Package 'ONAM'

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Type Package

Title Fitting Interpretable Neural Additive Models Using Orthogonalization

Version 0.0.0.9000

Description An algorithm for fitting interpretable additive neural networks for identifiable and visualizable feature effects using post hoc orthogonalization. Fit custom neural networks intuitively using established 'R' 'formula' notation, including interaction effects of arbitrary order while preserving identifiability to enable a functional decomposition of the prediction function.

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BugReports https://github.com/Koehlibert/ONAM

Depends keras

Imports dplyr, scales, rlang, ggplot2, pROC

Suggests akima, RColorBrewer, testthat (>= 3.0.0)

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R topics documented:

decompose *Get variance decomposition of orthogonal neural additive model*

Description

Get variance decomposition of orthogonal neural additive model

Usage

```
decompose(object, data = NULL)
```

Arguments

object	Either model of class onam as returned from onam or model evaluation outcome as returned from predict.onam
data	Data for which the model is to be evaluated. If NULL (DEFAULT), the data from model fitting is used. with which model was fitted.

Value

Returns a named vector of percentage of variance explained by each interaction order.

Examples

```
# Basic example for a simple ONAM-model
# Create training data
n <- 1000
x1 <- runif(n, -2, 2)
x2 <- runif(n, -2, 2)
y <- sin(x1) + ifelse(x2 > 0, pweibull(x2, shape = 3),
  pweibull(-x2, shape = 0.5)) +
  x1 * x2
data_train <- cbind(x1, x2, y)
# Define model
model_formula <- y ~ mod1(x1) + mod1(x2) +
  mod1(x1, x2)
list_of_deep_models <- list(mod1 = ONAM:::get_submodel)
# Fit model
mod <- onam(model_formula, list_of_deep_models,
            data_train, n_ensemble = 2, epochs = 50,
            progresstext = TRUE, verbose = 1)
decompose(mod)
```

onam *Fit orthogonal neural additive model*

Description

Fits an interpretable neural additive model with post hoc orthogonalization for a given network architecture and user-specified feature sets.

Usage

```
onam(
  formula,
  list_of_deep_models,
  data,
  model = NULL,
  prediction_function = NULL,
  model_data = NULL,
  categorical_features = NULL,
  target = "continuous",
  n_ensemble = 10,
  epochs = 500,
  callback = NULL,
  progresstext = FALSE,
  verbose = 0
)
```

Arguments

formula	Formula for model fitting. Specify deep parts with the same name as list_of_deep_models.
list_of_deep_models	List of named models used in model_formula.
data	Data to be fitted
model	Prediction model that is to be explained. Output of the model as returned from prediction_function(model) will be used as model output. If NULL(default), the outcome has to be present in data.
prediction_function	Prediction function to be used to generate the outcome. Only used if model is specified. If NULL(default), S3-method based on the modelargument is used.
model_data	Data used for generating predictions of model. Necessary for some models that require specific data formats, i.e. xgboost. If NULL(default), data is used. Only used if model is specified.
categorical_features	Vector of feature names of categorical features.
target	Target of prediction task. Can be either "continuous" or "binary". For "continuous"(default), an additive model for the prediction of a continuous outcome is fitted. For "binary", a binary classification with sigmoid activation in the last layer is fitted.
n_ensemble	Number of orthogonal neural additive model ensembles

epochs	Number of epochs to train the model. See fit.keras.engine.training.Model for details.
callback	Callback to be called during training. See fit.keras.engine.training.Model for details.
progresstext	Show model fitting progress. If TRUE, shows current number of ensemble being fitted
verbose	Verbose argument for internal model fitting. used for debugging. See fit.keras.engine.training. for details.

Value

Returns a model object of class onam, containing all ensemble members, ensemble weights, and main and interaction effect outputs.

Examples

```
# Basic example for a simple ONAM-model
# Create training data
n <- 1000
x1 <- runif(n, -2, 2)
x2 <- runif(n, -2, 2)
y <- sin(x1) + ifelse(x2 > 0, pweibull(x2, shape = 3),
  pweibull(-x2, shape = 0.5)) +
  x1 * x2
data_train <- cbind(x1, x2, y)
# Define model
model_formula <- y ~ mod1(x1) + mod1(x2) +
  mod1(x1, x2)
list_of_deep_models <- list(mod1 = ONAM:::get_submodel)
# Fit model
callback <-
  keras::keras$callbacks$EarlyStopping(monitor = "loss",
                                       patience = 10)
mod <- onam(model_formula, list_of_deep_models,
                   data_train, n_ensemble = 2, epochs = 10,
                   callback = callback,
                   progresstext = TRUE, verbose = 1)
```

---

plot_inter_effect *Plot Interaction Effect*

Description

Plot Interaction Effect

Usage

```
plot_inter_effect(
  object,
  effect1,
  effect2,
```

```
  interpolate = FALSE,
  custom_colors = "spectral",
  n_interpolate = 200
)
```

Arguments

object	Either model of class onam as returned from onam or model evaluation outcome as returned from predict.onam
effect1	First effect to be plotted.
effect2	Second effect to be plotted.
interpolate	If TRUE, values will be interpolated for a smooth plot. If FALSE (default), only observations in the data will be plotted.
custom_colors	color palette object for the interaction plot. Default is "spectral", returning a color palette based on the spectral theme.
n_interpolate	number of values per coordinate axis to interpolate. Ignored if 'interpolate = FALSE'.

Value

Returns a 'ggplot2' object of the specified effect interaction

Examples

```
# Basic example for a simple ONAM-model
# Create training data
n <- 1000
x1 <- runif(n, -2, 2)
x2 <- runif(n, -2, 2)
y <- sin(x1) + ifelse(x2 > 0, pweibull(x2, shape = 3),
  pweibull(-x2, shape = 0.5)) +
  x1 * x2
data_train <- cbind(x1, x2, y)
# Define model
model_formula <- y ~ mod1(x1) + mod1(x2) +
  mod1(x1, x2)
list_of_deep_models <- list(mod1 = ONAM:::get_submodel)
# Fit model
mod <- onam(model_formula, list_of_deep_models,
            data_train, n_ensemble = 2, epochs = 10,
            progresstext = TRUE, verbose = 1)
plot_inter_effect(mod, "x1", "x2", interpolate = TRUE)
```

---

plot_main_effect *Plot Main Effect*

Description

Plot Main Effect

Usage

```
plot_main_effect(object, effect)
```

Arguments

object	Either model of class onam as returned from onam or model evaluation outcome as returned from predict.onam
effect	Effect to be plotted, must be present in the model formula. For interaction terms, use plotInteractionEffect

Value

Returns a ggplot2 object of the specified effect

Examples

```
# Basic example for a simple ONAM-model
# Create training data
n <- 1000
x1 <- runif(n, -2, 2)
x2 <- runif(n, -2, 2)
y <- sin(x1) + ifelse(x2 > 0, pweibull(x2, shape = 3),
  pweibull(-x2, shape = 0.5)) +
  x1 * x2
data_train <- cbind(x1, x2, y)
# Define model
model_formula <- y ~ mod1(x1) + mod1(x2) +
  mod1(x1, x2)
list_of_deep_models <- list(mod1 = ONAM:::get_submodel)
# Fit model
mod <- onam(model_formula, list_of_deep_models,
            data_train, n_ensemble = 2, epochs = 10,
            progresstext = TRUE, verbose = 1)
plot_main_effect(mod, "x1")
```

---

predict.onam *Evaluate orthogonal neural additive model*

Description

Evaluate orthogonal neural additive model

Usage

```
## S3 method for class 'onam'
predict(object, ..., data = object$data)
```

Arguments

object	model of class onam as returned from onam to be evaluated
...	some methods for this generic require additional arguments. None are used in this method.
data	Data for which the model is to be evaluated. Default is the data with which model was fitted.

Value

Returns a list containing data, model output for each observation in data and main and interaction effects obtained by the model

---

summary.onam *Get summary of an onam object*

Description

generates a summary of a fitted onam object including information on ensembling strategy and performance metrics such as correlation and degree of interpretabiltity

Usage

```
## S3 method for class 'onam'
summary(object, ...)

## S3 method for class 'summary.onam'
print(x, ...)
```

Arguments

object	onam object of class onam as returned from onam to be summarized
...	further arguments passed to or from other methods.
x	object of class summary.onam.

Value

Gives summary of the onam object, including model inputs, number of ensembles, correlation of model output and original outcome variable, and interpretability metrics i_1 and i_2

Examples

```
# Basic example for a simple ONAM-model
# Create training data
n <- 1000
x1 <- runif(n, -2, 2)
x2 <- runif(n, -2, 2)
y <- sin(x1) + ifelse(x2 > 0, pweibull(x2, shape = 3),
  pweibull(-x2, shape = 0.5)) +
  x1 * x2
data_train <- cbind(x1, x2, y)
# Define model
```

```
model_formula <- y ~ mod1(x1) + mod1(x2) +
  mod1(x1, x2)
list_of_deep_models <- list(mod1 = ONAM:::get_submodel)
# Fit model
callback <-
keras::keras$callbacks$EarlyStopping(monitor = "loss",
                                     patience = 10)
mod <- onam(model_formula, list_of_deep_models,
                   data_train, n_ensemble = 2, epochs = 50,
                   callback = callback,
                   progresstext = TRUE, verbose = 1)
summary(mod)
```

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