

Plotting model residuals with `plotres`

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1 Introduction

Residual plots are important for checking linear models, but they also are useful for other types of model. They can be used for an overview of the model’s performance, to check for outliers, and to check if the response should be transformed.

The `plotres` function in the `plotmo` R package [8] makes it easy to plot residuals for a wide variety of R models. Figure 1 shows an example. It was produced with the following code:

```
library(rpart); library(plotmo)           # plotres is in the plotmo package
library(earth); data(ozone1)              # get the ozone data
rpart.mod <- rpart(O3 ~ ., data = ozone1)  # generate an rpart model
plotres(rpart.mod)                        # plot its residuals
```

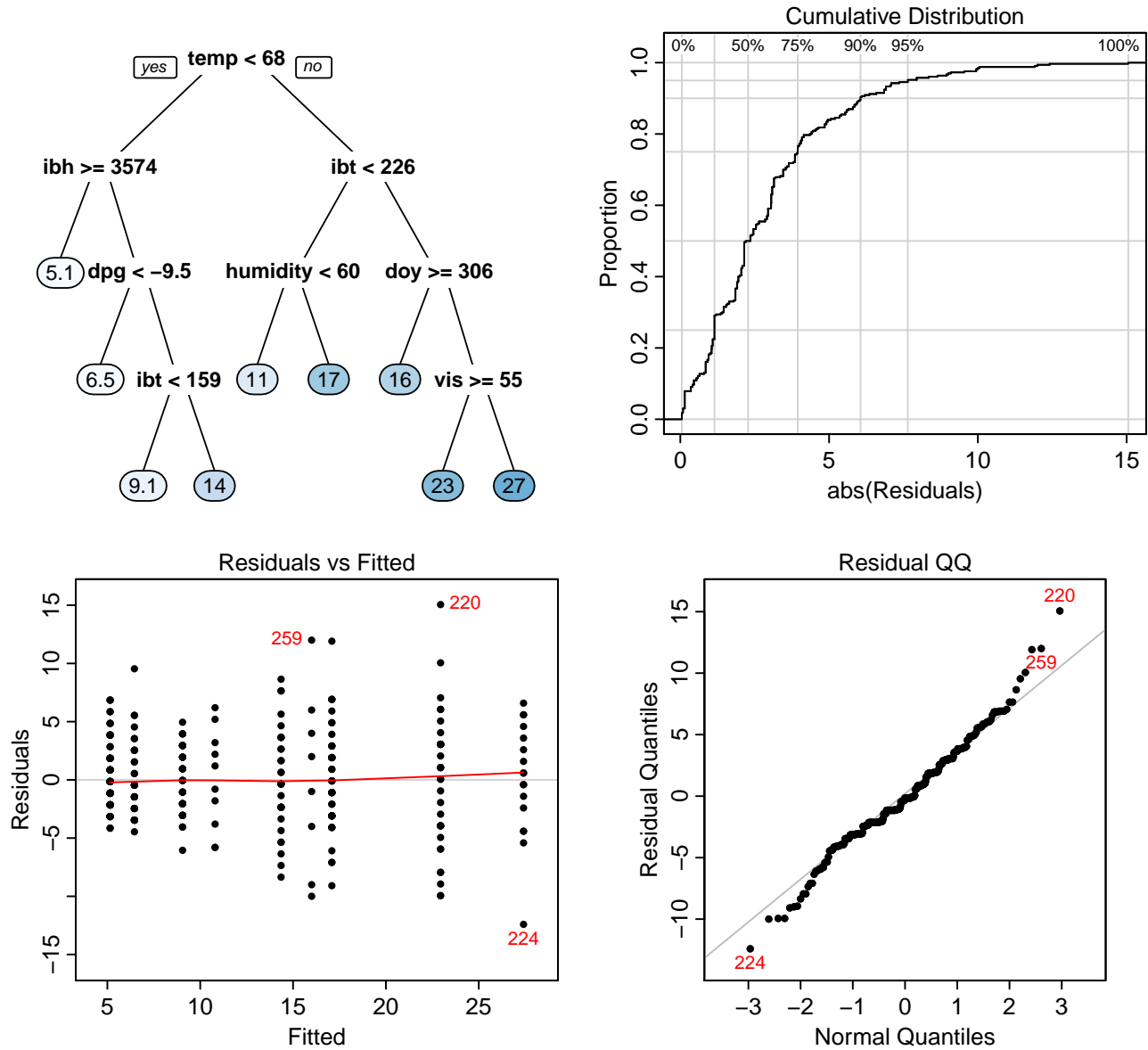


Figure 1: *An example plotres plot. This example is for an `rpart` model.*

Since this is an `rpart` model [12], `plotres` draws the model tree at the top left [6]. Different figures will be drawn in the top left for other types of model (Section 5).

The bottom left plot is a standard Residuals vs Fitted plot of the training data. In this example we see the quantized fits characteristic of `rpart` models. Each vertical line of points corresponds to a leaf of the tree. (We could use `plotres`’s `jitter` argument to reduce the overplotting caused by quantization here.) The red line is a lowess smooth.

In case 220, for example, we see that although the model estimates a high ozone level (the fitted value is 23), the observed level was actually a lot higher. From the QQ plot (bottom right) we see that this residual is indeed a bit unusual. Since it is the biggest absolute residual, it determines the right bound of the Cumulative Distribution plot (top right).

A variety of other residual plots can be generated by `plotres` as described on its help page.

2 Some examples

Here are some examples which illustrate plotres on various models.

```
library(earth) # for ozone1 data
data(ozone1)

lm.mod <- lm(O3 ~ ., data=ozone1)           ## linear model
plotres(lm.mod)

earth.mod <- earth(O3 ~ ., data=ozone1, degree=2) ## earth
plotres(earth.mod) # equivalent to plot.earth

library(rpart)                               ## rpart
rpart.mod <- rpart(O3 ~ ., data=ozone1)
plotres(rpart.mod)

library(tree)                                ## tree
tree.mod <- tree(O3~., data=ozone1)
plotres(tree.mod)

library(randomForest)                         ## randomForest
set.seed(2015)
rf.mod <- randomForest(O3~., data=ozone1)
plotres(rf.mod)

library(gbm)                                 ## gbm
set.seed(2015)
gbm.mod <- gbm(O3~., data=ozone1, dist="gaussian",
               interact=2, shrink=.01, n.trees=1000)
plotres(gbm.mod)

library(nnet)                                ## nnet
set.seed(2015)
nnet.mod <- nnet(O3~., data=scale(ozone1), size=2, decay=0.01, trace=FALSE)
plotres(nnet.mod, type="raw")

library(neuralnet)                           ## neuralnet
set.seed(2015)
nn.mod <- neuralnet(O3~humidity+temp, data=scale(ozone1), hidden=2)
plotres(nn.mod)

library(caret)                               ## caret
set.seed(2015)
caret.earth.mod <- train(O3~., data=ozone1, method="earth",
                        tuneGrid=data.frame(degree=2, nprune=10))
plotres(caret.earth.mod, type="raw")
```

This definitely isn't an exhaustive list of models supported by plotres. The packages used in the above code are [2–4, 9–13].

3 Limitations

Plotres is designed primarily for displaying standard **response - fitted** residuals for regression models with a single continuous response. For some model types it supports multiple responses and other kinds of residuals.

In general, it won't work on models that don't save the call or data with the model in a standard way. For further discussion please see *Accessing the model data* in the *plotmo* vignette.

4 Generating the residuals and calling predict

Plotres first tries to get the residuals by calling the **residuals** method for the model. If the call fails (which it will for models that don't have a **residuals** method), plotres must figure out the residuals manually. It does that using **predict**.

Plotres tries to use sensible default arguments for **predict**, but they won't always be correct (plotres can't know about the predict method for every kind of model). Change the defaults if necessary using plotres arguments with a **predict.** prefix. Plotres passes any argument prefixed with **predict.** directly to **predict**, after removing the prefix.

For example, **predict.gbm** has a **n.trees** argument, which plotres defaults to the total number of trees. But that can be changed, for example:

```
library(gbm); library(plotmo)
example(gbm)                    # create gbm1, a gbm model
plotres(gbm1)                   # call predict.gbm with total n.trees
nbest <- gbm.perf(gbm1, method = "OOB", # get "best" number of trees
                  plot.it = FALSE)
plotres(gbm1, predict.n.trees = nbest)  # pass n.trees = nbest to predict.gbm
```

Use **trace = 1** with plotres to see the arguments passed to **predict** and friends.

5 The **which=1** plot and the “w1.” prefix

The top left plot is a model-specific plot.¹ We call this plot the “**which=1**” plot. What gets plotted here depends on the model class. For example, for **earth** models this is a model selection plot and for **glmnet** models it's a coefficient profile plot.

Nothing will be displayed for some models. This isn't really an issue. You will see three instead of four plots when you call plotres with the default arguments.

For some models, the **which=1** plot is called with default arguments programmed into plotres. Use **trace = 1** to see those arguments.

¹This plot is included by default, since by default **which = 1:4**.

Change the arguments passed to this plot by using `plotres` arguments with a `w1.` prefix. `Plotres` passes any argument prefixed with `w1.` directly to the `which=1` plot, after removing the prefix. For example, `w1.ylim=c(-10,20)`. Note the `w1.` prefix; plain `ylim=c(-10,20)` affects the residual plots, not this plot. See also the example below. It's very easy to forget the `w1.` prefix.

It may happen that the `which=1` plot is only partially plotted, or messes up the page for further plots. For example, plots that use `grid` graphics will cause problems. In that case, call `plotres` with a `which` argument that excludes 1 (don't use the default `which`). We would be interested in hearing about models that cause this kind of bad behavior.

An example

Here's a `which=1` plot showing `glmnet` taming the `longley` data (Figure 2):

```
library(glmnet); library(plotmo); data(longley)

mod <- glmnet(data.matrix(longley[,1:6]), longley[,7])

plotres(mod, which=1)                                # left side of the figure
```

Change the parameters passed to the plot using the `w1.` prefix:

```
plotres(mod, which=1,                                # right side of the figure
         w1.xvar="norm",                             # pass xvar="norm" to the plot
         w1.col=1:3)                                 # change the color scheme
```

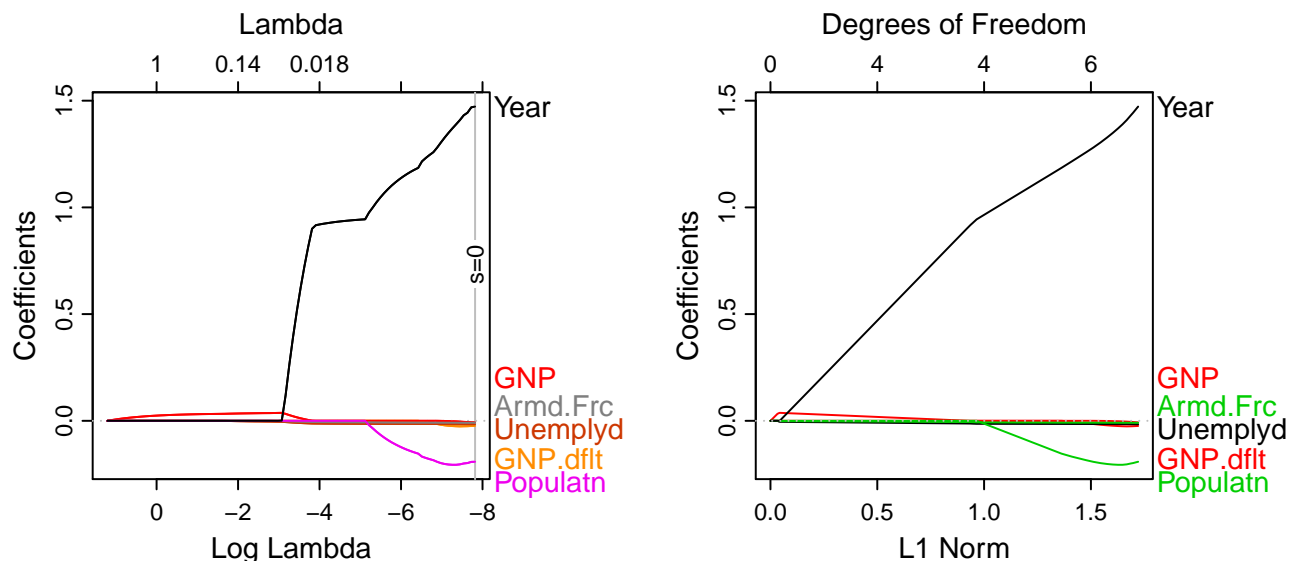


Figure 2: A `glmnet` [1] model of the `longley` data [5]. Just the `which=1` plot is shown.

Left `plotres(glmnet.mod)`

Right `plotres(glmnet.mod, w1.xvar="norm", w1.col=1:3)`

6 Notes on glmnet models

The following code plots an example `glmnet` model (Figure 3). The previous page also has some examples.

```
library(glmnet)
library(plotmo)
x <- matrix(rnorm(100 * 10), 100, 10) # n=100 p=10
y <- x[,1] + x[,2] + 3 * rnorm(100)    # y depends only on x[,1] and x[,2]
mod <- glmnet(x, y)
plotres(mod)
```

For the `which=1` plot (Figure 3 top left), `plotres` makes an internal call to `plot_glmnet` (in the `plotmo` package). This function is much like `plot.glmnet` in the `glmnet` package. It has an extra `xvar` option "`rlambda`", which `plotres` uses by default. (This allows `s` to be plotted and variable names on the right of the plot.) Override that default by passing say `w1.xvar="norm"` to `plotres`.

The plot is annotated with a vertical gray line showing the `s` parameter. This is the penalty lambda that `plotres` passes internally to `predict.glmnet` when generating the residuals for the residual plots (Section 4). By default, `plotres` calls `predict.glmnet` with `type="response"` and `s=0` (no penalty). Change that by passing say `predict.s=.02` to `plotres`. (In fact, you can pass any argument to `predict.glmnet` by prefixing the argument with `predict.` as described in Section 4.)

When using `plotres`, arguments such as `ylim` can be passed on to `plot_glmnet` using a `w1.` prefix as described in Section 5. When calling `plot.glmnet` directly, don't use the `w1.` prefix.

Use `w1.s.col=0` to remove the `s` vertical gray line, or `w1.s.col="green"` to make it green (for example).

`Plotres` can also be used with `cv.glmnet` models (it will invoke `plot.cv.glmnet` for the `which=1` plot).

For multiple response models, use `plotres`'s `nresponse` argument to select which response is plotted. The `type.coef` argument of `plot.multnet` isn't supported.

s=0 glmnet(x=x, y=y)

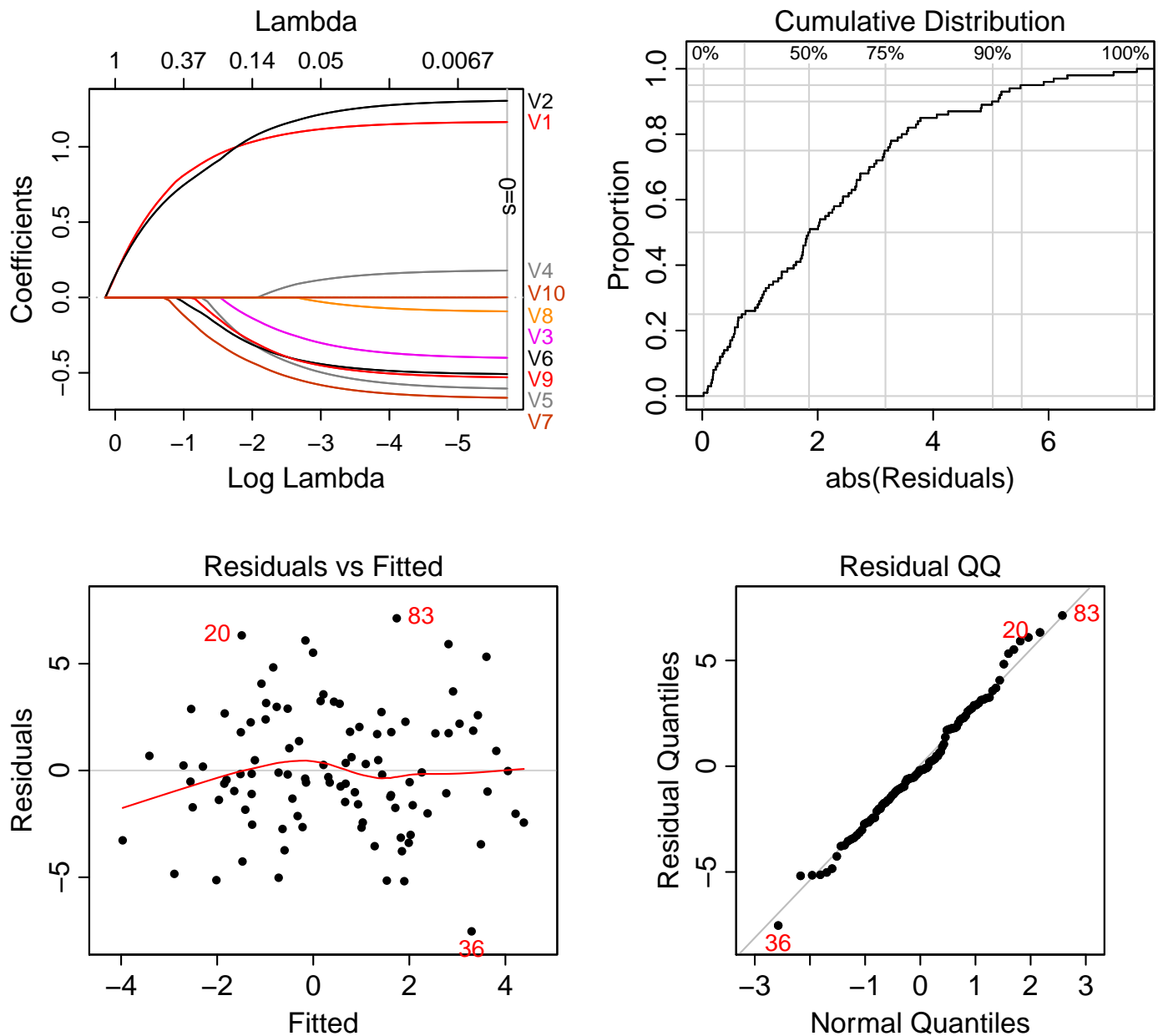


Figure 3: A `glmnet` model plotted with `plotres`.

In this example, all variables except *V1* and *V2* are noise variables.

To calculate the residuals, `s=0` was passed to `predict.glmnet`, as indicated by the vertical gray line in the top left plot.

The `x` matrix has no column names, so the variables have been automatically named with a *V* prefix. The variable names are spread out to prevent overplotting, but we can still make out which curve is associated with which variable.

7 Notes on gbm models

Plotres uses the `plot.gbm` function (in the `plotmo` package) for plotting gbm models. Figure 4 shows an example, generated with the following code. (Only the `which=1` `plot.gbm` plot is shown; the residual plots are the same as for other models.)

```
library(earth); data(ozone1) # get the ozone data
oz <- ozone1[sample.int(n=nrow(ozone1)),] # random row order for train.fraction

gbm.mod <- gbm(O3~., data=oz, dist="gaussian", interaction.depth=2,
               shrinkage=.01, train.fraction=.8, cv.folds=10, n.trees=3000)

plotres(gbm.mod)
```

The vertical dotted lines and the corresponding colored numbers along the top of the plot show the number of trees selected by various criteria.

The OOB curve is the out-of-bag improvement, similar to the `gbm.perf` plot. The OOB curve is on a different scale to the other curves, so shouldn't really be shown on the same plot. We force it in by rescaling and shifting it. Although helpful for comparing model-selection criteria, this can also lead to confusion: the scale on the left doesn't apply to the OOB curve. A dashed curve is used as a reminder.

The vertical gray line shows the `n.trees` parameter. This is the number of trees that plotres passes internally to `predict.gbm` when generating the residuals (Section 4), although the residual plots aren't shown here. In the residual plots, only `train.fraction` of the residuals will be shown if `train.fraction` was specified in the original call to `gbm`.

When generating the residuals, by default plotres calls `predict.gbm` with `type="response"` and `n.trees` set to all the trees. Change that by passing say `predict.n.trees=200` to plotres. (In fact, you can pass any argument to `predict.gbm` by prefixing the argument with `predict.` as described in Section 4.)

When using plotres, arguments such as `ylim` can be passed on to `plot.gbm` using a `w1.` prefix as described in Section 5. When calling `plot.gbm` directly, don't use the `w1.` prefix.

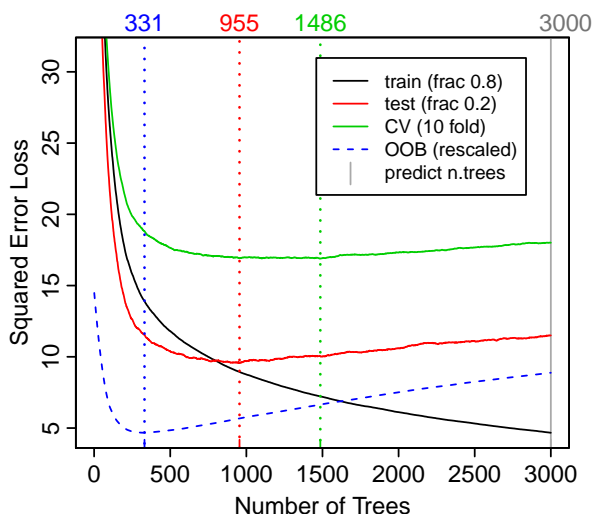


Figure 4: A gbm model.

Just the plotres `which=1` plot is shown (same as calling `plot.gbm` directly).

The plot is a little crowded because both the `train.fraction` and `cv.folds` arguments were used in the call to `gbm` when building the model.

8 Comparison to plot.lm

The function `plot.lm` automatically standardizes residuals for some of the plots. In contrast, with `plotres` we must explicitly specify when the residuals should be standardized. This is because standardization isn't possible or appropriate for most of the models that `plotres` is designed for.

The different `which` numbering scheme used by `plotres` is mostly an historical legacy (from the days when this function was part of the `earth` package).

As a somewhat academic exercise, here's how `plot.lm` can be emulated with `plotres` (Figure 9):

```
plotlm <- function(object) # similar to plot.lm
{
  plotres(object, which=3, center=FALSE,           # residuals vs fitted
          caption=paste(deparse(object$call), collapse=" "))

  plotres(object, which=4, standardize=TRUE)        # QQ plot

                                           # scale-location plot
  plotres(object, which=6, standardize=TRUE, main="Scale-Location")

  plotres(object, which=3, versus=4, standardize=TRUE) # leverage plot
}
fit <- lm(Volume ~ ., data = trees)                # simple linear model
par(mfrow = c(2,2), oma = c(0,0,3,0))             # four plots on page, space for caption
plot(fit)                                           # call plot.lm
plotlm(fit)                                         # call our version of plot.lm
```

9 FAQ and common error messages

Please see the FAQ and *Common error messages* in the `plotmo` vignette.

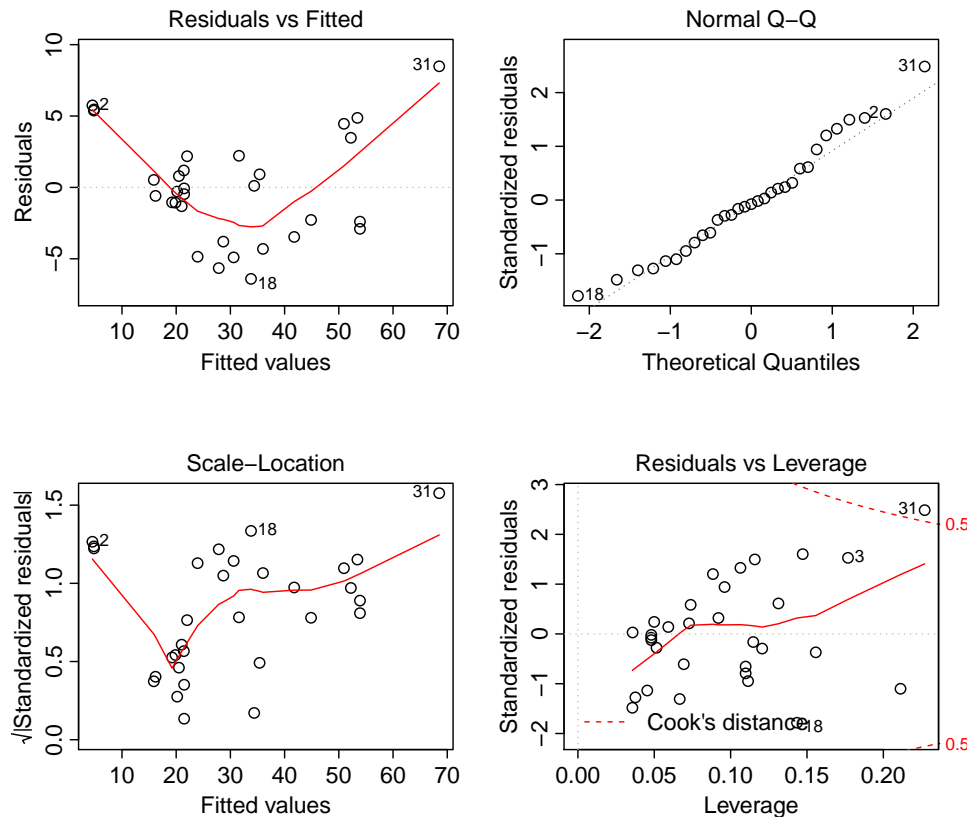
See also the *Notes on some packages* in that vignette.

Most of the difficulties associated with plotting residuals by functions like `plotres` arise because the model-building function neglected to include some essential fields in the model, for example the `call`. See the vignette *Guidelines for S3 Regression Models* [7].

Why is nothing displayed for `which=1` ?

See Section 5. For some model classes, nothing will be displayed for `which=1`. By default, `plotres` will plot three instead of four plots. (Package authors may contact the maintainer of `plotres` to add `which=1` support for their model plot; this is usually a trivial extension to `plotres`.)

plot.lm



plot.lm emulated with plotres

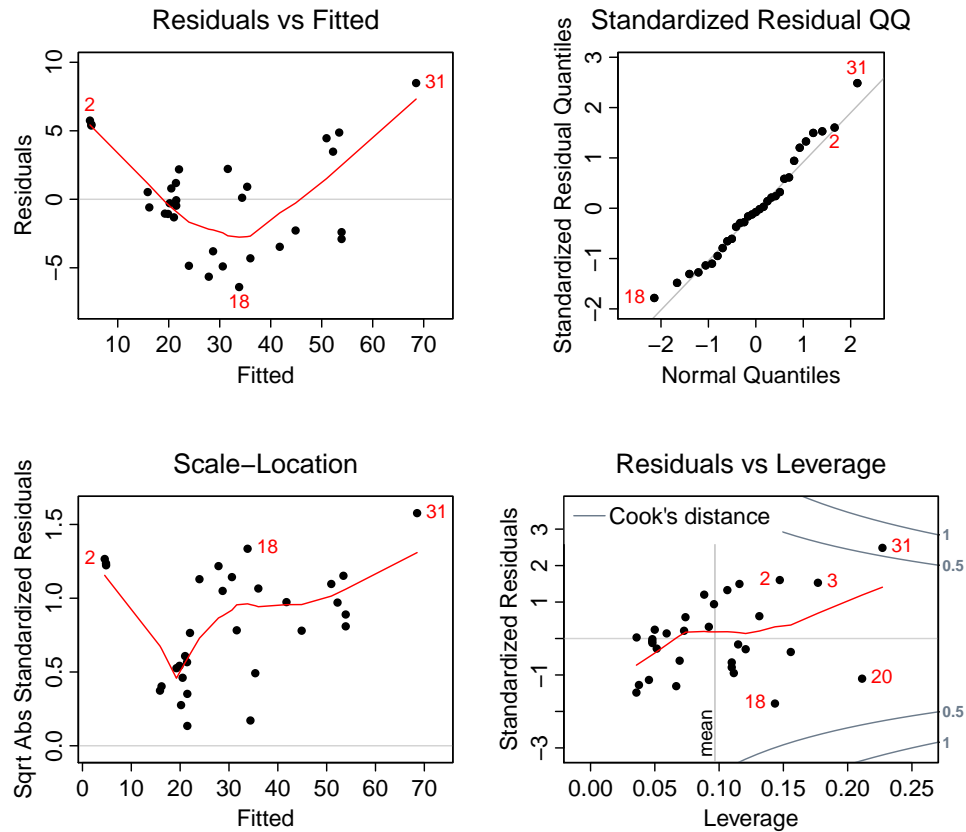


Figure 5: `plot.lm` and `plotres`.

References

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