randomForestExplainer What's in the forest?

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Basics

The aim of the **randomForestExplainer** package is to support structure exploration and visualisation for a random forest model.

Once you have a model created with the **randomForest** package, use following functions to examine its structure.

library(randomForest)
library(randomForestExplainer)

forest <- randomForest(PV1MATH~.,
data = pisa2015, localImp = TRUE)</pre>

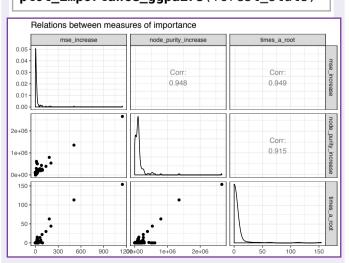
Variable Importance

The **measure_importance()** function calculates different measures of importance for variables presented in the forest. Note that different variables are available for classification forests and regression forests.

Use the **plot_importance_ggpairs()** function to plot examine relations between selected measures.

forest_stats <measure_importance(forest, measures =
c("mse_increase",
"node_purity_increase",
"times_a_root"))</pre>

plot_importance_ggpairs(forest_stats)



randomForestExplainer - Structure mining and visualisation for Random Forests

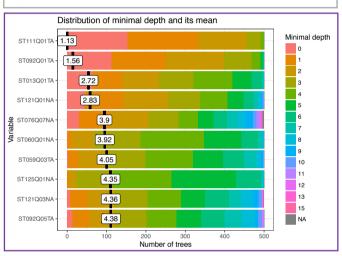
Variable Depth

The **min_depth_distribution()** function calculates distribution of minimal depth of given variable in all trees. Use the

plot_min_depth_distribution() function to plot this distribution along with mean depths for variables. In general, the higher are variables the more influential they are.

forest_frame <min_depth_distribution(forest)</pre>

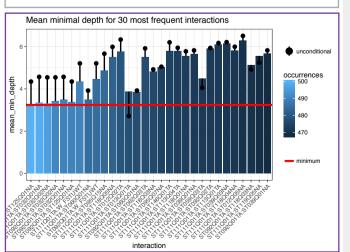
plot_min_depth_distribution(forest_fram
e)



The **min_depth_interactions()** function calculates conditional depth of variables in subtrees rooted in the selected variable. Such statistic is useful to identify interactions of two variables.

Use the **plot_min_depth_interactions()** function to plot such statistics.

forest_interactions <min_depth_interactions(forest)
plot_min_depth_interactions(forest_interactions)</pre>

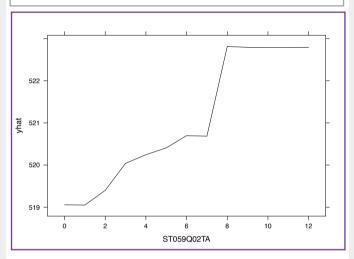


Partial Dependence Plots

The **partial()** function from the **pdp** package calculates marginal relation between target variable and selected one or two independent variables. The relation can be noted with **lattice** graphical system with the **plotParial()** function or with **ggplot2** system with the **autoplot()** function.

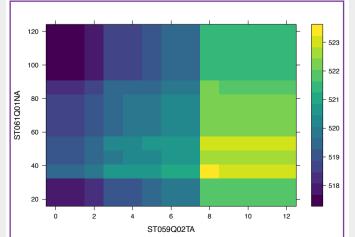
library(pdp)

pdp1 <- partial(forest, "ST059Q02TA")
plotPartial(pdp1)</pre>



Variable depth and variable importance functions are useful in identification which variable/variables are worth watching, while the **pdp** plots are useful to understand the nature of the relation between target variable and variable/s of interest.

pdp2 <- partial(forest, c("ST059Q02TA",
 "ST061Q01NA"))
plotPartial(pdp2)</pre>



Local Approximations

Based on LIME

Literature

ggRandomForests: Random Forests for Regression. John Ehrlinger (2016)

pdp: An R Package for Constructing Partial Dependence Plots. Brandon M. Greenwell (2017)

forestFloor: Forest Floor Visualizations of Random Forests. Soeren Welling, Hanne Refsgaard, Per Brockhoff, Line Clemmensen (2016)