Rashomon Code Flow

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All code can be found on Github. The links below lead to the function that performs each action.

1 One Iteration Function

- 1. Set Up:
 - (a) Set seed
 - (b) Load Dataset
 - (c) Train Test Candidate Split Data

 $\bullet \ \mathsf{df_Test} \colon 20\%$

• df_Candidate: 80%

• Initial df_Train: Remaining

2. Learning Procedure

For i = 0 to len(df_Train):

- (a) Prediction Method:
 - i. Train TreeFarms model on df_Train
 - ullet Results in K number of trees
 - ii. Predict label for ${\tt df_Test}$ for all K tree in TreeFarms
 - iii. Calculate F1 score (micro average) from each tree in TreeFarms model for the df_Test
 - Note that the F1 score is over all K trees, including the duplicate trees, even if we are only using the set of unique trees for the selection process (Line 51).
 - Note that my TestErrorFunction still stores both F1 scores: (1) using the duplicate trees and (2) using only the unique trees. (Line 31-55).
- (b) Selection
 - i. (UNREAL) Restrict ourselves to only the unique trees (Lines 44 47).
 - ii. Predict the labels of df_Candidate for each (unique) tree in TreeFarms (Lines 31 42).
 - iii. Calculate recommendation metric (Vote Entropy) for each observation in the candidate set based off of the (unique/duplicate) trees (Lines 57 75):

$$\mathsf{VoteEntropy}(y,x) = -\sum_{y \in \{0,1\}} \frac{\mathsf{vote}_{\mathcal{C}}(y,x)}{|\mathcal{C}|} \log \frac{\mathsf{vote}_{\mathcal{C}}(y,x)}{|\mathcal{C}|} \tag{1}$$

where

$$\mathsf{vote}_{\mathcal{C}} = \sum_{c \in \mathcal{C}} \mathbb{I}\{c(x) = y\} \tag{2}$$

is the number of "votes" that label y receives for x amongst the models in the Rashomon set of trees \mathcal{C} .

iv. Recommend the candidate observation x with the highest vote entropy (Lines 77 - 81):

 $\underset{x}{\operatorname{arg}} \max_{x} \mathsf{VoteEntropy}(y, x)$

- (c) Update (Lines 69-71)
 - i. Add that observation df_Training
 - ii. Remove that observation from df_Candidate
- (d) Repeat Steps (a) (c)