations in the terminal nodes. An integer-valued scalar specifying the minimum number of observations that each terminal node of the trees must contain. Default is 5.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals) or geographic units (L2 units). Default is individuals.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE) or the mean absolute error (MAE). Default is MSE.
data	Data for cross-validation. A list of k data.frames, one for each fold to be used in k -fold cross-validation.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

Value

The tuning parameter combinations and there associated loss function scores. A list.

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run_lasso

Apply lasso classifier to MrP.

Description

run_lasso is a wrapper function that applies the lasso classifier to data provided by the user, evaluates prediction performance, and chooses the best-performing model.

Usage

```
run_lasso(
  y,
  L1.x,
  L2.x,
  L2.unit,
  L2.reg,
  n.iter,
  loss.unit,
  loss.fun,
  lambda,
  data,
  verbose,
  cores
)
```

Arguments

у	Outcome variable. A character vector containing the column names of the out-
	come variable. A character scalar containing the column name of the outcome
	variable in survey.

- L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
- L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.
- L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
- L2.reg Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
- n.iter Lasso number of lambda values. An integer-valued scalar specifying the number of lambda values to search over. Default is 100. *Note:* Is ignored if a vector of lasso.lambda values is provided.

loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
lambda	Lasso penalty parameter. A numeric vector of non-negative values. The penalty parameter controls the shrinkage of the context-level variables in the lasso model. Default is a sequence with minimum 0.1 and maximum 250 that is equally spaced on the log-scale. The number of values is controlled by the lasso.n.iter parameter.
data	Data for cross-validation. A list of k data.frames, one for each fold to be used in k -fold cross-validation.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

Value

The tuned lambda value. A numeric scalar.

Description

 $\verb"run_lasso_mc_lambda" is called from within \verb"run_lasso". It tunes using multiple cores.$

```
run_lasso_mc_lambda(
   y,
   L1.x,
   L2.x,
   L2.unit,
   L2.reg,
   loss.unit,
   loss.fun,
```

```
data,
  cores,
  L2.fe.form,
 L1.re,
  lambda
)
```

Arguments

У Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.

L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2. unit.

Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

L2.reg Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2. unit must be nested within L2. reg). Default is NULL.

> Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

Data for cross-validation. A list of k data. frames, one for each fold to be used in k-fold cross-validation.

The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

The fixed effects part of the Lasso classifier formula. The formula is inherited from run lasso.

A list of random effects for the Lasso classifier formula. The formula is inherited from run_lasso.

L2.x

L2.unit

loss.unit

loss.fun

data

cores

L2.fe.form

L1.re

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lambda

Lasso penalty parameter. A numeric vector of non-negative values. The penalty parameter controls the shrinkage of the context-level variables in the lasso model. Default is a sequence with minimum 0.1 and maximum 250 that is equally spaced on the log-scale. The number of values is controlled by the lasso.n.iter parameter.

Value

The cross-validation errors for all models. A list.

run_pca

Apply PCA classifier to MrP.

Description

run_pca is a wrapper function that applies the PCA classifier to data provided by the user, evaluates prediction performance, and chooses the best-performing model.

Usage

```
run_pca(
   y,
   L1.x,
   L2.x,
   L2.unit,
   L2.reg,
   loss.unit,
   loss.fun,
   data,
   cores,
   verbose
)
```

Arguments

У	Outcome variable. A character vector containing the column names of the out-
	come variable. A character scalar containing the column name of the outcome
	variable in survey.

L1.x Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.

L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

run_svm

L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE), the mean absolute error (MAE), binary cross-entropy (cross-entropy), mean squared false error (msfe), the f1 score (f1), or a combination thereof. Default is c("MSE", "cross-entropy", "msfe", "f1"). With multiple loss functions, parameters are ranked for each loss function and the parameter combination with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
data	Data for cross-validation. A list of k data.frames, one for each fold to be used in k -fold cross-validation.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.

Value

A model formula of the winning best subset classifier model.

run_svm Apply support vector machine classifier to MrP.

Description

run_svm is a wrapper function that applies the support vector machine classifier to data provided by the user, evaluates prediction performance, and chooses the best-performing model.

```
run_svm(
   y,
   L1.x,
   L2.x,
   L2.eval.unit,
   L2.unit,
   L2.reg,
   kernel = "radial",
   loss.fun,
```

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```
loss.unit,
  gamma,
  cost,
  data,
  verbose,
  cores
)
```

Arguments

у Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.

Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2. unit.

L2.x Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

L2.eval.unit Geographic unit for the loss function. A character scalar containing the column name of the geographic unit in survey and census.

L2.unit Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.

Geographic region. A character scalar containing the column name of the ge-L2.reg ographic region in survey and census by which geographic units are grouped (L2. unit must be nested within L2. reg). Default is NULL.

> SVM kernel. A character-valued scalar specifying the kernel to be used by SVM. The possible values are linear, polynomial, radial, and sigmoid. Default is radial.

Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE) or the mean absolute error (MAE). Default is MSE.

Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.

SVM kernel parameter. A numeric vector whose values specify the gamma parameter in the SVM kernel. This parameter is needed for all kernel types except linear. Default is a sequence with minimum = 1e-5, maximum = 1e-1, and length = 20 that is equally spaced on the log-scale.

SVM cost parameter. A numeric vector whose values specify the cost of constraints violation in SVM. Default is a sequence with minimum = 0.5, maximum = 10, and length = 5 that is equally spaced on the log-scale.

L1.x

kernel

loss.unit

loss.fun

gamma

cost

fun_svm_mc

data	Data for cross-validation. A list of k data.frames, one for each fold to be used in k -fold cross-validation.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.

Value

The support vector machine tuned parameters. A list.

run_svm_mc SVM multicore tuning.

Description

run_svm_mc is called from within run_svm. It tunes using multiple cores.

Usage

```
run_svm_mc(
  y,
  L1.x,
  L2.x,
  L2.eval.unit,
  L2.reg,
  form,
  loss.unit,
  loss.fun,
  data,
  cores,
  svm.grid,
  verbose
)
```

Arguments

У	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
L1.x	Individual-level covariates. A character vector containing the column names of the individual-level variables in survey and census used to predict outcome y. Note that geographic unit is specified in argument L2.unit.
L2.x	Context-level covariates. A character vector containing the column names of the context-level variables in survey and census used to predict outcome y. To exclude context-level variables, set L2.x = NULL.

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L2.eval.unit	Geographic unit for the loss function. A character scalar containing the column name of the geographic unit in survey and census.
L2.unit	Geographic unit. A character scalar containing the column name of the geographic unit in survey and census at which outcomes should be aggregated.
L2.reg	Geographic region. A character scalar containing the column name of the geographic region in survey and census by which geographic units are grouped (L2.unit must be nested within L2.reg). Default is NULL.
form	The model formula. A formula object.
loss.unit	Loss function unit. A character-valued scalar indicating whether performance loss should be evaluated at the level of individual respondents (individuals), geographic units (L2 units) or at both levels. Default is c("individuals", "L2 units"). With multiple loss units, parameters are ranked for each loss unit and the loss unit with the lowest rank sum is chosen. Ties are broken according to the order in the search grid.
loss.fun	Loss function. A character-valued scalar indicating whether prediction loss should be measured by the mean squared error (MSE) or the mean absolute error (MAE). Default is MSE.
data	Data for cross-validation. A list of k data.frames, one for each fold to be used in k -fold cross-validation.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.
svm.grid	The hyper-parameter search grid. A matrix of all hyper-parameter combinations.
verbose	Verbose output. A logical argument indicating whether or not verbose output should be printed. Default is FALSE.

Value

The cross-validation errors for all models. A list.

A summary method for autoMrP objects.

Description

```
summary.autoMrP() ...
```

```
## S3 method for class 'autoMrP'
summary(
  object,
  ci.lvl = 0.95,
  digits = 4,
  format = "simple",
```

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```
classifiers = NULL,
n = 10,
...
)
```

Arguments

object	An autoMrP() object for which a summary is desired.
ci.lvl	The level of the confidence intervals. A proportion. Default is 0.95. Confidence intervals are based on bootstrapped estimates and will not be printed if bootstrapping was not carried out.
digits	The number of digits to be displayed. An integer scalar. Default is 4.
format	The table format. A character string passed to kable. Default is simple.
classifiers	Summarize a single classifier. A character string. Must be one of best_subset, lasso, pca, gb, svm, or mrp. Default is NULL.
n	Number of rows to be printed. An integer scalar. Default is 10.
	Additional arguments affecting the summary produced.

Value

No return value, prints a summary of the context level preference estimates to the console.

survey_item	A sample of a survey item from the CCES 2008	

Description

The Cooperative Congressional Election Stuides (CCES) item (cc418_1) asked: "Would you approve of the use of U.S. military troops in order to ensure the supply of oil?" The original 2008 CCES item contains 36,832 respondents. This sample mimics a typical national survey. It contains at least 5 respondents from each state but is otherwise a random sample.

Usage

```
survey_item
```

Format

A data frame with 1500 rows and 13 variables:

YES 1 if individual supports use of troops; 0 otherwise

L1x1 Age group (four categories: 1 = 18-29; 2 = 30-44; 3 = 45-64; 4 = 65+)

L1x2 Education level (four categories: 1 = < high school; 2 = high school graduate; 3 = some college; 4 = college graduate)

svm_classifier 65

L1x3 Gender-race combination (six categories: 1 = white male; 2 = black male; 3 = hispanic male; 4 = white female; 5 = black female; 6 = hispanic female)

state U.S. state

L2.unit U.S. state id

region U.S. region (four categories: 1 = Northeast; 2 = Midwest; 3 = South; 4 = West)

- L2.x1 Normalized state-level share of votes for the Republican candidate in the previous presidential election
- L2.x2 Normalized state-level percentage of Evangelical Protestant or Mormon respondents
- L2.x3 Normalized state-level percentage of the population living in urban areas
- L2.x4 Normalized state-level unemployment rate
- L2.x5 Normalized state-level share of Hispanics
- **L2.x6** Normalized state-level share of Whites

Source

The data set (excluding L2.x3, L2.x4, L2.x5, L2.x6) is taken from the article: Buttice, Matthew K, and Benjamin Highton. 2013. "How does multilevel regression and poststrat-stratification perform with conventional national surveys?" Political Analysis 21(4): 449-467. It is a random sample with at least 5 respondents per state. L2.x3, L2.x4, L2.x5 and L2.x6 are available at https://www.census.gov.

svm_classifier

SVM classifier

Description

svm_classifier applies support vector machine classification to a data set.

```
svm_classifier(
   y,
   form,
   data,
   kernel,
   type,
   probability,
   svm.gamma,
   svm.cost,
   verbose = c(TRUE, FALSE)
)
```

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Arguments

у	Outcome variable. A character vector containing the column names of the outcome variable. A character scalar containing the column name of the outcome variable in survey.
form	Model formula. A two-sided linear formula describing the model to be fit, with the outcome on the LHS and the covariates separated by + operators on the RHS.
data	Data. A data.frame containing the cross-validation data used to train and evaluate the model.
kernel	Kernel for SVM. A character string specifying the kernel to be used for SVM. The possible types are linear, polynomial, radial, and sigmoid. Default is radial.
type	svm can be used as a classification machine, as a regression machine, or for novelty detection. Depending of whether y is a factor or not, the default setting for type is C-classification or eps-regression, respectively, but may be overwritten by setting an explicit value. Valid options are: #'
	1. C-classification
	2. nu-classification
	3. one-classification (for novelty detection)
	4. eps-regression
	5. nu-regression
probability	Probability predictions. A logical argument indicating whether the model should allow for probability predictions
svm.gamma	Gamma parameter for SVM. This parameter is needed for all kernels except linear.
svm.cost	Cost parameter for SVM. This parameter specifies the cost of constraints violation.
verbose	Verbose output. A logical vector indicating whether or not verbose output should be printed.

Value

The support vector machine model. An $\ensuremath{\mathsf{svm}}$ object.

ıta.

Description

The census file is generated from the full 2008 National Annenberg Election Studies item CBb01 by dissaggregating the 64 ideal type combinations of the individual level variables L1x1, L2x2 and L1x3. A row is an ideal type in a given state.

Usage

data(taxes_census)

taxes_survey 67

Format

A data frame with 2934 rows and 13 variables:

state U.S. state

L2.unit U.S. state id

region U.S. region (four categories: 1 = Northeast; 2 = Midwest; 3 = South; 4 = West)

L1x1 Age group (four categories)

L1x2 Education level (four categories)

L1x3 Gender-race combination (six categories)

freq State-level frequency of ideal type

proportion State-level proportion of respondents of that ideal type in the population

L2.x1 State-level share of votes for the Republican candidate in the previous presidential election

L2.x2 State-level percentage of Evangelical Protestant or Mormon respondents

L2.x3 State-level percentage of the population living in urban areas

L2.x4 State-level unemployment rate

L2.x5 State-level share of Hispanics

L2.x6 State-level share of Whites

Source

The data set (excluding L2.x3, L2.x4, L2.x5, L2.x6) is taken from the article: Buttice, Matthew K, and Benjamin Highton. 2013. "How does multilevel regression and poststrat-stratification perform with conventional national surveys?" Political Analysis 21(4): 449-467. L2.x3, L2.x3, L2.x4, L2.x5 and L2.x6 are available at https://www.census.gov.

taxes_survey	Sample on raising taxes from the 2008 National Annenberg Election Studies.

Description

The 2008 National Annenberg Election Studies (NAES) item (CBb01) asked: "I'm going to read you some options about federal income taxes. Please tell me which one comes closest to your view on what we should be doing about federal income taxes: (1) Cut taxes; (2) Keep taxes as they are; (3) Raise taxes if necessary; (4) None of these; (998) Don't know; (999) No answer. Category (3) was turned into a 'raise taxes response,' categories (1) and (2) were combined into a 'do not raise taxes' response. The original item from the phone and online surveys contains 50,483 respondents. This sample mimics a typical national survey. It contains at least 5 respondents from each state but is otherwise a random sample.

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68 taxes_survey

was turned into a 'raise taxes response,' categories (1) and (2) were combined into a 'do not raise taxes' response. The original item from the phone and online surveys contains 50,483 respondents. This sample mimics a typical national survey. It contains at least 5 respondents from each state but is otherwise a random sample.

Usage

```
data(taxes_survey)
data(taxes_survey)
```

Format

A data frame with 1500 rows and 13 variables:

YES 1 if individual supports raising taxes; 0 otherwise

L1x1 Age group (four categories: 1 = 18-29; 2 = 30-44; 3 = 45-64; 4 = 65+)

L1x2 Education level (four categories: 1 = < high school; 2 = high school graduate; 3 = some college; 4 = college graduate)

L1x3 Gender-race combination (six categories: 1 = white male; 2 = black male; 3 = hispanic male; 4 = white female; 5 = black female; 6 = hispanic female)

state U.S. state

L2.unit U.S. state id

region U.S. region (four categories: 1 = Northeast; 2 = Midwest; 3 = South; 4 = West)

L2.x1 State-level share of votes for the Republican candidate in the previous presidential election

L2.x2 State-level percentage of Evangelical Protestant or Mormon respondents

L2.x3 State-level percentage of the population living in urban areas

L2.x4 State-level unemployment rate

L2.x5 State-level share of Hispanics

L2.x6 State-level share of Whites

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L2.x2 State-level percentage of Evangelical Protestant or Mormon respondents

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- L2.x3 State-level percentage of the population living in urban areas
- L2.x4 State-level unemployment rate
- L2.x5 State-level share of Hispanics
- L2.x6 State-level share of Whites

Source

The data set (excluding L2.x3, L2.x4, L2.x5, L2.x6) is taken from the article: Buttice, Matthew K, and Benjamin Highton. 2013. "How does multilevel regression and poststrat-stratification perform with conventional national surveys?" Political Analysis 21(4): 449-467. It is a random sample with at least 5 respondents per state. L2.x3, L2.x4, L2.x5 and L2.x6 are available at https://www.census.gov.

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