Package: LLM (via r-universe)

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Title Logit Leaf Model Classifier for Binary Classification

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Description Fits the Logit Leaf Model, makes predictions and visualizes the output. (De Caigny et al., (2018) <DOI:10.1016/j.ejor.2018.02.009>).

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License GPL (>= 3)

Encoding UTF-8

LazyData true

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Suggests mlbench

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Contents

llm 2
llm.cv 3
predict.llm 4
table.cat.llm.html 6
table.llm.html 7

Index **9**

`llm` *Create Logit Leaf Model*

Description

This function creates the logit leaf model. It takes a dataframe with numeric values as input and a corresponding vector with dependent values. Decision tree parameters threshold for pruning and number of observations per leaf can be set.

Usage

```
llm(X, Y, threshold_pruning = 0.25, nbr_obs_leaf = 100)
```

Arguments

`X`	Dataframe containing numerical independent variables.
`Y`	Numerical vector of dependent variable. Currently only binary classification is supported.
`threshold_pruning`	Set confidence threshold for pruning. Default 0.25.
`nbr_obs_leaf`	The minimum number of observations in a leaf node. Default 100.

Value

An object of class logitleafmodel, which is a list with the following components:

`Segment Rules`	The decision rules that define segments. Use `table.llm.html` to visualize.
`Coefficients`	The segment specific logistic regression coefficients. Use `table.llm.html` to visualize.
`Full decision tree for segmentation`	The raw decision tree. Use `table.llm.html` to visualize.
`Observations per segment`	The raw decision tree. Use `table.llm.html` to visualize.
`Incidence of dependent per segment`	The raw decision tree. Use `table.llm.html` to visualize.

Author(s)

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References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

predict.llm, table.llm.html, llm.cv

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
  library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))
PimaTrain <-PimaIndiansDiabetes[idtrain,]
Pimatest <-PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
 threshold_pruning = 0.25,nbr_obs_leaf = 100)
```

---

llm.cv *Runs v-fold cross validation with LLM*

Description

In *v*-fold cross validation, the data are divided into *v* subsets of approximately equal size. Subsequently, one of the *v* data parts is excluded while the remaider of the data is used to create a logitleafmodel object. Predictions are generated for the excluded data part. The process is repeated *v* times.

Usage

```
llm.cv(X, Y, cv, threshold_pruning = 0.25, nbr_obs_leaf = 100)
```

Arguments

X	Dataframe containing numerical independent variables.
Y	Numerical vector of dependent variable. Currently only binary classification is supported.
cv	An integer specifying the number of folds in the cross-validation.
threshold_pruning	Set confidence threshold for pruning. Default 0.25.
nbr_obs_leaf	The minimum number of observations in a leaf node. Default 100.

Value

An object of class llm.cv, which is a list with the following components:

foldpred	a data frame with, per fold, predicted class membership probabilities for the left-out observations
pred	a data frame with predicted class membership probabilities.
foldclass	a data frame with, per fold, predicted classes for the left-out observations.
class	a data frame with the predicted classes.
conf	the confusion matrix which compares the real versus the predicted class memberships based on the class object.

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References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

predict.llm, table.llm.html, llm

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
  library("mlbench")
}
data("PimaIndiansDiabetes")
## Create the LLM with 5-cv
Pima.llm <- llm.cv(X = PimaIndiansDiabetes[,-c(9)],Y = PimaIndiansDiabetes$diabetes, cv=5,
 threshold_pruning = 0.25,nbr_obs_leaf = 100)
```

---

predict.llm *Create Logit Leaf Model Prediction*

Description

This function creates a prediction for an object of class logitleafmodel. It assumes a dataframe with numeric values as input and an object of class logitleafmodel, which is the result of the llm function. Currently only binary classification is supported.

Usage

```
## S3 method for class 'llm'
predict(object, X, ...)
```

Arguments

object	An object of class logitleafmodel, as that created by the function llm.
X	Dataframe containing numerical independent variables.
...	further arguments passed to or from other methods.

Value

Returns a dataframe containing a probablity for every instance based on the LLM model. Optional rownumbers can be added.

Author(s)

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See Also

llm, table.llm.html, llm.cv

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
  library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))
PimaTrain <-PimaIndiansDiabetes[idtrain,]
Pimatest <-PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
 threshold_pruning = 0.25,nbr_obs_leaf = 100)
## Use the model on the test dataset to make a prediction
PimaPrediction <- predict.llm(object = Pima.llm, X = Pimatest[,-c(9)])
## Optionally add the dependent to calculate performance statistics such as AUC
# PimaPrediction <- cbind(PimaPrediction, "diabetes" = Pimatest[,"diabetes"])
```

`table.cat.llm.html` *Create the HTML code for Logit Leaf Model visualization*

Description

This function generates HTML code for a visualization of the logit leaf model based on the variable importance per variable category.

Usage

```
table.cat.llm.html(
  object,
  category_var_df,
  headertext = "The Logit Leaf Model",
  footertext = "A table footer comment",
  roundingnumbers = 2,
  methodvarimp = "Coef"
)
```

Arguments

`object`	An object of class logitleafmodel, as that created by the function llm.
`category_var_df`	dataframe containing a column called "iv" with the independent variables and a column called "cat" with the variable category names that is associated with every iv
`headertext`	Allows to provide the table with a header.
`footertext`	Allows to provide the table with a custom footer.
`roundingnumbers`	An integer stating the number of decimals in the visualization.
`methodvarimp`	Allows to determine the method to calculate the variable importance. There are 4 options: 1/ Variable coefficent (method = 'Coef) 2/ Standardized beta ('Beta') 3/ Wald statistic ('Wald') 4/ Likelihood Rate Test ('LRT')

Value

Generates HTML code for a visualization.

Author(s)

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References

Arno De Caigny, Kristof Coussement, Koen W. De Bock, A New Hybrid Classification Algorithm for Customer Churn Prediction Based on Logistic Regression and Decision Trees, European Journal of Operational Research (2018), doi: 10.1016/j.ejor.2018.02.009.

See Also

predict.llm, llm, llm.cv

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
  library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))
PimaTrain <- PimaIndiansDiabetes[idtrain,]
Pimatest <- PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
 threshold_pruning = 0.25,nbr_obs_leaf = 100)
## Define the variable categories (note: the categories are only created for demonstration)
var_cat_df <- as.data.frame(cbind(names(PimaTrain[,-c(9)]),
c("cat_a","cat_a","cat_a","cat_a","cat_b","cat_b","cat_b","cat_b")), stringsAsFactors = FALSE)
names(var_cat_df) <- c("iv", "cat")
## Save the output of the model to a html file
Pima.Viz <- table.cat.llm.html(object = Pima.llm,category_var_df= var_cat_df,
 headertext = "This is an example of the LLM model",
footertext = "Enjoy the package!")
## Optionaly write it to your working directory
# write(Pima.Viz, "Visualization_LLM_on_PimaIndiansDiabetes.html")
```

---

table.llm.html *Create the HTML code for Logit Leaf Model visualization*

Description

This function generates HTML code for a visualization of the logit leaf model.

Usage

```
table.llm.html(
  object,
  headertext = "The Logit Leaf Model",
  footertext = "A table footer comment",
  roundingnumbers = 2
)
```

Arguments

object	An object of class logitleafmodel, as that created by the function llm.
headertext	Allows to provide the table with a header.

`footertext` Allows to provide the table with a custom footer.

`roundingnumbers`
An integer stating the number of decimals in the visualization.

Value

Generates HTML code for a visualization.

Author(s)

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See Also

`predict.llm`, `llm`, `llm.cv`

Examples

```
## Load PimaIndiansDiabetes dataset from mlbench package
if (requireNamespace("mlbench", quietly = TRUE)) {
  library("mlbench")
}
data("PimaIndiansDiabetes")
## Split in training and test (2/3 - 1/3)
idtrain <- c(sample(1:768,512))
PimaTrain <-PimaIndiansDiabetes[idtrain,]
Pimatest <-PimaIndiansDiabetes[-idtrain,]
## Create the LLM
Pima.llm <- llm(X = PimaTrain[,-c(9)],Y = PimaTrain$diabetes,
 threshold_pruning = 0.25,nbr_obs_leaf = 100)
## Save the output of the model to a html file
Pima.Viz <- table.llm.html(object = Pima.llm, headertext = "This is an example of the LLM model",
footertext = "Enjoy the package!")
## Optionaly write it to your working directory
# write(Pima.Viz, "Visualization_LLM_on_PimaIndiansDiabetes.html")
```

Index

llm, 2, *4*, *5*, *7*, *8*
llm.cv, 3, *3*, *5*, *7*, *8*

predict.llm, *3*, 4, *4*, *7*, *8*

table.cat.llm.html, 6
table.llm.html, *2–5*, 7