

## Exercises

### Global Model-Agnostic Interpretation Methods

- How can you check NaN values?
- What are you doing with nominal values?
- How can you scale values?
- What are Shapley values?

- Read data from *fuel economy.csv*
- Use 100 samples
- Use *comb08* as target
- And as X
- Use for model: *RandomForestClassifier* and
- *shap.TreeExplainer* for Shapley Values
- Plot the Shapley summary
- Plot the feature correlation
- Plot Mean Square Error of train and test data and  $r^2$  score

- Plot feature importance as bar chart
- Test the spearman correlation hypothesis between *co2* and *Year*
- Plot a Shapley dependence plot between *co2* and *Year*

- What can ALE better show than Shapley values?
- Print dependency ALE plots of
  - pv2;                      2-door passenger volume (in cubic feet)
  - hlv;                      hatchback luggage volume (in cubic feet)
- to the output *comb08*
- use the XGBoost model and package ALEPython
- What is the interpretation of the ALE plots?
-

## Global surrogates

- Create a NN with a preprocessing layer which normalizes continuous features, a layer with 64 neurons (activation='relu') and an output layer for 1 output
- Use the following optimizer and early stopping methods

```
fitted_nn_model.compile(loss='mean_squared_error',\
                        optimizer=tf.keras.optimizers.Adam(lr = 0.0005),\
                        metrics=['mse'])
fitted_nn_model.summary()

es = tf.keras.callbacks.EarlyStopping(monitor='val_loss', mode='min', verbose=1,\
                                     patience=200, min_delta=0.0005,\
                                     restore_best_weights=True)
```

- Use Decision Tree and RuleFit as surrogates
- Compute RMSE for both surrogates connected with NN
- Interpret the RMSE
- Plot the Decision Tree and the important rules
- What are the most important rules?

## How can you explain correlation between ghgScore and co2?

### Feature Interaction SHAP values

co2;  
ghgScore; tailpipe Co2 in grams/mile after 2013,  
EPA (Environmental Protection Agency)  
score 0(worst)-10 (best), -1: not available

### Dependence between *ghgScore* and *co2*

outliers

