

Package ‘RobustMetrics’

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Type Package

Title Calculates Robust Performance Metrics for Imbalanced
Classification Problems

Version 1.0.0

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Description Calculates robust Matthews Correlation Coefficient (MCC), Cohen's Kappa, and robust F-Beta Scores, as introduced by Holzmann and Klar (2026) <[doi:10.48550/arXiv.2404.07661](https://doi.org/10.48550/arXiv.2404.07661)>. These performance metrics are designed for imbalanced classification problems. Plots the receiver operating characteristic curve (ROC curve) together with the recall / 1-precision curve.

License GPL (>= 3)

Encoding UTF-8

LazyData true

Depends R (>= 3.5.0)

Suggests testthat (>= 3.0.0)

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URL <https://github.com/BernhardKlar/RobustMetrics>

BugReports <https://github.com/BernhardKlar/RobustMetrics/issues>

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Contents

FScore	2
Kappa	3

MCC	4
rf.data	5
robFScore	6
robFScore2	7
robKappa	8
robMCC	9
ROC_curve	11
Index	12

FScore	<i>F-Beta Score</i>
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Description

Compute the F-Beta Score.

Usage

```
FScore(  
  actual = NULL,  
  predicted = NULL,  
  TP = NULL,  
  FN = NULL,  
  FP = NULL,  
  TN = NULL,  
  beta = 1  
)
```

Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)
beta	Beta squared is the weight of recall in harmonic mean

Details

Calculate the F-Beta Score. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

Value

F-Beta Score.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
FScore(actual, predicted)
FScore(TP=4, FN=2, FP=1, TN=3)
```

Kappa	<i>Cohen's Kappa</i>
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Description

Compute Cohen's Kappa coefficient.

Usage

```
Kappa(
  actual = NULL,
  predicted = NULL,
  TP = NULL,
  FN = NULL,
  FP = NULL,
  TN = NULL
)
```

Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)

Details

Calculate Cohen’s Kappa coefficient. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

Value

Cohen’s Kappa coefficient.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
Kappa(actual, predicted)
Kappa(TP=4, FN=2, FP=1, TN=3)
```

MCC	<i>Matthews correlation coefficient</i>
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Description

Compute Matthews correlation coefficient.

Usage

```
MCC(
  actual = NULL,
  predicted = NULL,
  TP = NULL,
  FN = NULL,
  FP = NULL,
  TN = NULL
)
```

Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)

Details

Calculate Matthews correlation coefficient. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

Value

Matthews correlation coefficient.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
MCC(actual, predicted)
MCC(TP=4, FN=2, FP=1, TN=3)
```

rf.data

Example Random Forest Data

Description

This dataset contains example data from a Random Forest model.

Usage

```
rf.data
```

Format

A data frame with 2 columns:

actual Actual values

predicted Predicted probabilities

Source

Full test data set using random forest classifier, see Section 6 in Reference.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

robFScore

*Robust F-Beta Score***Description**

Compute a robust version of the F-Beta Score.

Usage

```
robFScore(
  actual = NULL,
  predicted = NULL,
  TP = NULL,
  FN = NULL,
  FP = NULL,
  TN = NULL,
  beta = 1,
  d0 = 0.1
)
```

Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)
beta	Beta squared is the weight of recall in the harmonic mean
d0	Weight of the estimated true positive probability in the harmonic mean

Details

Calculate the robust F-Beta Score F_{β, d_0} with two parameters. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

If $d_0 = 0$, the robust F-Beta Score coincides with the F-Beta Score.

Value

robust F-Beta Score.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
robFScore(actual, predicted, beta=1, d0=0.1)
robFScore(TP=4, FN=2, FP=1, TN=3, beta=1, d0=1)
```

robFScore2	<i>General robust F-Beta Score</i>
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Description

Compute a robust version of the F-Beta Score with two additional parameters.

Usage

```
robFScore2(
  actual = NULL,
  predicted = NULL,
  TP = NULL,
  FN = NULL,
  FP = NULL,
  TN = NULL,
  d1 = 1,
  d0 = 0.1,
  c = 1
)
```

Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)
d1	Weight of recall in the harmonic mean (corresponds to beta squared)
d0	Weight of the estimated true positive probability in the harmonic mean
c	Additional parameter in numerator

Details

Calculate the robust F-Beta Score F_{rb} with two additional parameters. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

The robust family requires $d_0 > 0$, $d_1 \geq 0$, $c \geq 0$, and $d_0 + d_1 - c > 0$. The classical F-Beta Score is recovered for $d_0 = c = 0$ and $d_1 = \beta^2 > 0$.

Value

robust F-Beta Score with two additional parameters.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
robFScore2(actual, predicted, d0 = 0.1, c = 0.1)
robFScore2(TP=4, FN=2, FP=1, TN=3, d0 = 0.1, c = 1)
```

robKappa

Robust Cohen's Kappa

Description

Compute a robust version of Cohen's Kappa coefficient.

Usage

```
robKappa(
  actual = NULL,
  predicted = NULL,
  TP = NULL,
  FN = NULL,
  FP = NULL,
  TN = NULL,
  d = 0.1
)
```


Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)
d	Nonnegative robustness parameter. With $d = 0$, the result is Cohen's Kappa.

Details

Calculate the robust Cohen's Kappa coefficient. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

If $d = 0$, the robust Cohen's Kappa coefficient coincides with Cohen's Kappa.

Value

Robust Cohen's Kappa coefficient.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
robKappa(actual, predicted, d=0.1)
robKappa(TP=4, FN=2, FP=1, TN=3, d=0.1)
```

robMCC

Robust Matthews correlation coefficient

Description

Compute a robust version of Matthews correlation coefficient (MCC).

Usage

```
robMCC(
  actual = NULL,
  predicted = NULL,
  TP = NULL,
  FN = NULL,
  FP = NULL,
  TN = NULL,
  d = 0.1
)
```

Arguments

actual	A vector of actual values (1/0 or TRUE/FALSE)
predicted	A vector of prediction values (1/0 or TRUE/FALSE)
TP	Count of true positives (correctly predicted 1/TRUE)
FN	Count of false negatives (predicted 0/FALSE, but actually 1/TRUE)
FP	Count of false positives (predicted 1/TRUE, but actually 0/FALSE)
TN	Count of true negatives (correctly predicted 0/FALSE)
d	Parameter of the robust MCC

Details

Calculate the robust MCC. Provide either:

- actual and predicted or
- TP, FN, FP and TN.

If $d = 0$, the robust MCC coincides with the MCC.

Value

robust MCC.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- c(1,1,1,1,1,1,0,0,0,0)
predicted <- c(1,1,1,1,0,0,1,0,0,0)
robMCC(actual, predicted, d=0.05)
robMCC(TP=4, FN=2, FP=1, TN=3, d=0.05)
```

ROC_curve	<i>ROC curve</i>
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Description

Plot ROC curve together with recall / 1-precision curve.

Usage

```
ROC_curve(actual, predicted, d = c(0.01, 0.05, 0.1, 0.5))
```

Arguments

- actual A vector of actual values (1/0 or TRUE/FALSE)
- predicted A vector of predicted probabilities (numeric values in [0, 1])
- d A nonnegative numeric vector of length 4 with robust-MCC parameters

Details

Instead of a precision-recall curve, a recall / 1-precision curve is plotted in the same coordinate system as the ROC curve.

Grey circles show the corresponding MCC optimal points; black symbols show points optimal with respect to the robust MCC for different values of d.

Value

ROC curve.

References

Holzmann, H., Klar, B. (2026). Robust performance metrics for imbalanced classification problems. arXiv:2404.07661. [LINK](#)

Examples

```
actual <- rf.data[, 1]
predicted <- rf.data[, 2]
ROC_curve(actual, predicted, d=c(0.01,0.02,0.1,0.5))
```

Index

* **datasets**

rf.data, [5](#)

FScore, [2](#)

Kappa, [3](#)

MCC, [4](#)

rf.data, [5](#)

robFScore, [6](#)

robFScore2, [7](#)

robKappa, [8](#)

robMCC, [9](#)

ROC_curve, [11](#)