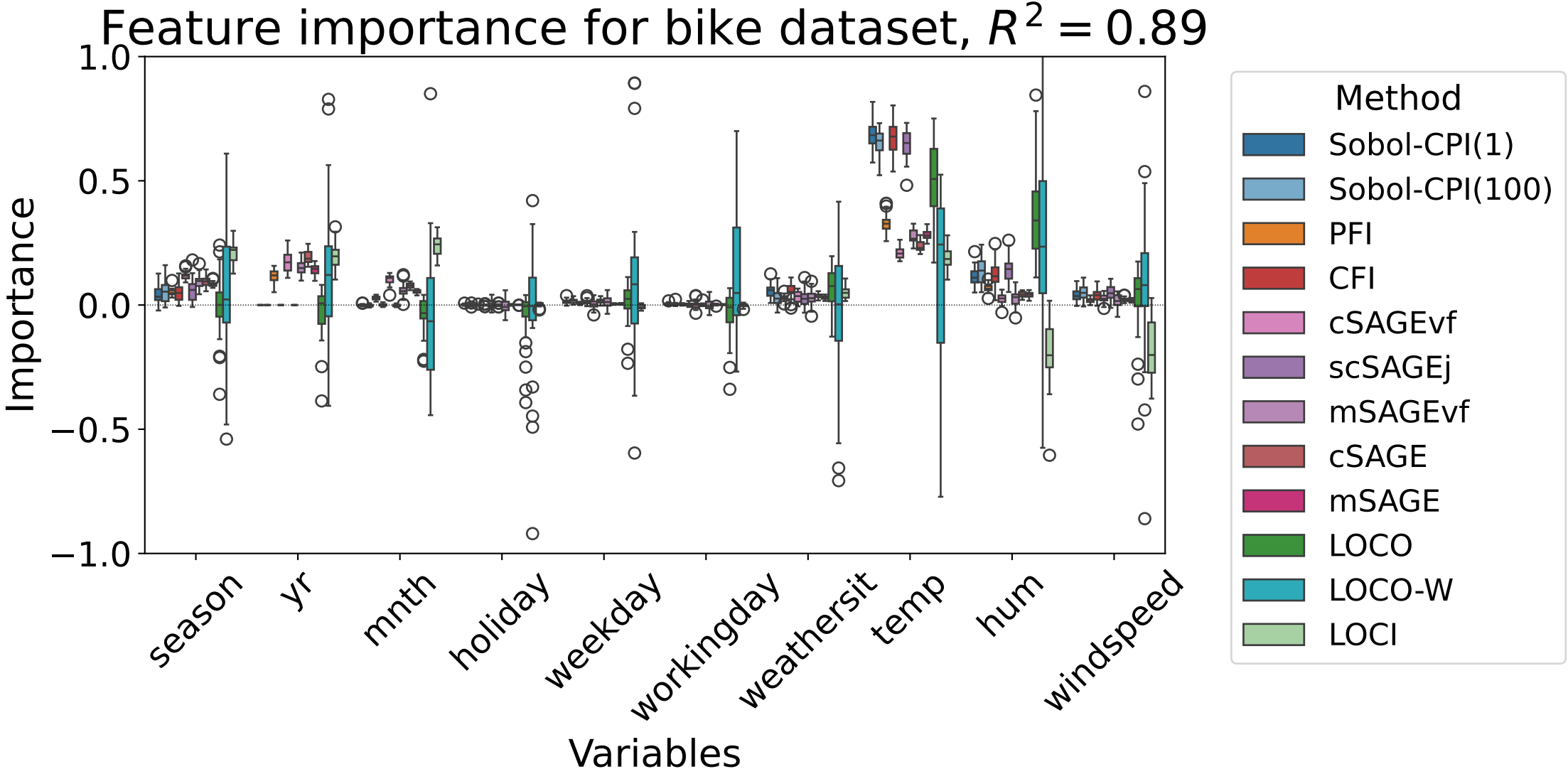
Feature importance for bike dataset, $R^2 = 0.89$
Importance
1.0
0.5
0.0
−0.5
−1.0
season
yr
mnth
holiday
weekday
workingday
weathersit
temp
hum
windspeed
Variables
Method
Sobol-CPI(1)
Sobol-CPI(100)
PFI
CFI
cSAGEvf
scSAGEj
mSAGEvf
cSAGE
mSAGE
LOCO
LOCO-W
LOCI