# Package 'ranger'

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Type Package

**Title** A Fast Implementation of Random Forests

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Description A fast implementation of Random Forests, particularly suited for high dimensional data. Ensembles of classification, regression, survival and probability prediction trees are supported. Data from genome-wide association studies can be analyzed efficiently. In addition to data frames, datasets of class 'gwaa.data' (R package 'GenABEL') and 'dgCMatrix' (R package 'Matrix') can be directly analyzed.

License GPL-3

Imports Rcpp (>= 0.11.2), Matrix

LinkingTo Rcpp, RcppEigen

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https://github.com/imbs-hl/ranger

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csrf

Case-specific random forests.

## Description

In case-specific random forests (CSRF), random forests are built specific to the cases of interest. Instead of using equal probabilities, the cases are weighted according to their difference to the case of interest.

## Usage

```
csrf(
  formula,
  training_data,
  test_data,
  params1 = list(),
  params2 = list(),
  verbose = FALSE
)
```

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## **Arguments**

formula Object of class formula or character describing the model to fit.

training\_data Training data of class data.frame.
test\_data Test data of class data.frame.

params1 Parameters for the proximity random forest grown in the first step.

Parameters for the prediction random forests grown in the second step.

verbose Logical indicating whether or not to print computation progress.

#### **Details**

The algorithm consists of 3 steps:

- 1. Grow a random forest on the training data
- 2. For each observation of interest (test data), the weights of all training observations are computed by counting the number of trees in which both observations are in the same terminal node.
- 3. For each test observation, grow a weighted random forest on the training data, using the weights obtained in step 2. Predict the outcome of the test observation as usual.

In total, n+1 random forests are grown, where n is the number observations in the test dataset. For details, see Xu et al. (2014).

#### Value

Predictions for the test dataset.

#### Author(s)

Marvin N. Wright

## References

Xu, R., Nettleton, D. & Nordman, D.J. (2014). Case-specific random forests. J Comp Graph Stat 25:49-65, doi:10.1080/10618600.2014.983641.

#### **Examples**

```
## Split in training and test data
train.idx <- sample(nrow(iris), 2/3 * nrow(iris))
iris.train <- iris[train.idx, ]
iris.test <- iris[-train.idx, ]

## Run case-specific RF
csrf(Species ~ ., training_data = iris.train, test_data = iris.test,
    params1 = list(num.trees = 50, mtry = 4),
    params2 = list(num.trees = 5))</pre>
```

4 deforest

deforest

Deforesting a random forest

#### **Description**

The main purpose of this function is to allow for post-processing of ensembles via L2 regularized regression (i.e., the LASSO), as described in Friedman and Popescu (2003). The basic idea is to use the LASSO to post-process the predictions from the individual base learners in an ensemble (i.e., decision trees) in the hopes of producing a much smaller model without sacrificing much in the way of accuracy, and in some cases, improving it. Friedman and Popescu (2003) describe conditions under which tree-based ensembles, like random forest, can potentially benefit from such post-processing (e.g., using shallower trees trained on much smaller samples of the training data without replacement). However, the computational benefits of such post-processing can only be realized if the base learners "zeroed out" by the LASSO can actually be removed from the original ensemble, hence the purpose of this function. A complete example using ranger can be found at https://github.com/imbs-hl/ranger/issues/568.

## Usage

```
deforest(object, which.trees = NULL, ...)
## S3 method for class 'ranger'
deforest(object, which.trees = NULL, warn = TRUE, ...)
```

## **Arguments**

object A fitted random forest (e.g., a ranger object).
which.trees Vector giving the indices of the trees to remove.

... Additional (optional) arguments. (Currently ignored.)

warn Logical indicating whether or not to warn users that some of the standard output

of a typical ranger object or no longer available after deforestation. Default is

TRUE.

#### Value

An object of class "deforest.ranger"; essentially, a ranger object with certain components replaced with NAs (e.g., out-of-bag (OOB) predictions, variable importance scores (if requested), and OOB-based error metrics).

## Note

This function is a generic and can be extended by other packages.

## Author(s)

Brandon M. Greenwell

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#### References

Friedman, J. and Popescu, B. (2003). Importance sampled learning ensembles, Technical report, Stanford University, Department of Statistics. https://jerryfriedman.su.domains/ftp/isle.pdf.

#### **Examples**

```
## Example of deforesting a random forest
rfo <- ranger(Species ~ ., data = iris, probability = TRUE, num.trees = 100)
dfo <- deforest(rfo, which.trees = c(1, 3, 5))
dfo # same as `rfo` but with trees 1, 3, and 5 removed

## Sanity check
preds.rfo <- predict(rfo, data = iris, predict.all = TRUE)$predictions
preds.dfo <- predict(dfo, data = iris, predict.all = TRUE)$predictions
identical(preds.rfo[, , -c(1, 3, 5)], y = preds.dfo)</pre>
```

getTerminalNodeIDs

Get terminal node IDs (deprecated)

## **Description**

This function is deprecated. Please use predict() with type = "terminalNodes" instead. This function calls predict() now.

### Usage

```
getTerminalNodeIDs(rf, dat)
```

#### **Arguments**

rf ranger object.

dat New dataset. Terminal node IDs for this dataset are obtained.

## Value

Matrix with terminal nodeIDs for all observations in dataset and trees.

#### **Examples**

```
rf <- ranger(Species \sim ., data = iris, num.trees = 5, write.forest = TRUE) getTerminalNodeIDs(rf, iris)
```

6 holdoutRF

holdoutRF

Hold-out random forests

## Description

Grow two random forests on two cross-validation folds. Instead of out-of-bag data, the other fold is used to compute permutation importance. Related to the novel permutation variable importance by Janitza et al. (2015).

## Usage

```
holdoutRF(...)
```

## Arguments

... All arguments are passed to ranger() (except importance, case.weights, replace and holdout.).

#### Value

Hold-out random forests with variable importance.

## Author(s)

Marvin N. Wright

#### References

Janitza, S., Celik, E. & Boulesteix, A.-L., (2015). A computationally fast variable importance test for random forests for high-dimensional data. Adv Data Anal Classif doi:10.1007/s116340160276-4.

### See Also

ranger

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hshrink

Hierarchical shrinkage

#### **Description**

Apply hierarchical shrinkage to a ranger object. Hierarchical shrinkage is a regularization technique that recursively shrinks node predictions towards parent node predictions. For details see Agarwal et al. (2022).

#### Usage

```
hshrink(rf, lambda)
```

### **Arguments**

rf ranger object, created with node.stats = TRUE.

lambda Non-negative shrinkage parameter.

#### Value

The ranger object is modified in-place.

## Author(s)

Marvin N. Wright

#### References

Agarwal, A., Tan, Y.S., Ronen, O., Singh, C. & Yu, B. (2022). Hierarchical Shrinkage: Improving the accuracy and interpretability of tree-based models. Proceedings of the 39th International Conference on Machine Learning, PMLR 162:111-135.

## **Examples**

```
## Hierarchical shrinkage for a probability forest
rf <- ranger(Species ~ ., iris, node.stats = TRUE, probability = TRUE)
hshrink(rf, lambda = 5)</pre>
```

8 importance\_pvalues

importance.ranger

ranger variable importance

## **Description**

Extract variable importance of ranger object.

## Usage

```
## S3 method for class 'ranger'
importance(x, ...)
```

## **Arguments**

x ranger object.

... Further arguments passed to or from other methods.

#### Value

Variable importance measures.

#### Author(s)

Marvin N. Wright

## See Also

ranger

importance\_pvalues

ranger variable importance p-values

## **Description**

Compute variable importance with p-values. For high dimensional data, the fast method of Janitza et al. (2016) can be used. The permutation approach of Altmann et al. (2010) is computationally intensive but can be used with all kinds of data. See below for details.

## Usage

```
importance_pvalues(
    x,
    method = c("janitza", "altmann"),
    num.permutations = 100,
    formula = NULL,
    data = NULL,
    ...
)
```

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#### **Arguments**

x ranger or holdoutRF object.

method Method to compute p-values. Use "janitza" for the method by Janitza et al.

(2016) or "altmann" for the non-parametric method by Altmann et al. (2010).

num.permutations

Number of permutations. Used in the "altmann" method only.

formula Object of class formula or character describing the model to fit. Used in the

"altmann" method only.

data Training data of class data.frame or matrix. Used in the "altmann" method only.

... Further arguments passed to ranger(). Used in the "altmann" method only.

#### **Details**

The method of Janitza et al. (2016) uses a clever trick: With an unbiased variable importance measure, the importance values of non-associated variables vary randomly around zero. Thus, all non-positive importance values are assumed to correspond to these non-associated variables and they are used to construct a distribution of the importance under the null hypothesis of no association to the response. Since only the non-positive values of this distribution can be observed, the positive values are created by mirroring the negative distribution. See Janitza et al. (2016) for details.

The method of Altmann et al. (2010) uses a simple permutation test: The distribution of the importance under the null hypothesis of no association to the response is created by several replications of permuting the response, growing an RF and computing the variable importance. The authors recommend 50-100 permutations. However, much larger numbers have to be used to estimate more precise p-values. We add 1 to the numerator and denominator to avoid zero p-values.

#### Value

Variable importance and p-value for each variable.

#### Author(s)

Marvin N. Wright

#### References

Janitza, S., Celik, E. & Boulesteix, A.-L., (2016). A computationally fast variable importance test for random forests for high-dimensional data. Adv Data Anal Classif doi:10.1007/s116340160276-4.

Altmann, A., Tolosi, L., Sander, O. & Lengauer, T. (2010). Permutation importance: a corrected feature importance measure, Bioinformatics 26:1340-1347.

#### See Also

ranger

10 parse.formula

#### **Examples**

```
## Janitza's p-values with corrected Gini importance
n <- 50
p <- 400
dat <- data.frame(y = factor(rbinom(n, 1, .5)), replicate(p, runif(n)))
rf.sim <- ranger(y ~ ., dat, importance = "impurity_corrected")
importance_pvalues(rf.sim, method = "janitza")

## Permutation p-values
## Not run:
rf.iris <- ranger(Species ~ ., data = iris, importance = 'permutation')
importance_pvalues(rf.iris, method = "altmann", formula = Species ~ ., data = iris)
## End(Not run)</pre>
```

parse.formula

Parse formula

## Description

Parse formula and return dataset containing selected columns. Interactions are supported for numerical columns only. An interaction column is the product of all interacting columns.

## Usage

```
parse.formula(formula, data, env = parent.frame())
```

## Arguments

formula Object of class formula or character describing the model to fit.

data Training data of class data. frame.

env The environment in which the left hand side of formula is evaluated.

### Value

Dataset including selected columns and interactions.

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predict.ranger

Ranger prediction

## **Description**

Prediction with new data and a saved forest from Ranger.

## Usage

```
## S3 method for class 'ranger'
predict(
  object,
  data = NULL,
  predict.all = FALSE,
  num.trees = object$num.trees,
  type = "response",
  se.method = "infjack",
  quantiles = c(0.1, 0.5, 0.9),
  what = NULL,
  seed = NULL,
  num.threads = NULL,
  verbose = TRUE,
  ...
)
```

## Arguments

object	Ranger ranger object.
data	New test data of class data.frame or gwaa.data (GenABEL).
predict.all	Return individual predictions for each tree instead of aggregated predictions for all trees. Return a matrix (sample x tree) for classification and regression, a 3d array for probability estimation (sample x class x tree) and survival (sample x time x tree).
num.trees	Number of trees used for prediction. The first num.trees in the forest are used.
type	Type of prediction. One of 'response', 'se', 'terminalNodes', 'quantiles' with default 'response'. See below for details.
se.method	Method to compute standard errors. One of 'jack', 'infjack' with default 'infjack'. Only applicable if type = 'se'. See below for details.
quantiles	Vector of quantiles for quantile prediction. Set type = 'quantiles' to use.
what	User specified function for quantile prediction used instead of quantile. Must return numeric vector, see examples.
seed	Random seed. Default is NULL, which generates the seed from R. Set to 0 to ignore the R seed. The seed is used in case of ties in classification mode.
num.threads	Number of threads. Use 0 for all available cores. Default is 2 if not set by options/environment variables (see below).

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verbose Verbose output on or off.

... further arguments passed to or from other methods.

#### **Details**

For type = 'response' (the default), the predicted classes (classification), predicted numeric values (regression), predicted probabilities (probability estimation) or survival probabilities (survival) are returned. For type = 'se', the standard error of the predictions are returned (regression only). The jackknife-after-bootstrap or infinitesimal jackknife for bagging is used to estimate the standard errors based on out-of-bag predictions. See Wager et al. (2014) for details. For type = 'terminalNodes', the IDs of the terminal node in each tree for each observation in the given dataset are returned. For type = 'quantiles', the selected quantiles for each observation are estimated. See Meinshausen (2006) for details.

If type = 'se' is selected, the method to estimate the variances can be chosen with se.method. Set se.method = 'jack' for jackknife-after-bootstrap and se.method = 'infjack' for the infinitesimal jackknife for bagging.

For classification and predict.all = TRUE, a factor levels are returned as numerics. To retrieve the corresponding factor levels, use rf\$forest\$levels, if rf is the ranger object.

By default, ranger uses 2 threads. The default can be changed with: (1) num. threads in ranger/predict call, (2) environment variable R\_RANGER\_NUM\_THREADS, (3) options(ranger.num.threads = N), (4) options(Ncpus = N), with precedence in that order.

#### Value

Object of class ranger.prediction with elements

predictions Predicted classes/values (only for classification and regression)

unique.death.times Unique death times (only for survival).

chf Estimated cumulative hazard function for each sample (only for survival).

survival Estimated survival function for each sample (only for survival).

num. trees Number of trees.

num.independent.variables Number of independent variables.

treetype Type of forest/tree. Classification, regression or survival.

num.samples Number of samples.

#### Author(s)

Marvin N. Wright

#### References

- Wright, M. N. & Ziegler, A. (2017). ranger: A Fast Implementation of Random Forests for High Dimensional Data in C++ and R. J Stat Softw 77:1-17. doi:10.18637/jss.v077.i01.
- Wager, S., Hastie T., & Efron, B. (2014). Confidence Intervals for Random Forests: The Jackknife and the Infinitesimal Jackknife. J Mach Learn Res 15:1625-1651. https://jmlr.org/papers/v15/wager14a.html.
- Meinshausen (2006). Quantile Regression Forests. J Mach Learn Res 7:983-999. https://www.jmlr.org/papers/v7/meinshausen06a.html.

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#### See Also

ranger

#### **Examples**

```
## Classification forest
ranger(Species ~ ., data = iris)
train.idx <- sample(nrow(iris), 2/3 * nrow(iris))</pre>
iris.train <- iris[train.idx, ]</pre>
iris.test <- iris[-train.idx, ]</pre>
rg.iris <- ranger(Species ~ ., data = iris.train)</pre>
pred.iris <- predict(rg.iris, data = iris.test)</pre>
table(iris.test$Species, pred.iris$predictions)
## Quantile regression forest
rf <- ranger(mpg ~ ., mtcars[1:26, ], quantreg = TRUE)</pre>
pred <- predict(rf, mtcars[27:32, ], type = "quantiles", quantiles = c(0.1, 0.5, 0.9))</pre>
pred$predictions
## Quantile regression forest with user-specified function
rf <- ranger(mpg \sim ., mtcars[1:26, ], quantreg = TRUE)
pred <- predict(rf, mtcars[27:32, ], type = "quantiles",</pre>
                 what = function(x) sample(x, 10, replace = TRUE))
pred$predictions
```

predict.ranger.forest Ranger prediction

#### **Description**

Prediction with new data and a saved forest from Ranger.

## Usage

```
## S3 method for class 'ranger.forest'
predict(
   object,
   data,
   predict.all = FALSE,
   num.trees = object$num.trees,
   type = "response",
   se.method = "infjack",
   seed = NULL,
   num.threads = NULL,
   verbose = TRUE,
   inbag.counts = NULL,
   ...
)
```

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#### **Arguments**

object Ranger ranger. forest object.

data New test data of class data.frame or gwaa.data (GenABEL).

predict.all Return individual predictions for each tree instead of aggregated predictions for

all trees. Return a matrix (sample x tree) for classification and regression, a 3d array for probability estimation (sample x class x tree) and survival (sample x

time x tree).

num.trees Number of trees used for prediction. The first num.trees in the forest are used.

type Type of prediction. One of 'response', 'se', 'terminalNodes', 'quantiles' with

default 'response'. See below for details.

se.method Method to compute standard errors. One of 'jack', 'infjack' with default 'inf-

jack'. Only applicable if type = 'se'. See below for details.

seed Random seed. Default is NULL, which generates the seed from R. Set to 0 to

ignore the R seed. The seed is used in case of ties in classification mode.

num.threads Number of threads. Use 0 for all available cores. Default is 2 if not set by

options/environment variables (see below).

verbose Verbose output on or off.

inbag.counts Number of times the observations are in-bag in the trees.

... further arguments passed to or from other methods.

#### **Details**

For type = 'response' (the default), the predicted classes (classification), predicted numeric values (regression), predicted probabilities (probability estimation) or survival probabilities (survival) are returned. For type = 'se', the standard error of the predictions are returned (regression only). The jackknife-after-bootstrap or infinitesimal jackknife for bagging is used to estimate the standard errors based on out-of-bag predictions. See Wager et al. (2014) for details. For type = 'terminalNodes', the IDs of the terminal node in each tree for each observation in the given dataset are returned.

If type = 'se' is selected, the method to estimate the variances can be chosen with se.method. Set se.method = 'jack' for jackknife after bootstrap and se.method = 'infjack' for the infinitesimal jackknife for bagging.

For classification and predict.all = TRUE, a factor levels are returned as numerics. To retrieve the corresponding factor levels, use rf\$forest\$levels, if rf is the ranger object.

By default, ranger uses 2 threads. The default can be changed with: (1) num. threads in ranger/predict call, (2) environment variable R\_RANGER\_NUM\_THREADS, (3) options(ranger.num.threads = N), (4) options(Ncpus = N), with precedence in that order.

## Value

Object of class ranger.prediction with elements

predictions Predicted classes/values (only for classification and regression)

unique.death.times Unique death times (only for survival).

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chf Estimated cumulative hazard function for each sample (only for survival).

survival Estimated survival function for each sample (only for survival).

num. trees Number of trees.

num.independent.variables Number of independent variables.

treetype Type of forest/tree. Classification, regression or survival.

num.samples Number of samples.

#### Author(s)

Marvin N. Wright

#### References

- Wright, M. N. & Ziegler, A. (2017). ranger: A Fast Implementation of Random Forests for High Dimensional Data in C++ and R. J Stat Softw 77:1-17. doi:10.18637/jss.v077.i01.
- Wager, S., Hastie T., & Efron, B. (2014). Confidence Intervals for Random Forests: The Jackknife and the Infinitesimal Jackknife. J Mach Learn Res 15:1625-1651. https://jmlr.org/papers/v15/wager14a.html.

#### See Also

ranger

predictions.ranger

Ranger predictions

### **Description**

Extract training data predictions of Ranger object.

## Usage

```
## S3 method for class 'ranger'
predictions(x, ...)
```

### **Arguments**

x Ranger object.

. . . Further arguments passed to or from other methods.

#### Value

Predictions: Classes for Classification forests, Numerical values for Regressions forests and the estimated survival functions for all individuals for Survival forests.

#### Author(s)

Marvin N. Wright

## See Also

ranger

```
\label{eq:constraints} \textit{Predictions.} \textit{ranger.} \textit{predictions} \textit{Ranger predictions}
```

## Description

Extract predictions of Ranger prediction object.

## Usage

```
## S3 method for class 'ranger.prediction' predictions(x, ...)
```

## Arguments

- x Ranger prediction object.
- ... Further arguments passed to or from other methods.

## Value

Predictions: Classes for Classification forests, Numerical values for Regressions forests and the estimated survival functions for all individuals for Survival forests.

## Author(s)

Marvin N. Wright

## See Also

ranger

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```
print.deforest.ranger Print deforested ranger summary
```

#### **Description**

Print basic information about a deforested ranger object.

#### Usage

```
## S3 method for class 'deforest.ranger' print(x, ...)
```

## Arguments

x A deforest object (i.e., an object that inherits from class "deforest.ranger").

. . . Further arguments passed to or from other methods.

#### Note

Many of the components of a typical ranger object are not available after deforestation and are instead replaced with NA (e.g., out-of-bag (OOB) predictions, variable importance scores (if requested), and OOB-based error metrics).

## Author(s)

Brandon M. Greenwell

#### See Also

deforest.

print.ranger

Print Ranger

#### **Description**

Print contents of Ranger object.

## Usage

```
## S3 method for class 'ranger' print(x, ...)
```

## **Arguments**

x Object of class 'ranger'.

... Further arguments passed to or from other methods.

#### Author(s)

Marvin N. Wright

#### See Also

ranger

## **Description**

Print contents of Ranger forest object.

## Usage

```
## S3 method for class 'ranger.forest' print(x, ...)
```

## Arguments

- x Object of class 'ranger.forest'.
- . . . further arguments passed to or from other methods.

## Author(s)

Marvin N. Wright

```
print.ranger.prediction
```

Print Ranger prediction

## Description

Print contents of Ranger prediction object.

#### Usage

```
## S3 method for class 'ranger.prediction'
print(x, ...)
```

## Arguments

- x Object of class 'ranger.prediction'.
- ... further arguments passed to or from other methods.

#### Author(s)

Marvin N. Wright

ranger

Ranger

#### **Description**

Ranger is a fast implementation of random forests (Breiman 2001) or recursive partitioning, particularly suited for high dimensional data. Classification, regression, and survival forests are supported. Classification and regression forests are implemented as in the original Random Forest (Breiman 2001), survival forests as in Random Survival Forests (Ishwaran et al. 2008). Includes implementations of extremely randomized trees (Geurts et al. 2006) and quantile regression forests (Meinshausen 2006).

## Usage

```
ranger(
  formula = NULL,
  data = NULL,
  num.trees = 500,
 mtry = NULL,
  importance = "none",
 write.forest = TRUE,
 probability = FALSE,
 min.node.size = NULL,
 min.bucket = NULL,
 max.depth = NULL,
  replace = TRUE,
  sample.fraction = ifelse(replace, 1, 0.632),
  case.weights = NULL,
  class.weights = NULL,
  splitrule = NULL,
  num.random.splits = 1,
  alpha = 0.5,
 minprop = 0.1,
  poisson.tau = 1,
  split.select.weights = NULL,
  always.split.variables = NULL,
  respect.unordered.factors = NULL,
  scale.permutation.importance = FALSE,
  local.importance = FALSE,
  regularization.factor = 1,
  regularization.usedepth = FALSE,
  keep.inbag = FALSE,
  inbag = NULL,
```

```
holdout = FALSE,
  quantreg = FALSE,
  time.interest = NULL,
  oob.error = TRUE,
  num.threads = NULL,
  save.memory = FALSE,
  verbose = TRUE,
  node.stats = FALSE,
  seed = NULL.
  na.action = "na.learn",
  dependent.variable.name = NULL,
  status.variable.name = NULL,
  classification = NULL,
  x = NULL,
 y = NULL,
)
```

#### **Arguments**

formula Object of class formula or character describing the model to fit. Interaction

terms supported only for numerical variables.

data Training data of class data.frame, matrix, dgCMatrix (Matrix) or gwaa.data

(GenABEL).

num. trees Number of trees.

mtry Number of variables to possibly split at in each node. Default is the (rounded

down) square root of the number variables. Alternatively, a single argument function returning an integer, given the number of independent variables.

importance Variable importance mode, one of 'none', 'impurity', 'impurity\_corrected', 'per-

mutation'. The 'impurity' measure is the Gini index for classification, the variance of the responses for regression and the sum of test statistics (see splitrule)

for survival.

write.forest Save ranger.forest object, required for prediction. Set to FALSE to reduce

memory usage if no prediction intended.

probability Grow a probability forest as in Malley et al. (2012).

min.node.size Minimal node size to split at. Default 1 for classification, 5 for regression, 3

for survival, and 10 for probability. For classification, this can be a vector of

class-specific values.

min. bucket Minimal terminal node size. No nodes smaller than this value can occur. Default

3 for survival and 1 for all other tree types. For classification, this can be a vector

of class-specific values.

max.depth Maximal tree depth. A value of NULL or 0 (the default) corresponds to unlim-

ited depth, 1 to tree stumps (1 split per tree).

replace Sample with replacement.

#### sample.fraction

Fraction of observations to sample. Default is 1 for sampling with replacement and 0.632 for sampling without replacement. For classification, this can be a vector of class-specific values.

case.weights

Weights for sampling of training observations. Observations with larger weights will be selected with higher probability in the bootstrap (or subsampled) samples for the trees.

class.weights

Weights for the outcome classes (in order of the factor levels) in the splitting rule (cost sensitive learning). Classification and probability prediction only. For classification the weights are also applied in the majority vote in terminal nodes.

splitrule

Splitting rule. For classification and probability estimation "gini", "extratrees" or "hellinger" with default "gini". For regression "variance", "extratrees", "maxstat", "beta" or "poisson" with default "variance". For survival "logrank", "extratrees", "C" or "maxstat" with default "logrank".

num.random.splits

For "extratrees" splitrule.: Number of random splits to consider for each candidate splitting variable.

alpha

For "maxstat" splitrule: Significance threshold to allow splitting.

minprop

For "maxstat" splitrule: Lower quantile of covariate distribution to be considered for splitting.

poisson.tau

For "poisson" splitrule: The coefficient of variation of the (expected) frequency is  $1/\tau$ . If a terminal node has only 0 responses, the estimate is set to  $\alpha 0 + (1-\tau)$ 

 $\alpha$ ) mean(parent) with  $\alpha = samples(child)mean(parent)/(\tau + samples(child)mean(parent))$ .

#### split.select.weights

Numeric vector with weights between 0 and 1, used to calculate the probability to select variables for splitting. Alternatively, a list of size num.trees, containing split select weight vectors for each tree can be used.

## always.split.variables

Character vector with variable names to be always selected in addition to the mtry variables tried for splitting.

## respect.unordered.factors

Handling of unordered factor covariates. One of 'ignore', 'order' and 'partition'. For the "extratrees" splitrule the default is "partition" for all other splitrules 'ignore'. Alternatively TRUE (='order') or FALSE (='ignore') can be used. See below for details.

#### scale.permutation.importance

Scale permutation importance by standard error as in (Breiman 2001). Only applicable if permutation variable importance mode selected.

### local.importance

Calculate and return local importance values as in (Breiman 2001). Only applicable if importance is set to 'permutation'.

#### regularization.factor

Regularization factor (gain penalization), either a vector of length p or one value for all variables.

### regularization.usedepth

Consider the depth in regularization.

keep.inbag Save how often observations are in-bag in each tree. inbag Manually set observations per tree. List of size num.trees, containing inbag counts for each observation. Can be used for stratified sampling. holdout Hold-out mode. Hold-out all samples with case weight 0 and use these for variable importance and prediction error. quantreg Prepare quantile prediction as in quantile regression forests (Meinshausen 2006). Regression only. Set keep. inbag = TRUE to prepare out-of-bag quantile predictime.interest Time points of interest (survival only). Can be NULL (default, use all observed time points), a vector of time points or a single number to use as many time points (grid over observed time points). oob.error Compute OOB prediction error. Set to FALSE to save computation time, e.g. for large survival forests. num.threads Number of threads. Use 0 for all available cores. Default is 2 if not set by options/environment variables (see below). Use memory saving (but slower) splitting mode. No effect for survival and save.memory GWAS data. Warning: This option slows down the tree growing, use only if you encounter memory problems. verbose Show computation status and estimated runtime. node.stats Save node statistics. Set to TRUE to save prediction, number of observations and split statistics for each node. Random seed. Default is NULL, which generates the seed from R. Set to 0 to seed ignore the R seed. na.action Handling of missing values. Set to "na.learn" to internally handle missing values (default, see below), to "na.omit" to omit observations with missing values and to "na.fail" to stop if missing values are found. dependent.variable.name Name of dependent variable, needed if no formula given. For survival forests this is the time variable. status.variable.name Name of status variable, only applicable to survival data and needed if no formula given. Use 1 for event and 0 for censoring. classification Set to TRUE to grow a classification forest. Only needed if the data is a matrix or the response numeric. Predictor data (independent variables), alternative interface to data with formula Х or dependent.variable.name. Response vector (dependent variable), alternative interface to data with formula y or dependent.variable.name. For survival use a Surv() object or a matrix with time and status.

Further arguments passed to or from other methods (currently ignored).

#### **Details**

The tree type is determined by the type of the dependent variable. For factors classification trees are grown, for numeric values regression trees and for survival objects survival trees. The Gini index is used as default splitting rule for classification. For regression, the estimated response variances or maximally selected rank statistics (Wright et al. 2016) can be used. For Survival the log-rank test, a C-index based splitting rule (Schmid et al. 2015) and maximally selected rank statistics (Wright et al. 2016) are available. For all tree types, forests of extremely randomized trees (Geurts et al. 2006) can be grown.

With the probability option and factor dependent variable a probability forest is grown. Here, the node impurity is used for splitting, as in classification forests. Predictions are class probabilities for each sample. In contrast to other implementations, each tree returns a probability estimate and these estimates are averaged for the forest probability estimate. For details see Malley et al. (2012).

Note that nodes with size smaller than min.node.size can occur because min.node.size is the minimal node size to split at, as in original Random Forests. To restrict the size of terminal nodes, set min.bucket. Variables selected with always.split.variables are tried additionally to the mtry variables randomly selected. In split.select.weights, weights do not need to sum up to 1, they will be normalized later. The weights are assigned to the variables in the order they appear in the formula or in the data if no formula is used. Names of the split.select.weights vector are ignored. Weights assigned by split.select.weights to variables in always.split.variables are ignored. The usage of split.select.weights can increase the computation times for large forests.

Unordered factor covariates can be handled in 3 different ways by using respect.unordered.factors: For 'ignore' all factors are regarded ordered, for 'partition' all possible 2-partitions are considered for splitting. For 'order' and 2-class classification the factor levels are ordered by their proportion falling in the second class, for regression by their mean response, as described in Hastie et al. (2009), chapter 9.2.4. For multiclass classification the factor levels are ordered by the first principal component of the weighted covariance matrix of the contingency table (Coppersmith et al. 1999), for survival by the median survival (or the largest available quantile if the median is not available). The use of 'order' is recommended, as it computationally fast and can handle an unlimited number of factor levels. Note that the factors are only reordered once and not again in each split.

The 'impurity\_corrected' importance measure is unbiased in terms of the number of categories and category frequencies and is almost as fast as the standard impurity importance. It is a modified version of the method by Sandri & Zuccolotto (2008), which is faster and more memory efficient. See Nembrini et al. (2018) for details. This importance measure can be combined with the methods to estimate p-values in importance\_pvalues. We recommend not to use the 'impurity\_corrected' importance when making predictions since the feature permutation step might reduce predictive performance (a warning is raised when predicting on new data).

Note that ranger has different default values than other packages. For example, our default for mtry is the square root of the number of variables for all tree types, whereas other packages use different values for regression. Also, changing one hyperparameter does not change other hyperparameters (where possible). For example, splitrule="extratrees" uses randomized splitting but does not disable bagging as in Geurts et al. (2006). To disable bagging, use replace = FALSE, sample.fraction = 1. This can also be used to grow a single decision tree without bagging and feature subsetting: ranger(..., num.trees = 1, mtry = p, replace = FALSE, sample.fraction = 1), where p is the number of independent variables.

While random forests are known for their robustness, default hyperparameters not always work

well. For example, for high dimensional data, increasing the mtry value and the number of trees num. trees is recommended. For more details and recommendations, see Probst et al. (2019). To find the best hyperparameters, consider hyperparameter tuning with the tuneRanger or mlr3 packages.

Out-of-bag prediction error is calculated as accuracy (proportion of misclassified observations) for classification, as Brier score for probability estimation, as mean squared error (MSE) for regression and as one minus Harrell's C-index for survival. Harrell's C-index is calculated based on the sum of the cumulative hazard function (CHF) over all timepoints, i.e., rowSums(chf), where chf is the the out-of-bag CHF; for details, see Ishwaran et al. (2008). Calculation of the out-of-bag prediction error can be turned off with oob.error = FALSE.

Regularization works by penalizing new variables by multiplying the splitting criterion by a factor, see Deng & Runger (2012) for details. If regularization usedepth=TRUE,  $f^d$  is used, where f is the regularization factor and d the depth of the node. If regularization is used, multithreading is deactivated because all trees need access to the list of variables that are already included in the model.

Missing values can be internally handled by setting na.action = "na.learn" (default), by omitting observations with missing values with na.action = "na.omit" or by stopping if missing values are found with na.action = "na.fail". With na.action = "na.learn", missing values are ignored for calculating an initial split criterion value (i.e., decrease of impurity). Then for the best split, all missings are tried in both child nodes and the choice is made based again on the split criterion value. For prediction, this direction is saved as the "default" direction. If a missing occurs in prediction at a node where there is no default direction, it goes left.

For a large number of variables and data frames as input data the formula interface can be slow or impossible to use. Alternatively dependent.variable.name (and status.variable.name for survival) or x and y can be used. Use x and y with a matrix for x to avoid conversions and save memory. Consider setting save.memory = TRUE if you encounter memory problems for very large datasets, but be aware that this option slows down the tree growing.

For GWAS data consider combining ranger with the GenABEL package. See the Examples section below for a demonstration using Plink data. All SNPs in the GenABEL object will be used for splitting. To use only the SNPs without sex or other covariates from the phenotype file, use 0 on the right hand side of the formula. Note that missing values are treated as an extra category while splitting.

By default, ranger uses 2 threads. The default can be changed with: (1) num. threads in ranger/predict call, (2) environment variable R\_RANGER\_NUM\_THREADS, (3) options(ranger.num.threads = N), (4) options(Ncpus = N), with precedence in that order.

See https://github.com/imbs-hl/ranger for the development version.

## Value

Object of class ranger with elements

forest Saved forest (If write forest set to TRUE). Note that the variable IDs in the

split.varIDs object do not necessarily represent the column number in R.

predictions Predicted classes/values, based on out-of-bag samples (classification and regres-

sion only).

variable.importance

Variable importance for each independent variable.

variable.importance.local

Variable importance for each independent variable and each sample, if local.importance is set to TRUE and importance is set to 'permutation'.

prediction.error

Overall out-of-bag prediction error. For classification this is accuracy (proportion of misclassified observations), for probability estimation the Brier score, for regression the mean squared error and for survival one minus Harrell's C-index.

r.squared

R squared. Also called explained variance or coefficient of determination (regression only). Computed on out-of-bag data.

confusion.matrix

Contingency table for classes and predictions based on out-of-bag samples (classification only).

unique.death.times

Unique death times (survival only).

chf Estimated cumulative hazard function for each sample (survival only).

survival Estimated survival function for each sample (survival only).

call Function call.
num.trees Number of trees.
num.independent.variables

Number of independent variables.

mtry Value of mtry used.

min.node.size Value of minimal node size used.

treetype Type of forest/tree. classification, regression or survival.

importance.mode

Importance mode used.

num.samples Number of samples.

inbag.counts Number of times the observations are in-bag in the trees.

dependent.variable.name

Name of the dependent variable. This is NULL when x/y interface is used.

status.variable.name

Name of the status variable (survival only). This is NULL when x/y interface is used.

#### Author(s)

Marvin N. Wright

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#### See Also

```
predict.ranger
```

#### **Examples**

```
## Classification forest with default settings
ranger(Species ~ ., data = iris)

## Prediction
train.idx <- sample(nrow(iris), 2/3 * nrow(iris))
iris.train <- iris[train.idx, ]
iris.test <- iris[-train.idx, ]
rg.iris <- ranger(Species ~ ., data = iris.train)
pred.iris <- predict(rg.iris, data = iris.test)
table(iris.test$Species, pred.iris$predictions)

## Quantile regression forest
rf <- ranger(mpg ~ ., mtcars[1:26, ], quantreg = TRUE)
pred <- predict(rf, mtcars[27:32, ], type = "quantiles")</pre>
```

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```
pred$predictions
## Variable importance
rg.iris <- ranger(Species ~ ., data = iris, importance = "impurity")</pre>
rg.iris$variable.importance
## Survival forest
require(survival)
rg.veteran <- ranger(Surv(time, status) ~ ., data = veteran)</pre>
plot(rg.veteran$unique.death.times, rg.veteran$survival[1,])
## Alternative interfaces (same results)
ranger(dependent.variable.name = "Species", data = iris)
ranger(y = iris[, 5], x = iris[, -5])
## Not run:
## Use GenABEL interface to read Plink data into R and grow a classification forest
## The ped and map files are not included
library(GenABEL)
convert.snp.ped("data.ped", "data.map", "data.raw")
dat.gwaa <- load.gwaa.data("data.pheno", "data.raw")</pre>
phdata(dat.gwaa)$trait <- factor(phdata(dat.gwaa)$trait)</pre>
ranger(trait ~ ., data = dat.gwaa)
## End(Not run)
```

timepoints.ranger

Ranger timepoints

## Description

Extract unique death times of Ranger Survival forest

#### Usage

```
## S3 method for class 'ranger'
timepoints(x, ...)
```

#### **Arguments**

x Ranger Survival forest object.

... Further arguments passed to or from other methods.

#### Value

Unique death times

## Author(s)

Marvin N. Wright

## See Also

ranger

 $time points. ranger. prediction \\ {\it Ranger time points}$ 

## Description

Extract unique death times of Ranger Survival prediction object.

## Usage

```
## S3 method for class 'ranger.prediction' timepoints(x, ...)
```

## **Arguments**

x Ranger Survival prediction object.

... Further arguments passed to or from other methods.

## Value

Unique death times

## Author(s)

Marvin N. Wright

## See Also

ranger

treeInfo 29

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treeInfo	Tree information in human readable format	

#### **Description**

Extract tree information of a ranger object.

## Usage

```
treeInfo(object, tree = 1)
```

#### **Arguments**

object ranger object.

tree Number of the tree of interest.

#### **Details**

Node and variable ID's are 0-indexed, i.e., node 0 is the root node. If the formula interface is used in the ranger call, the variable ID's are usually different to the original data used to grow the tree. Refer to the variable name instead to be sure.

Splitting at unordered factors (nominal variables) depends on the option respect.unordered.factors in the ranger call. For the "ignore" and "order" approaches, all values smaller or equal the splitval value go to the left and all values larger go to the right, as usual. However, with "order" the values correspond to the order in object\$forest\$covariate.levels instead of the original order (usually alphabetical). In the "partition" mode, the splitval values for unordered factor are comma separated lists of values, representing the factor levels (in the original order) going to the right.

## Value

A data.frame with the columns

nodeID	The nodeID, 0-indexed.
leftChild	ID of the left child node, 0-indexed.
rightChild	ID of the right child node, 0-indexed.
splitvarID	ID of the splitting variable, 0-indexed. Caution, the variable order changes if the formula interface is used.
splitvarName	Name of the splitting variable.
splitval	The splitting value. For numeric or ordinal variables, all values smaller or equal go to the left, larger values t
terminal	Logical, TRUE for terminal nodes.
prediction	One column with the predicted class (factor) for classification and the predicted numerical value for regressi
numSamples	Number of samples in the node (only if ranger called with node.stats = TRUE).

Split statistics, i.e., value of the splitting criterion (only if ranger called with node.stats = TRUE).

## Author(s)

splitStat

Marvin N. Wright

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## See Also

ranger

## Examples

```
rf <- ranger(Species ~ ., data = iris)
treeInfo(rf, 1)</pre>
```

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