# Machine Learning in R

R-Ladies Colombo

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# **Machine Learning** Organized by Kasun Bandara University of Melbourne Australia

# Introduction

#### About me

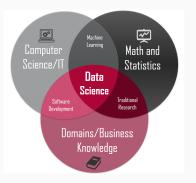
- 2015 Graduated in Computer Science from University of Colombo School of Computing
- · 2015 Joined WSO2 Inc. as a Software Engineer
- 2016-2020 Ph.D. in Computer Science, Monash University, Australia
  - · Topic: Forecasting In Big Data With Recurrent Neural Networks
  - Machine Learning for Time Series Forecasting
  - · Research Internship at Walmart Labs, San Francisco, USA
  - · Research Scientist at Turning Point, Melbourne, Australia
  - Data Science Tutor, Faculty of IT, Monash University
- · 2021 Research Fellow, University of Melbourne

#### About me (2)

- Research Interests
  - Global Forecasting Models
  - · Hierarchical Forecasting
  - Retail sales/demand forecasting
  - Renewable energy production forecasting (solar)
- · Competition Fanatic
  - M5 Forecasting Competition (Gold Medalist)
  - IEEE CIS Energy Forecasting Competition (4th Place)
  - · Air-Liquide Energy Forecasting Competition (4th Place)
  - · ANZ Customer Segmentation Challenge (Top Performer)

#### What is Data Science?

Data Science is an interdisciplinary field that permits you to extract information from organized or unstructured data.



**Figure 1:** An intersection of many fields of science<sup>1</sup>

 $<sup>1\\</sup>Image source: https://medium.com/believing-these-8-myths-about-what-is-data-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd240dc-what-science-keeps-you-from-growing-528f1bd-what-science-keeps-you-from-growing-528f1bd-what-science-keeps-you-from-growing-from-growing-from-growing-from$ 

#### Data Science Life Cycle

Known as the O.S.E.M.N. framework.

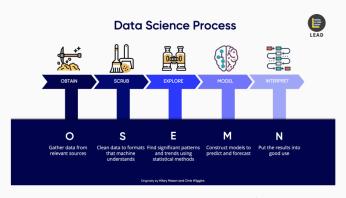


Figure 2: Data Science Process<sup>2</sup>

 $<sup>^{2} \\ \</sup>text{Image source: https://towardsdatascience.com/5-steps-of-a-data-science-project-lifecycle-26c50372b492}$ 

#### Obtain (O)

- · Retrieving data from multiple sources of inputs.
  - · Structured Data: RDBMS, Tabular Data, CSV, TSV.
  - Unstructured Data: NoSQL Databases, API Data (Twitter, Facebook).
- · Databases: {odbc}
- Scraping data from websites: {rvest}
- Data platforms: Kaggle, UCI, Competition Datasets, Government APIs

#### Example of {rvest}

```
library(rvest)
library(dplyr)
set.seed(1234)
# reading the HTML page (Lord of the Rings)
lor movie <- read html("https://www.imdb.com/title/tt0120737/")</pre>
# Scraping the movie rating.
lor movie %>%
  html node("strong span") %>%
  html_text() %>%
  as.numeric()
#[1] 8.8
# Scraping the cast.
lor movie %>%
  html nodes("#titleCast .itemprop span") %>%
  html_text()
# Scraping the movie poster.
lor_movie %>%
  html nodes("#img primary img") %>%
  html attr("src")
```

#### Scrub (S)

- · Also known as data pre-processing, data wrangling.
- · Converting the data into a unified, suitable format
  - Easier for the data exploration process.
  - · What your predictive algorithm expects?
  - tidyverse
    {dplyr,tidyr,stringr,tibble,purr,ggplot2}
- · Handles data issues
  - · Cleaning: Missing values, Outliers, Noisy data.
  - Transformation: Normalisation, Feature Discretization.
  - · Reduction: Feature selection, Dimensionality reduction.

#### Missing Value Imputation

```
library(simputation)
set.seed(1234)
# Loading iris dataset and randomly inserting NAs.
df <- iris
df NA <- as.data.frame(lapply(df, function(imp) imp[ sample(c(TRUE, NA),</pre>
        prob = c(0.85, 0.15), size = length(imp), replace = TRUE)]))
# Using median to impute the missing values.
median imputed <- impute median(df NA.
                                Sepal.Length ~ Species)
# Using linear regression to impute the missing values.
linear imputed <- impute lm(df NA, Sepal, Length ~ Sepal, Width + Species)
# Using CART algorithm to impute the missing values.
cart imputed <- impute cart(df NA. Species ~ .)
# Imputing multiple variables at once.
multivariable imputed <- impute rlm(df NA. Sepal.Length + Sepal.Width
                                    ~ Petal.Length + Species)
# Imputing using a pre-trained model.
model <- lm(Sepal.Length ~ Sepal.Width + Species, data=iris)
model imputed <- impute(df NA, Sepal.Length ~ model)
```

#### **Dealing with Outliers**

- A data point that differs significantly from other observations.
- · Observations that distort your analysis.
  - Boxplot visualisation: {ggplot2}
  - Grubbs's test, Dixon's test, Rosner's test: {outliers}
  - Outlier detection algorithms: {OutlierDetection}
  - outlierTest() from {car}
  - · lofactor() from {DMwR} (Local Outlier Factor)
- Anomaly detection is itself a different research area!
  - · One Class SVM, IsolationForest
  - Unsupervised algorithms (Clustering)
  - Time series: {tsoutliers,oddstream,stray}

#### **Feature Selection**

- · Removing redundant features from the dataset.
- · Computational complexity, Address model overfitting.

#### Filter Methods

- · Features are selected based on a statistical score.
- Independent of any machine learning algorithm.
- · Pearson's Correlation, Chi-Square, PCA

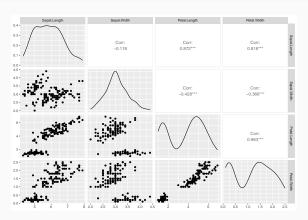
#### Wrapper Methods

- · A subset of features are used to train a model.
- · Forward, Backward, Recursive elimination.
- · Inbuilt penalization functions: LASSO, RIDGE regression
- {Boruta,caret,glmnet}

#### **Using Correlation**

```
library(GGally)
library(dplyr)
set.seed(1234)

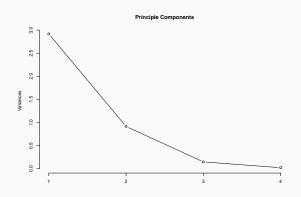
# Plotting the feature correlations.
iris %>% select(-Species) %>% ggpairs()
```



#### **Using PCR**

```
library(dplyr)
set.seed(1234)

# Plotting the feature importance.
pcomp_df <- iris %>%
    select(-Species) %>% prcomp(scale. = T, center = T) %>%
    plot(type="l", main = "Principle Components")
```

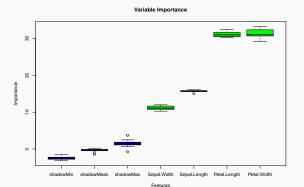


#### Example of {Boruta}

```
library(Boruta)
set.seed(1234)

# Boruta is a feature selection algorithm based on the random forests algorithm.
boruta_df <- Boruta(Species ~ ., data=iris, doTrace=0)

# Plotting the feature importance.
plot(boruta_df, xlab="Features", main="Variable Importance")</pre>
```

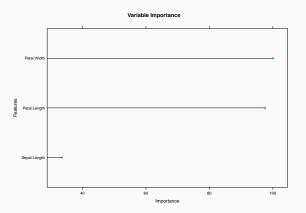


#### Example of {caret}

```
library(caret)
set.seed(1234)

# Build a decision tree model using rpart (Recursive Partitioning And Regression Trees)
rPart_df <- train(Species ~ ., data=iris, method="rpart")
rPart_imp <- varImp(rPart_df)

# Plotting the feature importance.
plot(rPart_imp, top = 3, main='Variable Importance', ylab = "Features")</pre>
```



#### Explore (E)

- Examination of data, features, and their characteristics.
  - · Data types: numerical, ordinal, and nominal data.
  - Summary statistics.
  - · Feature distributions.
  - · Feature correlations (positive, negative).
  - · Classification: class distribution (Class Imbalance?)
- Invest your time more on the data exploration process.
  - · Frequency distribution: Histograms
  - · Outlier detection: Box plots
  - Feature correlation analysis: Scatter plots
  - Time series analysis: Trend and Seasonal plots

#### Tools available for Exploration

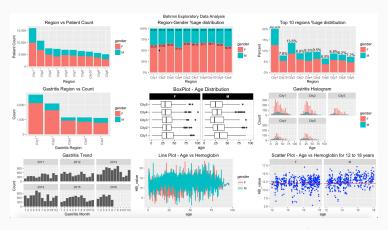


Figure 3: Plots available from {ggplot2}<sup>3</sup>

 $<sup>^3</sup> lmage \ source: \ https://www.pinterest.com.au/pin/281686151677624808/$ 

# Seasonal plot from {feasts}

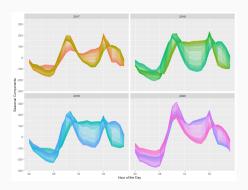
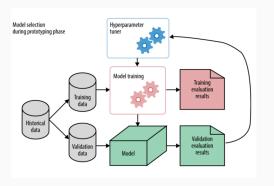


Figure 4: The presence of multiple seasonal cycles<sup>4</sup>

<sup>&</sup>lt;sup>4</sup> Github repo: https://github.com/kasungayan/Meldatathon2020

#### Model Development (MD)

· Model parameter estimation, Hyper-parameter tuning.



**Figure 5:** Model Training and Validation<sup>5</sup>

 $<sup>^{5} \\</sup>Image \ source: \ https://towardsdatascience.com/5-steps-of-a-data-science-project-lifecycle-26c50372b492$ 

#### Model Development Techniques

- Supervised Learning or Unsupervised Learning
  - Regression: Linear-regression, Support Vector Machine (SVM), Lasso-Regression
  - Classification: Naive Bayes, Random Forest, K-Nearest Neighbors
  - Clustering: K-Means, Fuzzy C-Means, Self Organising Maps (SOM)
- Neural Networks: Multilayer Perceptron (MLP), Recurrent Neural Network (RNN), Convolutional Neural Network (CNN)
- Different applications: Spam Detection, Market Segmentation,
   Image Classification, Time Series Forecasting, Language
   Translation, Voice Recognition

#### Naive Bayes classifier

## 0.6507177 0.3492823

```
library(mlbench) # multiple benchmark datasets for different machine learning tasks.
library(caret) # multiple inbuilt regression and classification algorithms.
library(rsample) # data splitting.
library(dplvr)
data(BreastCancer)
set.seed(1234)
# Splitting the data into train and test sets.
df_BreastCancer_split <- initial_split(BreastCancer, prop = .7)</pre>
# Similar splitting using caTools
# df BreastCancer split <- sample.split(BreastCancer,SplitRatio = 0.7)</pre>
df BreastCancer train <- training(df BreastCancer split)</pre>
df BreastCancer test <- testing(df BreastCancer split)</pre>
# Checking for class distribution.
table(df BreastCancer train$Class) %>% prop.table()
##
      benign malignant
##
## 0.6571429 0.3428571
table(df BreastCancer_test$Class) %>% prop.table()
##
##
      benign malignant
```

#### Naive Bayes classifier Cont.

```
# create feature and class attributes.
features <- setdiff(names(df_BreastCancer_train), "Class")
train_features <- df_BreastCancer_train[, features]
train_class <- df_BreastCancer_train$Class

# Define a 10-fold cross validation procedure.
train_control <- trainControl(method = "cv", number = 10)

# train the naive bayes model
model_nb1 <- train(x = train_features, y = train_class, method = "nb", trControl = train_control)
#Show the confusion matrix.
confusionMatrix(model_nb1)</pre>
```

```
## Cross-Validated (10 fold) Confusion Matrix
##
## (entries are percentual average cell counts across resamples)
##
## Reference
## Prediction benign malignant
## benign 63.5 0.4
## malignant 2.2 33.9
##
## Accuracy (average) : 0.9735
```

#### Naive Bayes classifier Cont.

Accuracy (average): 0.9694

##

```
# hyper-parameter grid
hyper search grid <- expand.grid(usekernel = c(TRUE, FALSE), fL = 0:5, adjust = seg(0, 5, bv = 1))
# train the naive bayes model using a hyper-parameter grid.
model_nb2 <- train(x = train_features, y = train_class, method = "nb",</pre>
                   trControl = train_control, tuneGrid = hyper_search_grid)
# Printing best models.
# model nb2$results %>%
# arrange(desc(Accuracy)) %>% head(4)
# results for hest model
confusionMatrix(model nb2)
## Cross-Validated (10 fold) Confusion Matrix
##
## (entries are percentual average cell counts across resamples)
##
              Reference
##
## Prediction benign malignant
##
     benign
               63.5
                            0.8
     malignant 2.2
                           33.5
##
```

#### Naive Bayes results on the testset

```
# Applying the best model to unseen (test) dataset.
prediction_test <- predict(model_nb2, newdata = df_BreastCancer_test)
# Printing the confusing matrix on the test set.
confusionMatrix(prediction_test, df_BreastCancer_test$Class)</pre>
```

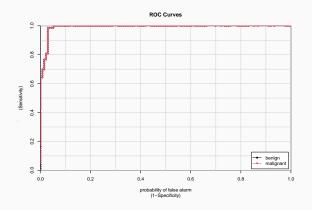
```
## Confusion Matrix and Statistics
##
##
              Reference
## Prediction benign malignant
##
     benign
                  132
     malignant
##
                 4
                             72
##
                  Accuracy: 0.9761
##
##
                    95% CI: (0.9451, 0.9922)
       No Information Rate . 0.6507
##
##
       P-Value [Acc > NIR] : <2e-16
##
##
                     Kappa: 0.9479
##
    Mcnemar's Test P-Value: 0.3711
##
##
              Sensitivity: 0.9706
##
               Specificity: 0.9863
##
##
            Pos Pred Value : 0.9925
            Neg Pred Value: 0.9474
##
                Prevalence · 0.6507
##
##
            Detection Rate: 0.6316
##
      Detection Prevalence: 0.6364
         Balanced Accuracy • 0.9784
```

#### Generating the ROC curve

```
library(caTools) #to generate ROC curves

prob_results <- predict(model_nb2, df_BreastCancer_test, type = "prob")

# Generating the ROC curve for the test set.
caTools::colAUC(prob_results, df_BreastCancer_test[["Class"]], plotROC = TRUE)</pre>
```

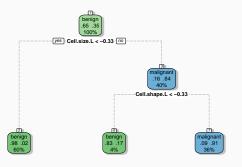


#### **Decision tree**

```
library(caret)
library(rpart)
set.seed(1234)
# Remove incomplete records.
df BreastCancer train <- df BreastCancer train[complete.cases(df BreastCancer train). ]
# Define a 10-fold cross validation procedure.
train control <- trainControl(method = "cv", number = 10)
# train the naive bayes model.
model_dt <- train(Class ~ ., data=df_BreastCancer_train, method = "rpart", trControl = train_control)</pre>
#Show the confusion matrix.
confusionMatrix(model dt)
## Cross-Validated (10 fold) Confusion Matrix
##
## (entries are percentual average cell counts across resamples)
##
##
             Reference
## Prediction benign malignant
    benign
               62.2
##
                           3.3
##
    malignant 3.1 31.3
##
   Accuracy (average): 0.9357
```

# Visualising the decision tree

```
library(rattle)
set.seed(1234)
# Generating the decision tree.
# You can also separately use the rpart and rpart.plot to reproduce this.
fancyRpartPlot(model_dt$finalModel)
```



### Regression using {caret}

```
library(caret)
library(dplyr)
library(rsample)
set.seed(1234)
# Reading the data.
df_households <- read.csv("data/realestate.csv")</pre>
df_households_filtered <- df_households[, c(-1,-2)]</pre>
# Splitting the data.
colnames(df_households_filtered)[6] <- "price"</pre>
data_split <- initial_split(df_households_filtered, prop = .7)
train <- training(data split)
test <- testing(data_split)</pre>
# Defining the feature variables.
x <- model.matrix(price~., train)
# Defining the class variable.
v <- trainsprice
```

# Regression using {caret} (2)

```
## Linear Regression
##
## 290 samples
    5 predictor
##
##
## No pre-processing
## Resampling: Cross-Validated (10 fold)
## Summary of sample sizes: 260, 260, 261, 261, 262, 261, ...
## Resampling results:
##
              Rsquared
##
    RMSF
                         MAF
    8.862187 0.6199554 6.254035
##
##
## Tuning parameter 'intercept' was held constant at a value of TRUE
```

# Regression using {glmnet}

```
library(glmnet)
library(dplyr)
library(rsample)
set.seed(1234)
# Reading the data.
df households <- read.csv("data/realestate.csv")</pre>
df households filtered <- df households[, c(-1,-2)]
# Splitting the data.
colnames(df households filtered)[6] <- "price"</pre>
data_split <- initial_split(df_households_filtered, prop = .7)
train <- training(data split)
test <- testing(data split)
# Defining the feature variables.
x <- model.matrix(price~., train)
# Defining the class variable.
v <- trainsprice
# Use cross validation to determine the optimal lambda.
cv <- cv.glmnet(x, y, alpha = 1)</pre>
# Fit the final model (lasso regression) on the training data
best model <- glmnet(x, y, alpha = 1, lambda = cv$lambda.min)
```

### Regression using {glmnet} (2)

```
# Evaluating the model on the test data.
x.test <- model.matrix(price~ ., test)
price_predictions <- best_model %>% predict(x.test) %>% as.numeric()

# Model performance summary.
data.frame(
    RMSE = RMSE(price_predictions, test$price),
    Rsquare = R2(price_predictions, test$price)
)
```

```
## RMSE Rsquare
## 1 8.916861 0.540294
```

#### **Unsupervised Learning**

- · Learning patterns from unlabbled data.
- · Clustering?
  - K means: Computationally efficient, Optimal K ?, Outliers?
  - · Elbow and Silhouette methods to determine the optimal K
  - DBSCAN: No restrictions on the cluster shapes
  - Feature are categorical? Partitioning Around Medoids (PAM)
  - · Hierarchical clustering: cluster dendrogram
- Auto-Encoders?

### **Kmeans clustering**

```
library(factoextra)

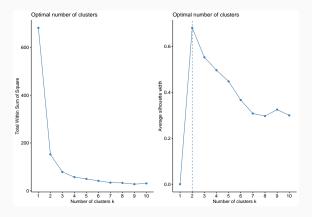
set.seed(1234)

# Removing the categorical class.
df <- iris[, -5]
# Applying kmeans algorithm with k = 3.
cluster_output <- kmeans(df, centers = 3, nstart = 25)
# Illustrating the cluster distribution.
fviz_cluster(cluster_output, data = df)</pre>
```



#### Optimal K

```
library(gridExtra)
set.seed(1234)
# Different methods to determine the optimal K.
elbow <- fviz_nbclust(df, kmeans, method = "wss")
silhouette <- fviz_nbclust(df, kmeans, method = "silhouette")
grid.arrange(elbow, silhouette, nrow = 1)</pre>
```

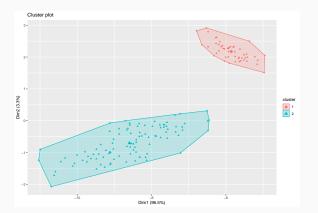


# **Clustering using DBSCAN**

```
library(factoextra)
library(fpc)

set.seed(1234)
df <- iris[, -5]

# Using DBSCAN algorithm without setting the K.
db_output <- fpc::dbscan(df, eps = 0.95, MinPts = 5)
fviz_cluster(db_output, df, stand = FALSE, frame = FALSE, geom = "point")</pre>
```



### Neural Networks

- · Strong computational systems that mimic human brain.
- · Hold the universal approximation property.
- · Backpropagation algorithm for training.
- State-of-the-art for many prediction/classification applications.
- · Different variants of neural networks.
  - Multi-Layer Perceptrons (MLP): {nnet, neuralnet}
  - Recurrent Neural Networks (RNN): {rnn, RSNNS}
  - · Convolutional neural networks (CNNs)
- · Tensorflow, Keras, Torch APIs in R

## Feedforward Neural Networks using {nnet}

```
library(caret)
library(rsample)
library(nnet)
# Reading the data.
df_households <- read.csv("data/realestate.csv")</pre>
df households filtered <- df households[, c(-1,-2)]
# Splitting the data.
colnames(df_households_filtered)[6] <- "price"</pre>
data split <- initial split(df households filtered, prop = .7)
train <- training(data split)</pre>
test <- testing(data_split)</pre>
# You can directly use the nnet function from the nnet packaage
# mlp_fit <- nnet(price ~ ., train, size = 2, rang = 0.1, decay = 5e-4, maxit = 200)
# You can use the nnet as the method in the caret function.
mlp_fit <- train(price ~ ., train, method = "nnet",trControl = trainControl(method = "cv".</pre>
                                         number = 10)
#print(mlp fit)
```

# Deep Neural Netowrks using {keras}

```
library(keras)
library(rsample)
library(ggplot2)
library(dplyr)
data(diamonds)
set.seed(1234)
# The initial preprocessing.
# Use model.matrix for categorical variables (one-hot encoding)
df_diamonds \leftarrow diamonds[, c(-2, -3, -4)]
# Data splitting.
data_split <- initial_split(df_diamonds, prop = .7)</pre>
train <- training(data_split)
test <- testing(data split)</pre>
features <- setdiff(names(train), "price")</pre>
train features <- train[, features]
train class <- trainsprice
```

#### Model definition

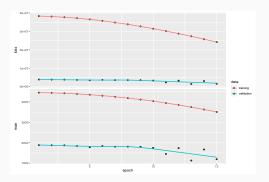
```
# Defining the model
MLP_model <- keras_model_sequential() %>%
  # The overall neural network architecture
layer_dense(units = 10, activation = "relu", input_shape = ncol(train_features)) %>%
layer_batch_normalization() %>% layer_dense(units = 5, activation = "relu") %>%
layer_batch_normalization() %>% layer_dropout(rate = 0.2) %>% layer_dense(units = 1) %>%
  # Defining the optimization algorithm and loss function.
  # Use binary and multi-categorical cross entropy for classification.
  compile(optimizer = optimizer_rmsprop(),loss = "mse",metrics = c("mae"))

# print the summary of the model
summary(MLP_model)
```

```
## Model: "sequential"
## _____
## Layer (type)
          Output Shape
                    Param #
## -----
## dense 2 (Dense) (None, 10)
## ______
## batch_normalization_1 (BatchNormali (None, 10)
                      40
## _____
            (None, 5)
## dense 1 (Dense)
## batch normalization (BatchNormaliza (None, 5)
## _____
            (None, 1)
## dense (Dense)
## -----
```

## **Model Training**

```
# train the model
learn <- MLP_model %>% fit(
    x = as.matrix(train_features),
    y = as.matrix(train_class),
    epochs = 15,
    batch_size = 32,
    validation_split = .2,
    verbose = TRUE
)
plot(learn)
```



#### **Model Results**

```
# Defining the real test features and actual test output.
test_features <- test[, features]
test_class <- test$price

# Generating predictions for the first 5 records in the test set.
model_predictions <- MLP_model %>% predict(as.matrix(test_features[1:5,]))
model_predictions[model_predictions < 0] <- 0

# Generating error summary statistic.
model_results <- MLP_model %>% evaluate(as.matrix(test_features), as.matrix(test_class))
```

## Hyper-parameter optimization

- Determining the optimal hyper-parameters for a machine learning algorithm.
- Important for models with large number of hyper-parameters (neural networks)
  - · Random search
  - · Grid search
  - Bayesian optimization:
    - {rBayesianOptimization,mlrMBO}
  - Genetic algorithm: {GA}
- An intelligent hyper-parameter search?

# Bayesian optimization using {rBayesianOptimization}

```
library(caret)
library(rBayesianOptimization)
set.seed(1234)
df households <- read.csv("data/realestate.csv")</pre>
df households filtered <- df households[, c(-1,-2)]
colnames(df households filtered)[6] <- "price"</pre>
# Data splitting.
data split <- initial split(df households filtered, prop = .7)
train <- training(data_split)
test <- testing(data split)
# Define a 10-fold cross validation procedure.
train_control <- trainControl(method = "cv", number = 5)
# Defining the fit of the SVM model
svm model fit <- function(logC, logSigma) {</pre>
  model <- train(price ~ ., data = train, method = "svmRadial", metric = "RMSE",
                  trControl = train control.tuneGrid = data.frame(C = exp(logC), sigma = exp(logSigma)))
  list(Score = -getTrainPerf(mod)[, "TrainRMSE"], Pred = 0)
## Define the bounds and search for hyper-parameters.
lower bounds <- c(logC = -8, logSigma = -10)
upper bounds <- c(logC = 15, logSigma = -0.65)
svm_bounds <- list(logC = c(lower_bounds[1], upper_bounds[1]), logSigma = c(lower_bounds[2], upper_bounds[2]))</pre>
# svm ba search <- BayesianOptimization(svm model fit.
    bounds = svm bounds,init grid dt = NULL, init points = 0,n iter = 4, verbose = TRUE)
```

## Light Gradient Boosting Machine (LightGBM)

- Gradient boosting framework that uses tree based learning algorithms.
- · Used for both classification and regression tasks.
- Leading algorithm in many machine learning competitions (Kaggle).
  - · Faster training speed and higher efficiency
  - Lower memory usage
  - · Highly scalable
  - Highly parallelizable
  - Better accuracy than any other boosting algorithms

## LightGBM using {lightgbm}

```
library(lightgbm)
set.seed(1234)
data("iris")
df <- iris
# Data preparation.
df$Species <- as.numeric(as.factor(df$Species)) - 1</pre>
# Data splitting.
data split <- initial split(df. prop = .7)
train <- training(data split)
test <- testing(data split)
# Transforming to lightgbm data input format.
dtrain <- lgb.Dataset(data = as.matrix(train[1:4]), label = as.matrix(train[,5]))</pre>
dtest <- lgb.Dataset.create.valid(dtrain. data = as.matrix(test[. 1:4]), label = as.matrix(test[. 5]))</pre>
valids <- list(test = dtest)</pre>
# Defining the objective function for a multi-class problem.
params <- list(objective = "multiclass", metric = "multi error", num class = 3)
# Training lightgbm model.
lightgbm model <- lgb.train(params, dtrain, 100, valids, min data = 1, learning rate = 1.0
    ,early_stopping_rounds = 10)
# Lightgbm predicts all probabilities for the 3 classes; use argmax() to get the classified class.
lightgbm predictions <- predict(lightgbm model, as.matrix(test[, 1:4]), reshape = TRUE)
```

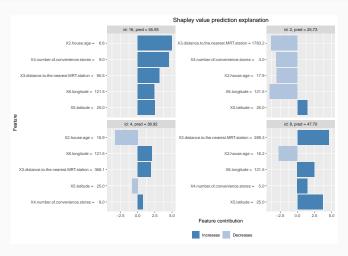
# **Model Explainability**

- · Majority of the machine learning models are black-box.
- · Interpreting and explaining model predictions.
- Explainable machine learning (GDPR law: Right explanation)
  - Global and Local Interpretable models
  - LIME (Local Interpretable Model-Agnostic Explanations): {limer}
  - SHAP (SHapley Additive exPlanations): {shapr}
  - · LORE (Rule-based Explanations)
  - Anchor

## Model Explainability using {shapr}

```
library(xgboost)
library(shapr)
set.seed(1234)
# We are explaining the prediction of household prices.
df households <- read.csv("data/realestate.csv")</pre>
df households filtered <- df households[, c(-1,-2)]
colnames(df households filtered)[6] <- "price"</pre>
data_split <- initial_split(df_households_filtered, prop = .7)</pre>
train <- training(data split)
test <- testing(data split)
features <- setdiff(names(train), "price")</pre>
train features <- as.matrix(train[, features])</pre>
train class <- as.matrix(train$price)</pre>
test features <- as.matrix(test[. features])
# Fitting a basic xgboost model to the training data
xgboost model <- xgboost(data=train features, label=train class, nround=10, verbose = FALSE)
# Prepare the data for explanation
model_explainer <- shapr(train_features, xgboost_model)</pre>
# Expected value without the prediction.
expected price <- mean(train class)
```

### Model Explainability (2)



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