## **Explainable AutoML - Titanic Survival Classification Demo**

```
In [1]: # Author Hussain Abbas
        # Copyright © Stats AI 2021. All Rights Reserved
        import tensorflow as tf
        import autokeras as ak
        from tensorflow.keras import backend as K
        import keras_tuner
        import numpy as np
        import pandas as pd
        import seaborn as sns
        import matplotlib.pyplot as plt
        import re
        from sklearn.model_selection import cross_val_score, KFold, train_test_split
        from sklearn.metrics import roc_auc_score, precision_score, recall_score, fbeta_score, roc_curve
        from sklearn.metrics import confusion_matrix, ConfusionMatrixDisplay
        from tqdm import tqdm
In [2]: # Verify GPU is detected and working
        print("Num GPUs Available: ", len(tf.config.list_physical_devices('GPU')))
        Num GPUs Available: 1
In [3]: | TRAIN_DATA_URL = "https://storage.googleapis.com/tf-datasets/titanic/train.csv"
        TEST_DATA_URL = "https://storage.googleapis.com/tf-datasets/titanic/eval.csv"
        #datasets located in C:/Users/USER/.keras/datasets
        train_file_path = tf.keras.utils.get_file("train.csv", TRAIN_DATA_URL)
        test_file_path = tf.keras.utils.get_file("eval.csv", TEST_DATA_URL)
        train_data = pd.read_csv(train_file_path)
        test_data = pd.read_csv(test_file_path)
        df = pd.concat([train_data, test_data])
        df.drop_duplicates(inplace=True)
        df = df.reset_index()
        df = df.drop(['index'], axis=1)
        print('All Data Summary')
        print(df.describe())
        print('\n')
        print('Train Data Summary')
        print(train_data.describe())
        print('\n')
        print('Test Data Summary')
        print(test_data.describe())
        All Data Summary
                 survived
                                 age n_siblings_spouses
                                                               parch
                                                                            fare
        count 781.000000 781.000000 781.000000 781.000000 781.000000
                0.413572 29.622817
                                              0.524968 0.417414 34.750464
        mean
                0.492789 13.764671
                                              0.987592 0.838132 52.237906
        std
                                               0.000000
                                                          0.000000 0.000000
                0.000000 0.420000
        min
                                                          0.000000 8.050000
                0.000000 22.000000
        25%
                                               0.000000
                                             0.000000 0.000000 15.900000
1.000000 1.000000 34.020800
        50%
                0.000000 28.000000
        75%
                1.000000 36.000000
                1.000000 80.000000
                                               8.000000
                                                          6.000000 512.329200
        max
        Train Data Summary
                 survived
                                 age n_siblings_spouses
                                                               parch
                                                                            fare
              627.000000
                           627.000000
                                              627.000000
                                                          627.000000
        count
                                                                      627.000000
                                                0.545455
                 0.387560
                           29.631308
                                                            0.379585
                                                                       34.385399
        mean
        std
                 0.487582
                           12.511818
                                                1.151090
                                                            0.792999
                                                                       54.597730
                 0.000000
                                                0.000000
                                                            0.000000
                                                                        0.000000
        min
                            0.750000
        25%
                 0.000000
                           23.000000
                                                0.000000
                                                            0.000000
                                                                        7.895800
        50%
                 0.000000
                           28.000000
                                                0.000000
                                                            0.000000
                                                                       15.045800
                                                1.000000
        75%
                 1.000000
                            35.000000
                                                            0.000000
                                                                       31.387500
```

1.000000

survived

0.375000

0.485042

0.000000

0.000000

0.000000

1.000000

1.000000

count 264.000000 264.000000

Test Data Summary

80.000000

28.720985

14.157538

21.000000

28.000000

35.250000

74.000000

0.420000

8.000000

264.000000

0.469697

0.978393

0.000000

0.000000

0.000000

1.000000

8.000000

age n\_siblings\_spouses

5.000000 512.329200

6.000000 263.000000

fare

264.000000

27.023880

34.973108

0.000000

7.925000

13.250000

27.900000

parch

264.000000

0.386364

0.837775

0.000000

0.000000

0.000000

0.000000

max

mean

std

min

25%

50%

75%

max

```
In [4]: print('Train Data')
train_data.head()
```

Train Data

#### Out[4]:

	survived	sex	age	n_siblings_spouses	parch	fare	class	deck	embark_town	alone
0	0	male	22.0	1	0	7.2500	Third	unknown	Southampton	n
1	1	female	38.0	1	0	71.2833	First	С	Cherbourg	n
2	1	female	26.0	0	0	7.9250	Third	unknown	Southampton	у
3	1	female	35.0	1	0	53.1000	First	С	Southampton	n
4	0	male	28.0	0	0	8.4583	Third	unknown	Queenstown	у

```
In [5]: print('Test Data')
test_data.head()
```

Test Data

```
Out[5]:
            survived
                      sex age n_siblings_spouses parch
                                                          fare
                                                                class
                                                                         deck embark_town alone
         0
                  0
                      male
                           35.0
                                                        8.0500
                                                                Third unknown
                                                                               Southampton
                                                                                              У
         1
                  0
                           54.0
                                              0
                                                    0 51.8625
                                                                 First
                                                                           Ε
                      male
                                                                               Southampton
                                                                                              У
                    female
                           58.0
                                              0
                                                    0 26.5500
                                                                 First
                                                                           C
                                                                               Southampton
                    female
                           55.0
                                                    0 16.0000 Second unknown
                  1
                                                                               Southampton
                  1
                      male 34.0
                                              0
                                                    0 13.0000 Second
                                                                               Southampton
                                                                                              У
In [6]: def recall_m(y_true, y_pred):
            true_positives = K.sum(K.round(K.clip(y_true * y_pred, 0, 1)))
             possible_positives = K.sum(K.round(K.clip(y_true, 0, 1)))
            recall = true_positives / (possible_positives + K.epsilon())
            return recall
        def precision_m(y_true, y_pred):
            true_positives = K.sum(K.round(K.clip(y_true * y_pred, 0, 1)))
            predicted_positives = K.sum(K.round(K.clip(y_pred, 0, 1)))
            precision = true_positives / (predicted_positives + K.epsilon())
            return precision
        def f_beta_score(y_true, y_pred):
            a = 0.5 ** 2
            b = 1 + a
            precision = precision_m(y_true, y_pred)
            recall = recall_m(y_true, y_pred)
            return b*((precision*recall)/(a*precision+recall+K.epsilon()))
        def ak_predict(model, data):
            pred_input = data.astype(np.compat.unicode)
            predicted = model.predict(pred_input).flatten()
            pred_result = predicted
            \#cut\_off = 0.5
            #pred_result = [1 if x > cut_off else 0 for x in predicted]
             return pred_result
        def jdl(y_true, y_pred, smooth=100):
             Jaccard = (|X \& Y|)/(|X|+|Y| - |X \& Y|)
                     = sum(|A*B|)/(sum(|A|)+sum(|B|)-sum(|A*B|))
            The jaccard distance loss is usefull for unbalanced datasets. This has been
             shifted so it converges on 0 and is smoothed to avoid exploding or disapearing
            gradient.
            https://en.wikipedia.org/wiki/Jaccard_index
            https://gist.github.com/wassname/f1452b748efcbeb4cb9b1d059dce6f96
             .....
            intersection = K.sum(K.abs(y_true * y_pred), axis=-1)
            sum_ = K.sum(K.abs(y_true) + K.abs(y_pred), axis=-1)
            jac = (intersection + smooth) / (sum_ - intersection + smooth)
            return (1 - jac) * smooth
```

```
In [7]: | from tensorflow.keras.utils import CustomObjectScope
        from sklearn.utils import class_weight
        with CustomObjectScope({'f_beta_score': f_beta_score,
                                'jdl': jdl, }):
            results = []
            # number of times we partition the data into training/test set
            outer_loop_folds = 2
            # number of times we partition the training data into training/validation set
            inner_loop_folds = 2
            #max_trials: Default= 100. The max num of different models to try
            num_trials = 20
            #epochs: If unspecified, we use epochs equal to 1000 and early stopping with patience equal to 30
            epochs = 3000
            #Since we are using early stopping, we can set an arbitrarily high number of epochs and let the computer handle it
            Early_Stopping = tf.keras.callbacks.EarlyStopping(monitor='val_f_beta_score', patience=101)
            for j in tqdm(range(outer_loop_folds)):
                #Randomly split df into 80% train, 20% test
                x_train, x_test, y_train, y_test = train_test_split(df.drop('survived', axis=1),
                                                             df.survived, test_size=0.2,
                                                            stratify = df.survived)
                for i in tqdm(range(inner_loop_folds)):
                    # Further randomly split the 80% train into 64% train and 16% validation
                    x_inner_train, x_inner_val, y_inner_train, y_inner_val = train_test_split(x_train,
                                                             y_train, test_size=0.2,
                                                            stratify = y_train)
                    w = y_inner_train.value_counts(normalize = True)[0]/y_inner_train.value_counts(normalize = True)[1]
                    cw = \{0: 1., 1: w\}
                    \#cw = \{0: 1., 1: 0.5\}
                    # Try max_trial different models
                    clf = ak.StructuredDataClassifier(
                        overwrite=True,
                        max_trials = num_trials,
                        #tuner = 'random',
                        #tuner = 'hyperband',
                        tuner = 'bayesian',
                        metrics=[jdl,
                                 'binary_crossentropy',
                                 tf.keras.metrics.AUC(name='auc'),
                                tf.keras.metrics.BinaryAccuracy(name='accuracy'),
                                 tf.keras.metrics.Precision(name='precision'),
                                  tf.keras.metrics.Recall(name='recall'),
                                 f_beta_score],
                        objective=keras_tuner.Objective('val_f_beta_score', direction='max'),
                        #objective=keras_tuner.Objective('val_jdl', direction='min'),
                        \#loss = jdl,
                    )
                    try:
                        # Fit the best model
                        clf.fit(x_inner_train, y_inner_train,
                                 validation_data = (x_inner_val, y_inner_val),
                                 #class_weight = cw
                                epochs = epochs,
                                 callbacks = [Early_Stopping]
                        # Predict with the best model
                        x = clf.evaluate(x_test, y_test)
                        x_test_loss, x_jdl, x_bc, x_auc, x_accuracy, x_precision, x_recall, x_f_beta_score= x
                        # Save the results
                        model_name = 'model_autokeras_' + str(j) + '_'+ str(i)
                        results.append([model_name, j, i,
                                         x_test_loss, x_jdl, x_bc,
                                         x_auc, x_accuracy,
                                         x_precision, x_recall,
                                         x_f_beta_score])
                    except:
                        print("Issue training model")
                    try:
```

```
# Save the model after each j, i iteration
                          model = clf.export_model()
                          model.save(model_name, save_format="tf")
                      except:
                          print("Issue saving model")
         results = pd.DataFrame(results, columns = ['model_name', 'j', 'i', 'Test_loss', 'Loss:JDL', 'Loss:Binary Cross Entropy',
                                                      'AUC', 'Accuracy', 'Precision', 'Recall', 'F_Beta_Score'])
         Trial 20 Complete [00h 00m 33s]
         val_f_beta_score: 0.6340950727462769
         Best val_f_beta_score So Far: 0.8041665554046631
         Total elapsed time: 00h 13m 48s
         INFO:tensorflow:Oracle triggered exit
         WARNING:tensorflow:Compiled the loaded model, but the compiled metrics have yet to be built. `model.compile_metrics` wil
         l be empty until you train or evaluate the model.
         INFO:tensorflow:Assets written to: .\structured_data_classifier\best_model\assets
         WARNING: tensorflow: Unresolved object in checkpoint: (root).optimizer.iter
         WARNING:tensorflow:Unresolved object in checkpoint: (root).optimizer.beta_1
         WARNING:tensorflow:Unresolved object in checkpoint: (root).optimizer.beta_2
         WARNING:tensorflow:Unresolved object in checkpoint: (root).optimizer.decay
         WARNING:tensorflow:Unresolved object in checkpoint: (root).optimizer.learning_rate
         WARNING:tensorflow:A checkpoint was restored (e.g. tf.train.Checkpoint.restore or tf.keras.Model.load_weights) but not a
         Il checkpointed values were used. See above for specific issues. Use expect_partial() on the load status object, e.g. t
         f.train.Checkpoint.restore(...).expect_partial(), to silence these warnings, or use assert_consumed() to make the check
         explicit. See https://www.tensorflow.org/guide/checkpoint#loading_mechanics (https://www.tensorflow.org/guide/checkpoint
         #loading_mechanics) for details.
         523 - accuracy: 0.7707 - precision: 0.8222 - recall: 0.5692 - f_beta_score: 0.7576
         INFO:tensorflow:Assets written to: model_autokeras_1_1\assets
         100%
                                                                                                     2/2 [28:12<00:00, 846.08s/it]
         100%
                                                                                                     2/2 [55:05<00:00, 1652.69s/it]
         results.describe()
In [10]:
Out[10]:
                             i Test_loss Loss:JDL Loss:Binary Cross Entropy
                                                                           AUC Accuracy Precision
                                                                                                    Recall F_Beta_Score
          count 4.00000 4.00000
                                4.000000
                                         4.000000
                                                               4.000000
                                                                       4.000000
                                                                                 4.000000
                                                                                          4.000000
                                                                                                  4.000000
                                                                                                               4.000000
          mean 0.50000 0.50000
                                0.504819
                                         0.260495
                                                               0.504819 0.857588
                                                                                 0.800955
                                                                                          0.835385
                                                                                                 0.650000
                                                                                                               0.792405
                0.57735 0.57735
                                0.081223
                                         0.032147
                                                               0.081223 0.020403
                                                                                 0.026197
                                                                                          0.054350
                                                                                                  0.058076
                                                                                                               0.041626
            min 0.00000 0.00000
                                0.405173
                                         0.236323
                                                               0.405173  0.840552
                                                                                 0.770701
                                                                                          0.793103 0.569231
                                                                                                               0.757560
            25%
                0.00000 0.00000
                                0.476339
                                         0.237250
                                                               0.476339 0.847826
                                                                                 0.789809
                                                                                          0.806766 0.638462
                                                                                                               0.773203
           50%
                0.50000 0.50000
                                0.505117
                                         0.250313
                                                                0.505117 0.851296
                                                                                 0.799363
                                                                                          0.816772 0.661538
                                                                                                               0.779605
                1.00000 1.00000
                                0.533598
                                         0.273558
                                                                0.533598
                                                                       0.861058
                                                                                 0.810510
                                                                                          0.845390
                                                                                                  0.673077
                                                                                                               0.798807
           max 1.00000 1.00000
                                0.603870
                                         0.305029
                                                               0.603870  0.887207
                                                                                 0.834395
                                                                                          0.914894 0.707692
                                                                                                               0.852849
In [56]:
         results
Out[56]:
                   model_name j i Test_loss Loss:JDL Loss:Binary Cross Entropy
                                                                               AUC Accuracy Precision
                                                                                                        Recall F_Beta_Score
                                    0.405173
                                             0.263068
                                                                                     0.834395
                                                                                              0.914894 0.661538
                                                                                                                   0.852849
          0 model_autokeras_0_0 0 0
                                                                    0.405173  0.887207
          1 model_autokeras_0_1 0 1
                                    0.603870
                                             0.236323
                                                                    0.603870 0.850251
                                                                                     0.802548
                                                                                              0.793103 0.707692
                                                                                                                   0.778417
                                             0.305029
                                                                    0.500061 0.840552
                                                                                     0.796178
                                                                                              0.811321 0.661538
                                                                                                                   0.780794
          2 model_autokeras_1_0 1 0 0.500061
                                                                                     0.770701
          3 model_autokeras_1_1 1 1 0.510173
                                             0.237559
                                                                    0.510173  0.852341
                                                                                              0.822222 0.569231
                                                                                                                   0.757560
In [13]: | #best_model = results.loc[np.argmax(results.test_accuracy)].model_name
         best_model = results.loc[np.argmax(results.F_Beta_Score)].model_name
         best_model
Out[13]: 'model_autokeras_0_0'
In [14]: from tensorflow.keras.models import load_model
         my_custom_objects={'f_beta_score': f_beta_score,
                                  'jdl': jdl, }
         my custom objects.update(ak.CUSTOM OBJECTS)
         model_ak = load_model(best_model, custom_objects=my_custom_objects)
```

## In [15]: model\_ak.summary()

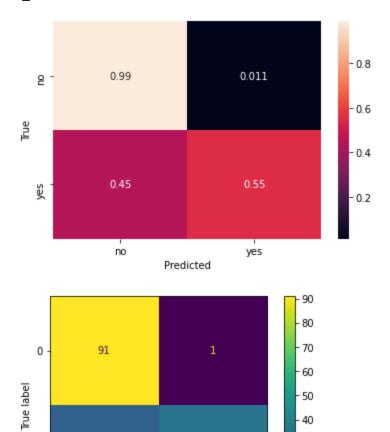
Model: "model"

Layer (type)	Output	Shape	Param #
<pre>input_1 (InputLayer)</pre>	[(None		0
multi_category_encoding (Mul	(None,	9)	0
normalization (Normalization	(None,	9)	19
dense (Dense)	(None,	64)	640
batch_normalization (BatchNo	(None,	64)	256
re_lu (ReLU)	(None,	64)	0
dropout (Dropout)	(None,	64)	0
dense_1 (Dense)	(None,	16)	1040
batch_normalization_1 (Batch	(None,	16)	64
re_lu_1 (ReLU)	(None,	16)	0
dropout_1 (Dropout)	(None,	16)	0
dense_2 (Dense)	(None,	16)	272
batch_normalization_2 (Batch	(None,	16)	64
re_lu_2 (ReLU)	(None,	16)	0
dropout_2 (Dropout)	(None,	16)	0
dense_3 (Dense)	(None,	1)	17
<pre>classification_head_1 (Activ</pre>	(None,	1)	0

Total params: 2,372 Trainable params: 2,161 Non-trainable params: 211

```
In [16]: # type: pandas.core.frame.DataFrame
         pred_input = x_test.astype(np.compat.unicode)
         # type: numpy.ndarray
         predicted = model_ak.predict(pred_input).flatten()
         cut_off = 0.5
         pred_result = [1 if x > cut_off else 0 for x in predicted]
         pred_result = np.array(pred_result)
         actual = y_test.to_numpy()
         actual = actual.flatten()
         cm = tf.math.confusion_matrix(actual, pred_result)
         cm = cm/cm.numpy().sum(axis=1)[:, tf.newaxis]
         sns.heatmap(
             cm, annot=True,
             xticklabels=['no', 'yes'],
             yticklabels=['no', 'yes'])
         plt.xlabel("Predicted")
         plt.ylabel("True")
         https://towardsdatascience.com/accuracy-precision-recall-or-f1-331fb37c5cb9
         https://stackoverflow.com/questions/44172162/f1-score-vs-roc-auc
         - Maximize Precision when False Positives are of concern
         - Maximize Recall when False Negatives are of concern
         - Maximize F1 Score when both are important and classes are unbalanced
         1.1.1
         auc_score = roc_auc_score(actual, pred_result)
         precision = precision_score(actual, pred_result)
         recall = recall_score(actual, pred_result)
         f_beta = fbeta_score(actual, pred_result, beta = 0.5)
         print("Cut-Off:", cut_off)
         print("ROC-AUC-Score:", auc_score)
         print('Precision: ' + str(precision))
         print('Recall: ' + str(recall))
         print('F_Beta: ' + str(f_beta))
         y_test_classes = list(set(y_test))
         # print Confusion Matrix from Sklearn
         cm = confusion_matrix(actual, pred_result, labels = y_test_classes)
         #cm = cm.astype('float') / cm.sum(axis=1)[:, np.newaxis]
         disp = ConfusionMatrixDisplay(confusion_matrix=cm, display_labels = y_test_classes)
         disp.plot();
         Cut-Off: 0.5
```

ROC-AUC-Score: 0.7714882943143813 Precision: 0.972972972973 Recall: 0.5538461538461539 F\_Beta: 0.8450704225352114



Predicted label

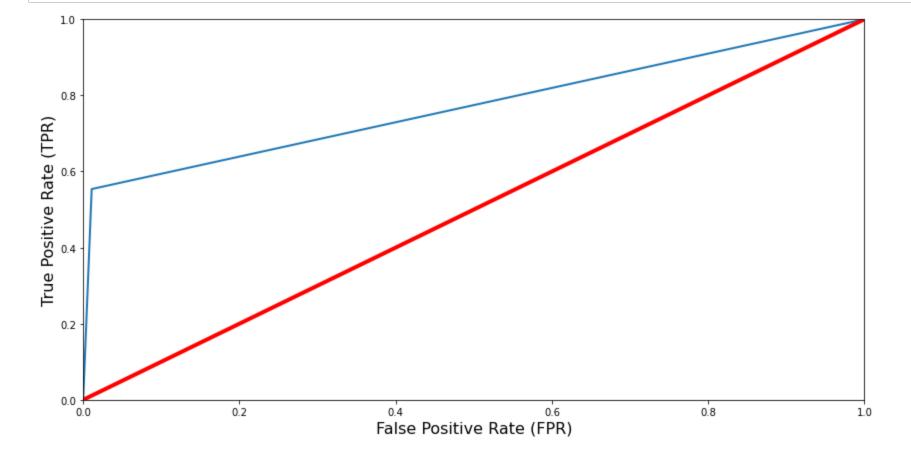
- 30 - 20 - 10

```
In [17]: # compute true positive rate and false positive rate
false_positive_rate, true_positive_rate, thresholds = roc_curve(actual, pred_result)

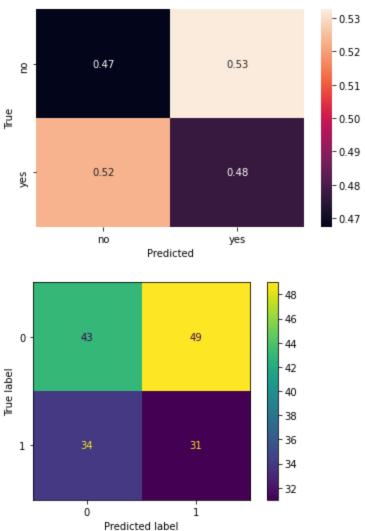
# plotting them against each other
def plot_roc_curve(false_positive_rate, true_positive_rate, label=None):
    plt.plot(false_positive_rate, true_positive_rate, linewidth=2, label=label)
    plt.plot([0, 1], [0, 1], 'r', linewidth=4)
    plt.axis([0, 1, 0, 1])
    plt.xlabel('False Positive Rate (FPR)', fontsize=16)
    plt.ylabel('True Positive Rate (TPR)', fontsize=16)

plt.figure(figsize=(14, 7))
    plot_roc_curve(false_positive_rate, true_positive_rate)
    plt.show()

# https://towardsdatascience.com/predicting-the-survival-of-titanic-passengers-30870ccc7e8
# https://stackoverflow.com/questions/44172162/f1-score-vs-roc-auc
```



```
In [18]: # Naive Random Coin Flip Classifier Performance
         predicted = np.random.randint(0,2, size = len(y_test))
         pred_result = predicted.flatten()
         actual = y_test.to_numpy()
         actual = actual.flatten()
         cm = tf.math.confusion_matrix(actual, pred_result)
         cm = cm/cm.numpy().sum(axis=1)[:, tf.newaxis]
         sns.heatmap(
             cm, annot=True,
             xticklabels=['no', 'yes'],
             yticklabels=['no', 'yes'])
         plt.xlabel("Predicted")
         plt.ylabel("True")
         https://towardsdatascience.com/accuracy-precision-recall-or-f1-331fb37c5cb9
         https://stackoverflow.com/questions/44172162/f1-score-vs-roc-auc
         - Maximize Precision when False Positives are of concern
         - Maximize Recall when False Negatives are of concern
         - Maximize F1 Score when both are important and classes are unbalanced
         auc_score = roc_auc_score(actual, pred_result)
         precision = precision_score(actual, pred_result)
         recall = recall_score(actual, pred_result)
         f_beta = fbeta_score(actual, pred_result, beta = 1)
         print("ROC-AUC-Score:", auc_score)
         print('Precision: ' + str(precision))
         print('Recall: ' + str(recall))
         print('F_Beta: ' + str(f_beta))
         y_test_classes = list(set(y_test))
         # print Confusion Matrix from Sklearn
         cm = confusion_matrix(actual, pred_result, labels = y_test_classes)
         #cm = cm.astype('float') / cm.sum(axis=1)[:, np.newaxis]
         disp = ConfusionMatrixDisplay(confusion_matrix=cm, display_labels = y_test_classes)
         disp.plot();
         ROC-AUC-Score: 0.47215719063545153
         Precision: 0.3875
         Recall: 0.47692307692307695
         F_Beta: 0.4275862068965517
```



# **Explainable Al using Dalex**

In [19]: import dalex as dx

```
In [20]: X, y = df.drop('survived', axis=1), df.survived
n, p = X.shape
```

Preparation of a new explainer is initiated

-> data : 781 rows 9 cols

-> target variable : Parameter 'y' was a pandas. Series. Converted to a numpy.ndarray.

-> target variable : 781 values

-> model\_class : tensorflow.python.keras.engine.functional.Functional (default)

-> label : autokeras

-> predict function : <function ak\_predict at 0x00000240C4BF7040> will be used

-> predict function : Accepts pandas.DataFrame and numpy.ndarray.
-> predicted values : min = 0.0333, mean = 0.423, max = 1.0

-> model type : classification will be used

-> residual function : difference between y and yhat (default)
-> residuals : min = -0.994, mean = -0.00966, max = 0.884

-> model\_info : package tensorflow

A new explainer has been created!

In [22]: explainer\_keras.model\_performance()

Out[22]:

 recall
 precision
 f1
 accuracy
 auc

 autokeras
 0.631579
 0.914798
 0.747253
 0.823303
 0.87633

In [23]: explainer\_keras.model\_diagnostics().result

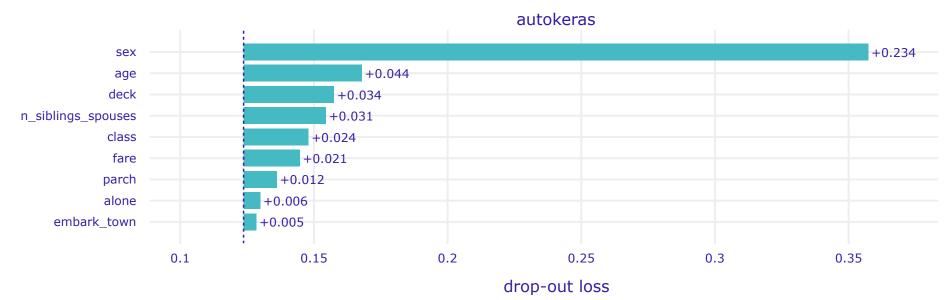
Out[23]:

	sex	age	n_siblings_spouses	parch	fare	class	deck	embark_town	alone	у	y_hat	residuals	abs_residuals	label	ids
0	male	22.0	1	0	7.2500	Third	unknown	Southampton	n	0	0.166383	-0.166383	0.166383	autokeras	1
1	female	38.0	1	0	71.2833	First	С	Cherbourg	n	1	0.990817	0.009183	0.009183	autokeras	2
2	female	26.0	0	0	7.9250	Third	unknown	Southampton	У	1	0.449717	0.550283	0.550283	autokeras	3
3	female	35.0	1	0	53.1000	First	С	Southampton	n	1	0.962952	0.037048	0.037048	autokeras	4
4	male	28.0	0	0	8.4583	Third	unknown	Queenstown	У	0	0.189832	-0.189832	0.189832	autokeras	5
776	female	56.0	0	1	83.1583	First	С	Cherbourg	n	1	0.969260	0.030740	0.030740	autokeras	777
777	female	25.0	0	1	26.0000	Second	unknown	Southampton	n	1	0.986698	0.013302	0.013302	autokeras	778
778	male	33.0	0	0	7.8958	Third	unknown	Southampton	У	0	0.194580	-0.194580	0.194580	autokeras	779
779	female	39.0	0	5	29.1250	Third	unknown	Queenstown	n	0	0.253465	-0.253465	0.253465	autokeras	780
780	male	26.0	0	0	30.0000	First	С	Cherbourg	У	1	0.246247	0.753753	0.753753	autokeras	781

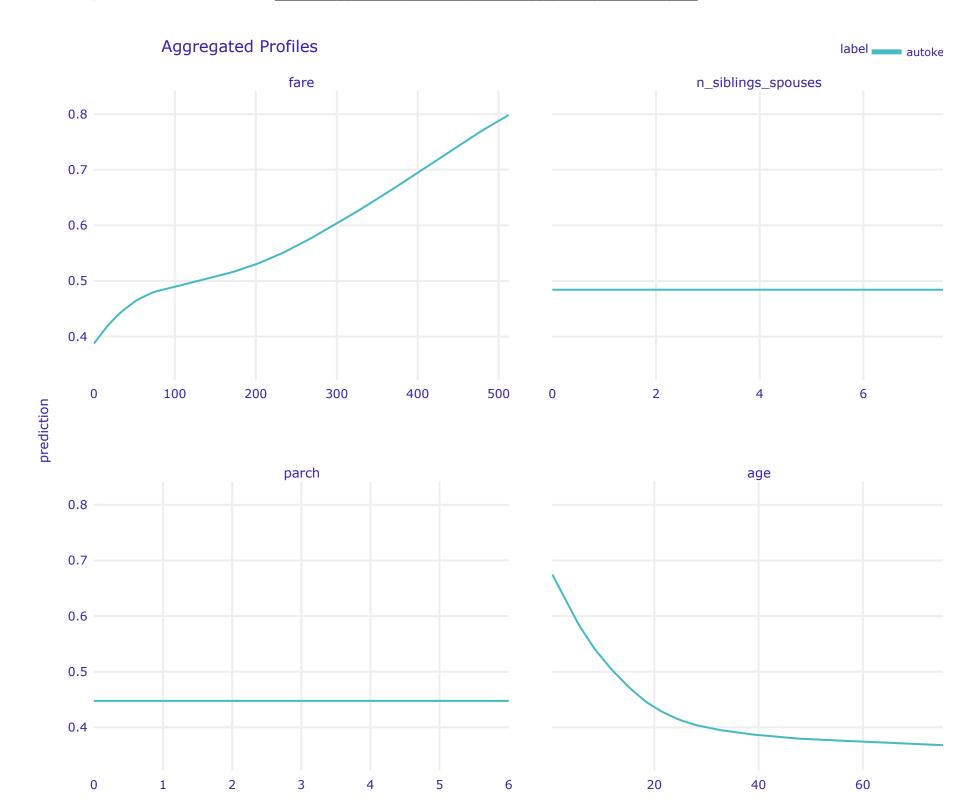
781 rows × 15 columns

In [24]: explainer\_keras.model\_parts().plot()

## Variable Importance

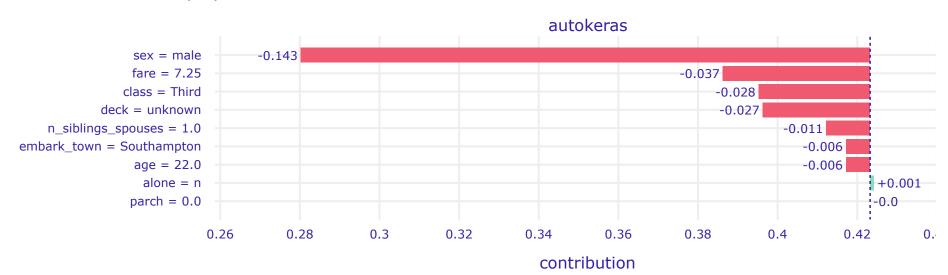


Calculating ceteris paribus: 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 1



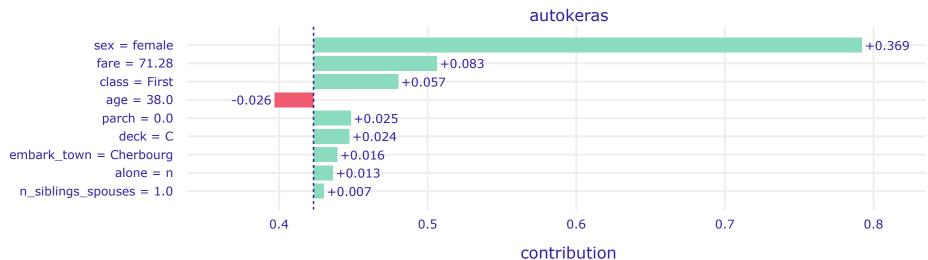
In [26]: explainer\_keras.predict\_parts(X.loc[0], type='shap').plot()

### **Shapley Values**



```
In [27]: explainer_keras.predict_parts(X.loc[1], type='shap').plot()

Shapley Values
```



```
In [28]: X_one_hot = pd.get_dummies(X, drop_first=True)
    X_one_hot
```

Out[28]:

	age	n_siblings_spouses	parch	fare	sex_male	class_Second	class_Third	deck_B	deck_C	deck_D	deck_E	deck_F	deck_G	deck_unkn
0	22.0	1	0	7.2500	1	0	1	0	0	0	0	0	0	
1	38.0	1	0	71.2833	0	0	0	0	1	0	0	0	0	
2	26.0	0	0	7.9250	0	0	1	0	0	0	0	0	0	
3	35.0	1	0	53.1000	0	0	0	0	1	0	0	0	0	
4	28.0	0	0	8.4583	1	0	1	0	0	0	0	0	0	
776	56.0	0	1	83.1583	0	0	0	0	1	0	0	0	0	
777	25.0	0	1	26.0000	0	1	0	0	0	0	0	0	0	
778	33.0	0	0	7.8958	1	0	1	0	0	0	0	0	0	
779	39.0	0	5	29.1250	0	0	1	0	0	0	0	0	0	
780	26.0	0	0	30.0000	1	0	0	0	1	0	0	0	0	

781 rows × 18 columns

```
In [29]: from sklearn import tree
    clf = tree.DecisionTreeClassifier(max_features = 5, max_depth = 3)
    X_one_hot = pd.get_dummies(X, drop_first=True)
    clf = clf.fit(X_one_hot, y)
```

```
In [30]: df[df.sex == 'male'].survived.value_counts()
```

Out[30]: 0 382 1 106

Name: survived, dtype: int64

```
In [31]: df[df.sex == 'female'].survived.value_counts()
```

Out[31]: 1 217 0 76

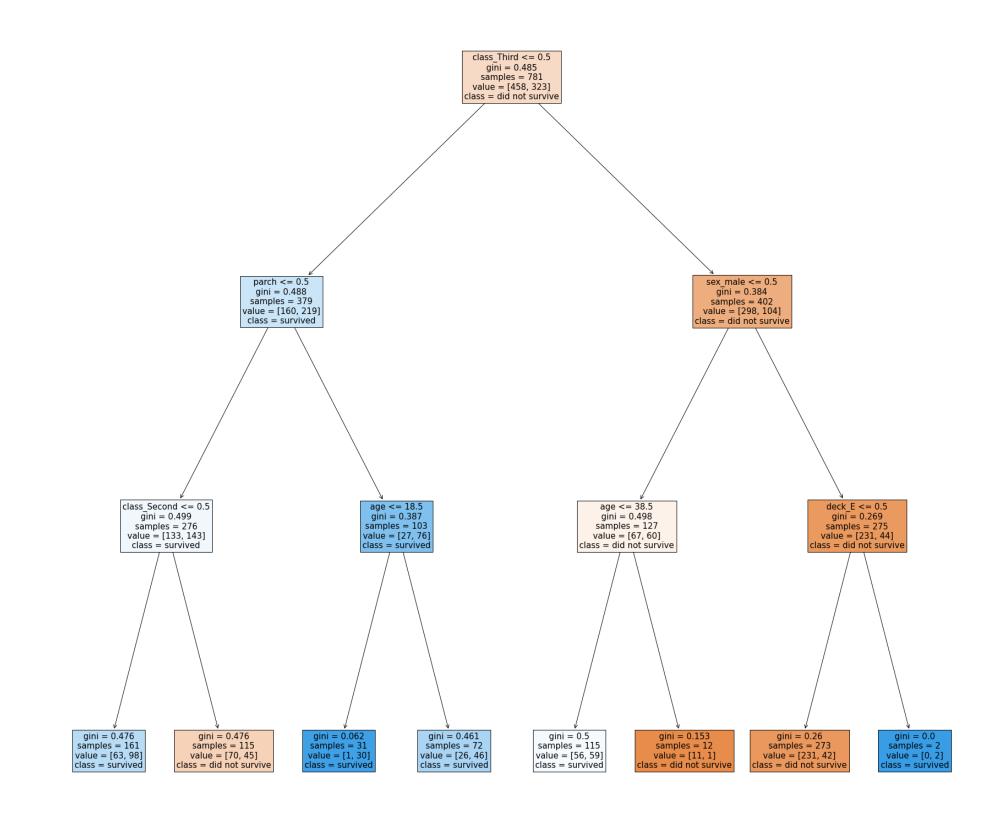
Name: survived, dtype: int64

In [32]: df.survived.value\_counts()

Out[32]: 0 458 1 323

Name: survived, dtype: int64

In [33]: #clf.classes\_



# working version

In [35]: import dalex as dx

data = pd.read\_csv("https://raw.githubusercontent.com/pbiecek/xai-happiness/main/happiness.csv", index\_col=0)
data.head()

Out[35]:

	score	gdp_per_capita	social_support	healthy_life_expectancy	freedom_to_make_life_choices	generosity	perceptions_of_corruption
Afghanistan	3.203	0.350	0.517	0.361	0.000	0.158	0.025
Albania	4.719	0.947	0.848	0.874	0.383	0.178	0.027
Algeria	5.211	1.002	1.160	0.785	0.086	0.073	0.114
Argentina	6.086	1.092	1.432	0.881	0.471	0.066	0.050
Armenia	4.559	0.850	1.055	0.815	0.283	0.095	0.064

In [36]: X, y = data.drop('score', axis=1), data.score
n, p = X.shape
X

#### Out[36]:

	gdp_per_capita	social_support	healthy_life_expectancy	freedom_to_make_life_choices	generosity	perceptions_of_corruption
Afghanistan	0.350	0.517	0.361	0.000	0.158	0.025
Albania	0.947	0.848	0.874	0.383	0.178	0.027
Algeria	1.002	1.160	0.785	0.086	0.073	0.114
Argentina	1.092	1.432	0.881	0.471	0.066	0.050
Armenia	0.850	1.055	0.815	0.283	0.095	0.064
Venezuela	0.960	1.427	0.805	0.154	0.064	0.047
Vietnam	0.741	1.346	0.851	0.543	0.147	0.073
Yemen	0.287	1.163	0.463	0.143	0.108	0.077
Zambia	0.578	1.058	0.426	0.431	0.247	0.087
Zimbabwe	0.366	1.114	0.433	0.361	0.151	0.089

156 rows × 6 columns

In [37]: y

Out[37]: Afghanistan 3.203 Albania 4.719 Algeria 5.211 Argentina 6.086 Armenia 4.559 Venezuela 4.707 Vietnam 5.175 Yemen 3.380 4.107 Zambia 3.663 Zimbabwe

Name: score, Length: 156, dtype: float64

```
tf.keras.layers.Dense(p*2, activation='relu'),
             tf.keras.layers.Dense(p*3, activation='relu'),
             tf.keras.layers.Dense(p*2, activation='relu'),
             tf.keras.layers.Dense(p, activation='relu'),
             tf.keras.layers.Dense(1, activation='linear')
         ])
         model.compile(
             optimizer=tf.keras.optimizers.Adam(0.001),
             loss=tf.keras.losses.mae
         model.fit(X, y, batch_size=int(n/10), epochs=2000, verbose=False)
         WARNING:tensorflow:Please add `keras.layers.InputLayer` instead of `keras.Input` to Sequential model. `keras.Input` is
         intended to be used by Functional model.
In [39]: |explainer = dx.Explainer(model, X, y, label='happiness')
         Preparation of a new explainer is initiated
           -> data
                                : 156 rows 6 cols
           -> target variable : Parameter 'y' was a pandas.Series. Converted to a numpy.ndarray.
           -> target variable : 156 values
           -> model_class
                                : tensorflow.python.keras.engine.sequential.Sequential (default)
           -> label
                                : happiness
           -> predict function : <function yhat_tf_regression at 0x00000242A1487310> will be used (default)
           -> predict function : Accepts pandas.DataFrame and numpy.ndarray.
           -> predicted values : min = 3.0, mean = 5.41, max = 7.7
           -> model type : regression will be used (default)
           -> residual function : difference between y and yhat (default)
                          : min = -0.921, mean = -0.00414, max = 0.714
           -> residuals
           -> model_info
                                : package tensorflow
         A new explainer has been created!
In [40]: |explainer.model_performance()
Out[40]:
                             rmse
                                              mae
          happiness 0.01749 0.132251 0.985793 0.061181 0.029459
```

normalizer = tf.keras.layers.experimental.preprocessing.Normalization(input\_shape=[p,])

### Variable Importance

In [41]: explainer.model\_parts().plot()

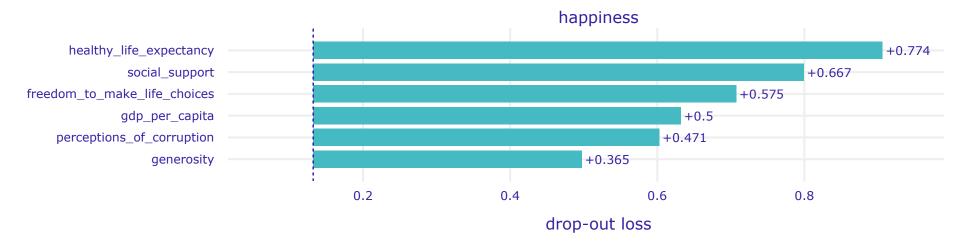
In [38]: #tf.random.set\_seed(11)

normalizer,

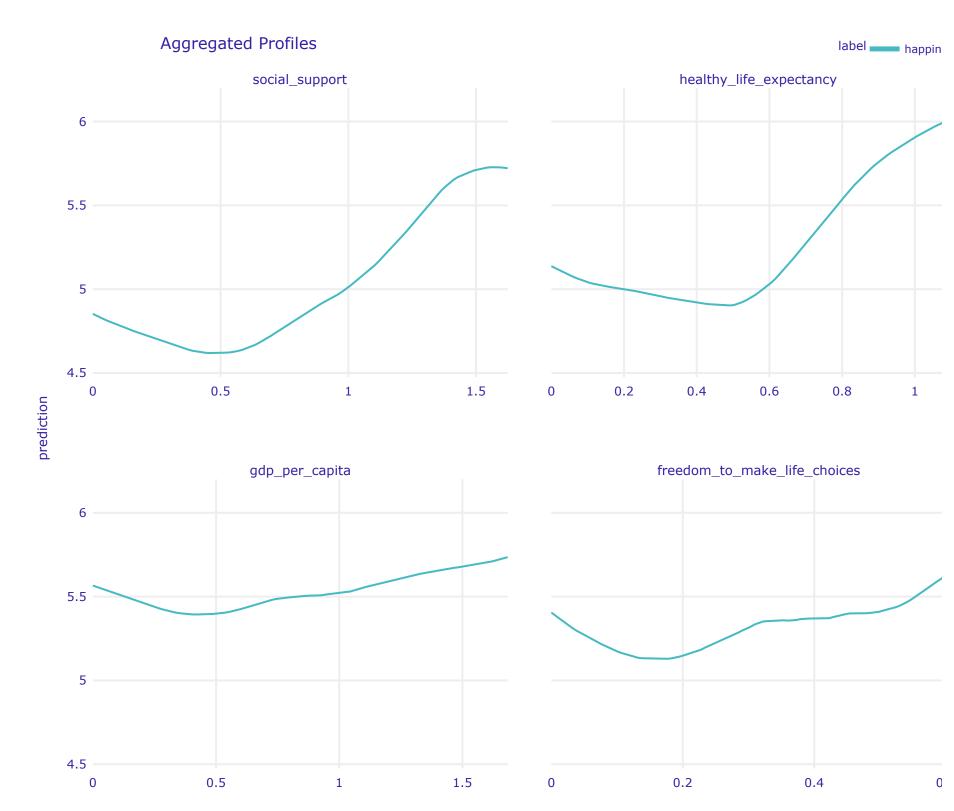
normalizer.adapt(X.to\_numpy())

model = tf.keras.Sequential([

tf.keras.Input(shape=(p,)),

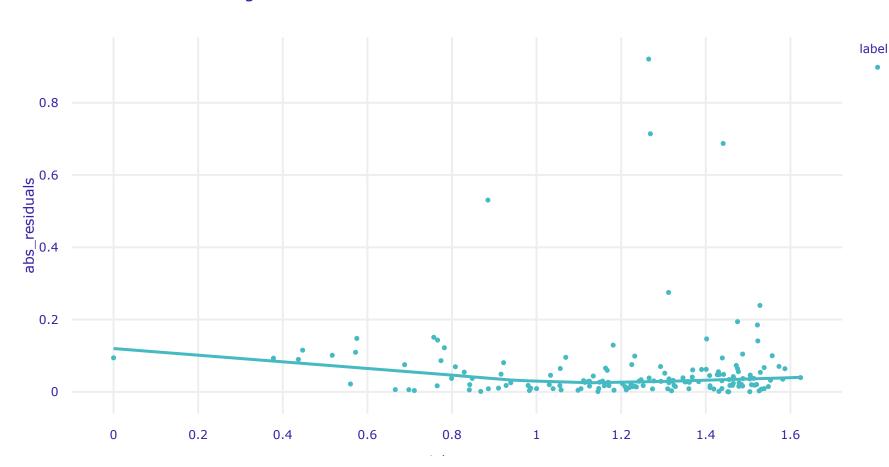






In [43]: explainer.model\_diagnostics().plot(variable='social\_support', yvariable="abs\_residuals", marker\_size=5, line\_width=3)

### **Residual Diagnostics**



hap

In [44]: explainer.model\_diagnostics().result
Out[44]:

	gdp_per_capita	social_support	healthy_life_expectancy	freedom_to_make_life_choices	generosity	perceptions_of_corruption	у	у
Afghanistan	0.350	0.517	0.361	0.000	0.158	0.025	3.203	3.30
Albania	0.947	0.848	0.874	0.383	0.178	0.027	4.719	4.68
Algeria	1.002	1.160	0.785	0.086	0.073	0.114	5.211	5.22
Argentina	1.092	1.432	0.881	0.471	0.066	0.050	6.086	6.13
Armenia	0.850	1.055	0.815	0.283	0.095	0.064	4.559	4.57
	•••							
Venezuela	0.960	1.427	0.805	0.154	0.064	0.047	4.707	4.75
Vietnam	0.741	1.346	0.851	0.543	0.147	0.073	5.175	5.21
Yemen	0.287	1.163	0.463	0.143	0.108	0.077	3.380	3.44
Zambia	0.578	1.058	0.426	0.431	0.247	0.087	4.107	4.10
Zimbabwe	0.366	1.114	0.433	0.361	0.151	0.089	3.663	3.68

156 rows × 12 columns

In [45]: explainer.predict\_parts(X.loc['Poland'], type='shap').plot()

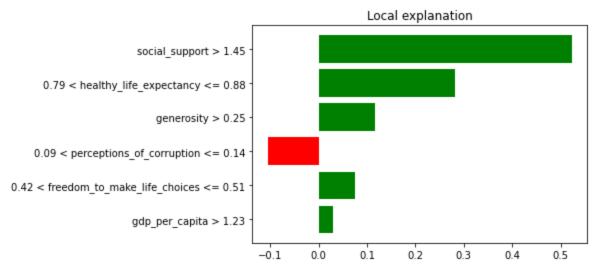
# **Shapley Values**



#### **Break Down**







### In [48]: lime\_explanation.result

### Out[48]:

	variable	effect
0	social_support > 1.45	0.523263
1	0.79 < healthy_life_expectancy <= 0.88	0.280861
2	generosity > 0.25	0.117167
3	0.09 < perceptions_of_corruption <= 0.14	-0.105348
4	0.42 < freedom_to_make_life_choices <= 0.51	0.075624
5	gdp per capita > 1.23	0.030089

In [49]: surrogate\_model = explainer.model\_surrogate(max\_vars=4, max\_depth=3)
surrogate\_model.performance

### Out[49]:

 mse
 rmse
 r2
 mae
 mad

 DecisionTreeRegressor
 0.187769
 0.433323
 0.832941
 0.353901
 0.32507

In [50]: surrogate\_model.plot()

