Package: triplot (via r-universe)

August 23, 2024

Version 1.3.1

Description Tools for exploring effects of correlated features in predictive models. The predict_triplot() function delivers instance-level explanations that calculate the importance of the groups of explanatory variables. The model_triplot() function delivers data-level explanations. The generic plot function visualises in a concise way importance of hierarchical groups of predictors. All of the the tools are model agnostic, therefore works for any predictive machine learning models. Find more details in Biecek (2018) <arXiv:1806.08915>.

Title Explaining Correlated Features in Machine Learning Models

Depends R (>= 3.6)
License GPL-3
Encoding UTF-8
LazyData true
RoxygenNote 7.1.1
Imports ggplot2, DALEX (>= 1.3), glmnet, ggdendro, patchwork Suggests testthat, knitr, randomForest, mlbench, ranger, gbm, covr
URL https://github.com/ModelOriented/triplot
BugReports https://github.com/ModelOriented/triplot/issues Language en-US
Repository https://modeloriented.r-universe.dev
RemoteUrl https://github.com/modeloriented/triplot
RemoteRef HEAD
RemoteSha a9721315b13228ecf6998125c3c36be188d9355b

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 $aspect_importance$

Calculates importance of variable groups (called aspects) for a selected observation

Description

Predict aspects function takes a sample from a given dataset and modifies it. Modification is made by replacing part of its aspects by values from the observation. Then function is calculating the difference between the prediction made on modified sample and the original sample. Finally, it measures the impact of aspects on the change of prediction by using the linear model or lasso.

Usage

```
aspect_importance(x, ...)
## S3 method for class 'explainer'
aspect_importance(
 new_observation,
  variable_groups,
 N = 1000,
  n_var = 0,
  sample_method = "default",
  f = 2,
## Default S3 method:
aspect_importance(
  х,
  data,
  predict_function = predict,
  label = class(x)[1],
  new_observation,
  variable_groups,
```

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```
N = 100,
  n_var = 0,
  sample_method = "default",
  f = 2,
)
lime(x, ...)
predict_aspects(x, ...)
```

Arguments

Х an explainer created with the DALEX::explain() function or a model to be explained.

other parameters

new_observation

selected observation with columns that corresponds to variables used in the

variable_groups

list containing grouping of features into aspects

number of observations to be sampled (with replacement) from data NOTE: Ν

Small N may cause unstable results.

maximum number of non-zero coefficients after lasso fitting, if zero than linear n_var

regression is used

sampling method in get_sample sample_method

frequency in get_sample

dataset, it will be extracted from x if it's an explainer NOTE: It is best when data

target variable is not present in the data

predict_function

predict function, it 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.

Value

An object of the class aspect_importance. Contains data frame that describes aspects' impor-

Examples

```
library("DALEX")
model_titanic_glm <- glm(survived == 1 ~</pre>
                          class+gender+age+sibsp+parch+fare+embarked,
                          data = titanic_imputed,
                          family = "binomial")
```

```
explain_titanic_glm <- explain(model_titanic_glm,</pre>
                                data = titanic_imputed[,-8],
                                y = titanic_imputed$survived == 1,
                                verbose = FALSE)
aspects <- list(wealth = c("class", "fare"),</pre>
                family = c("sibsp", "parch"),
                personal = c("gender", "age"),
                embarked = "embarked")
predict_aspects(explain_titanic_glm,
                  new_observation = titanic_imputed[1,],
                  variable_groups = aspects)
library("randomForest")
library("DALEX")
model_titanic_rf <-</pre>
 randomForest(factor(survived) ~ class + gender + age + sibsp +
                parch + fare + embarked,
              data = titanic_imputed)
explain_titanic_rf <- explain(model_titanic_rf,</pre>
                               data = titanic_imputed[,-8],
                               y = titanic_imputed$survived == 1,
                               verbose = FALSE)
predict_aspects(explain_titanic_rf,
                  new_observation = titanic_imputed[1,],
                  variable_groups = aspects)
```

```
aspect_importance_single
```

Aspects importance for single aspects

Description

Calculates aspect_importance for single aspects (every aspect contains only one feature).

Usage

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

```
new_observation,
 N = 1000,
  n_var = 0,
  sample_method = "default",
  f = 2,
)
## Default S3 method:
aspect_importance_single(
  Х,
  data,
  predict_function = predict,
  label = class(x)[1],
  new_observation,
 N = 1000,
  n_var = 0,
  sample_method = "default",
  f = 2,
)
```

Arguments

an explainer created with the DALEX::explain() function or a model to be ex-Χ plained. other parameters new_observation selected observation with columns that corresponds to variables used in the model, should be without target variable number of observations to be sampled (with replacement) from data NOTE: Ν Small N may cause unstable results. how many non-zero coefficients for lasso fitting, if zero than linear regression is n_var used sample_method sampling method in get_sample f frequency in in get_sample dataset, it will be extracted from x if it's an explainer NOTE: Target variable data shouldn't be present in the data predict_function predict function, it 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

Value

model.

An object of the class 'aspect_importance'. Contains dataframe that describes aspects' importance.

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Examples

calculate_triplot

Calculate triplot that sums up automatic aspect/feature importance grouping

Description

This function shows:

- plot for the importance of single variables,
- tree that shows importance for every newly expanded group of variables,
- clustering tree.

Usage

```
calculate_triplot(x, ...)
## S3 method for class 'explainer'
calculate_triplot(
  Х,
  type = c("predict", "model"),
  new_observation = NULL,
 N = 1000,
  loss_function = DALEX::loss_root_mean_square,
  B = 10,
  fi_type = c("raw", "ratio", "difference"),
  clust_method = "complete",
  cor_method = "spearman",
)
## Default S3 method:
calculate_triplot(
  х,
```

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```
data,
      y = NULL,
      predict_function = predict,
      label = class(x)[1],
      type = c("predict", "model"),
      new_observation = NULL,
      N = 1000,
      loss_function = DALEX::loss_root_mean_square,
      B = 10.
      fi_type = c("raw", "ratio", "difference"),
      clust_method = "complete",
      cor_method = "spearman",
    )
    ## S3 method for class 'triplot'
    print(x, ...)
    model_triplot(x, ...)
    predict_triplot(x, ...)
Arguments
    Χ
                      an explainer created with the DALEX::explain() function or a model to be ex-
                      plained.
                      other parameters
    . . .
                      if predict then aspect_importance is used, if model than feature_importance is
    type
                      calculated
    new_observation
                      selected observation with columns that corresponds to variables used in the
                      model, should be without target variable
                      number of rows to be sampled from data NOTE: Small N may cause unstable
    Ν
                      results.
    loss_function
                      a function that will be used to assess variable importance, if type = model
                      integer, number of permutation rounds to perform on each variable in feature
                      importance calculation, if type = model
    fi_type
                      character, type of transformation that should be applied for dropout loss, if type
                      = model. "raw" results raw drop losses, "ratio" returns drop_loss/drop_loss_full_model.
    clust_method
                      the agglomeration method to be used, see hclust methods
    cor_method
                      the correlation method to be used see cor methods
                      dataset, it will be extracted from x if it's an explainer NOTE: Target variable
    data
                      shouldn't be present in the data
                      true labels for data, will be extracted from x if it's an explainer
    predict_function
```

predict function, it will be extracted from x if it's an explainer

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label

name of the model. By default it's extracted from the 'class' attribute of the model.

Value

triplot object

Examples

cluster_variables

Creates a cluster tree from numeric features

Description

Creates a cluster tree from numeric features and their correlations.

Usage

```
cluster_variables(x, ...)
## Default S3 method:
cluster_variables(x, clust_method = "complete", cor_method = "spearman", ...)
```

Arguments

x dataframe with only numeric columns

... other parameters

clust_method the agglomeration method to be used see hclust methods

cor_method the correlation method to be used see cor methods

Value

an hclust object

get_sample 9

Examples

```
library("DALEX")
dragons_data <- dragons[,c(2,3,4,7,8)]
cluster_variables(dragons_data, clust_method = "complete")</pre>
```

get_sample

Function for getting binary matrix

Description

Function creates binary matrix, to be used in aspect_importance method. It starts with a zero matrix. Then it replaces some zeros with ones. If sample_method = "default" it randomly replaces one or two zeros per row. If sample_method = "binom" it replaces random number of zeros per row - average number of replaced zeros can be controlled by parameter sample_method = "f". Function doesn't allow the returned matrix to have rows with only zeros.

Usage

```
get_sample(n, p, sample_method = c("default", "binom"), f = 2)
```

Arguments

n number of rows
p number of columns
sample_method sampling method
f frequency for binomial sampling

Value

a binary matrix

Examples

```
get_sample(100,6,"binom",3)
```

group_variables Helper function that combines clustering variables and creating aspect list	-
---	---

Description

Divides correlated features into groups, called aspects. Division is based on correlation cutoff level.

Usage

```
group_variables(x, h, clust_method = "complete", cor_method = "spearman")
```

Arguments

x hclust object

h correlation value for tree cutting

clust_method the agglomeration method to be used see hclust methods

cor_method the correlation method to be used see cor methods

Value

list with aspect

Examples

```
library("DALEX")
dragons_data <- dragons[,c(2,3,4,7,8)]
group_variables(dragons_data, h = 0.5, clust_method = "complete")</pre>
```

hierarchical_importance

Calculates importance of hierarchically grouped aspects

Description

This function creates a tree that shows order of feature grouping and calculates importance of every newly created aspect.

Usage

```
hierarchical_importance(
  data,
  y = NULL,
  predict_function = predict,
  type = "predict",
  new_observation = NULL,
  N = 1000,
  loss_function = DALEX::loss_root_mean_square,
  B = 10,
  fi_type = c("raw", "ratio", "difference"),
  clust_method = "complete",
  cor_method = "spearman",
)
## S3 method for class 'hierarchical_importance'
plot(
  Х,
  absolute_value = FALSE,
  show_labels = TRUE,
  add_last_group = TRUE,
  axis_lab_size = 10,
  text\_size = 3,
)
```

Arguments

a model to be explained. Х dataset NOTE: Target variable shouldn't be present in the data data true labels for data predict_function predict function if predict then aspect_importance is used, if model than feature_importance is type calculated new_observation selected observation with columns that corresponds to variables used in the model, should be without target variable number of rows to be sampled from data NOTE: Small N may cause unstable Ν results. $loss_function$ a function that will be used to assess variable importance, if type = model integer, number of permutation rounds to perform on each variable in feature importance calculation, if type = model

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size of labels annotating values of aspects importance

fi_type character, type of transformation that should be applied for dropout loss, if type = model. "raw" results raw drop losses, "ratio" returns drop_loss/drop_loss_full_model.

clust_method the agglomeration method to be used, see hclust methods

cor_method the correlation method to be used see cor methods

... other parameters

absolute_value if TRUE, aspects importance values will be drawn as absolute values

show_labels if TRUE, plot will have annotated axis Y

add_last_group if TRUE, plot will draw connecting line between last two groups

axis_lab_size size of labels on axis Y, if applicable

Value

ggplot

text_size

Examples

```
library(DALEX)
apartments_num <- apartments[,unlist(lapply(apartments, is.numeric))]
apartments_num_lm_model <- lm(m2.price ~ ., data = apartments_num)
hi <- hierarchical_importance(x = apartments_num_lm_model,
    data = apartments_num[,-1],
    y = apartments_num[,1],
    type = "model")
plot(hi, add_last_group = TRUE, absolute_value = TRUE)</pre>
```

list_variables

Cuts tree at custom height and returns a list

Description

This function creates aspect list after cutting a cluster tree of features at a given height.

Usage

```
list_variables(x, h)
```

Arguments

x hclust object

h correlation value for tree cutting

Value

list of aspects

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Examples

```
library("DALEX")
dragons_data <- dragons[,c(2,3,4,7,8)]
cv <- cluster_variables(dragons_data, clust_method = "complete")
list_variables(cv, h = 0.5)</pre>
```

plot.aspect_importance

Function for plotting aspect_importance results

Description

This function plots the results of aspect_importance.

Usage

```
## $3 method for class 'aspect_importance'
plot(
    x,
    ...,
    bar_width = 10,
    show_features = aspects_on_axis,
    aspects_on_axis = TRUE,
    add_importance = FALSE,
    digits_to_round = 2,
    text_size = 3
)
```

```
x object of aspect_importance class
... other parameters
bar_width bar width
show_features if TRUE, labels on axis Y show aspect names, otherwise they show features names
aspects_on_axis
alias for show_features held for backwards compatibility
add_importance if TRUE, plot is annotated with values of aspects importance
digits_to_round
integer indicating the number of decimal places used for rounding values of aspects importance shown on the plot
text_size
size of labels annotating values of aspects importance, if applicable
```

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Value

```
a ggplot2 object
```

Examples

```
library("DALEX")
model_titanic_glm <- glm(survived == 1 ~</pre>
                          class+gender+age+sibsp+parch+fare+embarked,
                          data = titanic_imputed,
                          family = "binomial")
explain_titanic_glm <- explain(model_titanic_glm,</pre>
                                data = titanic_imputed[,-8],
                                y = titanic_imputed$survived == 1,
                                verbose = FALSE)
aspects <- list(wealth = c("class", "fare"),</pre>
                family = c("sibsp", "parch"),
                 personal = c("gender", "age"),
                embarked = "embarked")
titanic_ai <- predict_aspects(explain_titanic_glm,</pre>
                   new_observation = titanic_imputed[1,],
                   variable_groups = aspects)
plot(titanic_ai)
```

```
plot.cluster_variables
```

Plots tree with correlation values

Description

Plots tree that illustrates the results of cluster_variables function.

Usage

```
## S3 method for class 'cluster_variables'
plot(x, p = NULL, show_labels = TRUE, axis_lab_size = 10, text_size = 3, ...)
```

```
x cluster_variables or hclust object
p correlation value for cutoff level, if not NULL, cutoff line will be drawn
show_labels if TRUE, plot will have annotated axis Y
axis_lab_size size of labels on axis Y, if applicable
text_size size of labels annotating values of correlations
other parameters
```

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Value

plot

Examples

```
library("DALEX")
dragons_data <- dragons[,c(2,3,4,7,8)]
cv <- cluster_variables(dragons_data, clust_method = "complete")
plot(cv, p = 0.7)</pre>
```

plot.triplot

Plots triplot

Description

Plots triplot that sum up automatic aspect/feature importance grouping

Usage

```
## S3 method for class 'triplot'
plot(
    X,
    absolute_value = FALSE,
    add_importance_labels = FALSE,
    show_model_label = FALSE,
    abbrev_labels = 0,
    add_last_group = TRUE,
    axis_lab_size = 10,
    text_size = 3,
    bar_width = 5,
    margin_mid = 0.3,
    ...
)
```

add_last_group if TRUE and type = predict, plot will draw connecting line between last two

groups at the level of 105 biggest importance value, for model this line is always

drawn at the baseline value

axis_lab_size size of labels on axis

text_size size of labels annotating values of aspects importance and correlations

bar_width bar width in the first plot

margin_mid size of a right margin of a middle plot

... other parameters

Value

plot

Examples

print.aspect_importance

Function for printing aspect_importance results

Description

This function prints the results of aspect_importance.

Usage

```
## S3 method for class 'aspect_importance'
print(x, show_features = FALSE, show_corr = FALSE, ...)
```

```
x object of aspect_importance class
show_features show list of features for every aspect
show_corr show if all features in aspect are pairwise positively correlated (for numeric features only)
... other parameters
```

Examples

```
library("DALEX")
model_titanic_glm <- glm(survived == 1 ~</pre>
                          class+gender+age+sibsp+parch+fare+embarked,
                          data = titanic_imputed,
                          family = "binomial")
explain_titanic_glm <- explain(model_titanic_glm,</pre>
                                data = titanic_imputed[,-8],
                                y = titanic_imputed$survived == 1,
                                verbose = FALSE)
aspects <- list(wealth = c("class", "fare"),</pre>
                family = c("sibsp", "parch"),
                personal = c("gender", "age"),
                embarked = "embarked")
titanic_ai <- predict_aspects(explain_titanic_glm,</pre>
                  new_observation = titanic_imputed[1,],
                  variable_groups = aspects)
print(titanic_ai)
```

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