Package 'plotmo'

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| Title Plot a model's response while varying the values of the predictors. | |
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| Description Plot a model's response when varying one or two predictors while holding the other predictors constant. A poor man's partial dependence plot. | |
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plotmo

Plot a model's response over a range of predictor values

Description

Plot a model's response when varying one or two predictors while holding the other predictors constant. A poor man's partial dependence plot. See the "Details" section for an overview.

Usage

```
plotmo(object = stop("no 'object' arg"),
       type=NULL, nresponse = NA, clip = TRUE, ylim = NULL,
       center = FALSE, ndiscrete = 5,
       degree1 = TRUE, all1=FALSE, degree2 = TRUE, all2=FALSE,
       grid.func = median, grid.levels = NULL,
       col.response = 0, cex.response = 1, pch.response = 1,
       jitter.response=0, npoints = -1,
       inverse.func = NULL, trace = 0,
       nrug = 0, col.degree1 = 1, lty.degree1 = 1, lwd.degree1 = 1,
       col.smooth = 0, lty.smooth = 1, lwd.smooth = 1,
       se = 0, col.shade = "lightgray", col.se = 0, lty.se = 2,
       func = NULL, col.func = "lightblue", lty.func = 1, lwd.func = 1,
       ngrid1 = 50, grid=FALSE,
       type2 = "persp", ngrid2 = 20,
       col.image = gray(0:10/10), col.persp = "lightblue",
       theta = NA, phi = 30, dvalue = 1, shade = 0.5,
       do.par = TRUE, caption = NULL, main = NULL,
       xlab = "", ylab = "", cex = NULL, cex.lab = 1,
       xflip = FALSE, yflip = FALSE, swapxy = FALSE, ...)
```

Arguments

To start off, look at the arguments object, type, clip, and col. response.

Model object.

obpject Type parameter passed to predict. For legal values see the predict method

> for your object (such as predict.earth and predict.rpart). By default, plotmo tries to automatically select a suitable value (usually "response"; if not

it will be printed in the caption).

Which column to use when predict returns multiple columns. This can be a nresponse

column index or column name (which may be abbreviated, partial matching is

used). Ignored when predict returns a single column.

Default is TRUE, meaning plot only predicted values that are in the expected

range. Use FALSE to plot all values. See "The clip argument" section below for

details.

clip

ylim Three possibilities:

(i) NULL (default) all y axes have same limits (where "y" is actually "z" on degree2 plots). The limits are the min and max values of the predicted response across all plots (after applying clip).

- (ii) NA each graph has its own y limits.
- (iii) c(ymin, ymax) graphs have the specified y limits.

center Center the plotted response. Default is FALSE. (This is an initial implementation of centering and will change.)

Default 5 (a somewhat arbitrary value). Variables with no more than ndiscrete unique values are plotted as quantized in plots (a staircase rather than a curve). Factors are always considered discrete.

Index vector specifying which main effect plots to include. Default is TRUE, meaning all degree1 plots (the TRUE gets recycled). Use FALSE (or \emptyset) for no degree1 plots.

Note that this indexes plotmo plots, not columns in x. Probably the easiest way to use this argument (and degree2) is to first use the default (and possibly all1=TRUE) to plot all figures. This shows how the figures are numbered. Then replot using degree1 to select the figures you want, for example, degree1=c(1,3).

New in version 1.3-0: degree1 may be a character vector specifying which variables to plot e.g. degree1=c("wind", "vis"). Note: grep is used for matching. Thus "wind" will match all variables that have "wind" in their names. Use "^wind\$" to match only the variable named "wind".

Default is FALSE. Use TRUE to plot all predictors, not just those usually selected by plotmo. See "Which variables are plotted?" below. The all1 argument increases the number of plots; the degree1 argument reduces the number of plots.

Index vector specifying which interaction plots to include. Default is TRUE, meaning all degree2 plots.

New in version 1.3-0: degree2 may be a character vector specifying which variables to plot (grep is used for matching).

Default is FALSE. Use TRUE to plot all pairs of predictors, not just those usually selected by plotmo.

Function applied to columns of the x matrix to fix the values of variables not on the axes. Default is median. (This argument is ignored for factors. The first level of factors is used. That can be changed with grid.levels.) Example:

grid.func <- function(x) quantile(x)[2] # 25% quantile
plotmo(fit, grid.func = grid.func)</pre>

Default is NULL. Else a list of variables and their fixed value to be used when the variable is not on the axis. Supersedes grid. func for variables in the list.

ndiscrete

degree1

all1

degree2

al12

grid.func

grid.levels

Names and values can be abbreviated, partial matching is used. Example: plotmo(fit, grid.levels=list(sex="m", age=21)).

col.response Color of response points (or response sites in degree2 plots). This refers to

the response y in the data used to build the model. Default is 0, don't plot the

response. Can be a vector, for example, col.response=as.numeric(survived)+2.

cex.response Relative size of response points. Default is 1. Applies only if col.response!=0.

pch.response Plot character for response points. Default is 1. Applies only if col.response!=0.

jitter.response

Amount to jitter the response points. Applies only if col.response!=0. Default 0, no jitter. A typical useful value is .3, but it depends on the data. Points are jittered horizontally and vertically. Note: the points for factors and discrete variables and responses are always jittered (because unambiguous space is avail-

able), even when jitter.response is zero.

npoints Number of response points to be plotted. Applies only if col.response!=0.

Default is the special value -1 meaning all. Otherwise a sample of npoints

points is taken.

inverse.func Default is NULL. Else a function applied to the predicted response before plot-

ting. For example, you could use inverse.func=exp if your model formula is

 $log(y)^x$.

trace Default is 0.

se

Use 1 (or TRUE) to trace operation.

Use values greater than 1 for more detailed tracing.

Use -1 to inhibit the grid: message usually issued by plotmo.

The following arguments are for degree1 (main effect) plots

nrug Number of points in (jittered) rug. Default is 0, no rug. Special value -1 for all.

Otherwise a sample of nrug points is taken.

col.degree1 Color of degree1 lines. Default is 1.

lty.degree1 Line type of degree1 lines. Default is 1.

lwd.degree1 Line width of degree1 lines. Default is 1.

col. smooth Color of smoothed line through the response points. (The points themselves will

not be plotted unless col.response is set.) This refers to the response y in the data used to build the model. Default is 0, no line. Smoothing is done with lowess, but for factors and discrete predictors (\leq ndiscrete levels) the mean

response at each level is plotted instead (no smoothing). Example:

fit <- earth(03~., data=ozone1)
plotmo(fit, degree1=c(4,8), col.resp="gray", col.smooth=2)</pre>

lty.smooth Default is 1. Applies only if col.smooth!=0.

lwd.smooth Default is 1. Applies only if col.smooth!=0.

Draw standard error bands at plus and minus se times the pointwise standard errors. Default is 0, no standard error bands. A typical value would be 2. The predict method for the model object must support standard errors, i.e. be callable with se.fit=TRUE (such as predict.lm but not predict.earth). Example:

fit <- lm(stack.loss~., stackloss)
plotmo(fit, se=2, col.response=2, nrug=-1)</pre>

col. shade Color of se shading. Default is "lightgray". Use 0 for no shading. Applies

only if se!=0.

col.se Color of se lines. Default is 0, no lines just shading. Applies only if se!=0.

1ty.se Line type of se lines. Default is 2.

func Superimpose func(x) if func is not NULL. Default is NULL. This is useful if you

are comparing the model to a known function. The func is called for each plot with a single argument which is a data frame with columns in the same order as the predictors in the formula or x used to build the model. Use trace=1 to see

the column names and first few rows of this dataframe.

col. func Color of func line. Default is "lightblue".

lwd. func Line width of func line. Default is 1.lty. func Line type of func line. Default is 1.

ngrid1 Number of points in degree1 plots. Default is 50.

grid Default FALSE. Use TRUE to add a grid to the degree1 plots. You can also specify

a color here, e.g. grid="darkgray".

xlab Horizontal axis label on degree1 plots (for degree2 plots the labels are always

the predictor names). Default is "", no label, which gives more plottable area. The special value NULL means use the current variable name as the label. (If you

use NULL, you may want to use main="" to avoid redundant labeling.)

ylab Vertical axis label. Values as for xlab.

The following arguments are for degree2 plots

type2 Degree2 plot type. One of "persp" (default), "contour", or "image".

ngrid2 Grid size for degree2 plots (ngrid2 x ngrid2 points are plotted, but less for

factors and variables with less than ngrid2 discrete values). Default is 20. Note 1: the default will often be too small for contour and image plots.

Note 2: with large ngrid2 values, persp plots look better with border=NA.

col.image Colors of image plot. Default is gray(0:10/10), a range of grays. Clipped

values will be displayed in blue (only applies if clip=TRUE).

col.persp Color of persp surface. Default is "lightblue". Use 0 for no color.

theta Rotation parameter for persp. Default is NA, meaning automatically rotate each

graph so the highest corner is furthest away. Use trace=1 to see the calculated

value for theta. Higher values of theta rotate clockwise.

phi Passed to persp. Default is 30. Lower values to view from the side; higher to

view from above.

dvalue Passed to persp as d. Default is 1. The name was changed from d to avoid

partial matching problems.

shade Passed to persp. Default is 0.5.

The following are related to par and other graphical settings.

| do.par | Default is TRUE, meaning start a new page and call par as appropriate (this adjusts mfrow, cex, mar, and mgp). Use FALSE to use the current graphics settings. The value 2 means act like TRUE but do not restore the par settings to their original state when plotmo exits. This is useful if you want to add a few more plots on the same page after running plotmo. |
|---------|---|
| caption | Overall caption. By default create captions automatically from the type, response name, and call. |
| main | A vector of titles, one for each plot. By default generate titles automatically from the variable names. See also caption, for the overall title. |
| cex | Character expansion. |
| cex.lab | Relative size of axis labels and text. Default 1. |
| xflip | Default FALSE. Use TRUE to flip the direction of the x axis. This argument (and yflip and swapxy) is useful when comparing to a plot from another source and you want the axes to be the same. (Note that xflip and yflip cannot be used on the persp plots, a limitation of the persp function.) |
| yflip | Default FALSE. Use TRUE to flip the direction of the y axis of the degree2 graphs. |
| swapxy | Default FALSE. Use TRUE to swap the x and y axes on the degree2 graphs. |
| | Extra arguments are passed on to the plotting functions. (For persp plots, ticktype="d", nticks=2 is useful.) |

Details

Plotmo can be used on a wide variety of regression models. It plots a degree1 (main effect) plot by calling predict to predict the response when changing one variable while holding all other variables at their median values. For degree2 (interaction) plots, two variables are changed while holding others at their medians. The first level is used instead of the median for factors. You can change this with the grid.func and grid.levels arguments.

Each graph shows only a thin slice of the data because most variables are fixed. Please be aware of that when interpreting the graph — over-interpretation is a temptation.

Plotmo was originally part of the earth package and a few connections to that package still remain.

Limitations

NAs are not yet supported. To prevent confusing error messages from functions called by plotmo, it is safest to remove NAs before building your model. (However, rpart models are treated specially by plotmo. For these, plotmo predicts with na.pass so plotmo can be used with rpart's default NA handling.)

Keep the variable names in the original model formula simple. Use temporary variables or attach rather than using \$ and similar in formulas.

Plotmo evaluates the model data in the environment used when the model was built, if that environment was saved with the model (typically this is the case if the formula interface was used to the model function). If the environment was not saved with the model (typically if the x,y interface was used), the model data is evaluated in the environment in which plotmo is called.

Alternatives

An alternative approach is to use partial-dependence plots (e.g. *The Elements of Statistical Learning* 10.13.2). Plotmo sets the "other" variables to their median value, whereas in a partial-dependence

plot at each plotted point the effect of the other variables is averaged. In general, partial-dependence plots and plotmo plots will differ, but for additive models the *shape* of the curves will match identically. Eventually plotmo will be enhanced to draw partial-dependence plots.

Termplot is effective but can be used only on models with a predict method that supports type="terms", and it does not generate degree2 plots.

Some other possibilites for plotting the response on a per-predictor basis are partial-residual plots, partial-regression variable plots, and marginal-model plots (e.g. crPlots, avPlots, and marginalModelPlot in the car-package). These plots are orientated towards linear models. The effects-package) package is also of interest.

Which variables are plotted?

The set of variables plotted for some common objects is listed below. This may leave out variables that you would like to see — in that case use all1=TRUE and all2=TRUE.

```
o earth degree1: variables in additive (non interaction) terms degree2: variables appearing together in interaction terms.
```

```
o rpart degree1: variables used in the tree degree2: parent-child pairs.
```

o randomForest degree1: all variables degree2: pairs of the four most important variables (ranked on the first column of object\$importance).

```
o gbm degree1: variables with relative.influence >= 1%
degree2: pairs of the four variables with the largest relative influence.
```

```
o lm, glm, gam, lda, etc. are processed using plotmo's default methods: degree1: all variables degree2: variables in formula terms like x1*x2, x1:x2 and s(x1,x2).
```

The clip argument

With the default clip=TRUE, predicted values out of the expected range are not displayed.

Generally, the "expected range" is the range of the response y used when building the model. But that depends on the type of model, and plotmo knows about some special cases. For example, it knows that for some models we are predicting a probability, and it scales the axes accordingly, 0 to 1. However, plotmo cannot know about every possible model and prediction type, and will sometimes determine the expected response range incorrectly. In that case use clip=FALSE.

The default clip is TRUE because it is a useful sanity check to test that the predicted values are in the expected range. While not necessarily an error, predictions outside the expected range are usually something we want to know about. Also, with clip=FALSE, a few errant predictions can expand the entire y-axis, making it difficult to see the shape of the other predictions.

Using plotmo on various models

Here are some examples which illustrate plotmo on various objects. (The models here are just for illustrating plotmo and shouldn't be taken too seriously.)

```
# use a small set of variables for illustration
library(earth) # for ozone1 data
data(ozone1)
oz <- ozone1[, c("03", "humidity", "temp", "ibt")]</pre>
```

```
lm.model <- lm(03 ~ humidity + temp*ibt, data=oz)</pre>
                                                           # linear model
plotmo(lm.model, se=2, col.response="gray", nrug=-1)
library(rpart)
                                                           # rpart
rpart.model <- rpart(03 ~ ., data=oz)</pre>
plotmo(rpart.model, all2=TRUE)
                                                           # randomForest
library(randomForest)
rf.model <- randomForest(03~., data=oz)</pre>
plotmo(rf.model)
# partialPlot(rf.model, oz, temp) # compare to partial-dependence plot
library(gbm)
gbm.model <- gbm(03~., data=oz, dist="gaussian", inter=2, n.trees=1000)</pre>
plotmo(gbm.model)
# plot(gbm.model, i.var=2) # compare to partial-dependence plots
# plot(gbm.model, i.var=c(2,3))
library(mgcv)
                                                           # gam
gam.model < gam(03 ~ s(humidity)+s(temp)+s(ibt)+s(temp,ibt), data=oz)
plotmo(gam.model, se=2, all2=TRUE)
                                                           # nnet
library(nnet)
set.seed(4)
nnet.model <- nnet(03~., data=scale(oz), size=2, decay=0.01, trace=FALSE)</pre>
plotmo(nnet.model, type="raw", all2=T)
library(MASS)
                                                           # ada
lcush <- data.frame(Type=as.numeric(Cushings$Type),log(Cushings[,1:2]))</pre>
lcush <- lcush[1:21,]</pre>
qda.model <- qda(Type~., data=lcush)</pre>
plotmo(qda.model, type="class", all2=TRUE,
   type2="contour", ngrid2=100, nlevels=2, drawlabels=FALSE,
   col.response=as.numeric(lcush$Type)+1,
   pch.response=as.character(lcush$Type))
```

Extending plotmo

Plotmo needs to access the data used to build the model. It does that with the method functions listed below. The default methods suffice for many objects. However, the default methods don't work (plotmo will issue an error message) if the model function did not save the call or data with the object in a standard fashion. Object-specific methods can usually be written to deal with such issues. See plotmo.methods.gbm.R in the plotmo source code for an example. The methods are:

```
plotmo.prolog called before plotting begins, sanity check of the object plotmo.predict invokes predict for each sub-plot get.plotmo.x the model matrix x get.plotmo.y the model response y
```

```
get.plotmo.default.type the value of the type argument when not specified by the user get.plotmo.singles the vector of variables to be plotted in degree1 plots get.plotmo.pairs the array of pairs to be plotted in degree2 plots get.plotmo.ylim the value of ylim when not specified by the user get.plotmo.clip.limits the clip range when clip=TRUE
```

Common error messages

o Error in match.arg(type): 'arg' should be one of ...

The message is probably issued by the predict method for your model object. Set type to a legal value as described on the help page for the predict method for your object.

o Error: predicted values are out of ylim, try clip=FALSE

Probably plotmo has incorrectly determined the expected range of the response, and hence also ylim. Re-invoke plotmo with clip=FALSE. See the section "The clip argument".

- o Error: predict.lm(xgrid, type="response") returned the wrong length
- o Warning: 'newdata' had 100 rows but variable(s) found have 30 rows
- o Error: variable 'x' was fitted with type "nmatrix.2" but type "numeric" was supplied
- o Error in model.frame: invalid type (list) for variable 'x[,3]'

These and similar messages usually mean that predict is misinterpreting the new data generated by plotmo.

The underlying issue is that many predict methods, including predict.lm, seem to reject any reasonably constructed new data if the function used to create the model was called in an unconventional way. The work-around is to simplify or standardize the way the model function is called. Use a formula and a data frame, or at least explicitly name the variables rather than passing a matrix. Use simple variable names (so x1 rather than dat\$x1, for example).

If the symptoms persist after changing the way the model is called, and the model is not one of those listed in "Which variables are plotted", it is possible that the model class is not supported by plotmo. See "Extending plotmo".

o Error: get.plotmo.x.default cannot get the x matrix

This and similar messages mean that plotmo cannot get the data it needs from the model object.

You can try simplifying and standardizing the way the model function is called, as described above. Perhaps you need to use keepxy or similar in the call to the model function, so the data is attached to the object and available for plotmo. Is a variable that was used to build the model no longer available in the environment when plotmo is called?

o Error: this object is not supported by plotmo

Plotmo's default methods are insufficient for your model object. See "Extending plotmo" above (and contact the author — this is often easy to fix).

FAO

o I am not seeing any interaction plots. How can I change that?

Use all2=TRUE. By default, degree2 plots are drawn only for some types of model. See the section "Which variables are plotted?".

o The persp display is unnaturally jagged. How can I change that?

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Use clip=FALSE. The jaggedness is probably an artifact of the way persp works at the boundaries. You can also try increasing ngrid2.

o The image display has blue "holes" in it. What gives?

The holes are areas where the predicted response is out-of-range. Try using clip=FALSE.

o *I* want to add lines or points to a plot created by plotmo. and am having trouble getting my axis scaling right. Help?

Use do.par=FALSE or do.par=2. With the default do.par=TRUE, plotmo restores the par parameters and axis scales to their values before plotmo was called.

Author(s)

Stephen Milborrow

See Also

There is section on plotmo in the rpart.plot vignette "Plotting rpart trees with prp".

Examples

```
if (require(rpart)) {
    data(kyphosis)
    rpart.model <- rpart(Kyphosis~., data=kyphosis)
    plotmo(rpart.model, type="prob", nresponse="present")
}
if (require(earth)) {
    data(ozone1)
    earth.model <- earth(03 ~ ., data=ozone1, degree=2)
    plotmo(earth.model)
}</pre>
```

plotmo.methods

Please ignore

Description

Methods exported for use by earth.

Usage

```
get.plotmo.singles(object, env, x, trace, all1)
get.plotmo.pairs(object, env, x, trace, all2)
get.plotmo.y(object, env, y.column, expected.len, trace)
```

Arguments

```
all1,all2,env,expected.len
See plotmo.methods.R.
object,trace,x,y,y.column
See plotmo.methods.R.
```

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