Package ‘DALEX’

May 17, 2019

Title Descriptive mAchine Learning EXplanations

Version 0.4

Description

Machine Learning (ML) models are widely used and have various applications in classification or regression. Models created with boosting, bagging, stacking or similar techniques are often used due to their high performance, but such black-box models usually lack of interpretability. DALEX package contains various explainers that help to understand the link between input variables and model output.

The single_variable() explainer extracts conditional response of a model as a function of a single selected variable.


The single_prediction() explainer attributes parts of a model prediction to particular variables used in the model.

It is a wrapper over 'breakDown' package (Staniak and Biecek 2018) <doi:10.32614/RJ-2018-072>.

The variable_dropout() explainer calculates variable importance scores based on variable shuffling (Fisher at al. 2018) <arXiv:1801.01489>.

All these explainers can be plotted with generic plot() function and compared across different models.

'DALEX' is a part of the 'DrWhy.AI' universe (Biecek 2018) <arXiv:1806.08915>.

Depends R (>= 3.0)

License GPL

Encoding UTF-8

LazyData true

RoxygenNote 6.1.1

Imports ggplot2

Suggests gbm, randomForest, xgboost, ALEPlot, ingredients, iBreakDown, breakDown, pdp, factorMerger, ggpubr, testthat, dplyr

URL https://pbiecek.github.io/DALEX/

BugReports https://github.com/pbiecek/DALEX/issues
Description

Datasets apartments and apartments_test are artificial, generated from the same model. Structure of the dataset is copied from real dataset from PBImisc package, but they were generated in a way to mimic effect of Anscombe quartet for complex black box models.

Usage

data(apartments)
**dragons**

**Format**

a data frame with 1000 rows and 6 columns

**Details**

- `m2.price` - price per square meter
- `surface` - apartment area in square meters
- `n.rooms` - number of rooms (correlated with surface)
- `district` - district in which apartment is located, factor with 10 levels
- `floor` - floor
- `construction.date` - construction year

---

**Dragons**

**Description**

Datasets `dragons` and `dragons_test` are artificial, generated from the same ground truth model, but with sometimes different data distribution.

**Usage**

```r
data(dragons)
```

**Format**

a data frame with 2000 rows and 8 columns

**Details**

Values are generated in a way to:  
- have nonlinearity in `year_of_birth` and `height`  
- have concept drift in the test set

- `year_of_birth` - year in which the dragon was born. Negative year means year BC, eg: -1200 = 1201 BC
- `year_of_discovery` - year in which the dragon was found.
- `height` - height of the dragon in yards.
- `weight` - weight of the dragon in tons.
- `scars` - number of scars.
- `colour` - colour of the dragon.
- `number_of_lost_teeth` - number of teeth that the dragon lost.
- `life_length` - life length of the dragon.
explain.default  Create Model Explainer

Description

Black-box models may have very different structures. This function creates a unified representation of a model, which can be further processed by various explainers.

Usage

```
explain.default(model, data = NULL, y = NULL,
predict_function = yhat, link = I, ..., label = tail(class(model), 1))
```

```
explain(model, data = NULL, y = NULL, predict_function = yhat,
link = I, ..., label = tail(class(model), 1))
```

Arguments

- **model**: object - a model to be explained
- **data**: data.frame or matrix - data that was used for fitting. If not provided then will be extracted from the model
- **y**: numeric vector with outputs / scores. Currently used only by variable_dropout() explainer.
- **predict_function**: function that takes two arguments: model and new data and returns numeric vector with predictions
- **link**: function - a transformation/link function that shall be applied to raw model predictions
- **...**: other parameters
- **label**: character - the name of the model. By default it’s extracted from the 'class' attribute of the model

Details

Please NOTE, that the **model** is actually the only required argument. But some explainers may require that others will be provided too.

Value

An object of the class 'explainer'.

It’s a list with following fields:

- **model** the explained model
- **data** the dataset used for training
• predict_function function that may be used for model predictions, shall return a single numerical value for each observation.
• class class/classes of a model
• label label, by default it’s the last value from the class vector, but may be set to any character.

Examples

```r
library("breakDown")

wine_lm_model4 <- lm(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_lm_explainer4 <- explain(wine_lm_model4, data = wine, label = "model_4v")
wine_lm_explainer4

## Not run:
library("randomForest")
wine_rf_model4 <- randomForest(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_rf_explainer4 <- explain(wine_rf_model4, data = wine, label = "model_rf")
wine_rf_explainer4

## End(Not run)
```

---

**feature_response**  
Marginal Response for a Single Feature

**Description**

Calculates the average model response as a function of a single selected variable. Use the 'type' parameter to select the type of marginal response to be calculated. Currently for numeric variables we have Partial Dependency and Accumulated Local Effects implemented. Current implementation uses the 'pdp' package (Brandon M. Greenwell (2017). pdp: An R Package for Constructing Partial Dependence Plots. The R Journal, 9(1), 421–436.) and 'ALEPlot' (Dan Apley (2017). ALEPlot: Accumulated Local Effects Plots and Partial Dependence Plots.)

**Usage**

```r
feature_response(x, ...)

## S3 method for class 'explainer'
feature_response(x, feature, type = "pdp",
                 which_class = NULL, ...)

## Default S3 method:
feature_response(x, data, predict_function, feature,
                 type = "pdp", label = class(x)[1], which_class = NULL, ...)
```
Arguments

x  a model to be explained, or an explainer created with function ‘DALEX::explain()’.
...
feature character - name of a single variable
type character - type of the response to be calculated. Currently following options are implemented: ‘pdp’ for Partial Dependency and ‘ale’ for Accumulated Local Effects
which_class character - for multilabel classification you can restrict results to selected classes. By default ‘NULL’ which means that all classes are considered.
data validation dataset, will be extracted from ‘x’ if it’s an explainer
predict_function predict function, will be extracted from ‘x’ if it’s an explainer
label name of the model. By default it’s extracted from the ‘class’ attribute of the model

Details

This function is set deprecated. It is suggested to use partial_dependency, accumulated_dependency instead. Find information how to use these functions here: https://pbiecek.github.io/PM_VEE/partialDependenceProfiles.html and https://pbiecek.github.io/PM_VEE/accumulatedLocalProfiles.html.

For factor variables we are using the ‘factorMerger’ package. Please note that the argument type must be set to 'factor' to use this method.

Value

An object of the class 'feature_response_explainer'. It’s a data frame with calculated average response.

References


Examples

library("DALEX")

HR_glm_model <- glm(status == "fired" ~ ., data = HR, family = "binomial")
explainer_glm <- explain(HR_glm_model, data = HR)
expl_glm <- feature_response(explainer_glm, "age", "pdp")
head(expl_glm)
plot(expl_glm)

## Not run:
library("randomForest")
HR_rf_model <- randomForest(status ~ ., data = HR, ntree = 100)
**HR**

**Human Resources Data**

**Description**

Datasets HR and HR_test are artificial, generated form the same model. Structure of the dataset is based on a real data, from Human Resources department with information which employees were promoted, which were fired.

**Usage**

data(HR)

**Format**

a data frame with 10000 rows and 6 columns

**Details**

Values are generated in a way to: - have interaction between age and gender for the 'fired' variable - have non monotonic relation for the salary variable - have linear effects for hours and evaluation.

- gender - gender of an employee.
- age - gender of an employee in the moment of evaluation.
- hours - average number of working hours per week.
- evaluation - evaluation in the scale 2 (bad) - 5 (very good).
- salary - level of salary in the scale 0 (lowest) - 5 (highest).
- status - target variable, either 'fired' or 'promoted' or 'ok'.

```r
explainer_rf <- explain(HR_rf_model, data = HR)
expl_rf <- feature_response(explainer_rf, feature = "age", type = "pdp")
head(expl_rf)
plot(expl_rf)

expl_rf <- feature_response(explainer_rf, feature = "age", type = "pdp",
                          which_class = 2)
plot(expl_rf)

## End(Not run)
```
install_dependencies  
*Install all dependencies for the DALEX package*

**Description**

By default 'heavy' dependencies are not installed along DALEX. This function silently install all required packages.

**Usage**

```r
install_dependencies(packages = c("ingredients", "iBreakDown", "pdp", "ALEPlot", "breakDown", "ggpubr", "factorMerger"))
```

**Arguments**

- `packages` which packages shall be installed?

---

*loss_cross_entropy  
*Preimplemented Loss Functions*

**Description**

Preimplemented Loss Functions

**Usage**

```r
loss_cross_entropy( observed, predicted, p_min = 1e-04, na.rm = TRUE)
```

**Arguments**

- `observed` observed scores or labels, these are supplied as explainer specific 'y'
- `predicted` predicted scores, either vector of matrix, these are returned from the model specific 'predict_function()'
- `p_min` for cross entropy, minimal value for probability to make sure that 'log' will not explode
- `na.rm` logical, should missing values be removed?

**Value**

numeric - value of the loss function
Examples

## Not run:
```r
library("randomForest")
HR_rf_model <- randomForest(status ~., data = HR, ntree = 100)
loss_cross_entropy(HR$status, yhat(HR_rf_model))
```

## End(Not run)

---

### Description

Model Performance Plots

### Usage

```r
model_performance(explainer, ...)
```

### Arguments

- `explainer` a model to be explained, preprocessed by the `explain` function
- `...` other parameters

### Value

An object of the class 'model_performance_explainer'.

### References


### Examples

```r
## Not run:
library("randomForest")
HR_rf_model <- randomForest(status ~., data = HR, ntree = 100)
explainer_rf <- explain(HR_rf_model, data = HR, y = HR$status == "fired")
model_performance(explainer_rf)

HR_glm_model <- glm(status == "fired"~., data = HR, family = "binomial")
explainer_glm <- explain(HR_glm_model, data = HR, y = HR$status == "fired",
predict_function = function(m,x) predict.glm(m,x,type = "response"))
mp_ex_glm <- model_performance(explainer_glm)
mp_ex_glm
plot(mp_ex_glm)

HR_lm_model <- lm(status == "fired"~., data = HR)
```
plot.feature_response_explainer

Plots Marginal Model Explanations (Single Variable Responses)

Description

Function ‘plot.variable_response_explainer’ plots marginal responses for one or more explainers.

Usage

## S3 method for class 'feature_response_explainer'
plot(x, ..., use_facets = FALSE)

Arguments

- `x`: a single variable explainer produced with the ‘single_feature’ function
- `...`: other explainers that shall be plotted together
- `use_facets`: logical. If TRUE then separate models are on different facets

Value

a ggplot2 object

Examples

library("DALEX")

HR_glm_model <- glm(status == "fired" ~ ., data = HR, family = "binomial")
explainer_glm <- explain(HR_glm_model, data = HR)
expl_glm <- feature_response(explainer_glm, "hours", "pdp")
head(expl_glm)
plot(expl_glm)

## Not run:
library("randomForest")
HR_rf_model <- randomForest(status ~ ., data = HR, ntree = 100)
explainer_rf <- explain(HR_rf_model, data = HR)
expl_rf <- feature_response(explainer_rf, feature = "hours",
                          type = "pdp")
head(expl_rf)
plot(expl_rf)

plot(expl_rf, expl_glm)
plot.model_performance_explainer

Description
Model Performance Plots

Usage
## S3 method for class 'model_performance_explainer'
plot(x, ..., geom = "ecdf",
    show_outliers = 0, ptlabel = "name", lossFunction = function(x) sqrt(mean(x^2)))

Arguments
x             a model to be explained, preprocessed by the `explain` function
...           other parameters
geom          either "ecdf" or "boxplot" determines how residuals shall be summarized
show_outliers number of largest residuals to be presented (only when geom = boxplot).
ptlabel       either "name" or "index" determines the naming convention of the outliers
lossFunction  function that calculates the loss for a model based on model residuals. By default it's the root mean square.

Value
An object of the class 'model_performance_explainer'.

Examples
## Not run:
library("randomForest")
HR_rf_model <- randomForest(status == "fired", data = HR, ntree = 100)
explainer_rf <- explain(HR_rf_model, data = HR, y = HR$status == "fired")
mp_rf <- model_performance(explainer_rf)
plot(mp_rf)
plot(mp_rf, geom = "boxplot", show_outliers = 1)

HR_rf_model2 <- randomForest(status == "fired" ~ age + hours, data = HR, ntree = 100)
explainer_rf2 <- explain(HR_rf_model2, data = HR, y = HR$status == "fired")
mp_rf2 <- model_performance(explainer_rf2)
`plot.mp_rf, mp_rf2`

`HR_glm_model <- glm(status == "fired", data = HR, family = "binomial")`
`explainer_glm <- explain(HR_glm_model, data = HR, y = HR$status == "fired", label = "glm",
 predict_function = function(m,x) predict.glm(m,x,type = "response"))`
`mp_glm <- model_performance(explainer_glm)`
`plot(mp_glm)`

`HR_lm_model <- lm(status == "fired", data = HR)`
`explainer_lm <- explain(HR_lm_model, data = HR, y = HR$status == "fired")`
`mp_lm <- model_performance(explainer_lm)`
`plot(mp_lm)`

`plot(mp_rf, mp_glm, mp_lm)`
`plot(mp_rf, mp_glm, mp_lm, geom = "boxplot")`
`plot(mp_rf, mp_glm, mp_lm, geom = "boxplot", show_outliers = 1)`

## End(Not run)

---

**plot.prediction_breakdown_explainer**

*Plots Local Explanations (Single Prediction)*

**Description**

Function `plot.single_prediction_explainer` plots break down plots for a single prediction.

**Usage**

```r
## S3 method for class 'prediction_breakdown_explainer'
plot(x, ...,
    add_contributions = TRUE, vcolors = c("\#f05a71", \#0 = "\#371ea3", \"1\" = "\#8bdce6", X = "\#371ea3"), digits = 3,
    rounding_function = round)
```

**Arguments**

- `x` a single prediction explainer produced with the `single_prediction` function
- `...` other explainers that shall be plotted together
- `add_contributions` shall variable contributions to be added on plot?
- `vcolors` named vector with colors
- `digits` number of decimal places (round) or significant digits (signif) to be used. See the `rounding_function` argument
- `rounding_function` function that is to used for rounding numbers. It may be `signif()` which keeps a specified number of significant digits. Or the default `round()` to have the same precision for all components
Value

a ggplot2 object

Examples

```r
## Not run:
library("breakDown")
new.wine <- data.frame(citric.acid = 0.35,
sulphates = 0.6,
alcohol = 12.5,
pH = 3.36,
residual.sugar = 4.8)

wine_lm_model4 <- lm(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_lm_explainer4 <- explain(wine_lm_model4, data = wine, label = "model_4v")
wine_lm_predict4 <- prediction_breakdown(wine_lm_explainer4, observation = new.wine)
plot(wine_lm_predict4)

library("randomForest")
wine_rf_model4 <- randomforest(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_rf_explainer4 <- explain(wine_rf_model4, data = wine, label = "model_rf")
wine_rf_predict4 <- prediction_breakdown(wine_rf_explainer4, observation = new.wine)
plot(wine_rf_predict4)

# both models
plot(wine_rf_predict4, wine_lm_predict4)

library("gbm")
# create a gbm model
model <- gbm(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine,
distribution = "gaussian",
n.trees = 1000,
interaction.depth = 4,
shrinkage = 0.01,
n.minobsinnode = 10,
verbose = FALSE)
# make an explainer for the model
explainer_gbm <- explain(model, data = wine, predict_function =
function(model, x) predict(model, x, n.trees = 1000))
# create a new observation
exp_sgn <- prediction_breakdown(explainer_gbm, observation = new.wine)
head(exp_sgn)
plot(exp_sgn)
plot(wine_rf_predict4, wine_lm_predict4, exp_sgn)

## End(Not run)
```
plot.variable_importance_explainer

Plots Global Model Explanations (Variable Importance)

Description
Function plot.variable_dropout_explainer plots dropouts for variables used in the model. It uses output from variable_dropout function that corresponds to permutation based measure of variable importance. Variables are sorted in the same order in all panels. The order depends on the average drop out loss. In different panels variable contributions may not look like sorted if variable importance is different in different models.

Usage
```r
## S3 method for class 'variable_importance_explainer'
plot(x, ..., max_vars = 10,
     bar_width = 10, show_baseline = FALSE)
```

Arguments
- `x`: a variable dropout explainer produced with the 'variable_dropout' function
- `...`: other explainers that shall be plotted together
- `max_vars`: maximum number of variables that shall be presented for each model
- `bar_width`: width of bars. By default 10
- `show_baseline`: logical. Should the baseline be included?

Value
- a ggplot2 object

Examples
```r
## Not run:
library("breakDown")
library("randomForest")
HR_rf_model <- randomForest(status == "fired"~., data = HR, ntree = 100)
explainer_rf <- explain(HR_rf_model, data = HR, y = HR$status == "fired")
vd_rf <- variable_importance(explainer_rf, type = "raw")
head(vd_rf)
plot(vd_rf)

HR_glm_model <- glm(status == "fired"~., data = HR, family = "binomial")
explainer_glm <- explain(HR_glm_model, data = HR, y = HR$status == "fired")
logit <- function(x) exp(x)/(1+exp(x))
vd_glm <- variable_importance(explainer_glm, type = "raw",
                              loss_function = function(observed, predicted)
```
The function `plot.variable_response_explainer` plots marginal responses for one or more explainers.

### Description

Function `plot.variable_response_explainer` plots marginal responses for one or more explainers.

### Usage

```r
## S3 method for class 'variable_response_explainer'
plot(x, ..., use_facets = FALSE)
```

### Arguments

- **x**: a single variable explainer produced with the 'single_variable' function
- **...**: other explainers that shall be plotted together
- **use_facets**: logical. If TRUE then separate models are on different facets
Value

a ggplot2 object

Examples

```r
HR$evaluation <- factor(HR$evaluation)

HR_glm_model <- glm(status == "fired" ~ ., data = HR, family = "binomial")
explainer_glm <- explain(HR_glm_model, data = HR)
expl_glm <- variable_response(explainer_glm, "age", "pdp")
plot(expl_glm)

## Not run:
library("randomForest")
HR_rf_model <- randomForest(status == "fired" ~ ., data = HR)
explainer_rf <- explain(HR_rf_model, data = HR)
expl_rf <- variable_response(explainer_rf, variable = "age", type = "pdp")
plot(expl_rf)
plot(expl_rf, expl_glm)

# Example for factor variable (with factorMerger)
expl_rf <- variable_response(explainer_rf, variable = "evaluation", type = "factor")
plot(expl_rf)

expl_glm <- variable_response(explainer_glm, variable = "evaluation", type = "factor")
plot(expl_glm)

# both models
plot(expl_rf, expl_glm)

## End(Not run)
```

predict.explainer

Wrapper over the predict function

Description

This function works for explain objects. It calles embeded predict function.

Usage

```r
## S3 method for class 'explainer'
predict(object, newdata, ...)
```
**Arguments**

- **object**
  a model to be explained, object of the class `explainer`
- **newdata**
  data.frame or matrix - observations for prediction
- **...**
  other parameters that will be passed to the predict function

**Value**

An numeric matrix of predictions

**Examples**

```r
HR glm model <- glm(status == "fired" ~., data = HR, family = "binomial")
explainer glm <- explain(HR glm model, data = HR)
predict(explainer glm, HR[1:3,])

## Not run:
library("randomForest")
HR rf model <- randomForest(status == "fired" ~., data = HR)
explainer rf <- explain(HR rf model, data = HR)
predict(explainer rf, HR[1:3,])

## End(Not run)
```

---

**prediction_breakdown**  *Explanations for a Prediction Breakdown*

**Description**

This function is set deprecated. It is suggested to use `break_down` instead. Find information how to use these functions here: [https://pbiecek.github.io/PM_VEE/breakDown.html](https://pbiecek.github.io/PM_VEE/breakDown.html).

**Usage**

`prediction_breakdown(explainer, observation, ...)`

**Arguments**

- **explainer**
  a model to be explained, preprocessed by the `explain` function
- **observation**
  a new observation for which predictions need to be explained
- **...**
  other parameters that will be passed to `breakDown::broken.default()`

**Value**

An object of the class `single_prediction_explainer`. It’s a data frame with calculated average response.
References


Examples

library("breakDown")
new.wine <- data.frame(citric.acid = 0.35,
sulphates = 0.6,
alcohol = 12.5,
pH = 3.36,
residual.sugar = 4.8)

wine_lm_model14 <- lm(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_lm_explainer4 <- explain(wine_lm_model14, data = wine, label = "model_4v")
wine_lm_predict4 <- prediction_breakdown(wine_lm_explainer4, observation = new.wine)
head(wine_lm_predict4)
plot(wine_lm_predict4)

## Not run:
library("randomForest")
wine_rf_model14 <- randomForest(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_rf_explainer4 <- explain(wine_rf_model14, data = wine, label = "model_rf")
wine_rf_predict4 <- prediction_breakdown(wine_rf_explainer4, observation = new.wine)
head(wine_rf_predict4)
plot(wine_rf_predict4)

library("gbm")
# create a gbm model
model <- gbm(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine,
distribution = "gaussian",
n.trees = 1000,
interaction.depth = 4,
shrinkage = 0.01,
.n.minobsinnode = 10,
verbose = FALSE)
# make an explainer for the model
explainer_gbm <- explain(model, data = wine, predict_function =
function(model, x) predict(model, x, n.trees = 1000))
# create a new observation
exp_sgn <- prediction_breakdown(explainer_gbm, observation = new.wine)
head(exp_sgn)
plot(exp_sgn)

exp_sgn <- prediction_breakdown(explainer_gbm, observation = new.wine, baseline = 0)
plot(exp_sgn)

## End(Not run)
print.explainer  

Prints Explainer Summary

Description

Prints Explainer Summary

Usage

## S3 method for class 'explainer'
print(x, ...)

Arguments

x  a model expaliner created with the 'explain' function
...
other parameters

Examples

library("breakDown")

wine_lm_model4 <- lm(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_lm_explainer4 <- explain(wine_lm_model4, data = wine, label = "model_Lv")
wine_lm_explainer4

## Not run:
library("randomForest")
wine_rf_model4 <- randomForest(quality ~ pH + residual.sugar + sulphates + alcohol, data = wine)
wine_rf_explainer4 <- explain(wine_rf_model4, data = wine, label = "model_rf")
wine_rf_explainer4

## End(Not run)

print.model_performance_explainer  

Model Performance Summary

Description

Model Performance Summary

Usage

## S3 method for class 'model_performance_explainer'
print(x, ...)


Arguments

x a model to be explained, object of the class 'model_performance_explainer'

... other parameters

Examples

## Not run:
library("breakDown")
library("randomForest")
HR_rf_model <- randomForest(status == "fired", data = HR, ntree = 100)
explainer_rf <- explain(HR_rf_model, data = HR, y = HR$status == "fired")
mp_ex_rf <- model_performance(explainer_rf)
mp_ex_rf
plot(mp_ex_rf)

## End(Not run)

theme_drwhy    DrWhy Theme for ggplot objects

Description

DrWhy Theme for ggplot objects

Usage

theme_drwhy()

theme_drwhy_vertical()

theme_drwhy_colors(n = 2)

theme_drwhy_colors_break_down()

Arguments

n number of colors for color palette

Value

theme for ggplot2 objects
theme\_mi2

\begin{tabular}{ll}
\hline
theme\_mi2 & $MP^2$ Theme \\
\hline
\end{tabular}

**Description**

$MP^2$ Theme

**Usage**

theme\_mi2()

**Value**

theme object that can be added to ggplot2 plots

titanic

\begin{tabular}{ll}
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\hline
titanic & Passengers and Crew on the RMS Titanic \\
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\end{tabular}

**Description**

The titanic data is a complete list of passengers and crew members on the RMS Titanic. It includes a variable indicating whether a person did survive the sinking of the RMS Titanic on April 15, 1912.

**Usage**

data(titanic)

**Format**

a data frame with 2207 rows and 11 columns

**Details**

This dataset was copied from the stablelearner package and went through few variable transformations. Levels in embarked was replaced with full names, sibsp, parch and fare were converted to numerical variables and values for crew were replaced with 0. If you use this dataset please cite the original package.

From stablelearner: The website https://www.encyclopedia-titanica.org offers detailed information about passengers and crew members on the RMS Titanic. According to the website 1317 passengers and 890 crew member were abord. 8 musicians and 9 employees of the shipyard company are listed as passengers, but travelled with a free ticket, which is why they have NA values in fare. In addition to that, fare is truely missing for a few regular passengers.

- gender a factor with levels male and female.
• age a numeric value with the persons age on the day of the sinking.
• class a factor specifying the class for passengers or the type of service aboard for crew members.
• embarked a factor with the persons place of of embarkment (Belfast/Cherbourg/Queenstown/Southampton).
• country a factor with the persons home country.
• fare a numeric value with the ticket price (Ø for crew members, musicians and employees of the shipyard company).
• sibsp an ordered factor specifying the number if siblings/spouses aboard; adopted from Vanderbild data set (see below).
• parch an ordered factor specifying the number of parents/children aboard; adopted from Vanderbild data set (see below).
• survived a factor with two levels (no and yes) specifying whether the person has survived the sinking.

Source
This dataset was copied from the stablelearner package and went through few variable transformations. The complete list of persons on the RMS titanic was downloaded from https://www.encyclopedia-titanica.org on April 5, 2016. The information given in sibsp and parch was adopted from a data set obtained from http://biostat.mc.vanderbilt.edu/DataSets.

References

variable_importance Feature Importance Calculated as Loss from Feature Dropout

Description
This function is set deprecated. It is suggested to use feature_importance instead. Find information how to use these functions here: https://pbiecek.github.io/PM_VEE/variableImportance.html.

Usage
variable_importance(explainer, loss_function = loss_sum_of_squares, ..., type = "raw", n_sample = 1000)
variable_importance

Arguments

explainer         a model to be explained, preprocessed by the `explain` function
loss_function     a function that will be used to assess variable importance...
type              character, type of transformation that should be applied for dropout loss. ‘raw’
                  results raw drop lossess, ‘ratio’ returns drop_loss/drop_loss_full_model
                  while ‘difference’ returns drop_loss - drop_loss_full_model
n_sample          number of observations that should be sampled for calculation of variable
                  importance. If negative then variable importance will be calculated on whole dataset
                  (no sampling).

Value

An object of the class `variable_leverage_explainer`. It’s a data frame with calculated average
response.

References


Examples

```r
# Not run:
library("breakDown")
library("randomForest")
HR_rf_model <- randomForest(status == "fired"~., data = HR, ntree = 100)
explainer_rf <- explain(HR_rf_model, data = HR, y = HR$status == "fired")
vd_rf <- variable_importance(explainer_rf, type = "raw")
vd_rf

HR_glm_model <- glm(status == "fired"~., data = HR, family = "binomial")
explainer_glm <- explain(HR_glm_model, data = HR, y = HR$status == "fired")
logit <- function(x) exp(x)/(1+exp(x))
vd_glm <- variable_importance(explainer_glm, type = "raw",
                           loss_function = function(observed, predicted)
                           sum((observed - logit(predicted))^2))
vd_glm

library("xgboost")
model_matrix_train <- model.matrix(status == "fired" ~ . -1, HR)
data_train <- xgb.DMatrix(model_matrix_train, label = HR$status == "fired")
param <- list(max_depth = 2, eta = 1, silent = 1, nthread = 2,
             objective = "binary:logistic", eval_metric = "auc")
HR_xgb_model <- xgb.train(param, data_train, nrounds = 50)
explainer_xgb <- explain(HR_xgb_model, data = model_matrix_train,
                         y = HR$status == "fired", label = "xgboost")
vdxgb <- variable_importance(explainer_xgb, type = "raw")
vdxgb
plot(vdxgb)
```
variable_response

Marginal Response for a Single Variable

Description

Calculates the average model response as a function of a single selected variable. Use the 'type' parameter to select the type of marginal response to be calculated. Currently for numeric variables we have Partial Dependency and Accumulated Local Effects implemented. Current implementation uses the 'pdp' package (Brandon M. Greenwell (2017). pdp: An R Package for Constructing Partial Dependence Plots. The R Journal, 9(1), 421–436.) and 'ALEPlot' (Dan Apley (2017). ALEPlot: Accumulated Local Effects Plots and Partial Dependence Plots.)

Usage

```
variable_response(explainer, variable, type = "pdp",
                  trans = explainer$link, ...)
```

Arguments

- `explainer`: a model to be explained, preprocessed by the 'explain' function
- `variable`: character - name of a single variable
- `type`: character - type of the response to be calculated. Currently following options are implemented: 'pdp' for Partial Dependency and 'ale' for Accumulated Local Effects
- `trans`: function - a transformation/link function that shall be applied to raw model predictions. This will be inherited from the explainer.
- `...`: other parameters

Details

This function is set deprecated. It is suggested to use `partial_dependency`, `accumulated_dependency` instead. Find information how to use these functions here: https://pbiecek.github.io/PM_VEE/partialDependenceProfiles.html and https://pbiecek.github.io/PM_VEE/accumulatedLocalProfiles.html.

For factor variables we are using the 'factorMerger' package. Please note that the argument type must be set to 'factor' to use this method.

Value

An object of the class 'variable_response_explainer'. It's a data frame with calculated average response.


**yhat**

Wrapper over the predict function

**Description**

This function is just a wrapper over the predict function. It sets different default parameters for models from different classes, like for classification random Forest is forces the output to be probabilities not classes itself.

**Usage**

```r
yhat(X, model, newdata, ...) 
```

## S3 method for class 'lm'

References


**Examples**

```r
HR$evaluation <- factor(HR$evaluation)

HR glm model <- glm(status == "fired" ~ ., data = HR, family = "binomial")
explainer glm <- explain(HR glm model, data = HR)
expl glm <- variable_response(explainer glm, "age", "pdp")
plot(expl glm)

## Not run:
library("randomForest")
HR rf model <- randomForest(status == "fired" ~ ., data = HR)
explainer rf <- explain(HR rf model, data = HR)
expl rf <- variable_response(explainer rf, variable = "age", type = "pdp")
plot(expl rf)
plot(expl rf, expl glm)

# Example for factor variable (with factorMerger)
expl rf <- variable_response(explainer rf, variable = "evaluation", type = "factor")
plot(expl rf)

expl glm <- variable_response(explainer glm, variable = "evaluation", type = "factor")
plot(expl glm)

# both models
plot(expl rf, expl glm)

## End(Not run)
```
yhat(X.model, newdata, ...)

## S3 method for class 'randomForest'
yhat(X.model, newdata, ...)

## S3 method for class 'svm'
yhat(X.model, newdata, ...)

## S3 method for class 'glm'
yhat(X.model, newdata, ...)

## S3 method for class 'cv.glmnet'
yhat(X.model, newdata, ...)

## S3 method for class 'glmnet'
yhat(X.model, newdata, ...)

## S3 method for class 'ranger'
yhat(X.model, newdata, ...)

## Default S3 method:
yhat(X.model, newdata, ...)

**Arguments**

- X.model: object - a model to be explained
- newdata: data.frame or matrix - observations for prediction
- ...: other parameters that will be passed to the predict function

**Value**

An numeric matrix of predictions
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