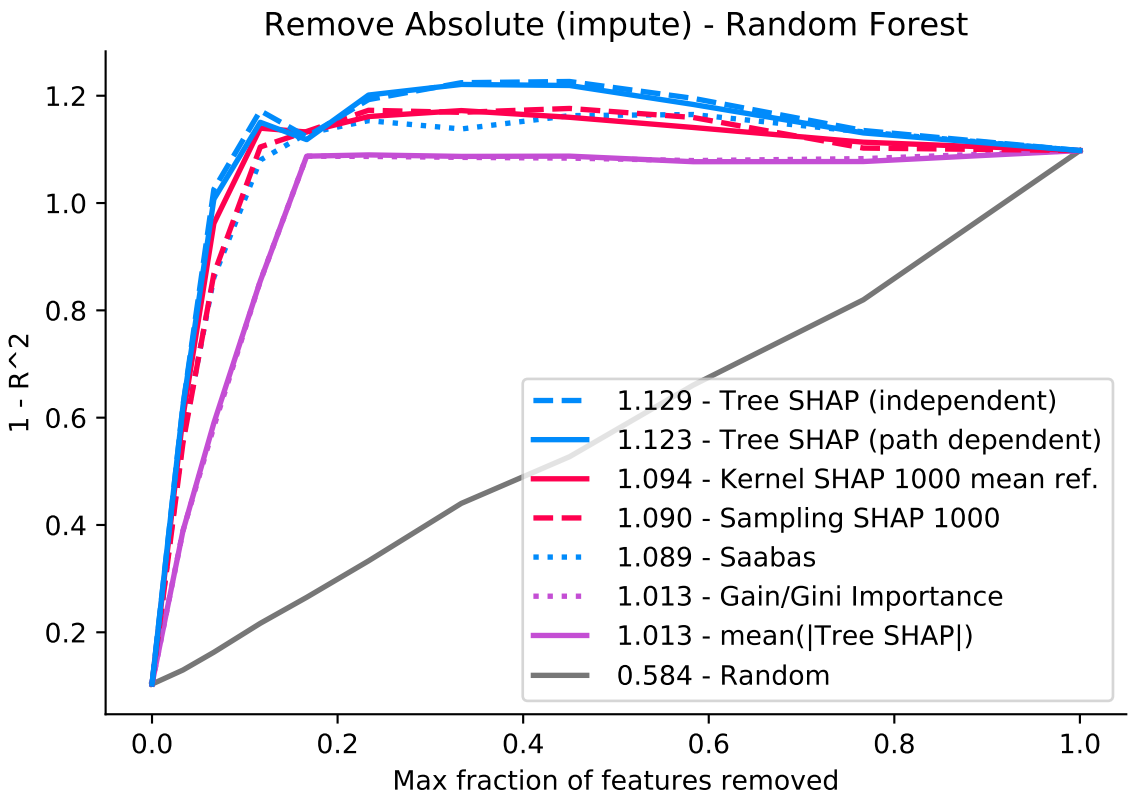
Remove Absolute (impute) - Random Forest
1 - R^2
Max fraction of features removed
1.2
1.0
0.8
0.6
0.4
0.2
0.0
0.2
0.4
0.6
0.8
1.0
1.129 - Tree SHAP (independent)
1.123 - Tree SHAP (path dependent)
1.094 - Kernel SHAP 1000 mean ref.
1.090 - Sampling SHAP 1000
1.089 - Saabas
1.013 - Gain/Gini Importance
1.013 - mean(|Tree SHAP|)
0.584 - Random