Package 'autoMrP'

April 4, 2022

Type Package

Title Improving MrP with Ensemble Learning

Version 1.0.2

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)" forthcoming in
'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 (>= 1.0.0), foreach (>= 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), R.rsp (>= 0.44.0),
forcats (>= 0.5.1)

Suggests rmarkdown

License GPL-3

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LazyData true

RoxygenNote 7.1.2

VignetteBuilder R.rsp

NeedsCompilation no

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R **topics documented:**

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absentee_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>.

| 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.

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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).

Usage

```
auto_MrP(
  y,
  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,
  oversampling = FALSE,
  forward.select = 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,
    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),
    seed = NULL,
    verbose = FALSE,
    uncertainty = FALSE,
    boot.iter = NULL
)
```

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.
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 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	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.
oversampling	Over sample to create balance on the dependent variable. A logical argument. Default is FALSE.
forward.select	Forward selection classifier. A logical argument indicating whether to use forward selection rather than best subset selection. Default is FALSE. *Note:* forward selection is recommended if there are more than 8 context-level variables. *Note:* forward selection is not implemented yet.
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.
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`.
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	
	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	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(0.01,0.005,0.001,0.0005,0.0001,0.00005,0.0`
seed	Seed. Either `NULL` or an integer-valued scalar controlling random number generation. If `NULL`, then the seed is set to 546213978. Default is `NULL`.
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.

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
m <- auto_MrP(
  y = "YES",
  L1.x = c("L1x1"),
  L2.x = c("L2.x1", "L2.x2"),
  L2.unit = "state",
  bin.proportion = "proportion",
  survey = taxes_survey,
  census = taxes_census,
  ebma.size = 0,
  cores = max_cores,
  best.subset = FALSE,
  lasso = FALSE,
  pca = FALSE,
  gb = FALSE,
  svm = FALSE,
  mrp = TRUE
)

# summarize and plot results
```

```
summary(m)
plot(m)


# MrP model only:
mrp_out <- auto_MrP(
  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,
  ebma.size = 0,
  best.subset = FALSE,
  lasso = FALSE,
  pca = FALSE,
  gb = FALSE,
  svm = FALSE,
  mrp = TRUE
)

# Predictions through machine learning

# detect number of available cores
max_cores <- parallel::detectCores()

# autoMrP with machine learning
ml_out <- auto_MrP(
  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,
  svm.L2.reg = TRUE,
  cores = 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,
  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.optimizer	
	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.
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	*Estimates the inverse binary cross-entropy, i.e. 0 is the best score and 1 the worst.*

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`.
`y`	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.

Usage

```
boot_auto_mrp(
  y,
  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,
    forward.select,
    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,
    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.
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.
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.

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 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`.
pca	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`.
forward.select	Forward selection classifier. A logical argument indicating whether to use forward selection rather than best subset selection. Default is `FALSE`. *Note:* forward selection is recommended if there are more than 8 context-level variables. *Note:* forward selection is not implemented yet.
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.
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

        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	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.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(0.01,0.005,0.001,0.0005,0.0001,0.00005,0.0
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

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_folding   *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 data; 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.

---

ebma   *Bayesian Ensemble Model Averaging EBMA*

Description

ebma tunes EBMA and generates weights for classifier averaging.

Usage

```
ebma(
  ebma.fold,
  y,
  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,
  verbose,
  cores
)
```

Arguments

ebma.fold	New data for EBMA tuning. A list containing the the data that must not have been used in classifier training.
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.
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 trainig 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(0.01,0.005,0.001,0.0005,0.0001,0.00005,0.0 Passed on from ebma.tol.
best.subset.opt	
	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().
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.

---

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 geographic 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.

Usage

```
ebma_mc_draws(
  train.preds,
  train.y,
  ebma.fold,
  y,
  L1.x,
  L2.x,
  L2.unit,
  L2.reg,
  pc.names,
  model.bs,
  model.pca,
  model.lasso,
  model.gb,
  model.svm,
  model.mrp,
  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.
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.
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
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(0.01,0.005,0.001,0.0005,0.0001,0.00005,0.0 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.

Usage

```
ebma_mc_tol(
  train.preds,
  train.y,
  ebma.fold,
  y,
  L1.x,
  L2.x,
```

```
    L2.unit,
    L2.reg,
    pc.names,
    model.bs,
    model.pca,
    model.lasso,
    model.gb,
    model.svm,
    model.mrp,
    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	The data used for EBMA tuning. A tibble.
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.
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
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.

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.

Usage

```
error_checks(
  y,
  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,
  forward.select,
  best.subset.L2.x,
  lasso.L2.x,
  gb.L2.x,
  svm.L2.x,
  mrp.L2.x,
  gb.L2.unit,
  gb.L2.reg,
  lasso.lambda,
  lasso.n.iter,
  uncertainty,
  boot.iter
)
```

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.
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 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.
pca	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.

forward.select   Forward selection classifier. A logical argument indicating whether to use for-
                   ward selection rather than best subset selection. Default is FALSE. *Note:* forward
                   selection is recommended if there are more than 8 context-level variables. *Note:*
                   forward selection is not implemented yet.

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.

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.

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. *Note:* Is ignored if a vector of
                   lasso.lambda values is provided.

uncertainty   Uncertainty estimates. A logical argument indicating whether uncertainty esti-
                   mates 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.

Usage

```
f1_score(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.
y	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(
  form,
  distribution,
  data.train,
  n.trees,
  interaction.depth,
  n.minobsinnode,
  shrinkage,
  verbose = c(TRUE, FALSE)
)
```

Arguments

`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.
`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   *Lasso classifier*

Description

lasso_classifier applies lasso classification to a data set.

Usage

```
lasso_classifier(
  L2.fix,
  L1.re,
  data.train,
  lambda,
  model.family,
  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").
verbose	Verbose output. A logical vector indicating whether or not verbose output should be printed.

Value

A multilevel lasso model. An [glmmLasso](#) object.

---

log_spaced   *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.

Usage

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

`score`	A data set containing loss function names, the loss function values, and the tuning parameter values.
`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`.

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.

---

mean_absolute_error   *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.
y	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.
y	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.
`y`	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.
```

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.

Usage

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

Arguments

y	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

y	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 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.

Value

No return value, prints a table to the console.

---

plot.autoMrP   *A plot method for autoMrP objects. Plots unit-level preference esti-*
                                amtes.

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.

---

post_stratification   *Apply post-stratification to classifiers.*

Description

Apply post-stratification to classifiers.

Usage

```
post_stratification(
  y,
  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
)
```

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.
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.
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.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.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().

svm.opt	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.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.include	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.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.
data	A data.frame containing the survey data used in classifier training.
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.

---

predict_glmmLasso   *Predicts on newdata from glmmLasso objects*

Description

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.

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

x	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.

Usage

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

---

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

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

L2.reg   Geographic region. A character scalar containing the column name of the ge-
                ographic 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.

Usage

```
run_classifiers(
  y,
  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,
  forward.select,
  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,
  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.
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.
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.
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.
cv.data	A data.frame containing the survey data used in classifier training.
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.
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.
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	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.
forward.select	Forward selection classifier. A logical argument indicating whether to use forward selection rather than best subset selection. Default is FALSE. *Note:* forward selection is recommended if there are more than 8 context-level variables. *Note:* forward selection is not implemented yet.
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.
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.
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

> 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 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.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(0.01,0.005,0.001,0.0005,0.0001,0.00005,0.0`

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.

Usage

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

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.
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.
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)`.
`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)`.
`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 maximum 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.

Usage

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

---

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

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.
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.

---

run_lasso_mc_lambda   *Lasso multicore tuning.*

Description

`run_lasso_mc_lambda` is called from within `run_lasso`. It tunes using multiple cores.

Usage

```
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

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.
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.
cores	The number of cores to be used. An integer indicating the number of processor cores used for parallel computing. Default is 1.
L2.fe.form	The fixed effects part of the Lasso classifier formula. The formula is inherited from run_lasso.
L1.re	A list of random effects for the Lasso classifier formula. The formula is inherited from run_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.

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

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.
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.

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.

Usage

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

```
  data,
  verbose,
  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`.
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.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.
kernel	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.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`.
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.
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.
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.
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.unit,
  L2.reg,
  form,
  loss.unit,
  loss.fun,
  data,
  cores,
  svm.grid,
  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.
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.

---

summary.autoMrP   *A summary method for autoMrP objects.*

Description

`summary.autoMrP()` ...

Usage

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

---

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)

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.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.

Usage

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

Arguments

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 `svm` object.

---

taxes_census   *Quasi census data.*

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)
```

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.

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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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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.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`.

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