

# Package: varoc (via r-universe)

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**Type** Package

**Title** Value Added Receiver Operating Characteristics Curve

**Version** 0.2.0

**Date** 2024-01-16

**Description** A continuous version of the receiver operating characteristics (ROC) curve to visualize and assess the classification and continuity performances of biomarkers, diagnostic tests, or risk prediction models.

**License** GPL (>= 2)

**Depends** R (>= 4.2.0), pROC, corrplot, grDevices, graphics, stats, utils

**NeedsCompilation** no

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**Repository** <https://yunrochung.r-universe.dev>

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amd

*AMD: above mean difference***Description**

Summary measures to evaluate the continuity performance of biomarkers, diagnostic tests, or risk prediction models.

**Usage**

```
amd(y, x, fpf=0.3, pval="no", alternative="greater", B=2000, conf.level=0.95)
```

**Arguments**

y	binary output, where y=1 if disease (or case) and y=0 if non-disease (or control).
x	continuous score, e.g. biomarker, diagnostic test, risk score.
fpf	false positive fraction at which above mean difference is cacluated.
pval	"yes" for bootstrap p-value and bootstrap confidence interval.
alternative	alternative hypothesis: "greater" (default), "less", "two.sided".
B	number of bootstrap samples.
conf.level	confidence level of bootstrap confidence interval.

**Details**

The amd function summarizes a continuity performance of x at each cutoff c as: i) above mean difference (AMD) and ii) intergrated AMD (IAMD). For i), AMD(c) is true positive mean(TPM)(c) minus false positive mean(FPM)(c), where TPM(c) is  $E(x>c|y=1)$  and FPM(c) is  $E(x>c|y=0)$ . For ii), IAMD is a global measure of evaluating continuity performance of x over all thresholds.

These measures can be viewed as continuous versions of ROC curve-based measures. Specifically, TPM(c) and FPM(c) are continuous versions of true positive fraction(TPF)(c) (or sensitivity(c)) and false positive fraction(FPF)(c) (or one minus specificity(c)), where  $TPF(c)=P(x>c|y=1)$  and  $FPF(c)=P(x>c|y=0)$ . The useful (or useless) x has  $TPF(c)-FPF(c)>0$  and  $AMD(c)>0$  (or  $TPF(c)-FPF(c)=0$  and  $AMD(c)=0$ ). Similiarly, useful (or useless) x has area under the ROC curve(AUC) $>0.5$  and  $IAMD(c)>0$  (or  $AUC=0.5$  and  $IAMD(c)=0$ ).

The bootstrap p-value and confidence interval are computed under the null hypthesis:  $AMD(c)\leq 0$  or  $IAMD(c)\leq 0$ , when pval="yes" and alterantive="greater".

The threshold c is determined by setting an acceptable fpf, i.e.  $FPF(c)=fpf$ . Thus, i) is interpreted as AMD at a FPF of fpf, ii) is interpreted as IAMD (or average AMD) at a FPF range of 0 and 1. The varoc and jdp functions visualize them.

**Value**

df	data frame with y and x.
fpf	false positive fraction at which above mean difference is calculated.
res	data frame with tpf, fpf, tpm, fpm, amd, lcl, ucl, zAMD, pvalue at each threshold (th), where lcl (lower confidence limit), ucl (upper confidence limit), zAMD (test statistics) and pvalue (one-sided p-value) are for amd.
amd	data frame with tpf, fpf, tpm, fpm, amd, lcl, ucl, zAMD, pvalue at FPF(th)=fpf, where lcl, ucl, zAMD and pvalue are for amd. Here, empirical estimator of FPF is used, and amd\$fpf could be different from the fpf value in the argument.
iamd	data frame with auc, itpm, iftm, iamd, lcl, ucl, zIAMD, pvalue, where lcl, ucl, zIAMD and pvalue are for iamd.

**Author(s)**

Yunro Chung [aut, cre]

**References**

Danielle Brister and Yunro Chung, Value added receiver operating characteristics curve (in-progress)

**Examples**

```
set.seed(3)

n1=50
n0=50

#1. marker 1 (useless biomarker)
y1=c(rep(1,n1),rep(0,n0))
x1=abs(c(rnorm(n1,0,1),rnorm(n0,0,1)))

#1.1. amd
fit1=amd(y=y1,x=x1,fpf=0.3)
print(fit1)

#1.2. varoc
varoc(fit1)

#1.3. jdp
jdp(fit1)

#2. marker 2 (useful biomarker)
y2=y1
x2=abs(c(rnorm(n1,1,1),rnorm(n0,0,1)))

#2.1. amd
fit2=amd(y=y2,x=x2,fpf=0.3)

#2.2. varoc for marker 1 vs marker 2
mzr.min=min(c(fit1$res$amd,fit2$res$amd))
```

```

mzr.max=max(c(fit1$res$amd,fit2$res$amd))

varoc(fit1,mzr="zAMD",mzr.min=mzr.min,mzr.max=mzr.max)
varoc(fit2,mzr="zAMD",mzr.min=mzr.min,mzr.max=mzr.max)

#2.3. varoc for marker 1 vs marker 2
min=min(c(x1,x2))
max=max(c(x1,x2))
jdp(fit1,min=min,max=max)
jdp(fit2,min=min,max=max)

```

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jdp

*JDP: jittered ot plot*


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## Description

Jittered dot plot to visualize classification and continuity performances of biomarkers.

## Usage

```

jdp(fit,
min=NULL,max=NULL,eps=0.2,seed=1,
main="JDP",ylab="x",xlab=c("y=0","y=1"),
col=c("blue","red","gray","gray"),
legend="top",lwd=1,lty=3,
cex.main=1,cex.pt=1.5,cex.lab=1,cex.axis=1,cex.legend=1,digits=2)

```

## Arguments

<code>fit</code>	fitted results from the <code>amd()</code> function in the <code>varoc</code> R package.
<code>min</code>	minimum value of y-axis.
<code>max</code>	maximum value of y-axis.
<code>eps</code>	jittered range of x-axis.
<code>seed</code>	seed number for jittering x-axis.
<code>main</code>	title for the plot
<code>ylab</code>	title for the y axis.
<code>xlab</code>	title for the x axis.
<code>col</code>	colors to true positive, false negative, false positive, false negative.
<code>legend</code>	legend location, "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" and "center".
<code>lwd</code>	line width.
<code>lty</code>	line type.
<code>cex.main</code>	main size.
<code>cex.pt</code>	point size.

<code>cex.lab</code>	label size.
<code>cex.axis</code>	axis size.
<code>cex.legend</code>	legend size.
<code>digits</code>	number of decimals.

### Details

The `jdp` function plots biomarker (or  $x$ ) by jittered  $x$ -axis ( $y=0$  vs  $y=1$ ) and visualizes its classification and continuity metrics. The vertical dotted line is the threshold corresponding to  $FPF=fpf$ , and the two horizontal lines at  $y=0$  and  $y=1$  are false positive and true positive means, respectively. See the `amd` function for more details.

### Value

No return value, called for side effects.

### Author(s)

Yunro Chung [aut, cre]

### References

Danielle Brister and Yunro Chung, Value added receiver operating characteristics curve (in-progress)

### Examples

```
set.seed(1)

n1=50
n0=50

#1. marker 1 (useless biomaker)
y1=c(rep(1,n1),rep(0,n0))
x1=abs(c(rnorm(n1,0,1),rnorm(n0,0,1)))

#1.1. amd
fit1=amd(y=y1,x=x1,fpf=0.3)
print(fit1)

#1.2. varoc
varoc(fit1)

#1.3. jdp
jdp(fit1)

#2. marker 2 (useful biomarker)
y2=y1
x2=abs(c(rnorm(n1,1,1),rnorm(n0,0,1)))

#2.1. amd
fit2=amd(y=y2,x=x2,fpf=0.3)
```

```
#2.2. varoc for marker 1 vs marker 2
mzr.min=min(c(fit1$res$amd,fit2$res$amd))
mzr.max=max(c(fit1$res$amd,fit2$res$amd))

varoc(fit1,mzr="AMD",mzr.min=mzr.min,mzr.max=mzr.max)
varoc(fit2,mzr="AMD",mzr.min=mzr.min,mzr.max=mzr.max)

#2.3. varoc for marker 1 vs marker 2
min=min(c(x1,x2))
max=max(c(x1,x2))
jdp(fit1,min=min,max=max)
jdp(fit2,min=min,max=max)
```

---

varoc

*VAROC: value added receiver operating characteristics (ROC) curve*


---

## Description

ROC curve to visualize classification and continuity performances of biomarkers, diagnostic tests, or risk prediction models.

## Usage

```
varoc(fit,
      mzr,mzr.min=NULL,mzr.max=NULL,
      main="VAROC",ylab="True positive fraction",xlab="False positive fraction",
      col=c("#9932cc","#87ceeb","#ffe135","#f56642"),
      legend="right",lwd=1,
      cex.main=1,cex.axis=1,cex.lab=1,cex.legend=1,digits=2)
```

## Arguments

fit	fitted results from the amd() function in the varoc R package.
mzr	mzr="AMD" (or "zAMD") if VAROC curve adds AMD (or zAMD, i.e. normalized AMD or test statistics). Note that mzr="zAMD" works only when pval="yes" was used for the amd() function.
mzr.min	minimum value of AMD (or ZAMD) that is displayed on the plot.
mzr.max	maximum value of AMD (or ZAMD) that is displayed on the plot.
main	title for the plot
ylab	title for the y axis.
xlab	title for the x axis.
col	color that separates AMD on the plot. Default: c("#9932cc","#87ceeb","#ffe135","#f56642")
legend	legend location, "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" and "center".

lwd	line width
cex.main	main size.
cex.axis	axis size.
cex.lab	label size.
cex.legend	legend size.
digits	number of decimals.

### Details

The varoc function plot true positive fraction(c) (or sensitivity(c)) versus false positive fraction(c) (or one minus specificity(c)) at each threshold c colored by above mean difference(c). See the amd fuction for more details.

### Value

No return value, called for side effects.

### Author(s)

Yunro Chung [aut, cre]

### References

Danielle Brister and Yunro Chung, Value added receiver operating characteristics curve (in-progress)

### Examples

```
set.seed(1)

n1=50
n0=50

#1. marker 1 (useless biomaker)
y1=c(rep(1,n1),rep(0,n0))
x1=abs(c(rnorm(n1,0,1),rnorm(n0,0,1)))

#1.1. amd
fit1=amd(y=y1,x=x1,fpf=0.3)
print(fit1)

#1.2. varoc
varoc(fit1)

#1.3. jdp
jdp(fit1)

#2. marker 2 (useful biomarker)
y2=y1
x2=abs(c(rnorm(n1,1,1),rnorm(n0,0,1)))
```

```
#2.1. amd
fit2=amd(y=y2,x=x2,fpf=0.3)

#2.2. varoc for marker 1 vs marker 2
mzr.min=min(c(fit1$res$amd,fit2$res$amd))
mzr.max=max(c(fit1$res$amd,fit2$res$amd))

varoc(fit1,mzr="AMD",mzr.min=mzr.min,mzr.max=mzr.max)
varoc(fit2,mzr="AMD",mzr.min=mzr.min,mzr.max=mzr.max)

#2.3. varoc for marker 1 vs marker 2
min=min(c(x1,x2))
max=max(c(x1,x2))
jdp(fit1,min=min,max=max)
jdp(fit2,min=min,max=max)
```



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