Package 'lightgbm'

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Type Package

Title Light Gradient Boosting Machine

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Description Tree based algorithms can be improved by introducing boosting frameworks. 'LightGBM' is one such framework, based on Ke, Guolin et al. (2017) <https://papers.nips. cc/paper/6907-lightgbm-a-highly-efficient-gradient-boosting-decision>.

This package offers an R interface to work with it.

It is designed to be distributed and efficient with the following advantages:

1. Faster training speed and higher efficiency.

- 2. Lower memory usage.
- 3. Better accuracy.
- 4. Parallel learning supported.
- 5. Capable of handling large-scale data.

In recognition of these advantages, 'LightGBM' has been widely-

used in many winning solutions of machine learning competitions.

Comparison experiments on public datasets suggest that 'LightGBM' can outperform existing boosting frameworks on both efficiency and accuracy, with significantly lower memory consumption. In addition, parallel experiments suggest that in certain circumstances, 'Light-GBM' can achieve a linear speed-up in training time by using multiple machines.

Encoding UTF-8

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URL https://github.com/Microsoft/LightGBM

BugReports https://github.com/Microsoft/LightGBM/issues

NeedsCompilation yes

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Contents

SystemRequirements C++17

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agaricus.test Test part from Mushroom Data Set

Description

This data set is originally from the Mushroom data set, UCI Machine Learning Repository. This data set includes the following fields:

- label: the label for each record
- data: a sparse Matrix of dgCMatrix class, with 126 columns.

Usage

```
data(agaricus.test)
```

Format

A list containing a label vector, and a dgCMatrix object with 1611 rows and 126 variables

References

https://archive.ics.uci.edu/ml/datasets/Mushroom

Bache, K. & Lichman, M. (2013). UCI Machine Learning Repository [http://archive.ics.uci.edu/ml]. Irvine, CA: University of California, School of Information and Computer Science.

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agaricus.train

Description

This data set is originally from the Mushroom data set, UCI Machine Learning Repository. This data set includes the following fields:

- label: the label for each record
- data: a sparse Matrix of dgCMatrix class, with 126 columns.

Usage

data(agaricus.train)

Format

A list containing a label vector, and a dgCMatrix object with 6513 rows and 127 variables

References

https://archive.ics.uci.edu/ml/datasets/Mushroom

Bache, K. & Lichman, M. (2013). UCI Machine Learning Repository [http://archive.ics.uci.edu/ml]. Irvine, CA: University of California, School of Information and Computer Science.

bank

Bank Marketing Data Set

Description

This data set is originally from the Bank Marketing data set, UCI Machine Learning Repository. It contains only the following: bank.csv with 10 randomly selected from 3 (older version of this dataset with less inputs).

Usage

data(bank)

Format

A data.table with 4521 rows and 17 variables

References

http://archive.ics.uci.edu/ml/datasets/Bank+Marketing

S. Moro, P. Cortez and P. Rita. (2014) A Data-Driven Approach to Predict the Success of Bank Telemarketing. Decision Support Systems

dim.lgb.Dataset Dimensions of an lgb.Dataset

Description

Returns a vector of numbers of rows and of columns in an lgb.Dataset.

Usage

S3 method for class 'lgb.Dataset'
dim(x)

Arguments

Х

Object of class lgb.Dataset

Details

Note: since nrow and ncol internally use dim, they can also be directly used with an lgb.Dataset object.

Value

a vector of numbers of rows and of columns

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
stopifnot(nrow(dtrain) == nrow(train$data))
stopifnot(ncol(dtrain) == ncol(train$data))
stopifnot(all(dim(dtrain) == dim(train$data)))</pre>
```

dimnames.lgb.Dataset Handling of column names of lgb.Dataset

Description

Only column names are supported for lgb.Dataset, thus setting of row names would have no effect and returned row names would be NULL.

Usage

```
## S3 method for class 'lgb.Dataset'
dimnames(x)
## S3 replacement method for class 'lgb.Dataset'
dimnames(x) <- value</pre>
```

Arguments

х	object of class lgb.Dataset
value	a list of two elements: the first one is ignored and the second one is column names

Details

Generic dimnames methods are used by colnames. Since row names are irrelevant, it is recommended to use colnames directly.

Value

A list with the dimension names of the dataset

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
lgb.Dataset.construct(dtrain)
dimnames(dtrain)
colnames(dtrain)
colnames(dtrain) <- make.names(seq_len(ncol(train$data)))
print(dtrain, verbose = TRUE)</pre>
```

getLGBMThreads

Get default number of threads used by LightGBM

Description

LightGBM attempts to speed up many operations by using multi-threading. The number of threads used in those operations can be controlled via the num_threads parameter passed through params to functions like lgb.train and lgb.Dataset. However, some operations (like materializing a model from a text file) are done via code paths that don't explicitly accept thread-control configuration.

Use this function to see the default number of threads LightGBM will use for such operations.

get_field

Usage

getLGBMthreads()

Value

number of threads as an integer. -1 means that in situations where parameter num_threads is not explicitly supplied, LightGBM will choose a number of threads to use automatically.

See Also

setLGBMthreads

get_field

Get one attribute of a lgb.Dataset

Description

Get one attribute of a lgb.Dataset

Usage

get_field(dataset, field_name)

```
## S3 method for class 'lgb.Dataset'
get_field(dataset, field_name)
```

Arguments

dataset	Object of class lgb.Dataset
field_name	String with the name of the attribute to get. One of the following.

- label: label lightgbm learns from ;
- weight: to do a weight rescale ;
- group: used for learning-to-rank tasks. An integer vector describing how to group rows together as ordered results from the same set of candidate results to be ranked. For example, if you have a 100-document dataset with group = c(10, 20, 40, 10, 10, 10), that means that you have 6 groups, where the first 10 records are in the first group, records 11-30 are in the second group, etc.
- init_score: initial score is the base prediction lightgbm will boost from.

Value

requested attribute

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
lgb.Dataset.construct(dtrain)
labels <- lightgbm::get_field(dtrain, "label")
lightgbm::set_field(dtrain, "label", 1 - labels)
labels2 <- lightgbm::get_field(dtrain, "label")
stopifnot(all(labels2 == 1 - labels))</pre>
```

 $\verb"lgb.configure_fast_predict"$

Configure Fast Single-Row Predictions

Description

Pre-configures a LightGBM model object to produce fast single-row predictions for a given input data type, prediction type, and parameters.

Usage

```
lgb.configure_fast_predict(
  model,
  csr = FALSE,
  start_iteration = NULL,
  num_iteration = NULL,
  type = "response",
  params = list()
)
```

Arguments

model	LightGBM model object (class lgb.Booster).
	The object will be modified in-place.
csr	Whether the prediction function is going to be called on sparse CSR inputs. If FALSE, will be assumed that predictions are going to be called on single-row regular R matrices.
start_iteratio	n
	int or None, optional (default=None) Start index of the iteration to predict. If None or ≤ 0 , starts from the first iteration.

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num_iteration	int or None, optional (default=None) Limit number of iterations in the predic- tion. If None, if the best iteration exists and start_iteration is None or ≤ 0 , the best iteration is used; otherwise, all iterations from start_iteration are used. If ≤ 0 , all iterations from start_iteration are used (no limits).
type	Type of prediction to output. Allowed types are:
	• "response": will output the predicted score according to the objective function being optimized (depending on the link function that the objective uses), after applying any necessary transformations - for example, for objective="binary", it will output class probabilities.
	• "class": for classification objectives, will output the class with the high- est predicted probability. For other objectives, will output the same as "re- sponse". Note that "class" is not a supported type for lgb.configure_fast_predict (see the documentation of that function for more details).
	 "raw": will output the non-transformed numbers (sum of predictions from boosting iterations' results) from which the "response" number is produced for a given objective function - for example, for objective="binary", this corresponds to log-odds. For many objectives such as "regression", since no transformation is applied, the output will be the same as for "response".
	• "leaf": will output the index of the terminal node / leaf at which each observations falls in each tree in the model, outputted as integers, with one column per tree.
	• "contrib": will return the per-feature contributions for each prediction, including an intercept (each feature will produce one column).
	Note that, if using custom objectives, types "class" and "response" will not be available and will default towards using "raw" instead.
	If the model was fit through function lightgbm and it was passed a factor as labels, passing the prediction type through params instead of through this argument might result in factor levels for classification objectives not being applied correctly to the resulting output.
	New in version 4.0.0
params	a list of additional named parameters. See the "Predict Parameters" section of the documentation for a list of parameters and valid values. Where these conflict with the values of keyword arguments to this function, the values in params take precedence.

Details

Calling this function multiple times with different parameters might not override the previous configuration and might trigger undefined behavior.

Any saved configuration for fast predictions might be lost after making a single-row prediction of a different type than what was configured (except for types "response" and "class", which can be switched between each other at any time without losing the configuration).

In some situations, setting a fast prediction configuration for one type of prediction might cause the prediction function to keep using that configuration for single-row predictions even if the requested type of prediction is different from what was configured.

Note that this function will not accept argument type="class" - for such cases, one can pass type="response" to this function and then type="class" to the predict function - the fast configuration will not be lost or altered if the switch is between "response" and "class".

The configuration does not survive de-serializations, so it has to be generated anew in every R process that is going to use it (e.g. if loading a model object through readRDS, whatever configuration was there previously will be lost).

Requesting a different prediction type or passing parameters to predict.lgb.Booster will cause it to ignore the fast-predict configuration and take the slow route instead (but be aware that an existing configuration might not always be overridden by supplying different parameters or prediction type, so make sure to check that the output is what was expected when a prediction is to be made on a single row for something different than what is configured).

Note that, if configuring a non-default prediction type (such as leaf indices), then that type must also be passed in the call to predict.lgb.Booster in order for it to use the configuration. This also applies for start_iteration and num_iteration, but **the** params **list must be empty** in the call to predict.

Predictions about feature contributions do not allow a fast route for CSR inputs, and as such, this function will produce an error if passing csr=TRUE and type = "contrib" together.

Value

The same model that was passed as input, invisibly, with the desired configuration stored inside it and available to be used in future calls to predict.lgb.Booster.

```
library(lightgbm)
data(mtcars)
X <- as.matrix(mtcars[, -1L])</pre>
y <- mtcars[, 1L]
dtrain <- lgb.Dataset(X, label = y, params = list(max_bin = 5L))</pre>
params <- list(</pre>
  min_data_in_leaf = 2L
  , num_threads = 2L
)
model <- lgb.train(</pre>
  params = params
 , data = dtrain
 , obj = "regression"
 , nrounds = 5L
   verbose = -1L
)
lgb.configure_fast_predict(model)
x_single <- X[11L, , drop = FALSE]</pre>
predict(model, x_single)
# Will not use it if the prediction to be made
# is different from what was configured
```

```
predict(model, x_single, type = "leaf")
```

lgb.convert_with_rules

Data preparator for LightGBM datasets with rules (integer)

Description

Attempts to prepare a clean dataset to prepare to put in a lgb.Dataset. Factor, character, and logical columns are converted to integer. Missing values in factors and characters will be filled with 0L. Missing values in logicals will be filled with -1L.

This function returns and optionally takes in "rules" the describe exactly how to convert values in columns.

Columns that contain only NA values will be converted by this function but will not show up in the returned rules.

NOTE: In previous releases of LightGBM, this function was called lgb.prepare_rules2.

Usage

```
lgb.convert_with_rules(data, rules = NULL)
```

Arguments

data	A data.frame or data.table to prepare.
rules	A set of rules from the data preparator, if already used. This should be an R list, where names are column names in data and values are named character vectors whose names are column values and whose values are new values to replace them with.

Value

A list with the cleaned dataset (data) and the rules (rules). Note that the data must be converted to a matrix format (as.matrix) for input in lgb.Dataset.

```
data(iris)
str(iris)
new_iris <- lgb.convert_with_rules(data = iris)
str(new_iris$data)
data(iris) # Erase iris dataset
iris$Species[1L] <- "NEW FACTOR" # Introduce junk factor (NA)</pre>
```

```
# Use conversion using known rules
# Unknown factors become 0, excellent for sparse datasets
newer_iris <- lgb.convert_with_rules(data = iris, rules = new_iris$rules)</pre>
# Unknown factor is now zero, perfect for sparse datasets
newer_iris$data[1L, ] # Species became 0 as it is an unknown factor
newer_iris$data[1L, 5L] <- 1.0 # Put back real initial value</pre>
# Is the newly created dataset equal? YES!
all.equal(new_iris$data, newer_iris$data)
# Can we test our own rules?
data(iris) # Erase iris dataset
# We remapped values differently
personal_rules <- list(</pre>
  Species = c(
    "setosa" = 3L
    , "versicolor" = 2L
    , "virginica" = 1L
  )
)
newest_iris <- lgb.convert_with_rules(data = iris, rules = personal_rules)</pre>
str(newest_iris$data) # SUCCESS!
```

lgb.cv

Main CV logic for LightGBM

Description

Cross validation logic used by LightGBM

Usage

```
lgb.cv(
  params = list(),
  data,
  nrounds = 100L,
  nfold = 3L,
  obj = NULL,
  eval = NULL,
  verbose = 1L,
  record = TRUE,
  eval_freq = 1L,
  showsd = TRUE,
  stratified = TRUE,
  folds = NULL,
```

lgb.cv

```
init_model = NULL,
early_stopping_rounds = NULL,
callbacks = list(),
reset_data = FALSE,
serializable = TRUE,
eval_train_metric = FALSE
)
```

Arguments

params	a list of parameters. See the "Parameters" section of the documentation for a list of parameters and valid values.
data	a lgb.Dataset object, used for training. Some functions, such as lgb.cv, may allow you to pass other types of data like matrix and then separately supply label as a keyword argument.
nrounds	number of training rounds
nfold	the original dataset is randomly partitioned into nfold equal size subsamples.
obj	objective function, can be character or custom objective function. Examples in- clude regression, regression_l1, huber, binary, lambdarank, multiclass, multiclass
eval	evaluation function(s). This can be a character vector, function, or list with a mixture of strings and functions.
	• a. character vector : If you provide a character vector to this argument, it should contain strings with valid evaluation metrics. See The "metric" section of the documentation for a list of valid metrics.
	• b. function : You can provide a custom evaluation function. This should accept the keyword arguments preds and dtrain and should return a named list with three elements:
	 name: A string with the name of the metric, used for printing and stor- ing results.
	 value: A single number indicating the value of the metric for the given predictions and true values
	 higher_better: A boolean indicating whether higher values indicate a better fit. For example, this would be FALSE for metrics like MAE or RMSE.
	• c. list : If a list is given, it should only contain character vectors and functions. These should follow the requirements from the descriptions above.
verbose	verbosity for output, if <= 0 and valids has been provided, also will disable the printing of evaluation during training
record	Boolean, TRUE will record iteration message to booster\$record_evals
eval_freq	evaluation output frequency, only effective when verbose > 0 and valids has been provided
showsd	boolean, whether to show standard deviation of cross validation. This parameter defaults to TRUE. Setting it to FALSE can lead to a slight speedup by avoiding unnecessary computation.

stratified	a boolean indicating whether sampling of folds should be stratified by the values of outcome labels.
folds	list provides a possibility to use a list of pre-defined CV folds (each element must be a vector of test fold's indices). When folds are supplied, the nfold and stratified parameters are ignored.
init_model	path of model file or lgb.Booster object, will continue training from this model
early_stopping_	rounds
	int. Activates early stopping. When this parameter is non-null, training will stop if the evaluation of any metric on any validation set fails to improve for early_stopping_rounds consecutive boosting rounds. If training stops early, the returned model will have attribute best_iter set to the iteration number of the best iteration.
callbacks	List of callback functions that are applied at each iteration.
reset_data	Boolean, setting it to TRUE (not the default value) will transform the booster model into a predictor model which frees up memory and the original datasets
serializable	whether to make the resulting objects serializable through functions such as save or saveRDS (see section "Model serialization").
eval_train_metric	
	boolean, whether to add the cross validation results on the training data. This parameter defaults to FALSE. Setting it to TRUE will increase run time.

Value

a trained model lgb.CVBooster.

Early Stopping

"early stopping" refers to stopping the training process if the model's performance on a given validation set does not improve for several consecutive iterations.

If multiple arguments are given to eval, their order will be preserved. If you enable early stopping by setting early_stopping_rounds in params, by default all metrics will be considered for early stopping.

If you want to only consider the first metric for early stopping, pass first_metric_only = TRUE in params. Note that if you also specify metric in params, that metric will be considered the "first" one. If you omit metric, a default metric will be used based on your choice for the parameter obj (keyword argument) or objective (passed into params).

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
params <- list(
    objective = "regression"
   , metric = "l2"</pre>
```

lgb.Dataset

```
, min_data = 1L
, learning_rate = 1.0
, num_threads = 2L
)
model <- lgb.cv(
  params = params
, data = dtrain
, nrounds = 5L
, nfold = 3L
)</pre>
```

lgb.Dataset

Construct lgb.Dataset object

Description

LightGBM does not train on raw data. It discretizes continuous features into histogram bins, tries to combine categorical features, and automatically handles missing and

The Dataset class handles that preprocessing, and holds that alternative representation of the input data.

Usage

```
lgb.Dataset(
  data,
  params = list(),
  reference = NULL,
  colnames = NULL,
  categorical_feature = NULL,
  free_raw_data = TRUE,
  label = NULL,
  weight = NULL,
  group = NULL,
  init_score = NULL
)
```

Arguments

data	a matrix object, a dgCMatrix object, a character representing a path to a text file (CSV, TSV, or LibSVM), or a character representing a path to a binary lgb.Dataset file
params	a list of parameters. See The "Dataset Parameters" section of the documentation for a list of parameters and valid values.

reference	reference dataset. When LightGBM creates a Dataset, it does some preprocess- ing like binning continuous features into histograms. If you want to apply the same bin boundaries from an existing dataset to new data, pass that existing Dataset to this argument.
colnames categorical_fea	names of columns ture
0 -	categorical features. This can either be a character vector of feature names or an integer vector with the indices of the features (e.g. $c(1L, 10L)$ to say "the first and tenth columns").
free_raw_data	LightGBM constructs its data format, called a "Dataset", from tabular data. By default, that Dataset object on the R side does not keep a copy of the raw data. This reduces LightGBM's memory consumption, but it means that the Dataset object cannot be changed after it has been constructed. If you'd prefer to be able to change the Dataset object after construction, set free_raw_data = FALSE.
label	vector of labels to use as the target variable
weight	numeric vector of sample weights
group	used for learning-to-rank tasks. An integer vector describing how to group rows together as ordered results from the same set of candidate results to be ranked. For example, if you have a 100-document dataset with group = $c(10, 20, 40, 10, 10, 10)$, that means that you have 6 groups, where the first 10 records are in the first group, records 11-30 are in the second group, etc.
init_score	initial score is the base prediction lightgbm will boost from

Value

constructed dataset

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
data_file <- tempfile(fileext = ".data")
lgb.Dataset.save(dtrain, data_file)
dtrain <- lgb.Dataset(data_file)
lgb.Dataset.construct(dtrain)</pre>
```

lgb.Dataset.construct Construct Dataset explicitly

Description

Construct Dataset explicitly

lgb.Dataset.create.valid

Usage

lgb.Dataset.construct(dataset)

Arguments

dataset Object of class lgb.Dataset

Value

constructed dataset

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
lgb.Dataset.construct(dtrain)</pre>
```

lgb.Dataset.create.valid

Construct validation data

Description

Construct validation data according to training data

Usage

```
lgb.Dataset.create.valid(
  dataset,
  data,
  label = NULL,
  weight = NULL,
  group = NULL,
  init_score = NULL,
  params = list()
)
```

Arguments

dataset	lgb.Dataset object, training data
data	a matrix object, a dgCMatrix object, a character representing a path to a text file (CSV, TSV, or LibSVM), or a character representing a path to a binary Dataset
	file

vector of labels to use as the target variable
numeric vector of sample weights
used for learning-to-rank tasks. An integer vector describing how to group rows together as ordered results from the same set of candidate results to be ranked. For example, if you have a 100-document dataset with group = $c(10, 20, 40, 10, 10, 10)$, that means that you have 6 groups, where the first 10 records are in the first group, records 11-30 are in the second group, etc.
initial score is the base prediction lightgbm will boost from
a list of parameters. See The "Dataset Parameters" section of the documentation for a list of parameters and valid values. If this is an empty list (the default), the validation Dataset will have the same parameters as the Dataset passed to argument dataset.

Value

constructed dataset

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
data(agaricus.test, package = "lightgbm")
test <- agaricus.test</pre>
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)</pre>
# parameters can be changed between the training data and validation set,
# for example to account for training data in a text file with a header row
# and validation data in a text file without it
train_file <- tempfile(pattern = "train_", fileext = ".csv")</pre>
write.table(
  data.frame(y = rnorm(100L), x1 = rnorm(100L), x2 = rnorm(100L))
  , file = train_file
  , sep = ","
  , col.names = TRUE
  , row.names = FALSE
  , quote = FALSE
)
valid_file <- tempfile(pattern = "valid_", fileext = ".csv")</pre>
write.table(
 data.frame(y = rnorm(100L), x1 = rnorm(100L), x2 = rnorm(100L))
  , file = valid_file
  , sep = ","
  , col.names = FALSE
  , row.names = FALSE
  , quote = FALSE
)
```

lgb.Dataset.save

```
dtrain <- lgb.Dataset(
   data = train_file
   , params = list(has_header = TRUE)
)
dtrain$construct()
dvalid <- lgb.Dataset(
   data = valid_file
   , params = list(has_header = FALSE)
)
dvalid$construct()</pre>
```

lgb.Dataset.save Save lgb.Dataset to a binary file

Description

Please note that init_score is not saved in binary file. If you need it, please set it again after loading Dataset.

Usage

lgb.Dataset.save(dataset, fname)

Arguments

dataset	object of class lgb.Dataset
fname	object filename of output file

Value

the dataset you passed in

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
lgb.Dataset.save(dtrain, tempfile(fileext = ".bin"))</pre>
```

lgb.Dataset.set.categorical

Set categorical feature of lgb.Dataset

Description

Set the categorical features of an lgb.Dataset object. Use this function to tell LightGBM which features should be treated as categorical.

Usage

```
lgb.Dataset.set.categorical(dataset, categorical_feature)
```

Arguments

dataset object of class lgb.Dataset

categorical_feature

categorical features. This can either be a character vector of feature names or an integer vector with the indices of the features (e.g. c(1L, 10L) to say "the first and tenth columns").

Value

the dataset you passed in

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
data_file <- tempfile(fileext = ".data")
lgb.Dataset.save(dtrain, data_file)
dtrain <- lgb.Dataset(data_file)
lgb.Dataset.set.categorical(dtrain, 1L:2L)</pre>
```

lgb.Dataset.set.reference

Set reference of lgb.Dataset

Description

If you want to use validation data, you should set reference to training data

lgb.drop_serialized

Usage

lgb.Dataset.set.reference(dataset, reference)

Arguments

dataset	object of class lgb.Dataset
reference	object of class lgb.Dataset

Value

the dataset you passed in

Examples

```
# create training Dataset
data(agaricus.train, package ="lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
# create a validation Dataset, using dtrain as a reference
data(agaricus.test, package = "lightgbm")
test <- agaricus.test
dtest <- lgb.Dataset(test$data, label = test$label)
lgb.Dataset.set.reference(dtest, dtrain)
```

lgb.drop_serialized Drop serialized raw bytes in a LightGBM model object

Description

If a LightGBM model object was produced with argument 'serializable=TRUE', the R object will keep a copy of the underlying C++ object as raw bytes, which can be used to reconstruct such object after getting serialized and de-serialized, but at the cost of extra memory usage. If these raw bytes are not needed anymore, they can be dropped through this function in order to save memory. Note that the object will be modified in-place.

New in version 4.0.0

Usage

```
lgb.drop_serialized(model)
```

Arguments

model

lgb.Booster object which was produced with 'serializable=TRUE'.

Value

lgb.Booster (the same 'model' object that was passed as input, as invisible).

See Also

lgb.restore_handle, lgb.make_serializable.

lgb.dump

Dump LightGBM model to json

Description

Dump LightGBM model to json

Usage

```
lgb.dump(booster, num_iteration = NULL, start_iteration = 1L)
```

Arguments

booster	Object of class lgb.Booster
num_iteration	Number of iterations to be dumped. NULL or ≤ 0 means use best iteration
start_iteratio	n
	Index (1-based) of the first boosting round to dump. For example, passing start_iteration=5, num_iteration=3 for a regression model means "dump the fifth, sixth, and seventh tree" <i>New in version 4.4.0</i>

Value

json format of model

Examples

library(lightgbm)

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
data(agaricus.test, package = "lightgbm")
test <- agaricus.test
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)
params <- list(
    objective = "regression"
    , metric = "l2"
    , min_data = 1L
    , learning_rate = 1.0</pre>
```

lgb.get.eval.result

```
, num_threads = 2L
)
valids <- list(test = dtest)
model <- lgb.train(
  params = params
  , data = dtrain
  , nrounds = 10L
  , valids = valids
  , early_stopping_rounds = 5L
)
json_model <- lgb.dump(model)</pre>
```

lgb.get.eval.result Get record evaluation result from booster

Description

Given a lgb.Booster, return evaluation results for a particular metric on a particular dataset.

Usage

```
lgb.get.eval.result(
   booster,
   data_name,
   eval_name,
   iters = NULL,
   is_err = FALSE
)
```

Arguments

booster	Object of class lgb.Booster
data_name	Name of the dataset to return evaluation results for.
eval_name	Name of the evaluation metric to return results for.
iters	An integer vector of iterations you want to get evaluation results for. If NULL (the default), evaluation results for all iterations will be returned.
is_err	TRUE will return evaluation error instead

Value

numeric vector of evaluation result

Examples

```
# train a regression model
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
data(agaricus.test, package = "lightgbm")
test <- agaricus.test</pre>
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)</pre>
params <- list(</pre>
  objective = "regression"
  , metric = "12"
  , min_data = 1L
  , learning_rate = 1.0
  , num_threads = 2L
)
valids <- list(test = dtest)</pre>
model <- lgb.train(</pre>
  params = params
  , data = dtrain
  , nrounds = 5L
  , valids = valids
)
# Examine valid data_name values
print(setdiff(names(model$record_evals), "start_iter"))
# Examine valid eval_name values for dataset "test"
print(names(model$record_evals[["test"]]))
# Get L2 values for "test" dataset
lgb.get.eval.result(model, "test", "l2")
```

lgb.importance Compute feature importance in a model

Description

Creates a data.table of feature importances in a model.

Usage

lgb.importance(model, percentage = TRUE)

Arguments

model	object of class lgb.Booster.
percentage	whether to show importance in relative percentage.

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lgb.interprete

Value

For a tree model, a data.table with the following columns:

- Feature: Feature names in the model.
- Gain: The total gain of this feature's splits.
- Cover: The number of observation related to this feature.
- Frequency: The number of times a feature split in trees.

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
params <- list(</pre>
  objective = "binary"
  , learning_rate = 0.1
  , max_depth = -1L
  , min_data_in_leaf = 1L
  , min_sum_hessian_in_leaf = 1.0
  , num_threads = 2L
)
model <- lgb.train(</pre>
    params = params
    , data = dtrain
    , nrounds = 5L
)
tree_imp1 <- lgb.importance(model, percentage = TRUE)</pre>
tree_imp2 <- lgb.importance(model, percentage = FALSE)</pre>
```

lgb.interprete	Compute	feature contribution	<i>i</i> of prediction

Description

Computes feature contribution components of rawscore prediction.

Usage

```
lgb.interprete(model, data, idxset, num_iteration = NULL)
```

Arguments

model	object of class lgb.Booster.
data	a matrix object or a dgCMatrix object.
idxset	an integer vector of indices of rows needed.
num_iteration	number of iteration want to predict with, NULL or <= 0 means use best iteration.

Value

For regression, binary classification and lambdarank model, a list of data.table with the following columns:

- Feature: Feature names in the model.
- Contribution: The total contribution of this feature's splits.

For multiclass classification, a list of data.table with the Feature column and Contribution columns to each class.

Examples

```
Logit <- function(x) log(x / (1.0 - x))
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
set_field(
  dataset = dtrain
  , field_name = "init_score"
    data = rep(Logit(mean(train$label)), length(train$label))
)
data(agaricus.test, package = "lightgbm")
test <- agaricus.test</pre>
params <- list(</pre>
    objective = "binary"
    , learning_rate = 0.1
    , max_depth = -1L
    , min_data_in_leaf = 1L
    , min_sum_hessian_in_leaf = 1.0
    , num_threads = 2L
)
model <- lgb.train(</pre>
    params = params
    , data = dtrain
    , nrounds = 3L
)
```

tree_interpretation <- lgb.interprete(model, test\$data, 1L:5L)</pre>

lgb.load

Description

Load LightGBM takes in either a file path or model string. If both are provided, Load will default to loading from file

Usage

lgb.load(filename = NULL, model_str = NULL)

Arguments

filename	path of model file
model_str	a str containing the model (as a character or raw vector)

Value

lgb.Booster

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
data(agaricus.test, package = "lightgbm")
test <- agaricus.test</pre>
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)</pre>
params <- list(</pre>
  objective = "regression"
  , metric = "12"
  , min_data = 1L
  , learning_rate = 1.0
  , num_threads = 2L
)
valids <- list(test = dtest)</pre>
model <- lgb.train(</pre>
  params = params
  , data = dtrain
  , nrounds = 5L
  , valids = valids
    early_stopping_rounds = 3L
  ,
)
model_file <- tempfile(fileext = ".txt")</pre>
lgb.save(model, model_file)
load_booster <- lgb.load(filename = model_file)</pre>
```

```
model_string <- model$save_model_to_string(NULL) # saves best iteration
load_booster_from_str <- lgb.load(model_str = model_string)</pre>
```

lgb.make_serializable Make a LightGBM object serializable by keeping raw bytes

Description

If a LightGBM model object was produced with argument 'serializable=FALSE', the R object will not be serializable (e.g. cannot save and load with saveRDS and readRDS) as it will lack the raw bytes needed to reconstruct its underlying C++ object. This function can be used to forcibly produce those serialized raw bytes and make the object serializable. Note that the object will be modified in-place.

New in version 4.0.0

Usage

```
lgb.make_serializable(model)
```

Arguments

model lgb.Booster object which was produced with 'serializable=FALSE'.

Value

lgb.Booster (the same 'model' object that was passed as input, as invisible).

See Also

lgb.restore_handle, lgb.drop_serialized.

lgb.model.dt.tree Parse a LightGBM model json dump

Description

Parse a LightGBM model json dump into a data.table structure.

Usage

```
lgb.model.dt.tree(model, num_iteration = NULL, start_iteration = 1L)
```

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lgb.model.dt.tree

Arguments

model	object of class lgb.Booster.
<pre>num_iteration start_iteration</pre>	Number of iterations to include. NULL or <= 0 means use best iteration.
	Index (1-based) of the first boosting round to include in the output. For example, passing start_iteration=5, num_iteration=3 for a regression model means "return information about the fifth, sixth, and seventh trees". <i>New in version 4.4.0</i>

Value

A data.table with detailed information about model trees' nodes and leaves.

The columns of the data.table are:

- tree_index: ID of a tree in a model (integer)
- split_index: ID of a node in a tree (integer)
- split_feature: for a node, it's a feature name (character); for a leaf, it simply labels it as "NA"
- node_parent: ID of the parent node for current node (integer)
- leaf_index: ID of a leaf in a tree (integer)
- leaf_parent: ID of the parent node for current leaf (integer)
- split_gain: Split gain of a node
- threshold: Splitting threshold value of a node
- decision_type: Decision type of a node
- default_left: Determine how to handle NA value, TRUE -> Left, FALSE -> Right
- internal_value: Node value
- internal_count: The number of observation collected by a node
- leaf_value: Leaf value
- leaf_count: The number of observation collected by a leaf

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
params <- list(
   objective = "binary"
   , learning_rate = 0.01
   , num_leaves = 63L
   , max_depth = -1L
   , min_data_in_leaf = 1L
   , min_sum_hessian_in_leaf = 1.0</pre>
```

```
, num_threads = 2L
)
model <- lgb.train(params, dtrain, 10L)
tree_dt <- lgb.model.dt.tree(model)</pre>
```

lgb.plot.importance Plot feature importance as a bar graph

Description

Plot previously calculated feature importance: Gain, Cover and Frequency, as a bar graph.

Usage

```
lgb.plot.importance(
  tree_imp,
  top_n = 10L,
  measure = "Gain",
  left_margin = 10L,
  cex = NULL
)
```

Arguments

tree_imp	a data.table returned by lgb.importance.
top_n	maximal number of top features to include into the plot.
measure	the name of importance measure to plot, can be "Gain", "Cover" or "Frequency".
left_margin	(base R barplot) allows to adjust the left margin size to fit feature names.
cex	(base R barplot) passed as cex.names parameter to barplot. Set a number smaller than 1.0 to make the bar labels smaller than R's default and values greater than 1.0 to make them larger.

Details

The graph represents each feature as a horizontal bar of length proportional to the defined importance of a feature. Features are shown ranked in a decreasing importance order.

Value

The lgb.plot.importance function creates a barplot and silently returns a processed data.table with top_n features sorted by defined importance.

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lgb.plot.interpretation

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
params <- list(</pre>
    objective = "binary"
    , learning_rate = 0.1
    , min_data_in_leaf = 1L
    , min_sum_hessian_in_leaf = 1.0
    , num_threads = 2L
)
model <- lgb.train(</pre>
    params = params
    , data = dtrain
    , nrounds = 5L
)
tree_imp <- lgb.importance(model, percentage = TRUE)</pre>
lgb.plot.importance(tree_imp, top_n = 5L, measure = "Gain")
```

```
lgb.plot.interpretation
```

Plot feature contribution as a bar graph

Description

Plot previously calculated feature contribution as a bar graph.

Usage

```
lgb.plot.interpretation(
   tree_interpretation_dt,
   top_n = 10L,
   cols = 1L,
   left_margin = 10L,
   cex = NULL
)
```

Arguments

cols	the column numbers of layout, will be used only for multiclass classification feature contribution.
left_margin	(base R barplot) allows to adjust the left margin size to fit feature names.
cex	(base R barplot) passed as cex.names parameter to barplot.

Details

The graph represents each feature as a horizontal bar of length proportional to the defined contribution of a feature. Features are shown ranked in a decreasing contribution order.

Value

The lgb.plot.interpretation function creates a barplot.

```
Logit <- function(x) {</pre>
  log(x / (1.0 - x))
}
data(agaricus.train, package = "lightgbm")
labels <- agaricus.train$label</pre>
dtrain <- lgb.Dataset(</pre>
  agaricus.train$data
  , label = labels
)
set_field(
  dataset = dtrain
  , field_name = "init_score"
  , data = rep(Logit(mean(labels)), length(labels))
)
data(agaricus.test, package = "lightgbm")
params <- list(</pre>
  objective = "binary"
  , learning_rate = 0.1
  , max_depth = -1L
  , min_data_in_leaf = 1L
  , min_sum_hessian_in_leaf = 1.0
  , num_threads = 2L
)
model <- lgb.train(</pre>
  params = params
  , data = dtrain
  , nrounds = 5L
)
tree_interpretation <- lgb.interprete(</pre>
  model = model
  , data = agaricus.test$data
```

```
, idxset = 1L:5L
)
lgb.plot.interpretation(
   tree_interpretation_dt = tree_interpretation[[1L]]
  , top_n = 3L
)
```

lgb.restore_handle Restore the C++ component of a de-serialized LightGBM model

Description

After a LightGBM model object is de-serialized through functions such as save or saveRDS, its underlying C++ object will be blank and needs to be restored to able to use it. Such object is restored automatically when calling functions such as predict, but this function can be used to forcibly restore it beforehand. Note that the object will be modified in-place.

New in version 4.0.0

Usage

```
lgb.restore_handle(model)
```

Arguments

model lgb.Booster object which was de-serialized and whose underlying C++ object and R handle need to be restored.

Details

Be aware that fast single-row prediction configurations are not restored through this function. If you wish to make fast single-row predictions using a lgb.Booster loaded this way, call lgb.configure_fast_predict on the loaded lgb.Booster object.

Value

lgb.Booster (the same 'model' object that was passed as input, invisibly).

See Also

lgb.make_serializable, lgb.drop_serialized.

lgb.save

Examples

library(lightgbm)

```
data("agaricus.train")
model <- lightgbm(
    agaricus.train$data
    , agaricus.train$label
    , params = list(objective = "binary")
    , nrounds = 5L
    , verbose = 0
    , num_threads = 2L
)
fname <- tempfile(fileext="rds")
saveRDS(model, fname)
model_new <- readRDS(fname)
model_new$check_null_handle()
lgb.restore_handle(model_new)
model_new$check_null_handle()</pre>
```

lgb.save

Save LightGBM model

Description

Save LightGBM model

Usage

```
lgb.save(booster, filename, num_iteration = NULL, start_iteration = 1L)
```

Arguments

booster	Object of class lgb.Booster	
filename	Saved filename	
num_iteration	Number of iterations to save, NULL or ≤ 0 means use best iteration	
start_iteration		
	Index (1-based) of the first boosting round to save. For example, passing start_iteration=5, num_iteration=3 for a regression model means "save the fifth, sixth, and seventh tree"	
	New in version 4.4.0	

Value

lgb.Booster

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lgb.slice.Dataset

Examples

```
library(lightgbm)
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
data(agaricus.test, package = "lightgbm")
test <- agaricus.test</pre>
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)</pre>
params <- list(</pre>
  objective = "regression"
  , metric = "12"
  , min_data = 1L
  , learning_rate = 1.0
  , num_threads = 2L
)
valids <- list(test = dtest)</pre>
model <- lgb.train(</pre>
  params = params
  , data = dtrain
  , nrounds = 10L
  , valids = valids
  , early_stopping_rounds = 5L
)
lgb.save(model, tempfile(fileext = ".txt"))
```

lgb.slice.Dataset Slice a dataset

Description

Get a new lgb.Dataset containing the specified rows of original lgb.Dataset object *Renamed from* slice() *in 4.4.0*

Usage

```
lgb.slice.Dataset(dataset, idxset)
```

Arguments

dataset	Object of class lgb.Dataset
idxset	an integer vector of indices of rows needed

Value

constructed sub dataset

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
dsub <- lgb.slice.Dataset(dtrain, seq_len(42L))
lgb.Dataset.construct(dsub)
labels <- lightgbm::get_field(dsub, "label")</pre>
```

lgb.train

Main training logic for LightGBM

Description

Low-level R interface to train a LightGBM model. Unlike lightgbm, this function is focused on performance (e.g. speed, memory efficiency). It is also less likely to have breaking API changes in new releases than lightgbm.

Usage

```
lgb.train(
  params = list(),
  data,
  nrounds = 100L,
  valids = list(),
 obj = NULL,
  eval = NULL,
  verbose = 1L,
  record = TRUE,
  eval_freq = 1L,
  init_model = NULL,
  early_stopping_rounds = NULL,
  callbacks = list(),
  reset_data = FALSE,
  serializable = TRUE
)
```

Arguments

params	a list of parameters. See the "Parameters" section of the documentation for a list
	of parameters and valid values.
data	a lgb.Dataset object, used for training. Some functions, such as lgb.cv, may allow you to pass other types of data like matrix and then separately supply
	label as a keyword argument.

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nrounds	number of training rounds	
valids	a list of lgb.Dataset objects, used for validation	
obj	objective function, can be character or custom objective function. Examples in- clude regression, regression_l1, huber, binary, lambdarank, multiclass, multiclass	
eval	evaluation function(s). This can be a character vector, function, or list with a mixture of strings and functions.	
	• a. character vector : If you provide a character vector to this argument, it should contain strings with valid evaluation metrics. See The "metric" section of the documentation for a list of valid metrics.	
	• b. function : You can provide a custom evaluation function. This should accept the keyword arguments preds and dtrain and should return a named list with three elements:	
	 name: A string with the name of the metric, used for printing and stor- ing results. 	
	 value: A single number indicating the value of the metric for the given predictions and true values 	
	 higher_better: A boolean indicating whether higher values indicate a better fit. For example, this would be FALSE for metrics like MAE or RMSE. 	
	• c. list : If a list is given, it should only contain character vectors and functions. These should follow the requirements from the descriptions above.	
verbose	verbosity for output, if ≤ 0 and valids has been provided, also will disable the printing of evaluation during training	
record	Boolean, TRUE will record iteration message to booster\$record_evals	
eval_freq	evaluation output frequency, only effective when verbose > 0 and valids has been provided	
init_model	path of model file or lgb.Booster object, will continue training from this model	
early_stopping_		
	int. Activates early stopping. When this parameter is non-null, training will stop if the evaluation of any metric on any validation set fails to improve for early_stopping_rounds consecutive boosting rounds. If training stops early, the returned model will have attribute best_iter set to the iteration number of the best iteration.	
callbacks	List of callback functions that are applied at each iteration.	
reset_data	Boolean, setting it to TRUE (not the default value) will transform the booster model into a predictor model which frees up memory and the original datasets	
serializable	whether to make the resulting objects serializable through functions such as save or saveRDS (see section "Model serialization").	

Value

a trained booster model lgb.Booster.

Early Stopping

"early stopping" refers to stopping the training process if the model's performance on a given validation set does not improve for several consecutive iterations.

If multiple arguments are given to eval, their order will be preserved. If you enable early stopping by setting early_stopping_rounds in params, by default all metrics will be considered for early stopping.

If you want to only consider the first metric for early stopping, pass first_metric_only = TRUE in params. Note that if you also specify metric in params, that metric will be considered the "first" one. If you omit metric, a default metric will be used based on your choice for the parameter obj (keyword argument) or objective (passed into params).

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train</pre>
dtrain <- lgb.Dataset(train$data, label = train$label)</pre>
data(agaricus.test, package = "lightgbm")
test <- agaricus.test</pre>
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)</pre>
params <- list(</pre>
  objective = "regression"
  , metric = "12"
  , min_data = 1L
  , learning_rate = 1.0
  , num_threads = 2L
)
valids <- list(test = dtest)</pre>
model <- lgb.train(</pre>
  params = params
  , data = dtrain
  , nrounds = 5L
  , valids = valids
  , early_stopping_rounds = 3L
)
```

lightgbm

Train a LightGBM model

Description

High-level R interface to train a LightGBM model. Unlike lgb.train, this function is focused on compatibility with other statistics and machine learning interfaces in R. This focus on compatibility means that this interface may experience more frequent breaking API changes than lgb.train. For efficiency-sensitive applications, or for applications where breaking API changes across releases is very expensive, use lgb.train.

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lightgbm

Usage

```
lightgbm(
 data,
  label = NULL,
 weights = NULL,
 params = list(),
 nrounds = 100L,
 verbose = 1L,
  eval_freq = 1L,
  early_stopping_rounds = NULL,
  init_model = NULL,
 callbacks = list(),
  serializable = TRUE,
 objective = "auto",
  init_score = NULL,
  num_threads = NULL,
  colnames = NULL,
  categorical_feature = NULL,
  . . .
)
```

Arguments

data	a lgb.Dataset object, used for training. Some functions, such as lgb.cv, may allow you to pass other types of data like matrix and then separately supply label as a keyword argument.	
label	Vector of labels, used if data is not an lgb.Dataset	
weights	Sample / observation weights for rows in the input data. If NULL, will assume that all observations / rows have the same importance / weight.	
	Changed from 'weight', in version 4.0.0	
params	a list of parameters. See the "Parameters" section of the documentation for a lis of parameters and valid values.	
nrounds	number of training rounds	
verbose	verbosity for output, if ≤ 0 and valids has been provided, also will disable the printing of evaluation during training	
eval_freq	evaluation output frequency, only effective when verbose > 0 and valids has been provided	
early_stopping_	rounds	
	int. Activates early stopping. When this parameter is non-null, training will stop if the evaluation of any metric on any validation set fails to improve for early_stopping_rounds consecutive boosting rounds. If training stops early, the returned model will have attribute best_iter set to the iteration number of the best iteration.	
init_model	path of model file or lgb.Booster object, will continue training from this model	
callbacks	List of callback functions that are applied at each iteration.	

serializable	whether to make the resulting objects serializable through functions such as save or saveRDS (see section "Model serialization").	
objective	Optimization objective (e.g. "regression", "binary", etc.). For a list of accepted objectives, see the "objective" item of the "Parameters" section of the documentation.	
	If passing "auto" and data is not of type lgb.Dataset, the objective will be determined according to what is passed for label:	
	 If passing a factor with two variables, will use objective "binary". If passing a factor with more than two variables, will use objective "multiclass" (note that parameter num_class in this case will also be determined automatically from label). Otherwise (or if passing lgb.Dataset as input), will use objective "regression". 	
	New in version 4.0.0	
init_score	initial score is the base prediction lightgbm will boost from <i>New in version 4.0.0</i>	
num_threads	Number of parallel threads to use. For best speed, this should be set to the number of physical cores in the CPU - in a typical x86-64 machine, this corresponds to half the number of maximum threads.	
	Be aware that using too many threads can result in speed degradation in smaller datasets (see the parameters documentation for more details).	
	If passing zero, will use the default number of threads configured for OpenMP (typically controlled through an environment variable OMP_NUM_THREADS).	
	If passing NULL (the default), will try to use the number of physical cores in the system, but be aware that getting the number of cores detected correctly requires package RhpcBLASctl to be installed.	
	This parameter gets overridden by num_threads and its aliases under params if passed there.	
	New in version 4.0.0	
colnames	Character vector of features. Only used if data is not an lgb.Dataset.	
categorical_fea	ature	
	categorical features. This can either be a character vector of feature names or an integer vector with the indices of the features (e.g. c(1L, 10L) to say "the first and tenth columns"). Only used if data is not an lgb.Dataset.	
	Additional arguments passed to lgb.train. For example	
	 valids: a list of lgb.Dataset objects, used for validation 	
	 obj: objective function, can be character or custom objective function. Examples include regression, regression_11, huber, binary, lambdarank, multiclass, multiclass 	
	• eval: evaluation function, can be (a list of) character or custom eval func- tion	
	• record: Boolean, TRUE will record iteration message to booster\$record_evals	
	• reset_data: Boolean, setting it to TRUE (not the default value) will trans- form the booster model into a predictor model which frees up memory and the original datasets	

Value

a trained lgb.Booster

Early Stopping

"early stopping" refers to stopping the training process if the model's performance on a given validation set does not improve for several consecutive iterations.

If multiple arguments are given to eval, their order will be preserved. If you enable early stopping by setting early_stopping_rounds in params, by default all metrics will be considered for early stopping.

If you want to only consider the first metric for early stopping, pass first_metric_only = TRUE in params. Note that if you also specify metric in params, that metric will be considered the "first" one. If you omit metric, a default metric will be used based on your choice for the parameter obj (keyword argument) or objective (passed into params).

predict.lgb.Booster Predict method for LightGBM model

Description

Predicted values based on class lgb.Booster

New in version 4.0.0

Usage

```
## S3 method for class 'lgb.Booster'
predict(
   object,
   newdata,
   type = "response",
   start_iteration = NULL,
   num_iteration = NULL,
   header = FALSE,
   params = list(),
   ...
)
```

Arguments

object	Object of class lgb.Booster
newdata	a matrix object, a dgCMatrix, a dgRMatrix object, a dsparseVector object, or a character representing a path to a text file (CSV, TSV, or LibSVM).
	For sparse inputs, if predictions are only going to be made for a single row, it will be faster to use CSR format, in which case the data may be passed as either a single-row CSR matrix (class dgRMatrix from package Matrix) or as a sparse numeric vector (class dsparseVector from package Matrix).

	If single-row predictions are going to be performed frequently, it is recom- mended to pre-configure the model object for fast single-row sparse predictions through function lgb.configure_fast_predict. <i>Changed from 'data', in version 4.0.0</i>
type	Type of prediction to output. Allowed types are:
cype	 "response": will output the predicted score according to the objective function being optimized (depending on the link function that the objec- tive uses), after applying any necessary transformations - for example, for objective="binary", it will output class probabilities.
	• "class": for classification objectives, will output the class with the high- est predicted probability. For other objectives, will output the same as "re- sponse". Note that "class" is not a supported type for lgb.configure_fast_predict (see the documentation of that function for more details).
	• "raw": will output the non-transformed numbers (sum of predictions from boosting iterations' results) from which the "response" number is produced for a given objective function - for example, for objective="binary", this corresponds to log-odds. For many objectives such as "regression", since no transformation is applied, the output will be the same as for "response".
	• "leaf": will output the index of the terminal node / leaf at which each observations falls in each tree in the model, outputted as integers, with one column per tree.
	• "contrib": will return the per-feature contributions for each prediction, including an intercept (each feature will produce one column).
	Note that, if using custom objectives, types "class" and "response" will not be available and will default towards using "raw" instead.
	If the model was fit through function lightgbm and it was passed a factor as labels, passing the prediction type through params instead of through this argument might result in factor levels for classification objectives not being applied correctly to the resulting output.
	New in version 4.0.0
start_iteration	int or None, optional (default=None) Start index of the iteration to predict. If None or <= 0, starts from the first iteration.
num_iteration	int or None, optional (default=None) Limit number of iterations in the predic- tion. If None, if the best iteration exists and start_iteration is None or ≤ 0 , the best iteration is used; otherwise, all iterations from start_iteration are used. If ≤ 0 , all iterations from start_iteration are used (no limits).
header	only used for prediction for text file. True if text file has header
params	a list of additional named parameters. See the "Predict Parameters" section of the documentation for a list of parameters and valid values. Where these conflict with the values of keyword arguments to this function, the values in params take precedence.
	ignored

Details

If the model object has been configured for fast single-row predictions through lgb.configure_fast_predict, this function will use the prediction parameters that were configured for it - as such, extra prediction parameters should not be passed here, otherwise the configuration will be ignored and the slow route will be taken.

Value

For prediction types that are meant to always return one output per observation (e.g. when predicting type="response" or type="raw" on a binary classification or regression objective), will return a vector with one element per row in newdata.

For prediction types that are meant to return more than one output per observation (e.g. when predicting type="response" or type="raw" on a multi-class objective, or when predicting type="leaf", regardless of objective), will return a matrix with one row per observation in newdata and one column per output.

For type="leaf" predictions, will return a matrix with one row per observation in newdata and one column per tree. Note that for multiclass objectives, LightGBM trains one tree per class at each boosting iteration. That means that, for example, for a multiclass model with 3 classes, the leaf predictions for the first class can be found in columns 1, 4, 7, 10, etc.

For type="contrib", will return a matrix of SHAP values with one row per observation in newdata and columns corresponding to features. For regression, ranking, cross-entropy, and binary classification objectives, this matrix contains one column per feature plus a final column containing the Shapley base value. For multiclass objectives, this matrix will represent num_classes such matrices, in the order "feature contributions for first class, feature contributions for second class, feature contributions for third class, etc.".

If the model was fit through function lightgbm and it was passed a factor as labels, predictions returned from this function will retain the factor levels (either as values for type="class", or as column names for type="response" and type="raw" for multi-class objectives). Note that passing the requested prediction type under params instead of through type might result in the factor levels not being present in the output.

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
data(agaricus.test, package = "lightgbm")
test <- agaricus.test
dtest <- lgb.Dataset.create.valid(dtrain, test$data, label = test$label)
params <- list(
    objective = "regression"
    , metric = "l2"
    , min_data = 1L
    , learning_rate = 1.0
    , num_threads = 2L
)</pre>
```

```
valids <- list(test = dtest)</pre>
model <- lgb.train(</pre>
  params = params
  , data = dtrain
  , nrounds = 5L
  , valids = valids
)
preds <- predict(model, test$data)</pre>
# pass other prediction parameters
preds <- predict(</pre>
    model,
    test$data,
    params = list(
        predict_disable_shape_check = TRUE
   )
)
```

print.lgb.Booster Print method for LightGBM model

Description

Show summary information about a LightGBM model object (same as summary).

New in version 4.0.0

Usage

S3 method for class 'lgb.Booster'
print(x, ...)

Arguments

Х	Object of class lgb.Booster
	Not used

Value

The same input x, returned as invisible.

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setLGBMThreads

Description

LightGBM attempts to speed up many operations by using multi-threading. The number of threads used in those operations can be controlled via the num_threads parameter passed through params to functions like lgb.train and lgb.Dataset. However, some operations (like materializing a model from a text file) are done via code paths that don't explicitly accept thread-control configuration.

Use this function to set the maximum number of threads LightGBM will use for such operations.

This function affects all LightGBM operations in the same process.

So, for example, if you call setLGBMthreads(4), no other multi-threaded LightGBM operation in the same process will use more than 4 threads.

Call setLGBMthreads(-1) to remove this limitation.

Usage

```
setLGBMthreads(num_threads)
```

Arguments

num_threads maximum number of threads to be used by LightGBM in multi-threaded operations

See Also

getLGBMthreads

set_field

Set one attribute of a lgb.Dataset object

Description

Set one attribute of a lgb.Dataset

Usage

set_field(dataset, field_name, data)
S3 method for class 'lgb.Dataset'
set_field(dataset, field_name, data)

Arguments

dataset	Object of class lgb.Dataset	
field_name	String with the name of the attribute to set. One of the following.	
• label: label lightgbm learns from ;		
	• weight: to do a weight rescale ;	
	• group: used for learning-to-rank tasks. An integer vector describing how to group rows together as ordered results from the same set of candidate results to be ranked. For example, if you have a 100-document dataset with group = $c(10, 20, 40, 10, 10, 10)$, that means that you have 6 groups, where the first 10 records are in the first group, records 11-30 are in the second group, etc.	
	• init_score: initial score is the base prediction lightgbm will boost from.	
data	The data for the field. See examples.	

Value

The lgb.Dataset you passed in.

Examples

```
data(agaricus.train, package = "lightgbm")
train <- agaricus.train
dtrain <- lgb.Dataset(train$data, label = train$label)
lgb.Dataset.construct(dtrain)
labels <- lightgbm::get_field(dtrain, "label")
lightgbm::set_field(dtrain, "label", 1 - labels)
labels2 <- lightgbm::get_field(dtrain, "label")
stopifnot(all.equal(labels2, 1 - labels))</pre>
```

summary.lgb.Booster Summary method for LightGBM model

Description

Show summary information about a LightGBM model object (same as print).

New in version 4.0.0

Usage

```
## S3 method for class 'lgb.Booster'
summary(object, ...)
```

Arguments

object	Object of class lgb.Booster
	Not used

Value

The same input object, returned as invisible.

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