Package 'SplitWise'

July 31, 2025

Type Package
Title Hybrid Stepwise Regression with Single-Split Dummy Encoding
Version 1.0.2
Description Implements 'SplitWise', a hybrid regression approach that transforms numeric variables into either single-split (0/1) dummy variables or retains them as continuous predictors. The transformation is followed by stepwise selection to identify the most relevant variables. The default 'iterative' mode adaptively explores partial synergies among variables to enhance model performance, while an alternative 'univariate' mode applies simpler transformations independently to each predictor. For details, see Kurbucz et al. (2025) <doi:10.48550 arxiv.2505.15423="">.</doi:10.48550>
License GPL (>= 3)
Encoding UTF-8
Depends R (>= $3.5.0$)
Imports rpart, stats
RoxygenNote 7.3.2
Suggests knitr, rmarkdown, testthat (>= 3.0.0)
Config/testthat/edition 3
VignetteBuilder knitr
NeedsCompilation no
Author Marcell T. Kurbucz [aut, cre], Nikolaos Tzivanakis [aut], Nilufer Sari Aslam [aut], Adam M. Sykulski [aut]
Maintainer Marcell T. Kurbucz <m.kurbucz@ucl.ac.uk></m.kurbucz@ucl.ac.uk>
Repository CRAN
Date/Publication 2025-07-31 05:40:02 UTC
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SplitWise Regression

Description

Transforms each numeric variable into either a single-split dummy or keeps it linear, then runs stats::step() for stepwise selection. The user can choose a simpler univariate transformation or an iterative approach.

Usage

```
splitwise(
  formula,
  data,
  transformation_mode = c("iterative", "univariate"),
  direction = c("backward", "forward", "both"),
 min_support = 0.1,
 min_improvement = 3,
  criterion = c("AIC", "BIC"),
  exclude_vars = NULL,
  verbose = FALSE,
  steps = 1000,
  k = 2,
)
## S3 method for class 'splitwise_lm'
print(x, ...)
## S3 method for class 'splitwise_lm'
summary(object, ...)
## S3 method for class 'splitwise_lm'
predict(object, newdata, ...)
## S3 method for class 'splitwise_lm'
coef(object, ...)
## S3 method for class 'splitwise_lm'
fitted(object, ...)
## S3 method for class 'splitwise_lm'
residuals(object, ...)
## S3 method for class 'splitwise_lm'
model.matrix(object, ...)
```

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Arguments

formula A formula specifying the response and (initial) predictors, e.g. mpg ~ ...

data A data frame containing the variables used in formula.

transformation_mode

Either "iterative" or "univariate". Default = "iterative".

direction Stepwise direction: "backward", "forward", or "both".

min_support Minimum fraction (between 0 and 0.5) of observations needed in either group

when making a dummy split. Prevents over-fragmented or tiny dummy groups.

Default = 0.1.

min_improvement

Minimum required improvement (in AIC/BIC units) for accepting a dummy split or variable transformation. Helps guard against overfitting from marginal

improvements. Default = 2.

criterion Either "AIC" or "BIC". Default = "AIC". Note: If you choose "BIC", you

typically want $k = \log(nrow(data))$ in stepwise.

exclude_vars A character vector naming variables that should be forced to remain linear (i.e.,

no dummy splits allowed). Default = NULL.

verbose Logical; if TRUE, prints debug info in transformation steps. If FALSE, the step-

wise selection process is run quietly (trace = 0 in step()). Default = FALSE.

steps Maximum number of steps for step(). Default = 1000.

k Penalty multiple for the number of degrees of freedom (used by step()). E.g.

2 for AIC, log(n) for BIC. Default = 2.

... Additional arguments passed to predict.lm.

x A "splitwise_lm" object returned by splitwise.

object An object of class splitwise_lm, as returned by splitwise.

newdata A data frame of new data (with original predictors) to generate predictions for.

The appropriate dummy variables will be generated using the transformation rules learned during model training. If omitted, predictions for the training data

are returned.

Value

An S3 object of class c("splitwise_lm", "lm"), storing:

splitwise_info List containing transformation decisions, final data, and call.

Functions

- print(splitwise_lm): Prints a summary of the splitwise_lm object.
- summary(splitwise_lm): Provides a detailed summary, including how dummies were created.
- predict(splitwise_lm): Generate predictions from a splitwise_lm object using learned transformation rules.
- coef(splitwise_lm): Extract model coefficients from a SplitWise linear model.

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- fitted(splitwise_lm): Extract fitted values from a SplitWise linear model.
- residuals(splitwise_lm): Extract residuals from a SplitWise linear model.
- model.matrix(splitwise_lm): Extract the model matrix from a SplitWise linear model.

Examples

```
# Load the mtcars dataset
data(mtcars)
# Univariate transformations (AIC-based, backward stepwise)
model_uni <- splitwise(</pre>
 mpg ~ .,
 data
                  = mtcars,
 transformation_mode = "univariate",
 direction = "backward"
)
summary(model_uni)
# Iterative approach (BIC-based, forward stepwise)
# Note: typically set k = log(nrow(mtcars)) for BIC in step().
model_iter <- splitwise(</pre>
 mpg ~ .,
 data
                   = mtcars,
 transformation_mode = "iterative",
 direction = "forward",
                   = "BIC",
 criterion
                    = log(nrow(mtcars))
)
summary(model_iter)
```

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