

PyCon Korea 2019

딥러닝 안에서 일어나는 과정 을 설명하는 인공지능 기술

모델 불가지론적 방법 모델 (SHAP) 튜토리얼: SHapley Additive exPlanations (SHAP)

허성만 @ 설명가능인공지능 연구센터 Smheo.cie@gmail.com

Index



실습 환경 만들기

SHAP 모듈 설치

따라하기: SHAP 실습

DeepExplainer

KernelExplainer

TreeExplainer

적용하기: SHAP 활용

Red Wine Quality



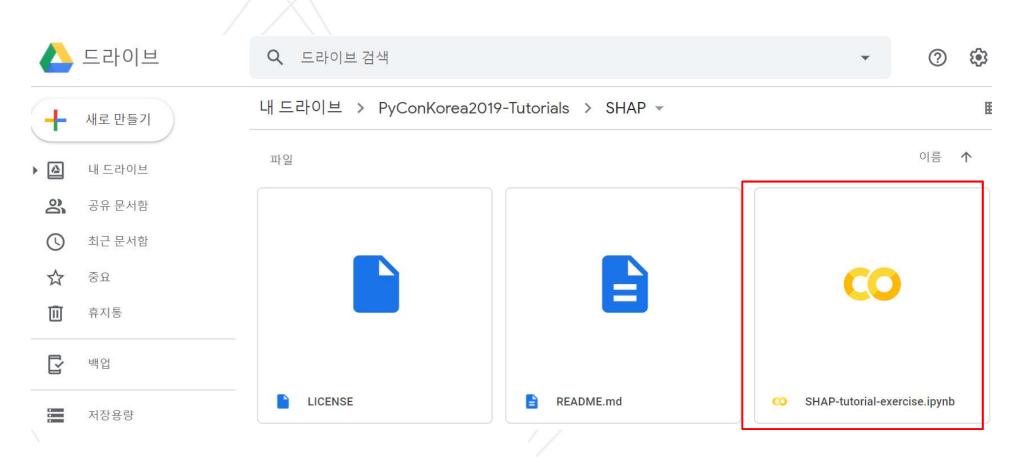
실습 환경 만들기

SHAP 모듈 설치

THE

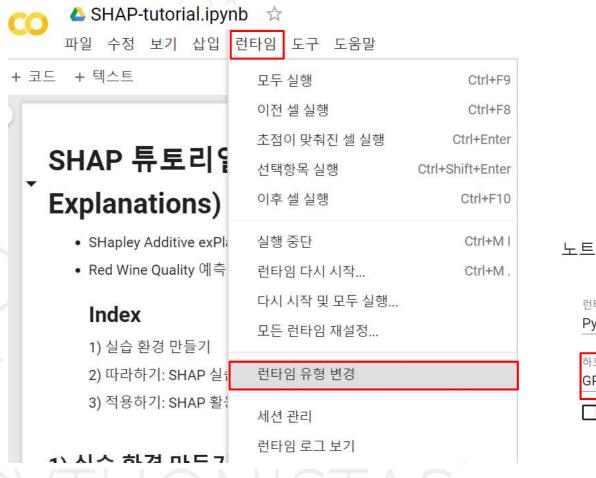
PYTHONISTAS





PYTHONISTAS





노트 설정

런타임 유형	
Python 3	
하드웨어 가속기	200
GPU	→ ⑦
□ 이 노트를 저장할	때 코드 셀 출력 생략

취소

저장



SHAP 모듈 설치 방법

설치 방법 – PyPI로 설치 pip install

SHAP 모듈 설치 !pip install shap

```
Downloading https://files.pythonhosted.org/packages/80/82/bab67238ac27d53214b12f6ed095493dc7b43be07c615b8b0dbb7da33157/shap=0.29.3.tar.gz (230kB)
                                   1 235kB 4 9MB/s
Requirement already satisfied: numpy in /usr/local/lib/python3.6/dist-packages (from shap) (1.16.4)
Requirement already satisfied: scipy in /usr/local/lib/python3.6/dist-packages (from shap) (1.3.0)
Requirement already satisfied: scikit-learn in /usr/local/lib/python3.6/dist-packages (from shap) (0.21.3)
Requirement already satisfied: matplotlib in /usr/local/lib/python3.6/dist-packages (from shap) (3.0.3)
Requirement already satisfied: pandas in /usr/local/lib/python3.6/dist-packages (from shap) (0.24.2)
Requirement already satisfied: todm>4.25.0 in /usr/local/lib/pvthon3.6/dist-packages (from shap) (4.28.1)
Requirement already satisfied: ipython in /usr/local/lib/python3.6/dist-packages (from shap) (5.5.0)
Requirement already satisfied: scikit-image in /usr/local/lib/python3.6/dist-packages (from shap) (0.15.0)
Requirement already satisfied: joblib>=0.11 in /usr/local/lib/python3.6/dist-packages (from scikit-learn->shap) (0.13.2)
Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.1 in /usr/local/lib/python3.6/dist-packages (from matplotlib->shap) (2.4.2)
Requirement already satisfied: python-dateutil>=2.1 in /usr/local/lib/python3.6/dist-packages (from matplotlib->shap) (2.5.3)
Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.6/dist-packages (from matplotlib->shap) (1.1.0)
Requirement already satisfied: cycler>=0.10 in /usr/local/lib/python3.6/dist-packages (from matplotlib->shap) (0.10.0)
Requirement already satisfied: pvtz>=2011k in /usr/local/lib/pvthon3.6/dist-packages (from pandas->shap) (2018.9)
Requirement already satisfied: pexpect; sys_platform != "win32" in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (4.7.0)
Requirement already satisfied: pickleshare in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (0.7.5)
Requirement already satisfied: pygments in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (2.1.3)
Requirement already satisfied: decorator in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (4.4.0)
Requirement already satisfied: setuptools>=18.5 in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (41.0.1)
Requirement already satisfied: prompt-toolkit<2.0.0,>=1.0.4 in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (1.0.16)
Requirement already satisfied: simplegeneric>0.8 in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (0.8.1)
Requirement already satisfied: traitlets>=4.2 in /usr/local/lib/python3.6/dist-packages (from ipython->shap) (4.3.2)
Requirement already satisfied: pillow>=4.3.0 in /usr/local/lib/python3.6/dist-packages (from scikit-image->shap) (4.3.0)
Requirement already satisfied: imageio>=2.0.1 in /usr/local/lib/python3.6/dist-packages (from scikit-image->shap) (2.4.1)
Requirement already satisfied: networkx>=2.0 in /usr/local/lib/python3.6/dist-packages (from scikit-image->shap) (2.3)
Requirement already satisfied: PyWavelets>=0.4.0 in /usr/local/lib/python3.6/dist-packages (from scikit-image->shap) (1.0.3)
Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.6/dist-packages (from python-dateutil>=2.1->matplotlib->shap) (1.12.0)
Requirement already satisfied: ptyprocess>=0.5 in /usr/local/lib/python3.6/dist-packages (from pexpect; sys_platform != "win32"->ipython->shap) (0.6.0)
Requirement already satisfied: wcwidth in /usr/local/lib/python3.6/dist-packages (from prompt-toolkit<2.0.0.>=1.0.4->ipython->shap) (0.1.7)
Requirement already satisfied: ipython-genutils in /usr/local/lib/python3.6/dist-packages (from traitlets>=4.2->ipython->shap) (0.2.0)
Requirement already satisfied: olefile in /usr/local/lib/python3.6/dist-packages (from pillow>=4.3.0->scikit-image->shap) (0.46)
Building wheels for collected packages: shap
 Building wheel for shap (setup.py) ... done
  Created wheel for shap: filename=shap-0,29,3-cp36-cp36m-linux_x86_64.whl size=344724 sha256=c1781e2c069a392e719d185e20ede7e65cecefb149dfbb5ed29ee158851a6388
  Stored in directory: /root/.cache/pip/wheels/00/20/87/d199e4d7397997f5494e4098104f91313ac8120753bee7b032
```

CONNECT

Successfully built shap Installing collected packages: shap THE PYTHONISTAS Successfully installed shap-0.29.3



구글 Drive와 Colab 연동

구글 드라이브와 Colab 연동 from google.colab import drive drive.mount('/content/drive') # 출력되는 URL에 접속하여 verification code 복사 및 붙여넣기

Go to this URL in a browser: https://accounts.google.com/o/oauth2/auth?client_id=947318

Enter your authorization code:

.

Mounted at /content/drive

THE +
PYTHONISTAS



구글 Drive와 Colab 연동

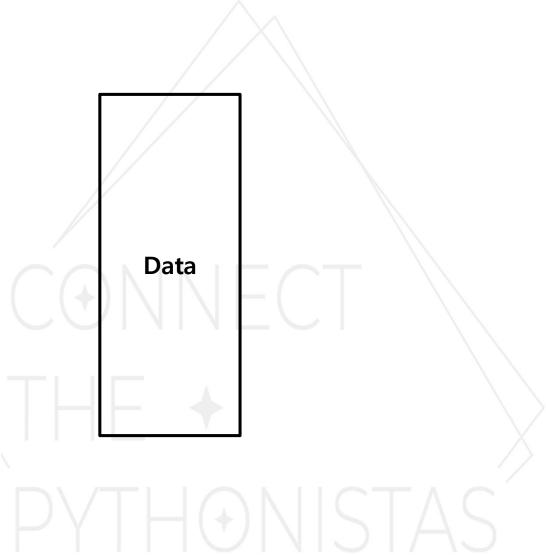
- # 작업할 path로 변경 import os os.chdir('/content/drive/My Drive/PyConKorea2019-Tutorials/SHAP') os.listdir(os.getcwd()) # 현재 path에 존재하는 파일 목록 확인
- ['LICENSE', 'README.md', 'SHAP_tutorial.ipynb', 'winequality-red.csv']
- # 현재 path 확인 os.getcwd()
- '/content/drive/My Drive/PyConKorea2019-Tutorials/SHAP'
- # 경고 메시지 무시 import warnings warnings.filterwarnings(action='ignore')



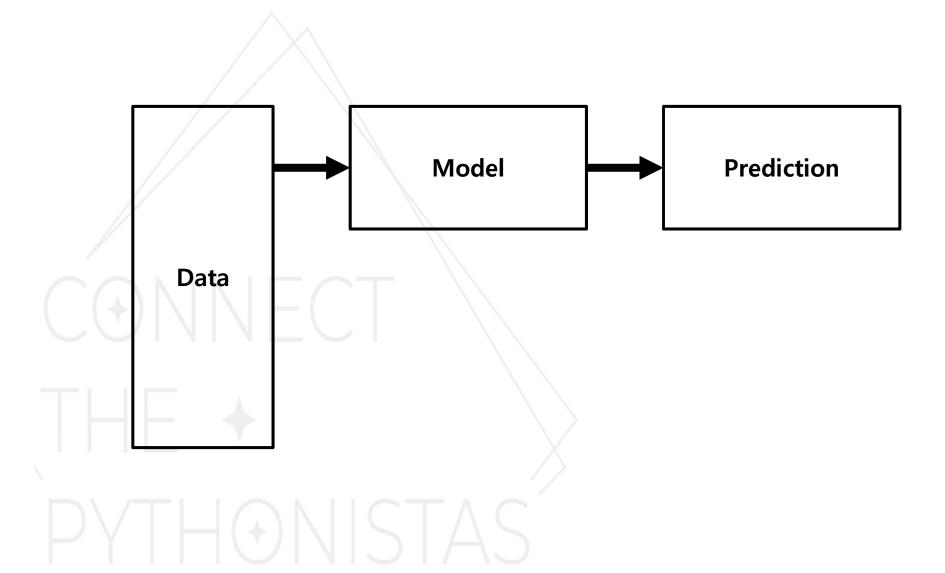
DeepExplainer KernelExplainer TreeExplainer

PYTHONISTAS

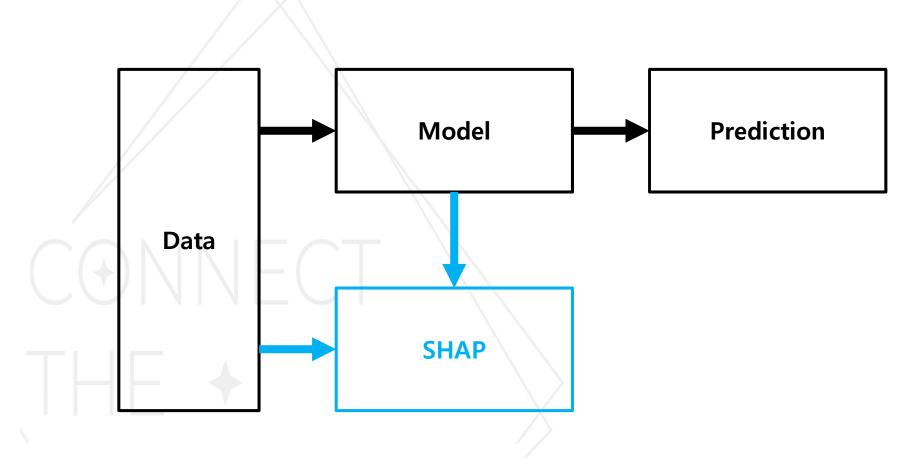






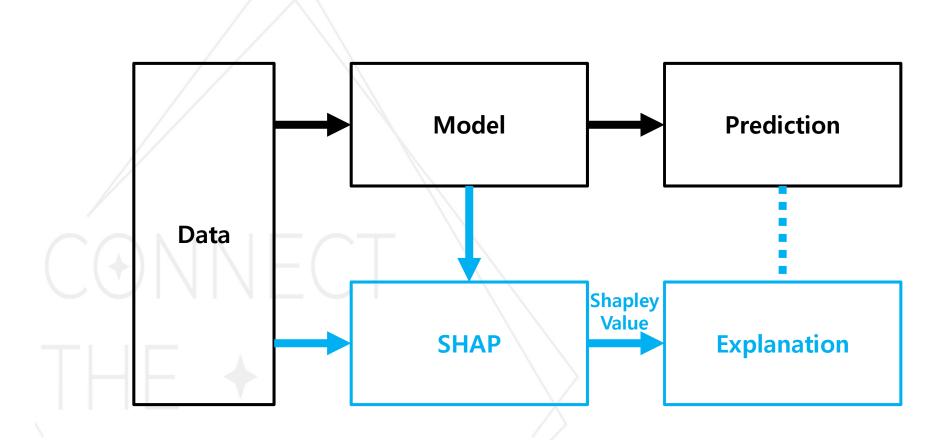






PYTHONISTAS





PYTHONISTAS





SHAP이란?

학습 데이터와 학습된 모델을 가지고 설명 모델을 생성하고 새로운 입력 데이터에 대해 shapley value계산을 통해 입력 데이터 features가 학습된 모델 출력 값에 대해 어떠한 공헌도를 가지는지 설명함으로써 기계학습 모델을 설명하는 방법

모델 불가지론적 방법 Model-Agnostic Methods

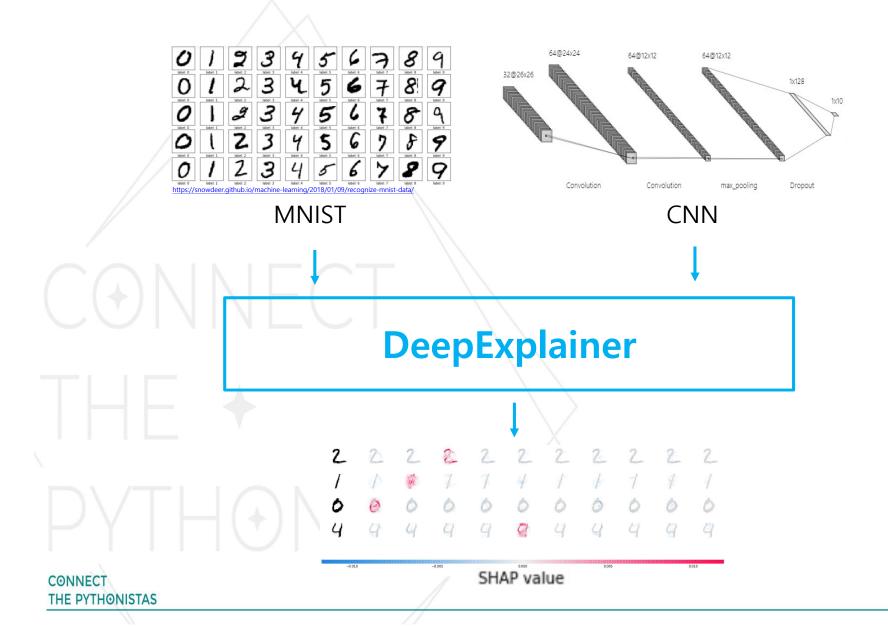


DeepExplainer
KernelExplainer
TreeExplainer

PYTHONISTAS

PYCON KOREA 2019

따라하기: SHAP 실습 DeepExplainer





사용할 패키지 불러오기
from __future__ import print_function
import keras
from keras.datasets import mnist
from keras.models import Sequential
from keras.layers import Dense, Dropout, Flatten
from keras.layers import Conv2D, MaxPooling2D
from keras import backend as K

keras 모듈에서 제공하는 데이터와 모델 사용

THE +
PYTHONISTAS



- # 데이터셋 불러와서 훈련셋과 검증셋 분리 (x_train, y_train), (x_test, y_test) = mnist.load_data()

학습용 데이터 60,000개

검증용 데이터 10,000개

THE +

PYTHONISTAS



```
img_rows, img_cols = 28, 28 2차원 배열 이미지
      it K.image_data_tormat() == 'chamne|s_first':
          x_train = x_train.reshape(x_train.shape[0], 1, img_rows, img_cols)
          x_test = x_test.reshape(x_test.shape[0], 1, img_rows, img_cols)
          input shape = (1, img rows, img cols)
      else:
         x_train = x_train.reshape(x_train.shape[0], img_rows, img_cols, 1)
         x_test = x_test.reshape(x_test.shape[0], img_rows, img_cols, 1)
          input shape = (img rows, img_cols, 1)
      \times_{\text{train}} = \times_{\text{train.astype}('float32')}Shape: (60000, 28, 28) \rightarrow (60000, 28, 28, 1
      x_test = x_test.astype('float32')
      x train /= 255
                                         Range: (0 \sim 255) \rightarrow (0 \sim 1)
      x test /= 255
      print('x_train shape:', x_train.shape)
      print(x_train.shape[0], 'train samples')
      print(x test.shape[0], 'test samples')
60000 train samples
    10000 test samples
```



```
# 원핫인코딩 (one-hot encoding) 처리
num_classes = 10
y_train = keras.utils.to_categorical(y_train, num_classes)
y_test = keras.utils.to_categorical(y_test, num_classes)
```

```
class:

0 1 2 3 4 5 6 7 8 9

☐→ 5 → array([0., 0., 0., 0., 0., 0., 0., 0., 0.], dtype=float32)
```

THE +
PYTHONISTAS



```
# 모델 구성
                 model = Sequential()
                 model.add(Conv2D(32, kernel_size=(3, 3),
                                   activation='relu',
                                    input_shape=input_shape))
                 model.add(Conv2D(64, (3, 3), activation='relu'))
                 model.add(MaxPooling2D(pool_size=(2, 2)))
                 model.add(Dropout(0.25))
                 model.add(Flatten())
                 model.add(Dense(128, activation='relu'))
                 mode I.add(Dropout(0.5))
                 model.add(Dense(num_classes, activation='softmax'))
                       64@24x24
                                         64@12x12
                                                          64@12x12
             32@26x26
                                                                             1x128
                                                                                       1x10
                           Convolution
                                                              max_pooling
                                             Convolution
                                                                              Dropout
CONNECT
THE PYTHONISTAS
```



- # 모델 평가 score = model.evaluate(x_test, y_test, verbose=0) print('Test loss:', score[0]) print('Test accuracy:', score[1])
- Test loss: 0.044331139760033694

Test accuracy: 0.9851

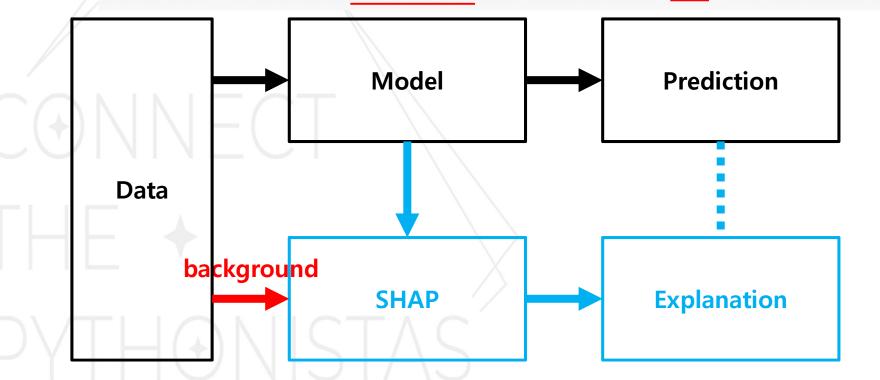




CONNECT
THE +
PYTHONISTAS

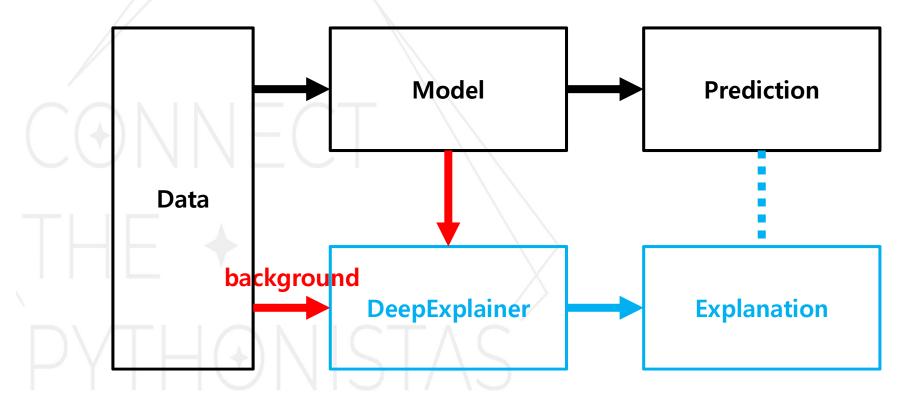


- # 설명 모듈 불러오기 import shap import numpy as np
- # shapley value 계산을 위한 백그라운드 데이터 셋 랜덤으로 선택 background = x_train[np.random.choice(x_train.shape[0], 1000, replace=False)]



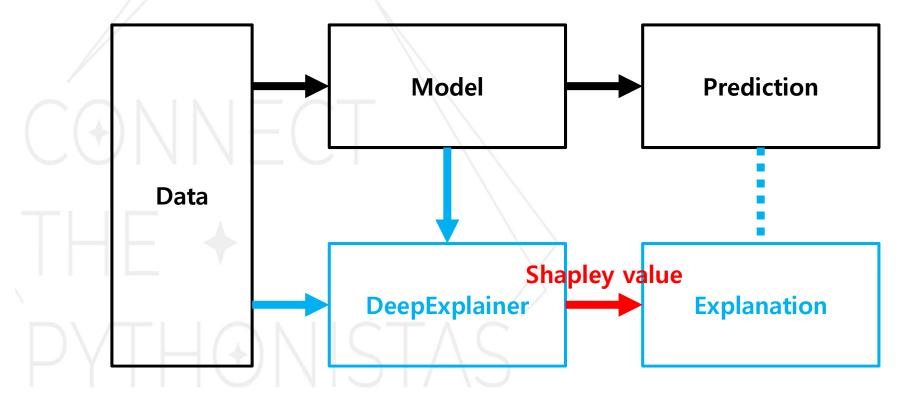






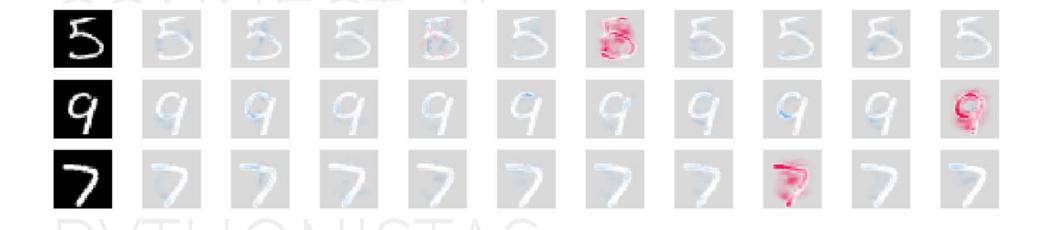


테스트 입력 영상 데이터에 대한 Shap value 계산 test_sample = x_test[15:18] shap_values = explainer.shap_values(test_sample) # 입력 데이터 공헌도 시각화 shap.image_plot(shap_values, test_sample)





테스트 입력 영상 데이터에 대한 Shap value 계산 test_sample = x_test[15:18] shap_values = explainer.shap_values(test_sample) # 입력 데이터 공헌도 시각화 shap.image_plot(shap_values, test_sample)



-0.0100 -0.0075 -0.0050 -0.0025 0.0000 0.0025 0.0050 0.0075 0.0100

CONNECT
THE PYTHONISTAS

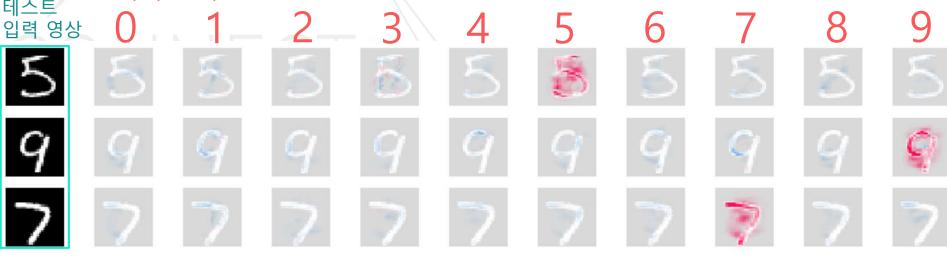
SHAP value

PYCON KOREA 2019

따라하기: SHAP 실습 DeepExplainer

테스트 입력 영상 데이터에 대한 Shap value 계산 test_sample = x_test[15:18] shap_values = explainer.shap_values(test_sample) # 입력 데이터 공헌도 시각화 shap.image_plot(shap_values, test_sample)

10개의 출력:

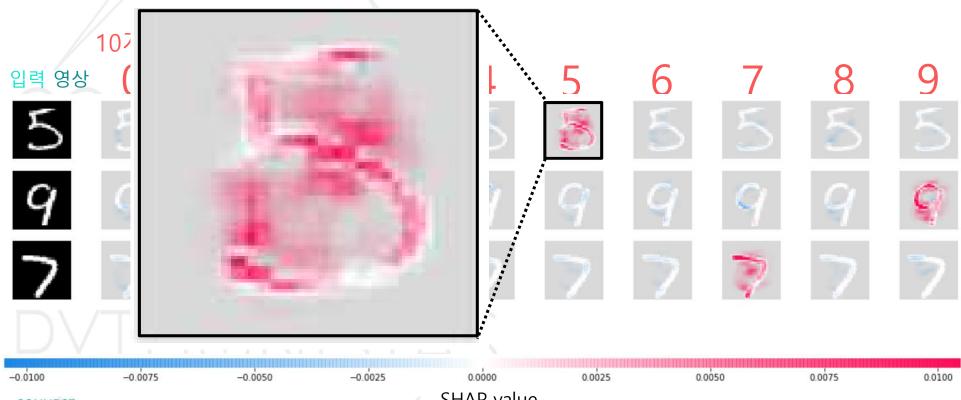


-0.0100 -0.0075 -0.0050 -0.0025 0.0000 0.0025 0.0050 0.0075 0.0100

CONNECT
THE PYTHONISTAS

SHAP value

테스트 입력 영상 데이터에 대한 Shap value 계산 test_sample = x_test[15:18] shap_values = explainer.shap_values(test_sample) # 입력 데이터 공헌도 시각화 shap.image_plot(shap_values, test_sample)

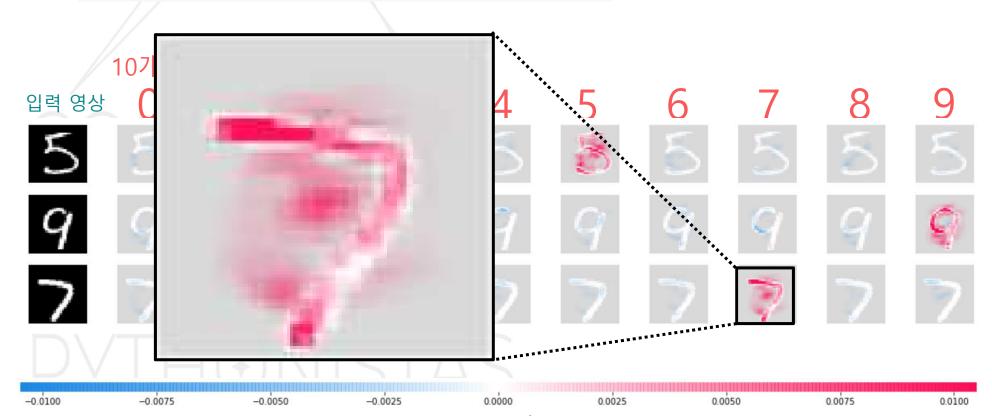


SHAP value

PYCON KOREA 2019

따라하기: SHAP 실습 DeepExplainer

테스트 입력 영상 데이터에 대한 Shap value 계산 test_sample = x_test[15:18] shap_values = explainer.shap_values(test_sample) # 입력 데이터 공헌도 시각화 shap.image_plot(shap_values, test_sample)



SHAP value

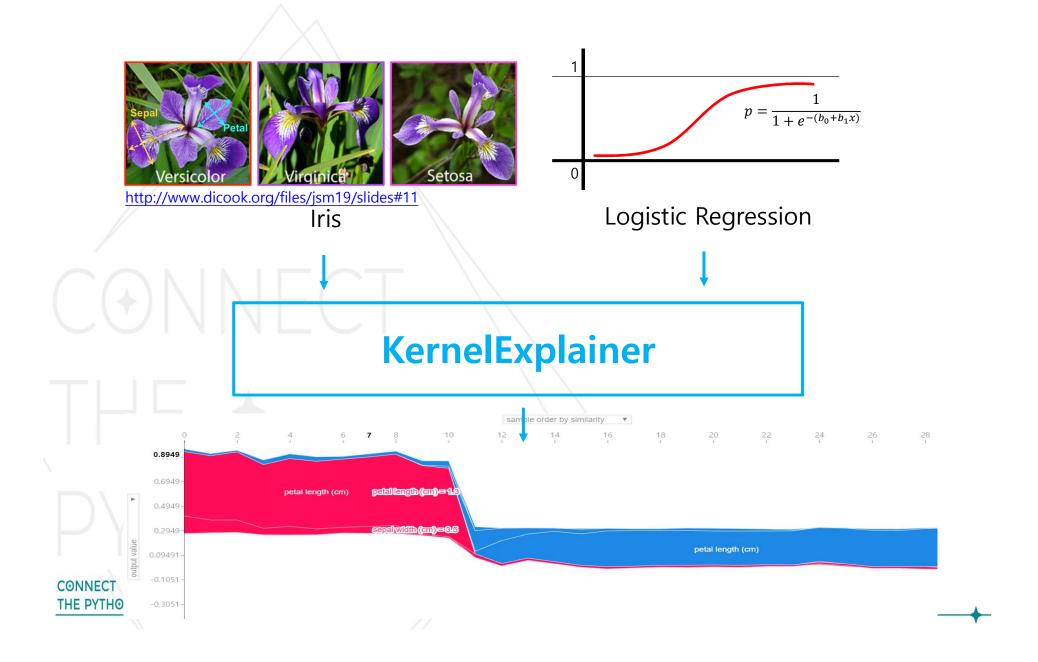


DeepExplainer
KernelExplainer
TreeExplainer

PYTHONISTAS

PYCON KOREA 2019

따라하기: SHAP 실습 KernelExplainer





- # 사용할 모듈 불러오기
 import sklearn
 from sklearn.model_selection import train_test_split
 import numpy as np
 import pandas as pd
 import shap
- # Iris 데이터 불러오기 d = sklearn.datasets.load_iris() df = pd.DataFrame(data=d.data, columns=d.feature_names)

THE * PYTHONISTAS



0	df	꽃받침		꽃잎	
₽		sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)
	0	5.1	3.5	1.4	0.2
	1	4.9	3.0	1.4	0.2
	2	4.7	3.2	1.3	0.2
	3	4.6	3.1	1.5	0.2
			····		
	147	6.5	3.0	5.2	2.0
	148	6.2	3.4	5.4	2.3
	149	5.9	3.0	5.1	1.8

150 rows × 4 columns



- print(d.target_names)
 print(d.target)

(150,)

Multiclass

0: setosa

1: versicolor

2: virginica



- # 훈련셋과 테스트셋으로 분리 X_train,X_test,Y_train,Y_test = train_test_split(df, d.target, test_size=0.2, random_state=0)
- # 분류기 모델 정의 classifier = sklearn.linear_model.LogisticRegression()
- # 분류기 모델 학습 classifier.fit(X_train, Y_train)
- LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True, intercept_scaling=1, l1_ratio=None, max_iter=100, multi_class='warn', n_jobs=None, penalty='l2', random_state=None, solver='warn', tol=0.0001, verbose=0, warm_start=False)
- # 분류 정확도 출력
 def print_accuracy(f):
 print("Accuracy = {0}%".format(100*np.sum(f(X_test) == Y_test)/len(Y_test)))
 print_accuracy(classifier.predict)

THE PYTHONISTAS

따라하기: SHAP 실습 KernelExplainer

- # 설명 모델 생성
 explainer = shap.KernelExplainer(linear_Ir.predict_proba, X_train)
- # shapley value 계산
 test_sample = X_test[0:1]
 shap_values = explainer.shap_values(test_sample)

Y_test

2: virginica

```
array[2, 1, 0, 2, 0, 2, 0, 1, 1, 1, 2, 1, 1, 1, 1, 0, 1, 1, 0, 0, 2, 1, 0, 0, 2, 0, 0, 1, 1, 0])
```

X_test

		Maria Sa			100000000			1/2007 1991			2008 20
sepal	length (Cm)	sepal	width	(cm)	petal	length	(cm)	petal	width	(CM)

П	114	5.8	2.8	5.1	2.4
	62	6.0	2.2	4.0	1.0
COI THE	33 PIIIOUNISIAS	5.5	4.2	1.4	0.2

따라하기: SHAP 실습 KernelExplainer

설명 모델 생성
explainer = shap.KernelExplainer(linear_Ir.predict_proba, X_train)

background

shapley value 계산
test_sample = X_test[0:1]
shap_values = explainer.shap_values(test_sample)

Y_test

array([2, 1, 0, 2, 0, 2, 0, 1, 1, 1, 2, 1, 1, 1, 1, 0, 1, 1, 0, 0, 2, 1, 0, 0, 2, 0, 0, 1, 1, 0])

X_test

S	sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)
114	5.8	2.8	5.1	2.4
62	6.0	2.2	4.0	1.0
COl 33 THE PTI HONIST	5.5	4.2	1.4	0.2



따라하기: SHAP 실습 KernelExplainer

- # 설명 모델 생성
 explainer = shap.KernelExplainer(linear_Ir.predict_proba, X_train)
- # shapley value 계산
 test_sample = X_test[0:1]
 shap_values = explainer.shap_values(test_sample)

 # shapley value 시각화
 shap.initjs()
 classNumber = 0 # 0: setosa / 1: versicolor / 2: virginica
 shap.force_plot(explainer.expected_value[classNumber],
 shap_values[classNumber], test_sample)

THE + PYTHONISTAS

따라하기: SHAP 실습 KernelExplainer



따라하기: SHAP 실습 KernelExplainer





따라하기: SHAP 실습

DeepExplainer
KernelExplainer
TreeExplainer

PYTHONISTAS



- # 사용할 모듈 불러오기 import xgboost import pandas as pd import shap
- # boston 데이터 불러오기 d = sklearn.datasets.load_boston() df = pd.DataFrame(data=d.data, columns=d.feature_names) X = df y = d.target

THE +
PYTHONISTAS



	CRIM	ZN	INDUS	CHAS	NOX	RM	AGE	DIS	RAD	TAX	PTRAT10	В	LSTAT
0	0.00632	18.0	2.31	0.0	0.538	6.575	65.2	4.09	1.0	296.0	15.3	396.9	4.98

:

X.shape

특징 데이터 X:

(506, 13)

• CRIM: 범죄율

• INDUS: 비소매상업지역 면적 비율

• NOX: 일산화질소 농도

• RM: 주택당 방 수

• LSTAT: 인구 중 하위 계층 비율

• B: 인구 중 흑인 비율

• PTRATIO: 학생/교사 비율

• ZN: 25,000 평방피트를 초과 거주지역 비율

• CHAS: 찰스강의 경계에 위치한 경우는 1, 아니면 0

• AGE: 1940년 이전에 건축된 주택의 비율

• RAD: 방사형 고속도로까지의 거리

• DIS: 직업센터의 거리

• TAX: 재산세율



```
y[0:10]
array([24., 21.6, 34.7, 33.4, 36.2, 28.7, 22.9, 27.1, 16.5, 18.9])
y.shape
타겟데이터 y:
(506,)
• 1978 보스턴 주택 가격
• 506개 타운의 주택 가격 중앙값 (단위 1,000 달러)
```

THE

PYTHONISTAS



- # 예측 모델 학습(XGBoost)
 model = xgboost.train({"learning_rate": 0.01}, xgboost.DMatrix(X, label=y), 100)
- # 설명 모델 생성
 explainer = shap.TreeExplainer(model)
 # shapley value 계산
 shap_values = explainer.shap_values(X)
- # 하나의 데이터에 대해 shapley value 시각화 shap.initjs() shap.force_plot(explainer.expected_value, shap_values[0,:], X.iloc[0,:])





THE PYTHONISTAS





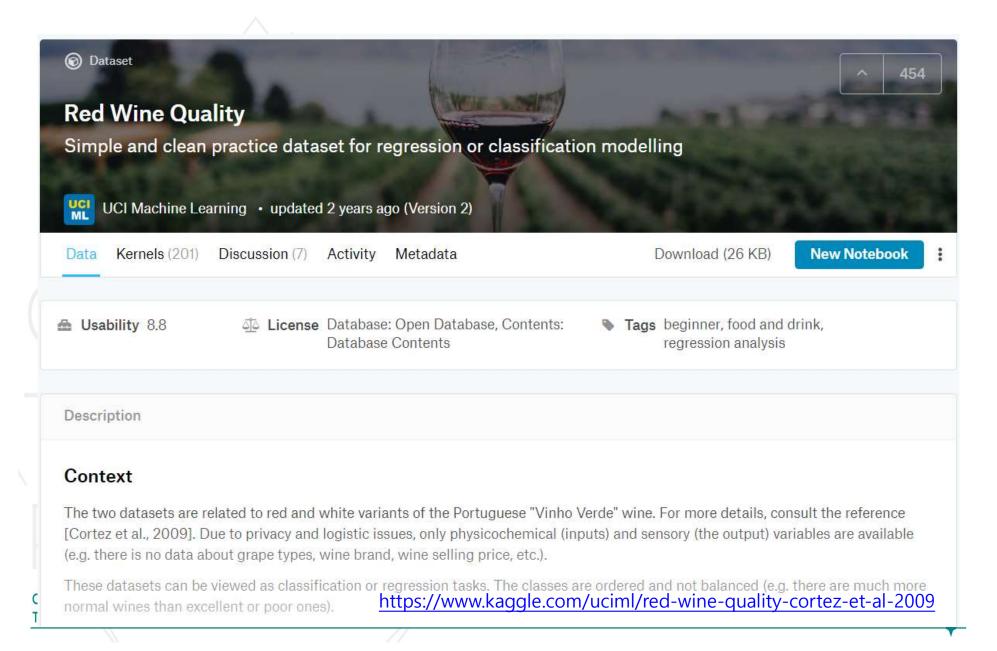
적용하기: SHAP 활용

Red Wine Quality

THE +
PYTHONISTAS



적용하기: SHAP 활용 Red Wine Quality





적용하기: SHAP 활용 Red Wine Quality

	fixed acidity	volatile acidity	citric acid	residual sugar	chlorides	free sulfur dioxide	total sulfur dioxide	density	pН	sulphates	alcohol	quality
0	7.4	0.70	0.00	1.9	0.076	11.0	34.0	0.9978	3.51	0.56	9.4	5
1	7.8	0.88	0.00	2.6	0.098	25.0	67.0	0.9968	3.20	0.68	9.8	5
2	7.8	0.76	0.04	2.3	0.092	15.0	54.0	0.9970	3.26	0.65	9.8	5
						:						
159	6 6	5.3 0.51	0 0.1	3 2.	3 0.076	29.0	40.0	0.99574	3.42	0.75	11.0	6
159	7 5	5.9 0.64	15 0.1	2 2.0	0.075	32.0	44.0	0.99547	3.57	0.71	10.2	5
159	B 6	5.0 0.31	0 0.4	7 3.0	6 0.067	7 18.0	42.0	0.99549	3.39	0.66	11.0	6

1599 rows × 12 columns

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 1599 entries, 0 to 1598
Data columns (total 12 columns):

fixed acidity 1599 non-null float64 1599 non-null float64 volatile acidity citric acid 1599 non-null float64 residual sugar 1599 non-null float64 chlorides 1599 non-null float64 free sulfur dioxide 1599 non-null float64 total sulfur dioxide 1599 non-null float64 1599 non-null float64 density Ha 1599 non-null float64 sulphates 1599 non-null float64 1599 non-null float64 alcohol quality 1599 non-null int64

dtypes: float64(11), int64(1)

memory usage: 150.0 KB

CONNECT
THE PYTHONISTAS

특징 데이터:

• fixed acidity: 고정 산도

volatile acidity: 휘발성 산도

• citric acid: 구연산

• residual sugar: 자연 발효로 생성된 당분

chlorides: 염소

free sulfur dioxide: 유황 이산화황

• total sulfur dioxide: 총 이산화황

• density: 밀도

pH

sulphates: 황산염

• alcohol: 알코올

quality (score between 0 and 10): 품질(0~10점)



PyCon Korea 2019

감사합니다.

THF +

PYTHONISTAS