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
                                                                parch
                 survived
                                  age n_siblings_spouses
                                                                             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
                                                             0.838132 52.237906
                                                 0.987592
        std
        min
                 0.000000
                            0.420000
                                                 0.000000
                                                             0.000000
                                                                         0.000000
                 0.000000
                           22.000000
        25%
                                                 0.000000
                                                             0.000000
                                                                        8.050000
                 0.000000 28.000000
                                                 0.000000
        50%
                                                             0.000000 15.900000
        75%
                1.000000 36.000000
                                                 1.000000
                                                             1.000000 34.020800
                                                             6.000000 512.329200
        max
                 1.000000
                           80.000000
                                                 8.000000
        Train Data Summary
                 survived
                                  age n_siblings_spouses
                                                                parch
                                                                             fare
        count 627.000000 627.000000
                                               627.000000
                                                           627.000000 627.000000
                                                             0.379585
                                                                        34.385399
                 0.387560
                            29.631308
                                                 0.545455
        mean
                                                 1.151090
                 0.487582
                                                             0.792999
                                                                        54.597730
                            12.511818
        std
                                                             0.000000
                                                                         0.000000
        min
                 0.000000
                             0.750000
                                                 0.000000
                 0.000000
                            23.000000
                                                 0.000000
                                                             0.000000
                                                                         7.895800
        25%
                 0.000000
                                                             0.000000
                                                                        15.045800
        50%
                            28.000000
                                                 0.000000
        75%
                 1.000000
                            35.000000
                                                 1.000000
                                                             0.000000
                                                                        31.387500
                                                                       512.329200
        max
                 1.000000
                            80.000000
                                                 8.000000
                                                             5.000000
        Test Data Summary
                 survived
                                       n siblings spouses
                                                                parch
                                                                             fare
                                  age
                           264.000000
              264.000000
                                               264.000000
                                                           264.000000
                                                                       264.000000
        count
                 0.375000
                            28.720985
                                                 0.469697
                                                                        27.023880
        mean
                                                             0.386364
                                                                        34.973108
                 0.485042
                            14.157538
                                                 0.978393
                                                             0.837775
        std
                 0.000000
        min
                             0.420000
                                                 0.000000
                                                             0.000000
                                                                         0.000000
                                                 0.000000
        25%
                 0.000000
                            21.000000
                                                             0.000000
                                                                         7.925000
        50%
                 0.000000
                            28.000000
                                                 0.000000
                                                             0.000000
                                                                        13.250000
                 1.000000
        75%
                            35.250000
                                                             0.000000
                                                                        27.900000
                                                 1.000000
```

263.000000

6.000000

max

1.000000

74.000000

8.000000

```
In [4]: |print('Train Data')
        train_data.head()
        Train Data
Out[4]:
            survived
                                                           fare class
                                                                         deck embark_town alone
                       sex age n_siblings_spouses parch
         0
                           22.0
                  0
                      male
                                                         7.2500
                                                                Third unknown
                                                                               Southampton
         1
                    female 38.0
                                                     0 71.2833
                                                                 First
                                                                                 Cherbourg
                                                                                              n
                    female 26.0
         2
                  1
                                               0
                                                     0
                                                         7.9250
                                                                Third unknown
                                                                               Southampton
                  1
                    female 35.0
                                               1
                                                     0 53.1000
                                                                 First
                                                                               Southampton
                                                                                              n
                      male 28.0
                                               0
                  0
                                                        8.4583
                                                                Third unknown
                                                                               Queenstown
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
                      male 35.0
                                               0
                                                         8.0500
                  0
                                                     0
                                                                 Third unknown
                                                                                Southampton
                                                                                               У
         1
                      male
                          54.0
                                               0
                                                     0 51.8625
                                                                  First
                                                                                Southampton
                                                                                               У
         2
                    female 58.0
                                               0
                                                     0 26.5500
                                                                  First
                                                                            C
                                                                                Southampton
         3
                    female
                          55.0
                                               0
                                                     0 16.0000 Second unknown
                                                                                Southampton
                                                                                               У
                                               0
                      male 34.0
                                                     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.
             Ref: https://en.wikipedia.org/wiki/Jaccard_index
             @url: https://gist.github.com/wassname/f1452b748efcbeb4cb9b1d059dce6f96
             @author: wassname
             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 = 1
            # number of times we partition the training data into training/validation set
            inner_loop_folds = 1
            #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
            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,
                    )
                        # Fit the best model
                        clf.fit(x_inner_train, y_inner_train,
                                 validation_data = (x_inner_val, y_inner_val),
                                 #class_weight = cw
                                epochs = 3000,
                                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 Er
                                                     'AUC', 'Accuracy', 'Precision', 'Recall', 'F_Beta_Score'])
         Trial 20 Complete [00h 00m 27s]
         val f beta score: 0.8885974287986755
         Best val_f_beta_score So Far: 0.9095396399497986
         Total elapsed time: 00h 11m 39s
         INFO:tensorflow:Oracle triggered exit
         WARNING:tensorflow:Compiled the loaded model, but the compiled metrics have yet to be built. `model.compile_me
         trics` will 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 all checkpointed values were used. See above for specific issues. Use expect_partial() on the load sta
         tus object, e.g. tf.train.Checkpoint.restore(...).expect_partial(), to silence these warnings, or use assert_c
         onsumed() to make the check explicit. See https://www.tensorflow.org/guide/checkpoint#loading_mechanics (http
         s://www.tensorflow.org/guide/checkpoint#loading mechanics) for details.
         - auc: 0.8290 - accuracy: 0.7707 - precision: 0.7736 - recall: 0.6308 - f_beta_score: 0.7413
         INFO:tensorflow:Assets written to: model_autokeras_0_0\assets
         100%
                                                                                                  || 1/1 [11:50<00:00, 71
         0.33s/it]
         100%
                                                                                                  | 1/1 [11:50<00:00, 71
         0.33s/it]
 In [8]: | %%capture cap --no-stderr
         clf.tuner.results_summary()
 In [9]: with open('model_val_info.txt', 'w') as f:
             f.write(str(cap))
         z = open('model_val_info.txt').read()
         z = re.findall(r'Score: ([^/]+)', z)
         z = np.array([x.split()[0] for x in z]).astype(np.float)
In [10]: results.describe()
Out[10]:
                        i Test_loss Loss:JDL Loss:Binary Cross Entropy
                                                                     AUC Accuracy Precision
                                                                                              Recall F_Beta_Score
                  j
                                    1.00000
                                                                          1.000000
                                                                                                        1.000000
          count
                 1.0
                      1.0
                         1.000000
                                                         1.000000 1.000000
                                                                                   1.000000 1.000000
          mean
                                    0.43196
                                                         0.586716  0.829013
                                                                                   0.773585 0.630769
                 0.0
                      0.0
                          0.586716
                                                                          0.770701
                                                                                                        0.741339
                NaN
                              NaN
                                       NaN
                                                             NaN
                                                                     NaN
                                                                              NaN
                                                                                       NaN
                                                                                               NaN
                                                                                                           NaN
                    NaN
            std
                                    0.43196
                                                         0.586716  0.829013  0.770701  0.773585  0.630769
                                                                                                        0.741339
                      0.0 0.586716
            min
                 0.0
                                    0.43196
                                                                          0.770701
                                                                                   0.773585 0.630769
           25%
                 0.0
                      0.0
                          0.586716
                                                         0.586716  0.829013
                                                                                                        0.741339
           50%
                 0.0
                      0.0
                          0.586716
                                    0.43196
                                                         0.586716  0.829013
                                                                          0.770701
                                                                                   0.773585 0.630769
                                                                                                        0.741339
           75%
                      0.0
                          0.586716
                                    0.43196
                                                         0.586716 0.829013
                                                                          0.770701
                                                                                   0.773585 0.630769
                                                                                                        0.741339
                                                                                   0.773585 0.630769
                      0.0 0.586716
                                    0.43196
                                                         0.586716  0.829013  0.770701
                                                                                                        0.741339
           max
                 0.0
In [11]: results['F1_Beta_Val'] = z.max()
In [12]: | results
Out[12]:
                  model_name j i Test_loss Loss:JDL Cross Entropy
                                                                                             Recall F_Beta_Score F1_Beta_Val
                                                                     AUC Accuracy Precision
```

0 model_autokeras_0_0 0 0 0.586716

0.43196

0.586716 0.829013 0.770701 0.773585 0.630769

0.741339

0.90954

```
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 [15]: model_ak.summary()

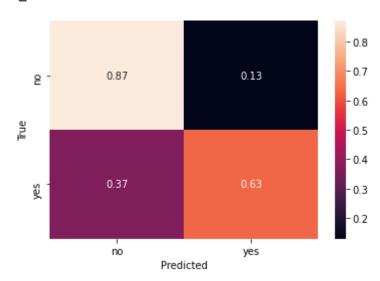
Model: "model"

Layer (type)	Output Shape	Param #
input_1 (InputLayer)	[(None, 9)]	0
multi_category_encoding (Mul	(None, 9)	0
dense (Dense)	(None, 1024)	10240
batch_normalization (BatchNo	(None, 1024)	4096
re_lu (ReLU)	(None, 1024)	0
dropout (Dropout)	(None, 1024)	0
dropout_1 (Dropout)	(None, 1024)	0
dense_1 (Dense)	(None, 1)	1025
classification_head_1 (Activ	(None, 1)	0

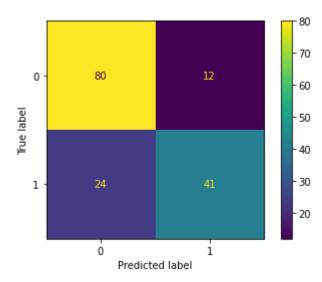
Total params: 15,361 Trainable params: 13,313 Non-trainable params: 2,048

```
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
          . . .
         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: 0.7501672240802675 Precision: 0.7735849056603774 Recall: 0.6307692307692307 F_Beta: 0.740072202166065



4



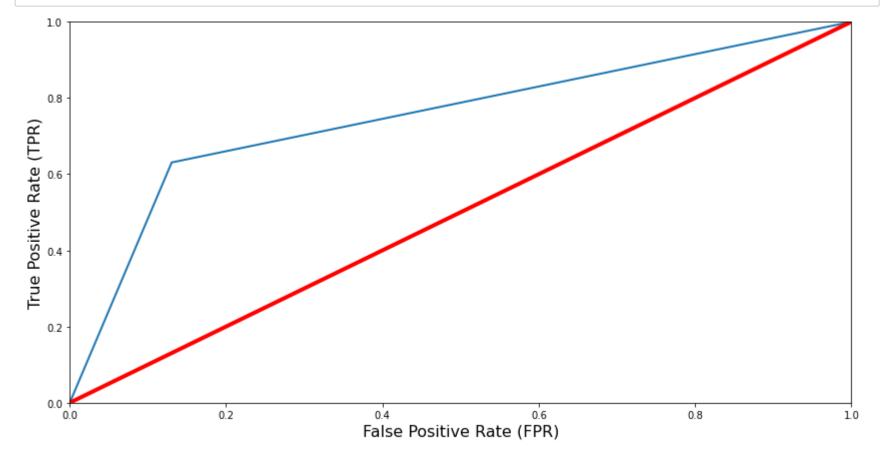
```
In [17]: # compute true positive rate and false positive rate
false_positive_rate, true_positive_rate, thresholds = roc_curve(actual, pred_result)

# 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)

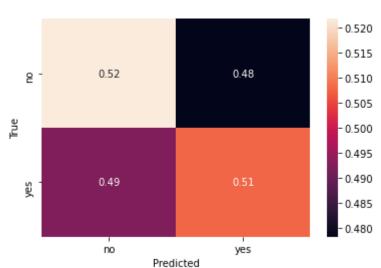
plt.figure(figsize=(14, 7))
    plot_roc_curve(false_positive_rate, true_positive_rate)
    plt.show()

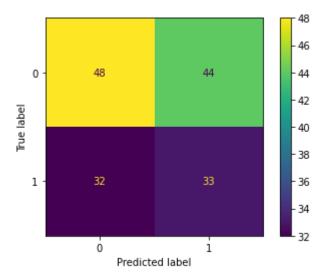
# https://towardsdatascience.com/predicting-the-survival-of-titanic-passengers-30870ccc7e8
# https://stackoverflow.com/questions/44172162/f1-score-vs-roc-auc
```



```
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")
         #true_positives = tf.math.count_nonzero(pred_result * actual)
         #true_negatives = tf.math.count_nonzero((pred_result - 1) * (actual - 1))
         #false_positives = tf.math.count_nonzero(pred_result * (actual - 1))
         #false_negatives = tf.math.count_nonzero((pred_result - 1) * actual)
         #precision = true_positives / (true_positives + false_positives)
         #recall = true_positives / (true_positives + false_negatives)
         #f1 = 2 * precision * recall / (precision + recall)
         #print("Precision: " + str(np.array(precision).flatten()[0]))
         #print("Recall: " + str(np.array(recall).flatten()[0]))
         #print("F1: " + str(np.array(f1).flatten()[0]))
         #print('')
         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: 0.5147157190635451 Precision: 0.42857142857142855 Recall: 0.5076923076923077 F_Beta: 0.46478873239436613





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
In [21]: | explainer_keras = dx.Explainer(model_ak,
                                         data = X,
                                         y = y,
                                         predict_function = ak_predict,
                                         label = 'autokeras',
                                         #predict_function = dx._explainer.yhat.yhat_tf_classification,
                                         model_type = 'classification'
         Preparation of a new explainer is initiated
                                 : 781 rows 9 cols
            -> target variable : Parameter 'y' was a pandas. Series. Converted to a numpy.ndarray.
                               : 781 values
            -> target variable
            -> model_class
                                 : tensorflow.python.keras.engine.functional.Functional (default)
            -> label
                                 : autokeras
            -> predict function : <function ak_predict at 0x000001D1EDEE6F70> will be used
            -> predict function : Accepts pandas.DataFrame and numpy.ndarray.
            -> predicted values : min = 0.134, mean = 0.458, max = 1.0
            -> model type
                                : classification will be used
            -> residual function : difference between y and yhat (default)
                                 : min = -0.782, mean = -0.0446, max = 0.758
            -> residuals
            -> model_info
                                 : package tensorflow
         A new explainer has been created!
         explainer_keras.model_performance()
In [22]:
Out[22]:
                      recall precision
                                          f1 accuracy
          autokeras 0.594427 0.803347 0.683274 0.772087 0.827971
In [23]: explainer_keras.model_diagnostics().result
Out[23]:
                 sex age n_siblings_spouses parch
                                                                                               y_hat residuals abs_residuals
                                                          class
                                                                  deck embark_town alone
                                                    fare
```

Southampton unknown male 22.0 7.2500 Third 0 0.334225 -0.334225 0.334225 au 0 71.2833 1 female 38.0 С n 1 0.511104 0.488896 0.488896 au 1 First Cherbourg **2** female 26.0 0 7.9250 Third unknown Southampton 0.532713 0.532713 au 1 0.467287 3 female 35.0 1 0 53.1000 First С Southampton 0.508692 0.491308 0.491308 au 0 8.4583 0 0.419327 -0.419327 male 28.0 Third unknown Queenstown 0.419327 au female 56.0 0 1 83.1583 С 1 0.498832 0.501168 0.501168 au 776 First Cherbourg n **777** female 25.0 0 1 26.0000 Second unknown Southampton 0.571394 0.428606 0.428606 au 778 male 33.0 0 7.8958 Third unknown Southampton 0.369783 -0.369783 0.369783 au female 39.0 0 0.501495 -0.501495 0.501495 au 779 5 29.1250 Third unknown Queenstown

Cherbourg

0.536918 au

1 0.463082 0.536918

781 rows × 15 columns

male 26.0

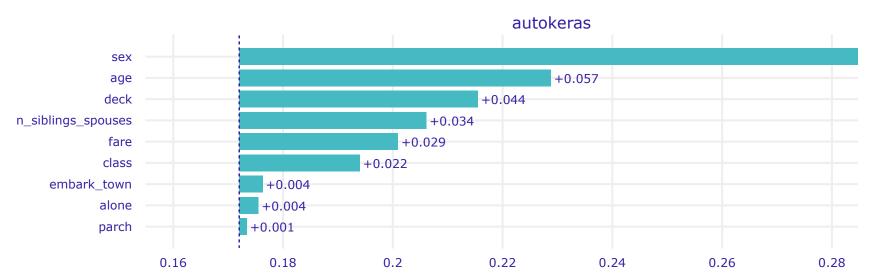
780

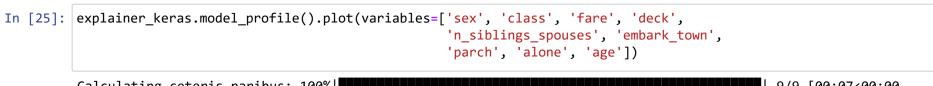
0

0 30.0000

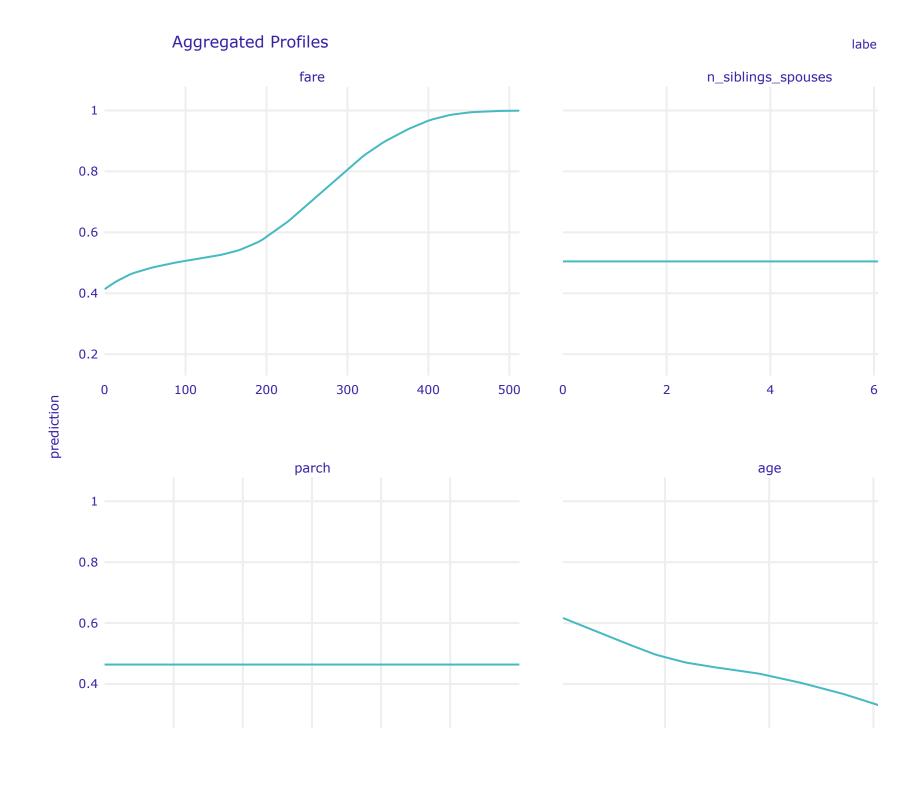
First

Variable Importance



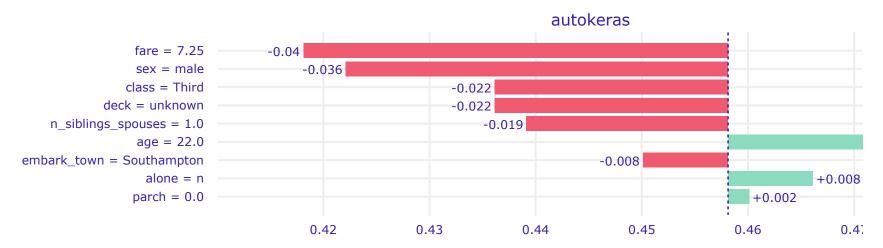


Calculating ceteris paribus: 100% | 9/9 [00:07<00:00, 1.14it/s]



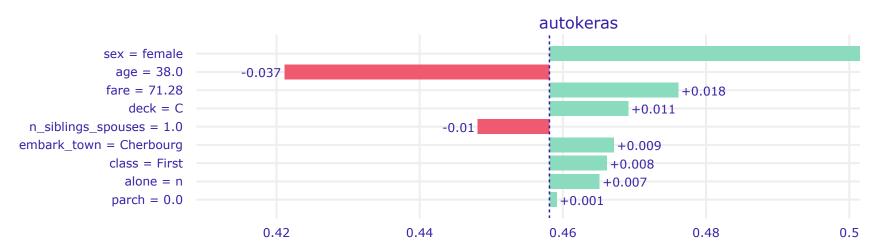
In [26]: explainer_keras.predict_parts(X.loc[0], type='shap').plot()

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
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)

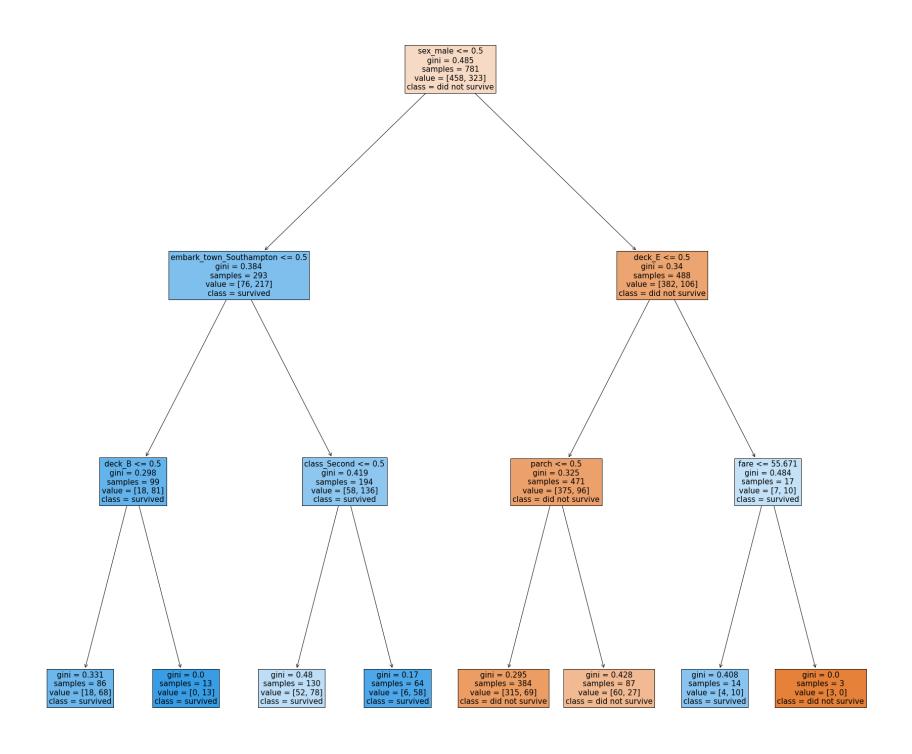
clf = clf.fit(X_one_hot, y)

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

Out[30]: 0 382 1 106

Name: survived, dtype: int64

```
In [34]: | fn = list(X_one_hot.columns)
         cn = ['did not survive', 'survived']
         #cn = ['survived', 'did not survive']
         fig, axes = plt.subplots(nrows = 1,
                                  ncols = 1,
                                  figsize = (30,30))
                                  #dpi=500)
         tree.plot tree(clf,
                        feature_names = fn,
                        class_names=cn,
                        filled = True, fontsize = 15)
         #fig.savefig('imagename.png')
Out[34]: [Text(837.0, 1426.95, 'sex_male <= 0.5\ngini = 0.485\nsamples = 781\nvalue = [458, 323]\nclass = did not survi
          Text(418.5, 1019.25, 'embark_town_Southampton <= 0.5\ngini = 0.384\nsamples = 293\nvalue = [76, 217]\nclass =
         survived'),
          Text(209.25, 611.55, 'deck_B <= 0.5\ngini = 0.298\nsamples = 99\nvalue = [18, 81]\nclass = survived'),
          Text(104.625, 203.849999999999, 'gini = 0.331\nsamples = 86\nvalue = [18, 68]\nclass = survived'),
          Text(313.875, 203.849999999999, 'gini = 0.0\nsamples = 13\nvalue = [0, 13]\nclass = survived'),
          Text(627.75, 611.55, 'class_Second <= 0.5\ngini = 0.419\nsamples = 194\nvalue = [58, 136]\nclass = survive
         d'),
          Text(523.125, 203.849999999999, 'gini = 0.48\nsamples = 130\nvalue = [52, 78]\nclass = survived'),
          Text(732.375, 203.849999999999, 'gini = 0.17\nsamples = 64\nvalue = [6, 58]\nclass = survived'),
          Text(1255.5, 1019.25, 'deck_E <= 0.5\ngini = 0.34\nsamples = 488\nvalue = [382, 106]\nclass = did not surviv
          Text(1046.25, 611.55, 'parch <= 0.5\ngini = 0.325\nsamples = 471\nvalue = [375, 96]\nclass = did not surviv
         e'),
          Text(941.625, 203.849999999999, 'gini = 0.295\nsamples = 384\nvalue = [315, 69]\nclass = did not survive'),
          Text(1150.875, 203.849999999999, 'gini = 0.428\nsamples = 87\nvalue = [60, 27]\nclass = did not survive'),
          Text(1464.75, 611.55, 'fare <= 55.671\ngini = 0.484\nsamples = 17\nvalue = [7, 10]\nclass = survived'),
          Text(1360.125, 203.849999999999, 'gini = 0.408\nsamples = 14\nvalue = [4, 10]\nclass = survived'),
          Text(1569.375, 203.849999999999, 'gini = 0.0\nsamples = 3\nvalue = [3, 0]\nclass = did not survive')]
```



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_cor
Afghanistan	3.203	0.350	0.517	0.361	0.000	0.158	_
Albania	4.719	0.947	0.848	0.874	0.383	0.178	
Algeria	5.211	1.002	1.160	0.785	0.086	0.073	
Argentina	6.086	1.092	1.432	0.881	0.471	0.066	
Armenia	4.559	0.850	1.055	0.815	0.283	0.095	
4							

```
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 Zambia 4.107 3.663 Zimbabwe

Name: score, Length: 156, dtype: float64

```
In [38]: #tf.random.set_seed(11)
         normalizer = tf.keras.layers.experimental.preprocessing.Normalization(input_shape=[p,])
         normalizer.adapt(X.to_numpy())
         model = tf.keras.Sequential([
             normalizer,
             tf.keras.Input(shape=(p,)),
             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.I
         nput` is intended to be used by Functional model.
Out[38]: <tensorflow.python.keras.callbacks.History at 0x1d3a2287340>
In [39]: #type(model)
In [40]: #model.output_shape
In [41]: 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
                               : tensorflow.python.keras.engine.sequential.Sequential (default)
           -> model class
           -> label
                               : happiness
           -> predict function : <function yhat_tf_regression at 0x000001D1C4457790> will be used (default)
           -> predict function : Accepts pandas.DataFrame and numpy.ndarray.
           -> predicted values : min = 2.88, mean = 5.4, max = 7.56
           -> model type : regression will be used (default)
           -> residual function : difference between y and yhat (default)
           -> residuals
                         : min = -0.63, mean = 0.0104, max = 0.697
           -> model_info
                                : package tensorflow
         A new explainer has been created!
In [42]: #explainer_new = dx.Explainer(model, X, y, label='happiness',
                                      predict_function = dx._explainer.yhat.yhat_tf_regression)
In [43]: #explainer.predict_function
In [44]: | #dx._explainer.yhat.yhat_tf_regression(model, X)
In [45]: |#explainer.residual_function
In [46]: | #dx._explainer.checks.check_residual_function.residual_function
         #def rf(_model, _data, _y):
            return _y - dx._explainer.yhat.yhat_tf_regression(model, X)
         \#rf(model, X, y)
In [47]: explainer.model_performance()
Out[47]:
```

rmse

happiness 0.025321 0.159127 0.979432 0.100341 0.05421

r2

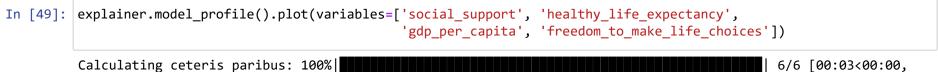
mae

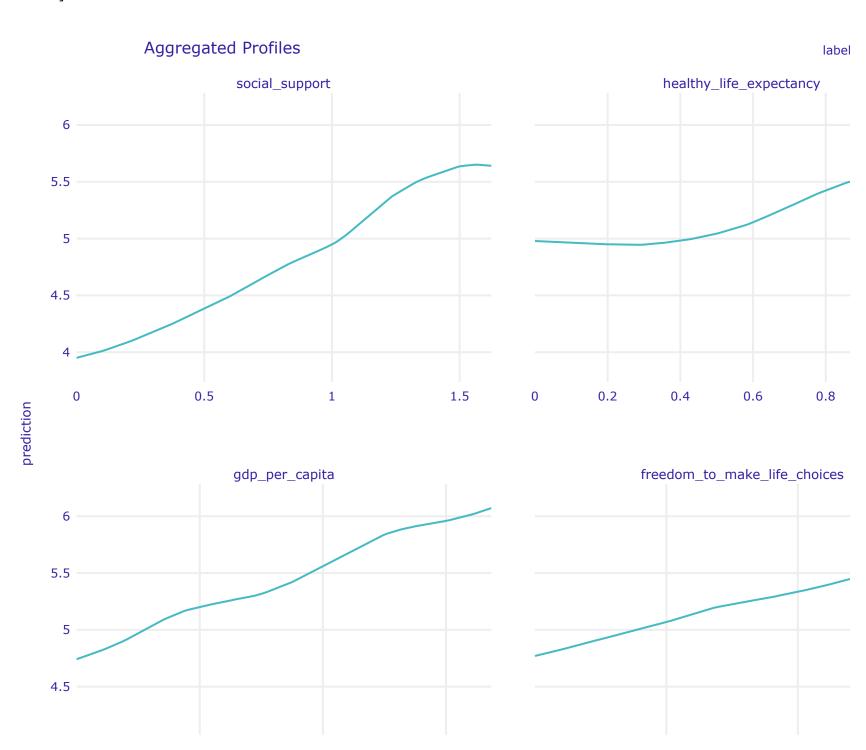
mad



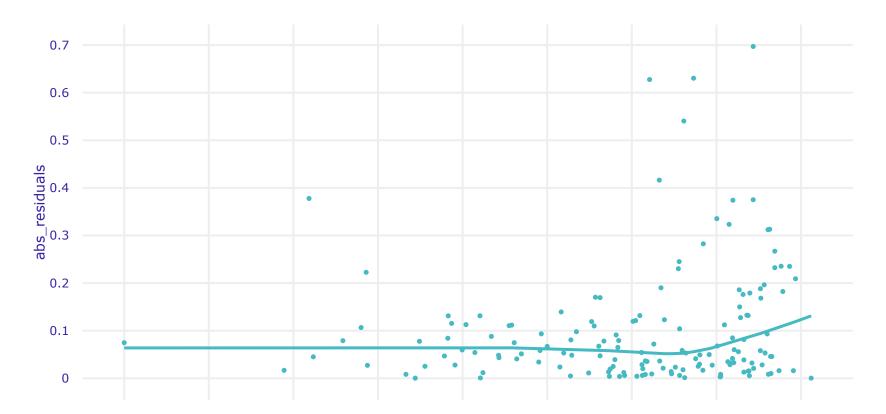
Variable Importance







Residual Diagnostics



In [51]: explainer.model_diagnostics().result

Out[51]:

	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 × 12 columns

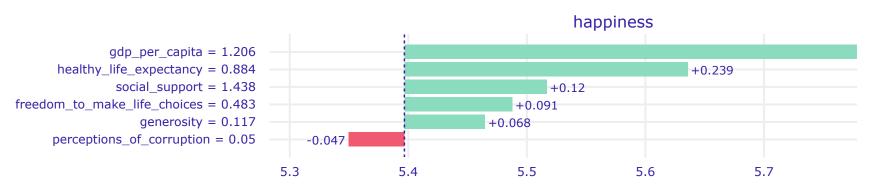
```
In [52]: explainer.predict_parts(X.loc['Poland'], type='shap').plot()
         Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
         Traceback (most recent call last):
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\training\tracking\tracking.py", line 27
         7, in __del_
             self._destroy_resource()
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 889, in __
             result = self._call(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 924, in _c
         all
             results = self._stateful_fn(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __cal
             filtered flat args) = self. maybe define function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in _mayb
         e_define_function
             graph function = self. create graph function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _crea
         te_graph_function
             func_graph_module.func_graph_from_py_func(
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func_graph.py", line 999, in
         func graph from py func
             func_outputs = python_func(*func_args, **func_kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 672, in wr
         apped_fn
             out = weak_wrapped_fn().__wrapped__(*args, **kwds)
         AttributeError: 'NoneType' object has no attribute '__wrapped__'
         Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
         Traceback (most recent call last):
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\training\tracking\tracking.py", line 27
         7, in __del_
             self._destroy_resource()
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def function.py", line 889, in
         call
             result = self._call(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 924, in _c
             results = self. stateful fn(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __cal
             filtered_flat_args) = self._maybe_define_function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in _mayb
         e_define_function
             graph_function = self._create_graph_function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _crea
         te_graph_function
             func_graph_module.func_graph_from_py_func(
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func_graph.py", line 999, in
         func_graph_from_py_func
             func_outputs = python_func(*func_args, **func_kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 672, in wr
             out = weak_wrapped_fn().__wrapped__(*args, **kwds)
         AttributeError: 'NoneType' object has no attribute ' wrapped '
         Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
         Traceback (most recent call last):
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\training\tracking\tracking.py", line 27
         7, in __del_
             self. destroy resource()
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 889, in __
             result = self. call(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 924, in _c
         all
             results = self._stateful_fn(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __cal
             filtered flat args) = self. maybe define function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in _mayb
         e define function
             graph function = self. create graph function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _crea
         te_graph_function
             func graph module.func graph from py func(
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func graph.py", line 999, in
         func_graph_from_py_func
             func outputs = python func(*func args, **func kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 672, in wr
         apped fn
             out = weak_wrapped_fn().__wrapped__(*args, **kwds)
         AttributeError: 'NoneType' object has no attribute '__wrapped__'
         Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
         Traceback (most recent call last):
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\training\tracking\tracking.py", line 27
             self. destroy resource()
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 889, in __
```

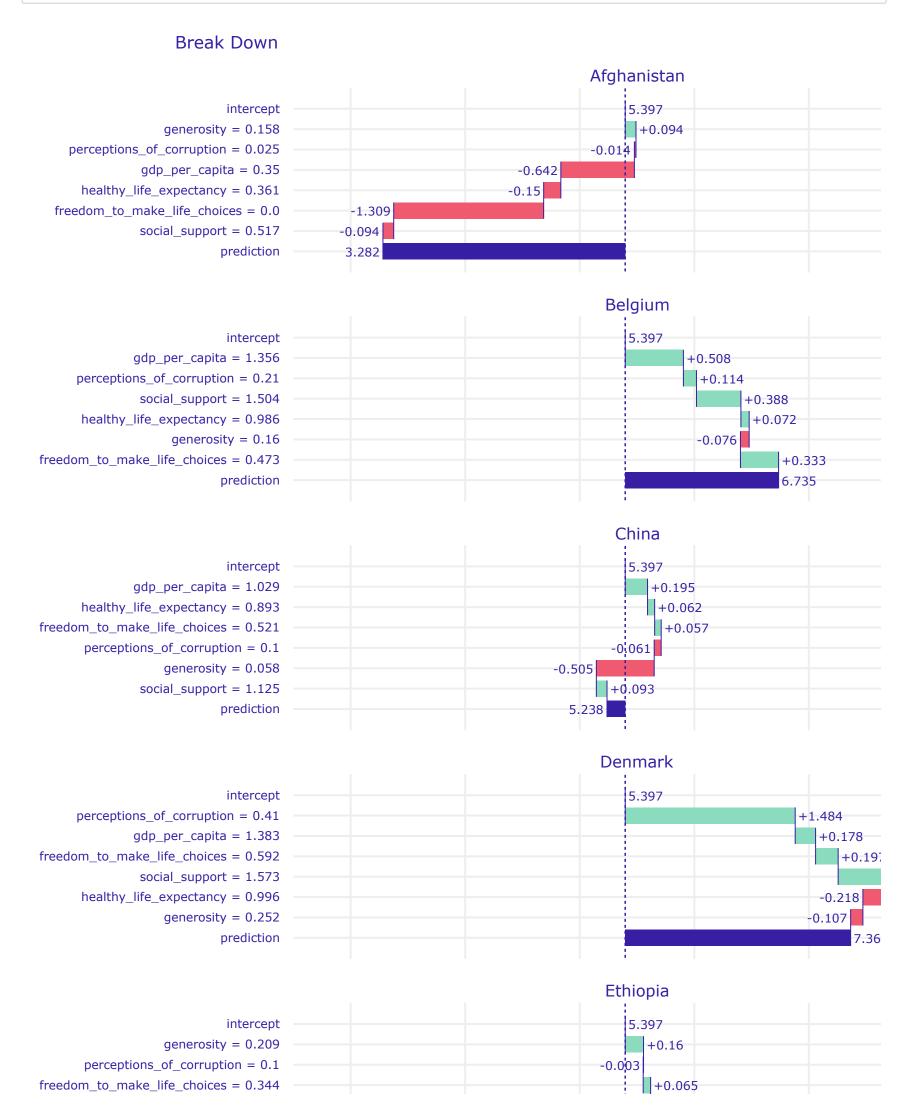
```
call
    result = self. call(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def function.py", line 924, in c
    results = self._stateful_fn(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __cal
    filtered_flat_args) = self._maybe_define_function(args, kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in mayb
e define function
    graph_function = self._create_graph_function(args, kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _crea
te_graph_function
    func_graph_module.func_graph_from_py_func(
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func_graph.py", line 999, in
func_graph_from_py_func
    func_outputs = python_func(*func_args, **func_kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def function.py", line 672, in wr
apped fn
    out = weak_wrapped_fn().__wrapped__(*args, **kwds)
AttributeError: 'NoneType' object has no attribute '__wrapped__'
Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
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7, in __del__
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    result = self. call(*args, **kwds)
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    results = self. stateful fn(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __cal
    filtered_flat_args) = self._maybe_define_function(args, kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in _mayb
e define function
    graph function = self. create graph function(args, kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _crea
te graph function
    func_graph_module.func_graph_from_py_func(
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func_graph.py", line 999, in
func_graph_from_py_func
    func_outputs = python_func(*func_args, **func_kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 672, in wr
apped fn
    out = weak_wrapped_fn().__wrapped__(*args, **kwds)
AttributeError: 'NoneType' object has no attribute '__wrapped__'
Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
Traceback (most recent call last):
 File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\training\tracking\tracking.py", line 27
7, in __del_
    self._destroy_resource()
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 889, in __
call
    result = self._call(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 924, in _c
    results = self. stateful fn(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __cal
    filtered flat args) = self. maybe define function(args, kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in _mayb
e_define_function
    graph_function = self._create_graph_function(args, kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _crea
te_graph_function
    func_graph_module.func_graph_from_py_func(
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func_graph.py", line 999, in
func_graph_from_py_func
    func_outputs = python_func(*func_args, **func_kwargs)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def_function.py", line 672, in wr
apped_fn
    out = weak_wrapped_fn().__wrapped__(*args, **kwds)
AttributeError: 'NoneType' object has no attribute ' wrapped '
Exception ignored in: <function CapturableResource.__del__ at 0x000001D1E4C61EE0>
Traceback (most recent call last):
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\training\tracking\tracking.py", line 27
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    result = self._call(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\def function.py", line 924, in c
    results = self._stateful_fn(*args, **kwds)
  File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in cal
    filtered flat args) = self. maybe define function(args, kwargs)
```

File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3444, in _mayb

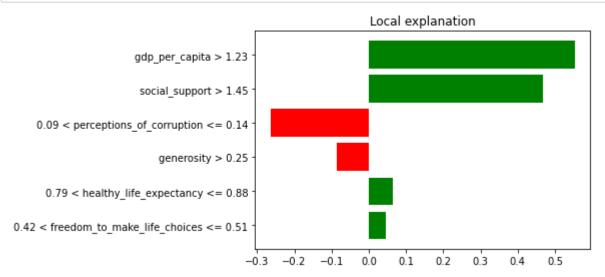
```
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File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\framework\func_graph.py", line 999, in
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apped_fn
    out = weak_wrapped_fn().__wrapped__(*args, **kwds)
AttributeError: 'NoneType' object has no attribute '__wrapped__'
```

Shapley Values





In [54]: lime_explanation = explainer.predict_surrogate(X.loc['United States'], mode='regression')
lime_explanation.plot()



In [55]: lime_explanation.result

Out[55]:

	variable	effect
0	gdp_per_capita > 1.23	0.553652
1	social_support > 1.45	0.467272
2	0.09 < perceptions_of_corruption <= 0.14	-0.264506
3	generosity > 0.25	-0.087135
4	0.79 < healthy_life_expectancy <= 0.88	0.065358
5	0.42 < freedom_to_make_life_choices <= 0.51	0.045682

In [56]: surrogate_model = explainer.model_surrogate(max_vars=4, max_depth=3)
surrogate_model.performance

Out[56]:

 mse
 rmse
 r2
 mae
 mad

 DecisionTreeRegressor
 0.195621
 0.442291
 0.820771
 0.353305
 0.286188

In [57]: | surrogate_model.plot()

