## **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
                                 age n_siblings_spouses
                 survived
                                                              parch
                                                                           fare
        count 781.000000 781.000000
                                      781.000000 781.000000 781.000000
                0.413572 29.622817
                                                          0.417414 34.750464
        mean
                                              0.524968
                0.492789 13.764671
                                                          0.838132 52.237906
        std
                                               0.987592
                0.000000 0.420000
                                               0.000000 0.000000 0.000000
        min
               0.000000 22.000000
        25%
                                               0.000000 0.000000 8.050000
               0.000000 28.000000
                                               0.000000 0.000000 15.900000
        50%
               1.000000 36.000000
        75%
                                               1.000000 1.000000 34.020800
                1.000000 80.000000
                                                8.000000
                                                          6.000000 512.329200
        max
        Train Data Summary
                 survived
                                 age n_siblings_spouses
                                                              parch
                                                                           fare
        count 627.000000 627.000000
                                              627.000000 627.000000 627.000000
                                                0.545455
                                                            0.379585
        mean
                 0.387560
                           29.631308
                                                                       34.385399
                 0.487582
                           12.511818
                                                1.151090
                                                            0.792999
                                                                       54.597730
        std
        min
                 0.000000
                            0.750000
                                                0.000000
                                                            0.000000
                                                                       0.000000
                           23.000000
                 0.000000
                                                            0.000000
        25%
                                                0.000000
                                                                       7.895800
        50%
                 0.000000
                           28.000000
                                                0.000000
                                                            0.000000
                                                                       15.045800
                                                            0.000000
        75%
                 1.000000
                           35.000000
                                                1.000000
                                                                       31.387500
                 1.000000
                           80.000000
                                                8.000000
                                                            5.000000
                                                                      512.329200
        max
```

Test Data Summary

count 264.000000

mean

std

min

25%

50%

75%

max

survived

0.375000

0.485042

0.000000

0.000000

0.000000

1.000000

1.000000

n\_siblings\_spouses

264.000000

0.469697

0.978393

0.000000

0.000000

0.000000

1.000000

8.000000

age

264.000000

28.720985

14.157538

21.000000

28.000000

35.250000

74.000000

0.420000

fare

264.000000

27.023880 34.973108

0.000000

7.925000

13.250000

27.900000

263.000000

parch

264.000000

0.386364

0.837775

0.000000

0.000000

0.000000

0.000000

6.000000

```
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
                             22.0
                                                           7.2500
                                                                   Third unknown
                   0
                                                        0
                       male
                                                                                   Southampton
                                                                                                  n
          1
                     female
                             38.0
                                                          71.2833
                                                                    First
                                                                               С
                                                                                     Cherbourg
                                                                                                  n
                             26.0
                                                  0
                                                            7.9250
                                                                   Third
                                                                         unknown
                   1
                     female
                                                                                   Southampton
                                                                                                  У
                     female
                             35.0
                                                        0
                                                           53.1000
                                                                    First
                                                                               С
                                                                                   Southampton
                                                                                                  n
                   0
                       male 28.0
                                                            8.4583
                                                                   Third unknown
                                                                                   Queenstown
                                                                                                  У
In [5]: print('Test Data')
         test_data.head()
         Test Data
Out[5]:
                        sex age n_siblings_spouses parch
             survived
                                                              fare
                                                                    class
                                                                             deck embark_town alone
          0
                   0
                             35.0
                                                            8.0500
                                                                     Third unknown
                       male
                                                                                    Southampton
                                                                                                    У
                   0
                       male
                             54.0
                                                 0
                                                        0
                                                           51.8625
                                                                     First
                                                                                Ε
                                                                                    Southampton
                             58.0
                                                 0
                                                        0 26.5500
                     female
                                                                     First
                                                                                    Southampton
                   1
                                                                                                    У
                                                                                    Southampton
                     female
                             55.0
                                                 0
                                                           16.0000 Second unknown
                                                          13.0000 Second
                       male 34.0
                   1
                                                                                    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
```

```
0  0 male 35.0  0  0 8.0500 Third unknown Southampton y
1  0 male 54.0  0  0 51.8625 First E Southampton y
2  1 female 58.0  0  0 26.5500 First C Southampton y
3  1 female 55.0  0  0 16.0000 Second unknown Southampton y
4  1 male 34.0  0  0 13.0000 Second Unknown Southampton y

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())

def f_beta_score(y_true, y_pred):
    a = 0.5 ** 2
    b = 1 + a

    precision = precision_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 = [1 if x > cut_off_else 0 for x in predicted]
```

return pred\_result

gradient.

@author: wassname

return (1 - jac) \* smooth

def jdl(y\_true, y\_pred, smooth=100):

Jaccard = (|X & Y|)/(|X|+|Y| - |X & Y|)

Ref: https://en.wikipedia.org/wiki/Jaccard\_index

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)

= 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

@url: https://gist.github.com/wassname/f1452b748efcbeb4cb9b1d059dce6f96

```
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,
                    )
                    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 = 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 Entropy',
                                                      '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_metrics` wil
         I 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.
         290 - 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, 710.33s/it]
         100%
                                                                                                     1/1 [11:50<00:00, 710.33s/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
                        i Test_loss Loss:JDL Loss:Binary Cross Entropy
                                                                     AUC
                                                                          Accuracy Precision
                                                                                              Recall F_Beta_Score
          count
                 1.0
                      1.0
                          1.000000
                                    1.00000
                                                          1.000000 1.000000
                                                                           1.000000
                                                                                    1.000000
                                                                                           1.000000
                                                                                                        1.000000
                 0.0
                      0.0
                           0.586716
                                    0.43196
                                                          0.586716
                                                                 0.829013
                                                                           0.770701
                                                                                    0.773585 0.630769
                                                                                                        0.741339
          mean
                NaN
                     NaN
                              NaN
                                       NaN
                                                             NaN
                                                                     NaN
                                                                              NaN
                                                                                       NaN
                                                                                               NaN
                                                                                                            NaN
            std
                 0.0
                          0.586716
                                    0.43196
                                                          0.586716 0.829013
                                                                           0.770701
                                                                                    0.773585 0.630769
                                                                                                        0.741339
                      0.0
            min
           25%
                 0.0
                      0.0
                          0.586716
                                    0.43196
                                                          0.586716  0.829013
                                                                           0.770701
                                                                                    0.773585 0.630769
                                                                                                        0.741339
                 0.0
                                                          0.586716 0.829013
                                                                           0.770701
                                                                                    0.773585 0.630769
                                                                                                        0.741339
           50%
                      0.0
                           0.586716
                                    0.43196
                                                                           0.770701
                                                                                                        0.741339
           75%
                 0.0
                      0.0
                          0.586716
                                    0.43196
                                                          0.586716 0.829013
                                                                                    0.773585 0.630769
                                                                                   0.773585 0.630769
                 0.0
                      0.0
                          0.586716
                                    0.43196
                                                          0.586716  0.829013
                                                                          0.770701
                                                                                                        0.741339
           max
         results['F1_Beta_Val'] = z.max()
In [11]:
In [12]: results
Out[12]:
                   model_name j i Test_loss Loss:JDL Loss:Binary Cross Entropy
                                                                              AUC Accuracy Precision
                                                                                                       Recall F_Beta_Score F1_Beta_Val
          0 model autokeras 0 0 0 0 0.586716
                                             0.43196
                                                                   0.586716  0.829013
                                                                                   0.770701
                                                                                             0.773585 0.630769
                                                                                                                              0.90954
                                                                                                                  0.741339
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)
```

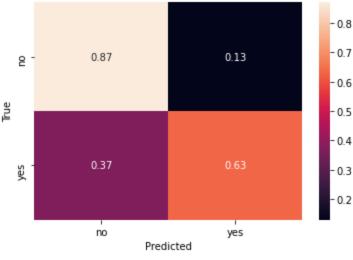
In [15]: model\_ak.summary()

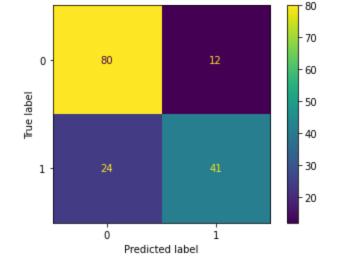
Model: "model"

Layer (type)	Output Shape	Param #
=======================================		=======
<pre>input_1 (InputLayer)</pre>	[(None, 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
         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: 0.7501672240802675
         Precision: 0.7735849056603774
         Recall: 0.6307692307692307
         F_Beta: 0.740072202166065
                                                      - 0.8
                                                     - 0.7
                                       0.13
                     0.87
            은 -
                                                      0.6
```



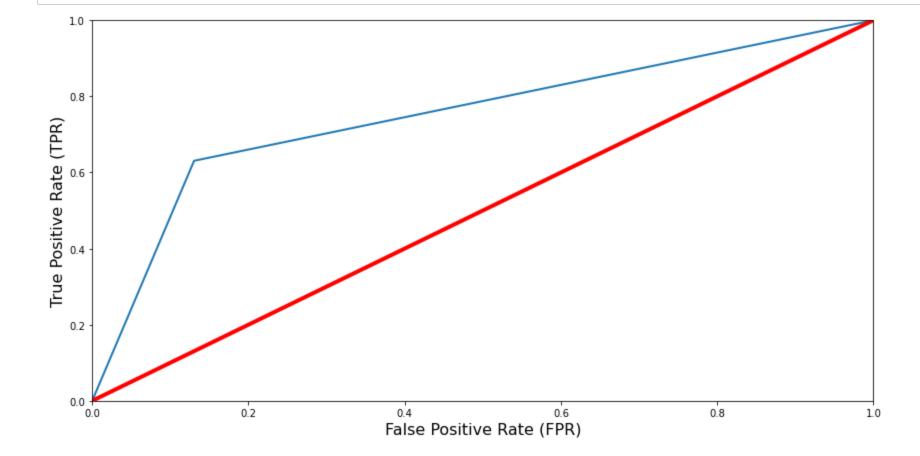


```
In [17]: # compute true positive rate and false positive rate
false_positive_rate, true_positive_rate, thresholds = roc_curve(actual, pred_result)

# 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)

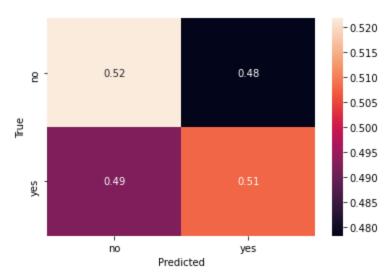
plt.figure(figsize=(14, 7))
    plot_roc_curve(false_positive_rate, true_positive_rate)
    plt.show()

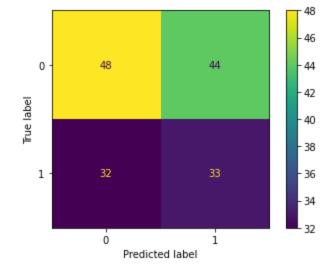
# https://towardsdatascience.com/predicting-the-survival-of-titanic-passengers-30870ccc7e8
# https://stackoverflow.com/questions/44172162/f1-score-vs-roc-auc
```



```
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
```

ROC-AUC-Score: 0.5147157190635451 Precision: 0.42857142857142855 Recall: 0.5076923076923077 F\_Beta: 0.46478873239436613





# **Explainable Al using Dalex**

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 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)
-> residuals : min = -0.782, mean = -0.0446, max = 0.758

-> model\_info : package tensorflow

A new explainer has been created!

```
In [22]: explainer_keras.model_performance()
```

Out[22]:

 recall
 precision
 f1
 accuracy
 auc

 autokeras
 0.594427
 0.803347
 0.683274
 0.772087
 0.827971

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

Out[23]:

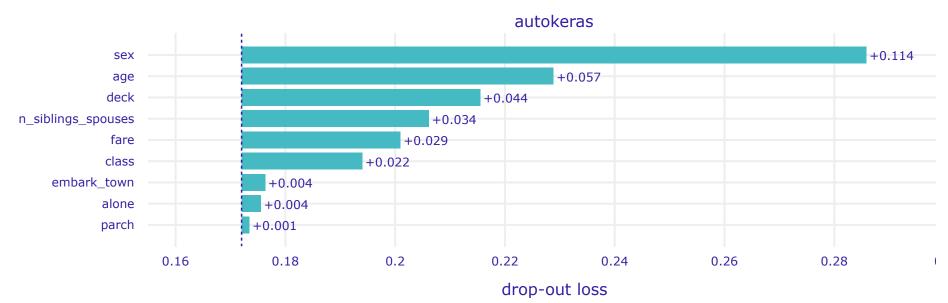
	sex	age	n_siblings_spouses	parch	fare	class	deck	embark_town	alone	у	y_hat	residuals	abs_residuals	label	ids
0	male	22.0	1	0	7.2500	Third	unknown	Southampton	n	0	0.334225	-0.334225	0.334225	autokeras	1
1	female	38.0	1	0	71.2833	First	С	Cherbourg	n	1	0.511104	0.488896	0.488896	autokeras	2
2	female	26.0	0	0	7.9250	Third	unknown	Southampton	у	1	0.467287	0.532713	0.532713	autokeras	3
3	female	35.0	1	0	53.1000	First	С	Southampton	n	1	0.508692	0.491308	0.491308	autokeras	4
4	male	28.0	0	0	8.4583	Third	unknown	Queenstown	у	0	0.419327	-0.419327	0.419327	autokeras	5
776	female	56.0	0	1	83.1583	First	С	Cherbourg	n	1	0.498832	0.501168	0.501168	autokeras	777
777	female	25.0	0	1	26.0000	Second	unknown	Southampton	n	1	0.571394	0.428606	0.428606	autokeras	778
778	male	33.0	0	0	7.8958	Third	unknown	Southampton	у	0	0.369783	-0.369783	0.369783	autokeras	779
779	female	39.0	0	5	29.1250	Third	unknown	Queenstown	n	0	0.501495	-0.501495	0.501495	autokeras	780
780	male	26.0	0	0	30.0000	First	С	Cherbourg	у	1	0.463082	0.536918	0.536918	autokeras	781

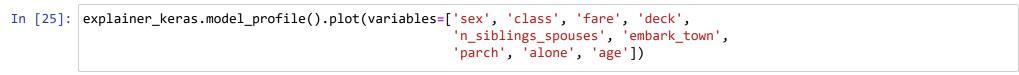
781 rows × 15 columns

 $\triangleleft$ 

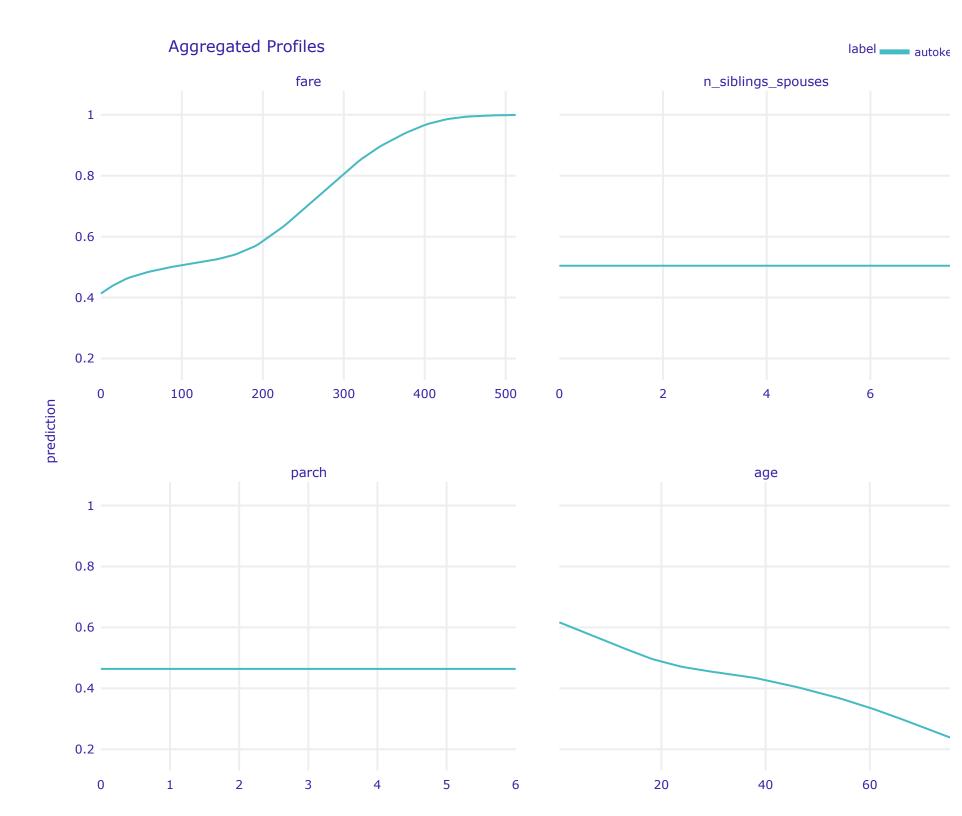


# Variable Importance



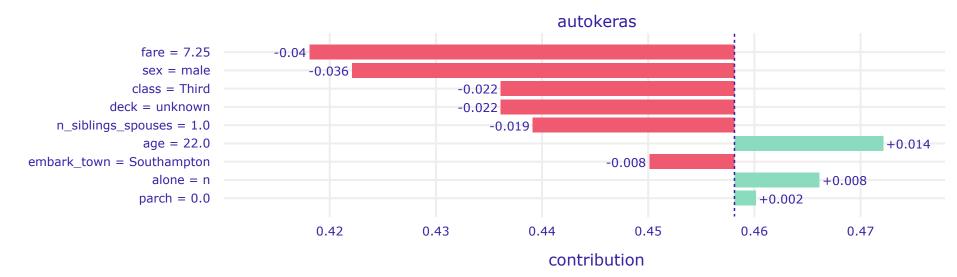


Calculating ceteris paribus: 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%|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



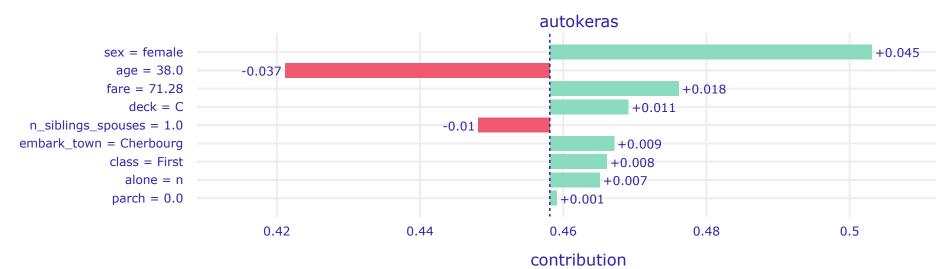
In [26]: explainer\_keras.predict\_parts(X.loc[0], type='shap').plot()

## **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_unk
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

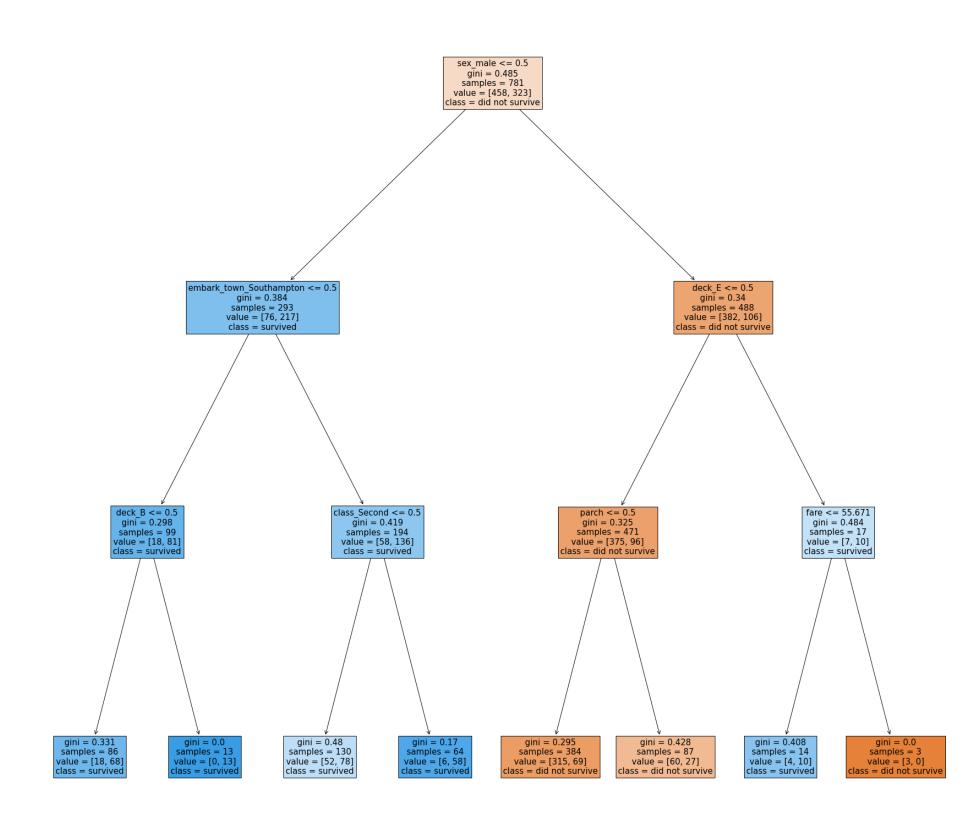
In [32]: df.survived.value\_counts()

Out[32]: 0 458 1 323

Name: survived, dtype: int64

In [33]: #clf.classes\_

```
Dut[34]: [Text(837.0, 1426.95, 'sex_male <= 0.5\ngini = 0.485\nsamples = 781\nvalue = [458, 323]\nclass = did not survive'),
    Text(418.5, 1019.25, 'embark_town_Southampton <= 0.5\ngini = 0.384\nsamples = 293\nvalue = [76, 217]\nclass = survive
    d'),
    Text(209.25, 611.55, 'deck_B <= 0.5\ngini = 0.298\nsamples = 99\nvalue = [18, 81]\nclass = survived'),
    Text(104.625, 203.84999999999, 'gini = 0.331\nsamples = 86\nvalue = [0, 13]\nclass = survived'),
    Text(313.875, 203.84999999999, 'gini = 0.0\nsamples = 13\nvalue = [0, 13]\nclass = survived'),
    Text(527.75, 611.55, 'class_Second <= 0.5\ngini = 0.419\nsamples = 194\nvalue = [58, 136]\nclass = survived'),
    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 survive'),
    Text(1046.25, 611.55, 'parch <= 0.5\ngini = 0.325\nsamples = 471\nvalue = [375, 96]\nclass = did not survive'),
    Text(1941.625, 203.849999999999, 'gini = 0.295\nsamples = 384\nvalue = [60, 27]\nclass = did not survive'),
    Text(1508.75, 203.849999999999, 'gini = 0.428\nsamples = 17\nvalue = [7, 10]\nclass = survived'),
    Text(1360.125, 203.84999999999, 'gini = 0.408\nsamples = 14\nvalue = [4, 10]\nclass = survived'),
    Text(1360.125, 203.84999999999, 'gini = 0.408\nsamples = 3\nvalue = [3, 0]\nclass = did not survive')]</pre>
```



```
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
                        3.203
                                       0.350
                                                                                                                   0.158
                                                                                                                                            0.025
           Afghanistan
                                                      0.517
                                                                            0.361
                                                                                                        0.000
               Albania
                       4.719
                                       0.947
                                                      0.848
                                                                            0.874
                                                                                                        0.383
                                                                                                                   0.178
                                                                                                                                            0.027
                                       1.002
                                                                            0.785
                                                                                                        0.086
                                                                                                                   0.073
                                                                                                                                            0.114
                Algeria 5.211
                                                      1.160
             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
          Χ
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
                                                                                                                                     0.025
                                                                                                            0.158
                                                                     0.874
                                                                                                  0.383
                                                                                                                                     0.027
                Albania
                                0.947
                                               0.848
                                                                                                            0.178
                Algeria
                                1.002
                                               1.160
                                                                     0.785
                                                                                                  0.086
                                                                                                            0.073
                                                                                                                                     0.114
                                1.092
                                               1.432
                                                                     0.881
                                                                                                  0.471
                                                                                                            0.066
                                                                                                                                     0.050
             Argentina
              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
                                               1.058
                                                                     0.426
                                                                                                  0.431
                                                                                                            0.247
                                                                                                                                     0.087
                                0.578
             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
          Zimbabwe
                            3.663
          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
```

WARNING:tensorflow:Please add `keras.layers.InputLayer` instead of `keras.Input` to Sequential model. `keras.Input` is i ntended to be used by Functional model.

Out[38]: <tensorflow.python.keras.callbacks.History at 0x1d3a2287340>

model.fit(X, y, batch\_size=int(n/10), epochs=2000, verbose=False)

```
In [39]: #type(model)
```

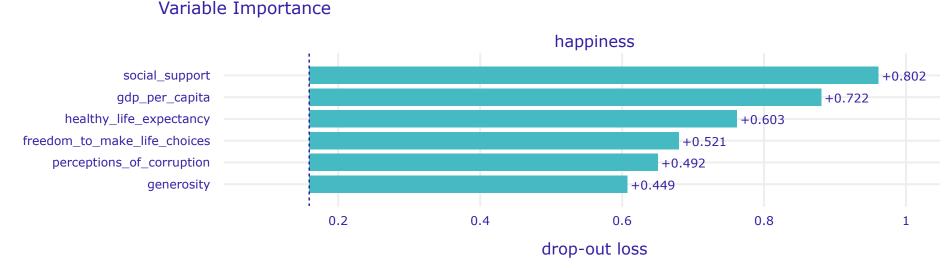
In [40]: #model.output\_shape

```
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.
                                : 156 values
           -> target variable
                                 : 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)
                                 : min = -0.63, mean = 0.0104, max = 0.697
           -> residuals
           -> 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]:
                                         r2
                       mse
                               rmse
          happiness 0.025321 0.159127 0.979432 0.100341 0.05421
```

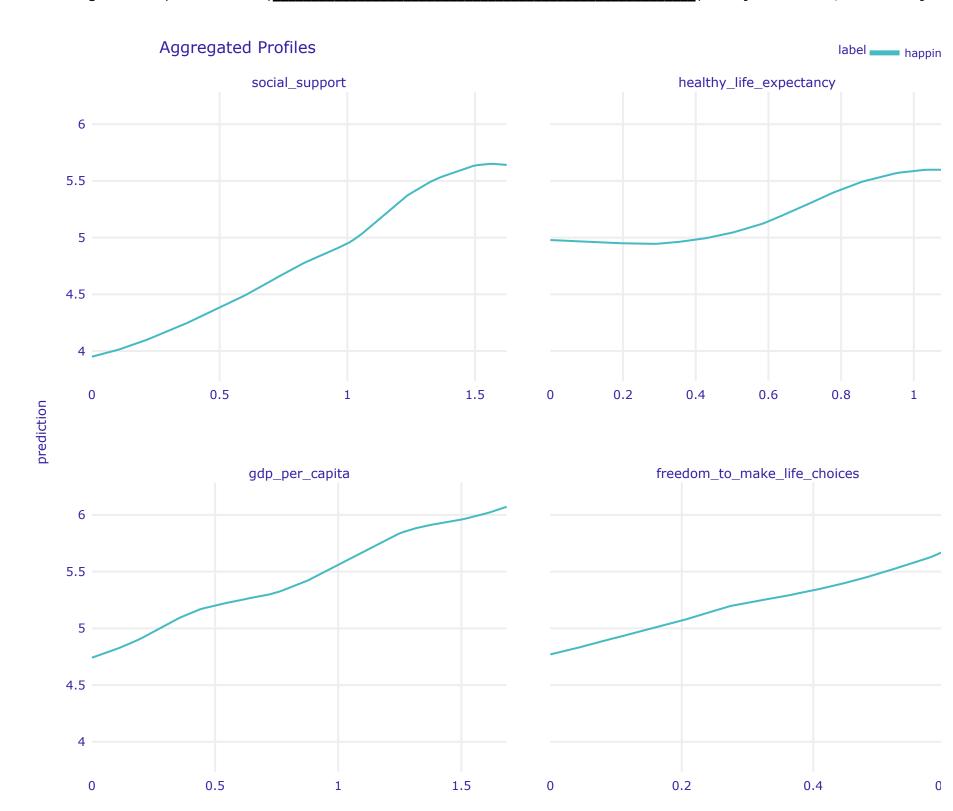
#### Variable Importance

In [48]: explainer.model\_parts().plot()

In [41]: explainer = dx.Explainer(model, X, y, label='happiness')

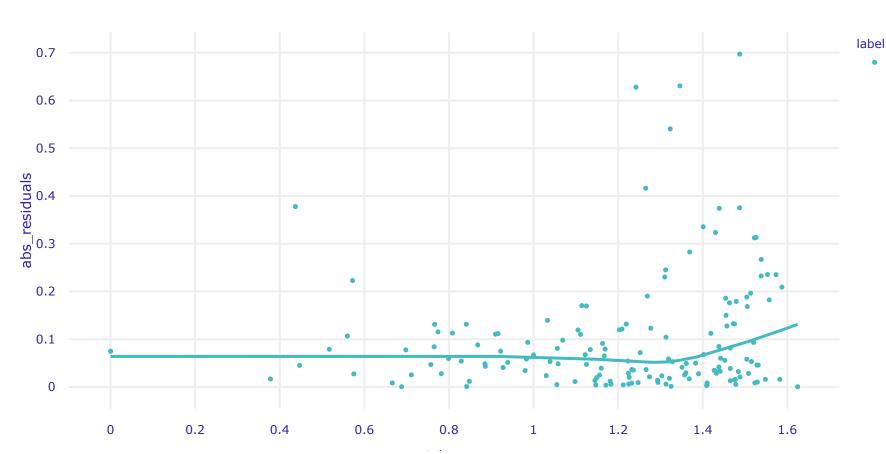


Calculating ceteris paribus: 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 100%| 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 [50]: explainer.model\_diagnostics().plot(variable='social\_support', yvariable="abs\_residuals", marker\_size=5, line\_width=3)

# Residual Diagnostics



hap

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	у	у
Afghanistan	0.350	0.517	0.361	0.000	0.158	0.025	3.203	3.28
Albania	0.947	0.848	0.874	0.383	0.178	0.027	4.719	4.73
Algeria	1.002	1.160	0.785	0.086	0.073	0.114	5.211	5.17
Argentina	1.092	1.432	0.881	0.471	0.066	0.050	6.086	6.11 <sub>1</sub>
Armenia	0.850	1.055	0.815	0.283	0.095	0.064	4.559	4.55
Venezuela	0.960	1.427	0.805	0.154	0.064	0.047	4.707	4.67
Vietnam	0.741	1.346	0.851	0.543	0.147	0.073	5.175	5.80
Yemen	0.287	1.163	0.463	0.143	0.108	0.077	3.380	3.47
Zambia	0.578	1.058	0.426	0.431	0.247	0.087	4.107	4.15
Zimbabwe	0.366	1.114	0.433	0.361	0.151	0.089	3.663	3.83

156 rows × 12 columns

4

```
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 277, 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 _call
             results = self._stateful_fn(*args, **kwds)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3022, in __call__
             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 _maybe_define_fun
             graph_function = self._create_graph_function(args, kwargs)
           File "C:\Users\deepl\anaconda3\lib\site-packages\tensorflow\python\eager\function.py", line 3279, in _create_graph_fun
         ction
             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_f
             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 wrapped_fn
             out = weak_wrapped_fn().__wrapped__(*args, **kwds)
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```

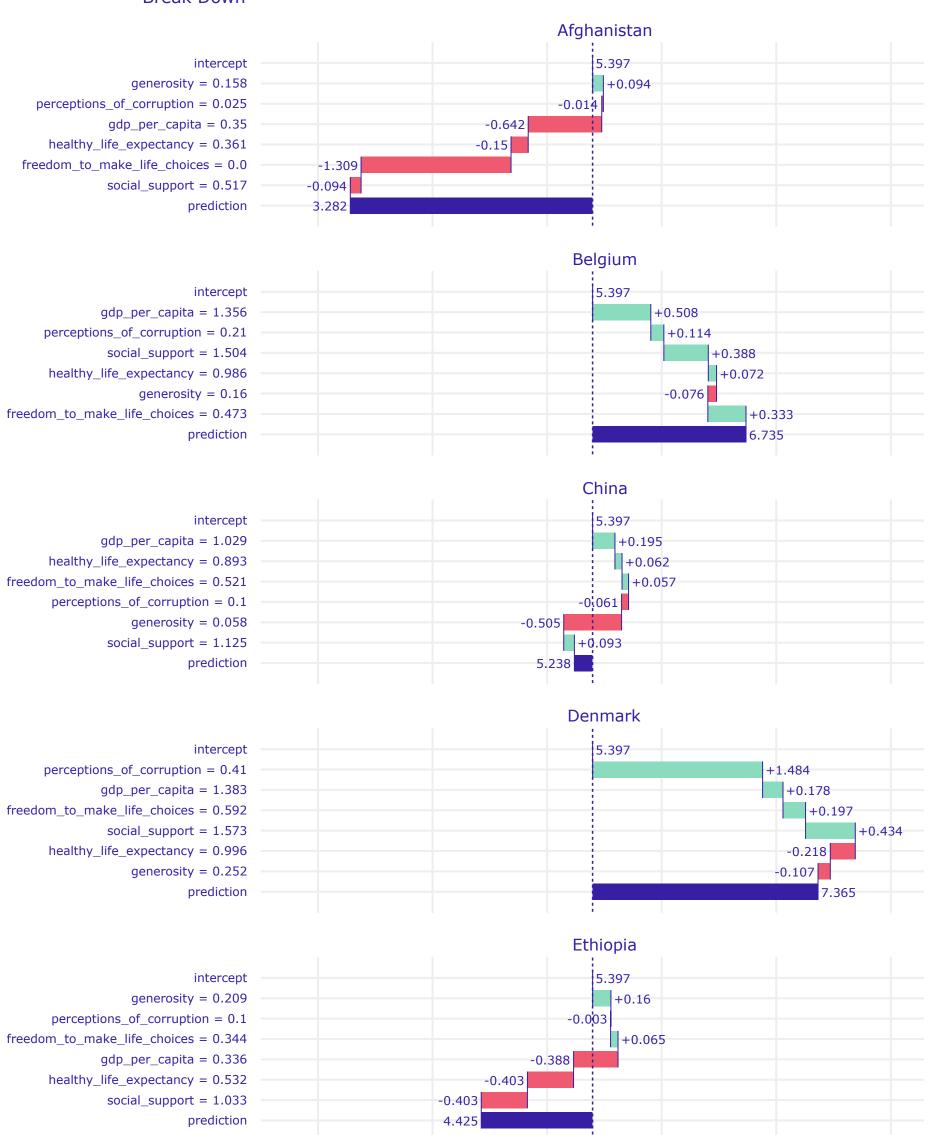
## Shapley Values

out = weak\_wrapped\_fn().\_\_wrapped\_\_(\*args, \*\*kwds)

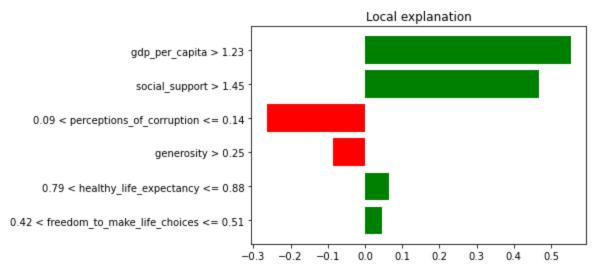
AttributeError: 'NoneType' object has no attribute '\_\_wrapped\_\_'



#### **Break Down**







### 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()

