Package 'rawKS'

October 14, 2022

Title Easily Get True-Positive Rate and False-Positive Rate and KS Statistic

Version 0.1.0

Description
The Kolmogorov-Smirnov (K-S) statistic is a standard method to measure the model strength for credit risk scoring models. This package calculates the K–S statistic and plots the true-positive rate and false-positive rate to measure the model strength. This package was written with the credit marketer, who uses risk models in conjunction with his campaigns. The users could read more details from Thrasher (1992) <doi:10.1002/dir.4000060408> and 'pyks' <https://pypi.org/project/pyks/>.

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Encoding UTF-8

LazyData true

Imports dplyr, magrittr, ROCR, ggplot2, tidyr

RoxygenNote 6.1.1

Depends R (>= 2.10)

Suggests knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

Author Jiaxiang Li [aut, cre] (<https://orcid.org/0000-0003-3196-6492>)

Maintainer Jiaxiang Li <alex.lijiaxiang@foxmail.com>

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R topics documented:

ks_plot *Plot KS chart*

Description

Plot KS chart

Usage

```
ks_plot(df)
```

Arguments

df	data.frame created by ks_table

Value

The 'ggplot2' object

Examples

```
data("two_class_example_edited")
max(ks_table(two_class_example_edited$yhat, two_class_example_edited$y)$ks)
ks_table(two_class_example_edited$yhat, two_class_example_edited$y) %>%
  ks_plot()
```

ks_table *Get KS statistics*

Description

Output a data.frame with inputs (y, yhat) and tpr, fpr and ks.

Usage

```
ks_table(yhat, y)
```

Arguments

yhat	numeric the value predicted by your model.
y	numeric the target values.

Value

The data frame containing tpr, fpr and ks.

Examples

```
data("two_class_example_edited")
max(ks_table(two_class_example_edited$yhat, two_class_example_edited$y)$ks)
```

`two_class_example_edited` *A sample with the target and predictions*

Description

A dataset containing two columns, `yhat` and `y` as the inputs for the function `ks_table`.

Usage

```
two_class_example_edited
```

Format

A data frame with 500 rows and 2 variables:

yhat predictions

y target

Source

package `yardstick::two_class_example`

Index