Randomness



Permutation feature importance

Decrease in model performance when the feature is randomly shuffled.



Randomness

Decrease in model performance when the feature is randomly shuffled.

Different runs / seeds may return different feature importance.



Accounting for randomness

Shuffle feature multiple times

Scikit-learn

Eli5

Importance with Cross-validation

Featureengine Shuffle feature multiple times and take the average.





THANK YOU

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