Supplementary Material For: Imputation Uncertainty In Interpretable Machine Learning Methods

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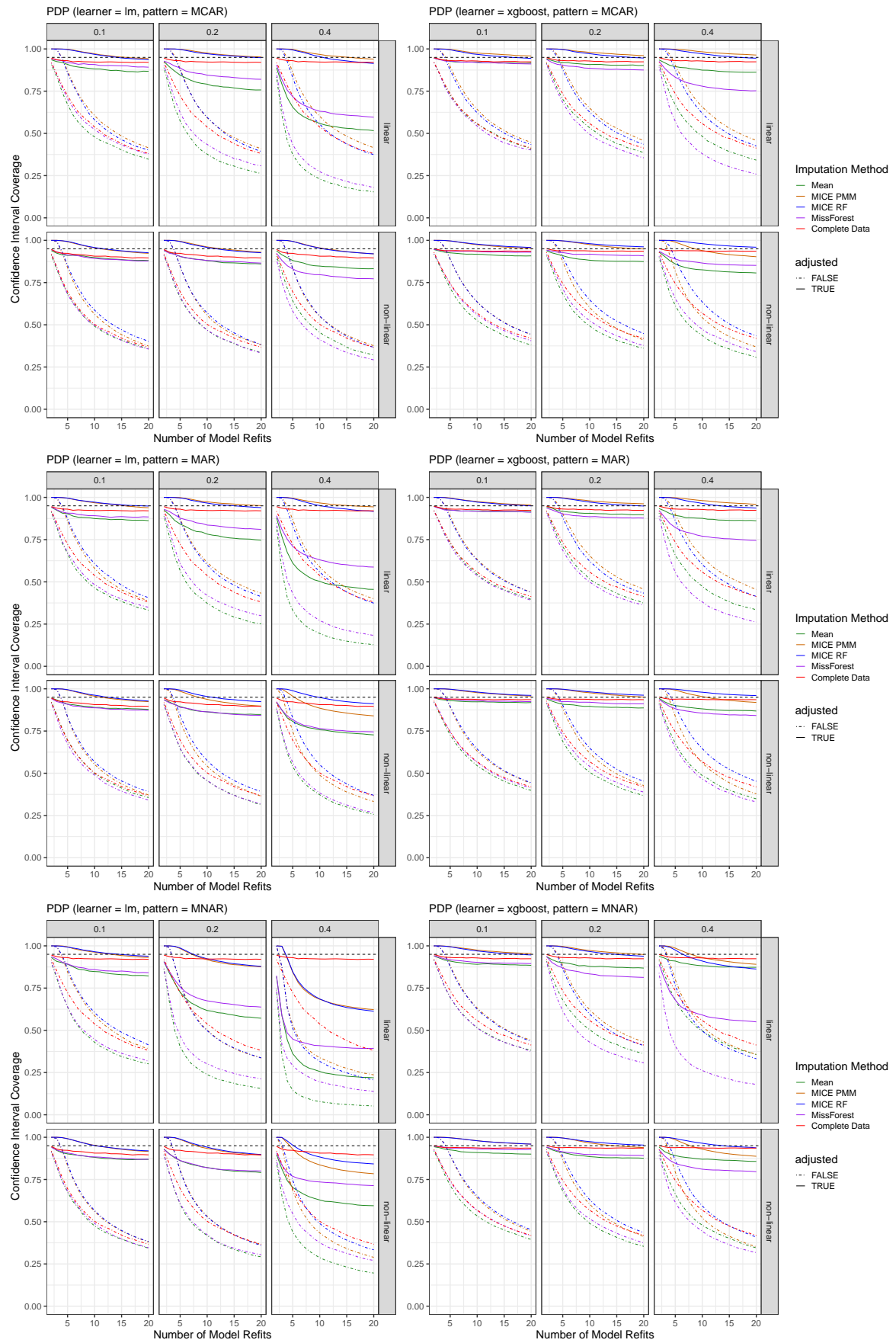
Contents

1 Coverage

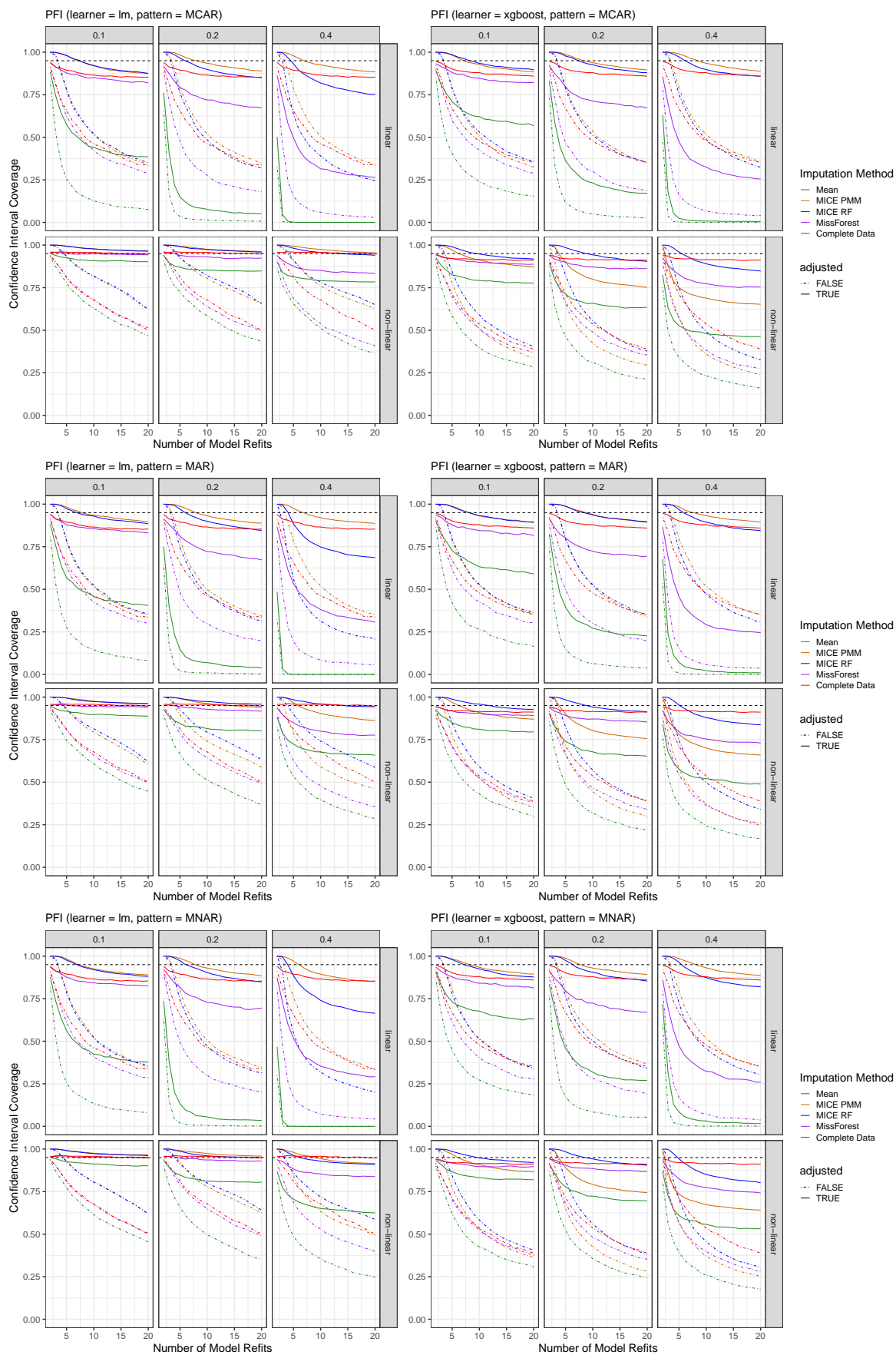Figure S1: Coverage for PDP with bootstrap approach over model refits.

Figure S2: Coverage for PFI with bootstrap approach over model refits.
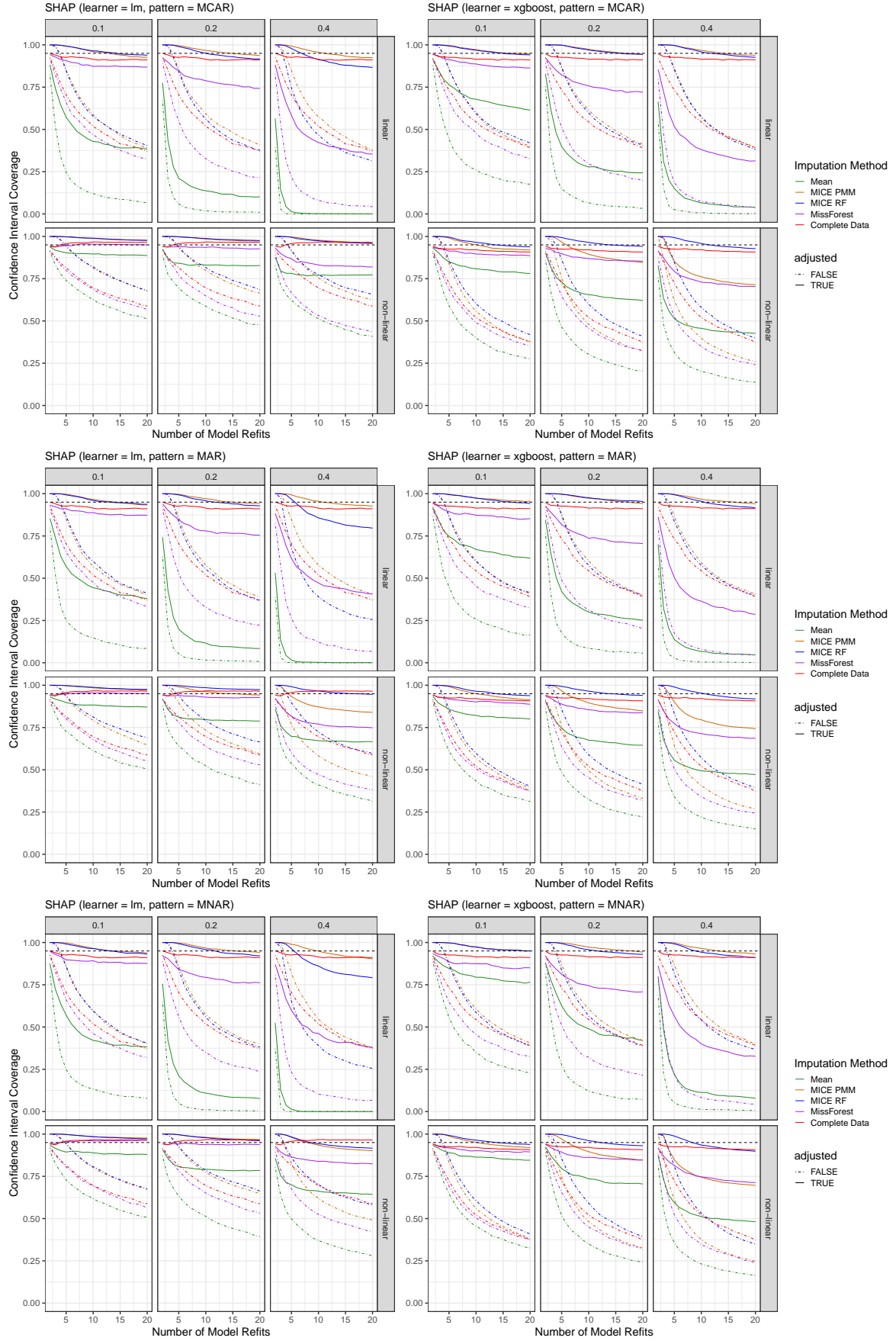
Figure S3: Coverage for SHAP with bootstrap approach over model refits.
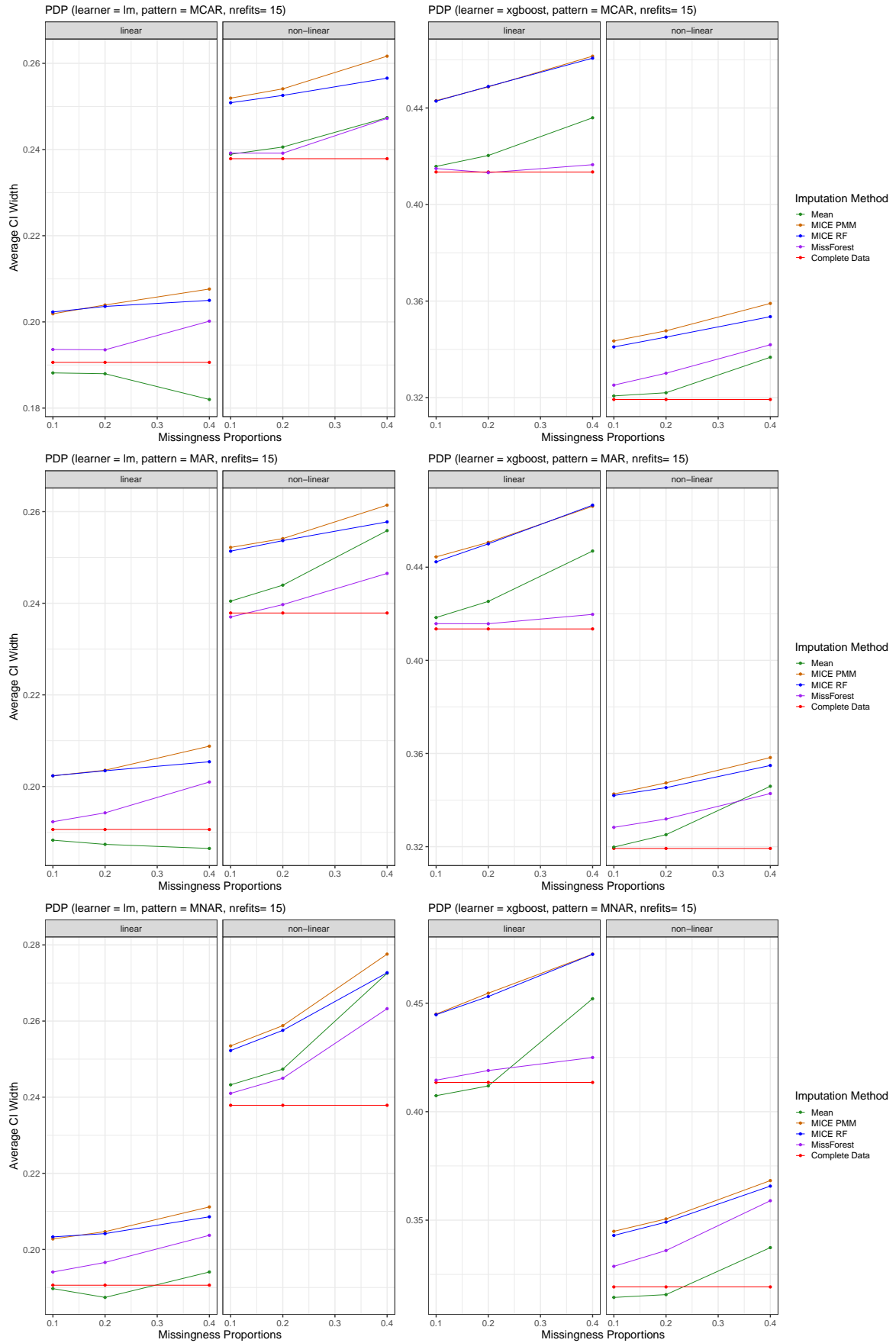
4

2 Average CI Width

Figure S4: Average CI width for PDP with bootstrap approach across missingness rates for 15 model refits.
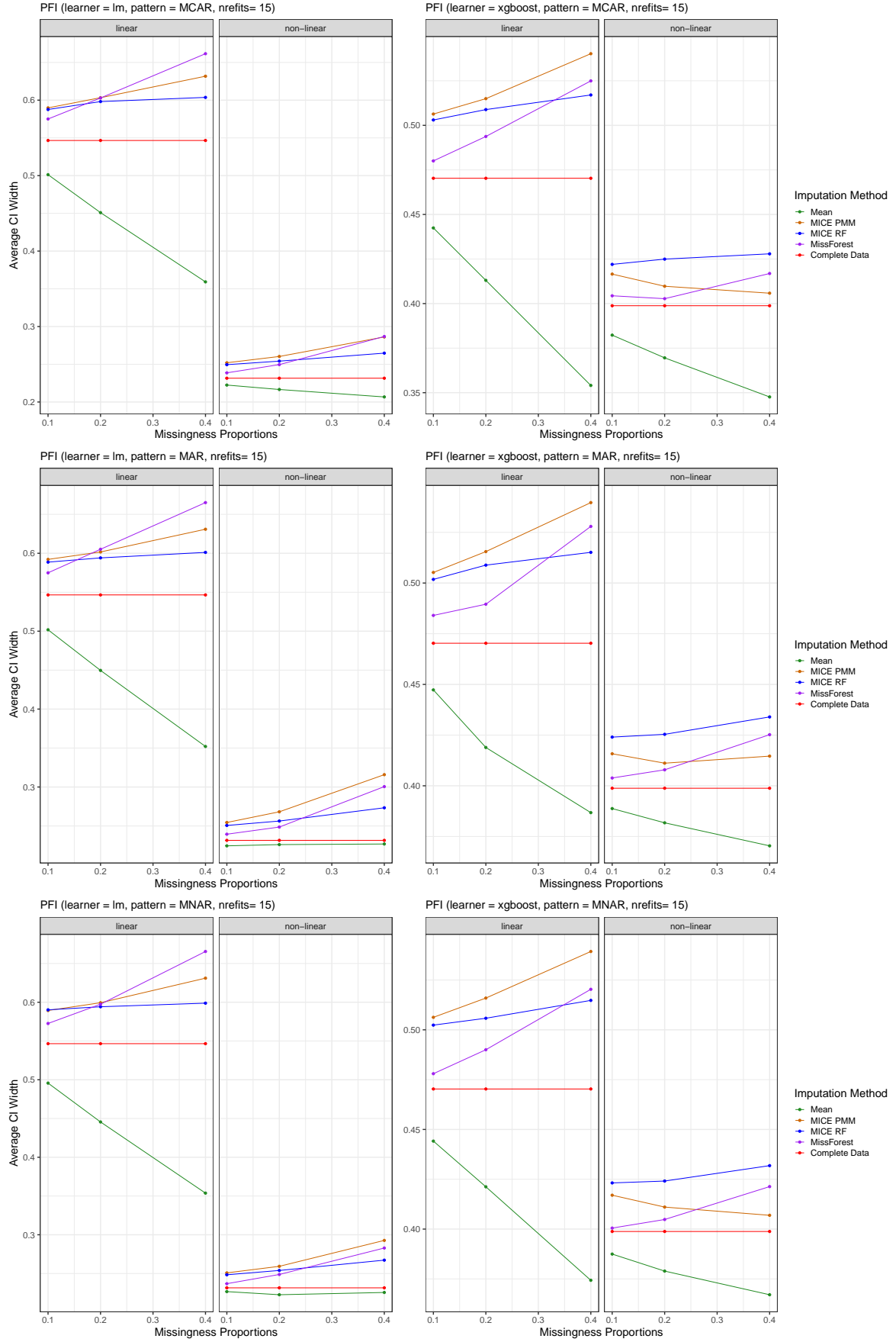
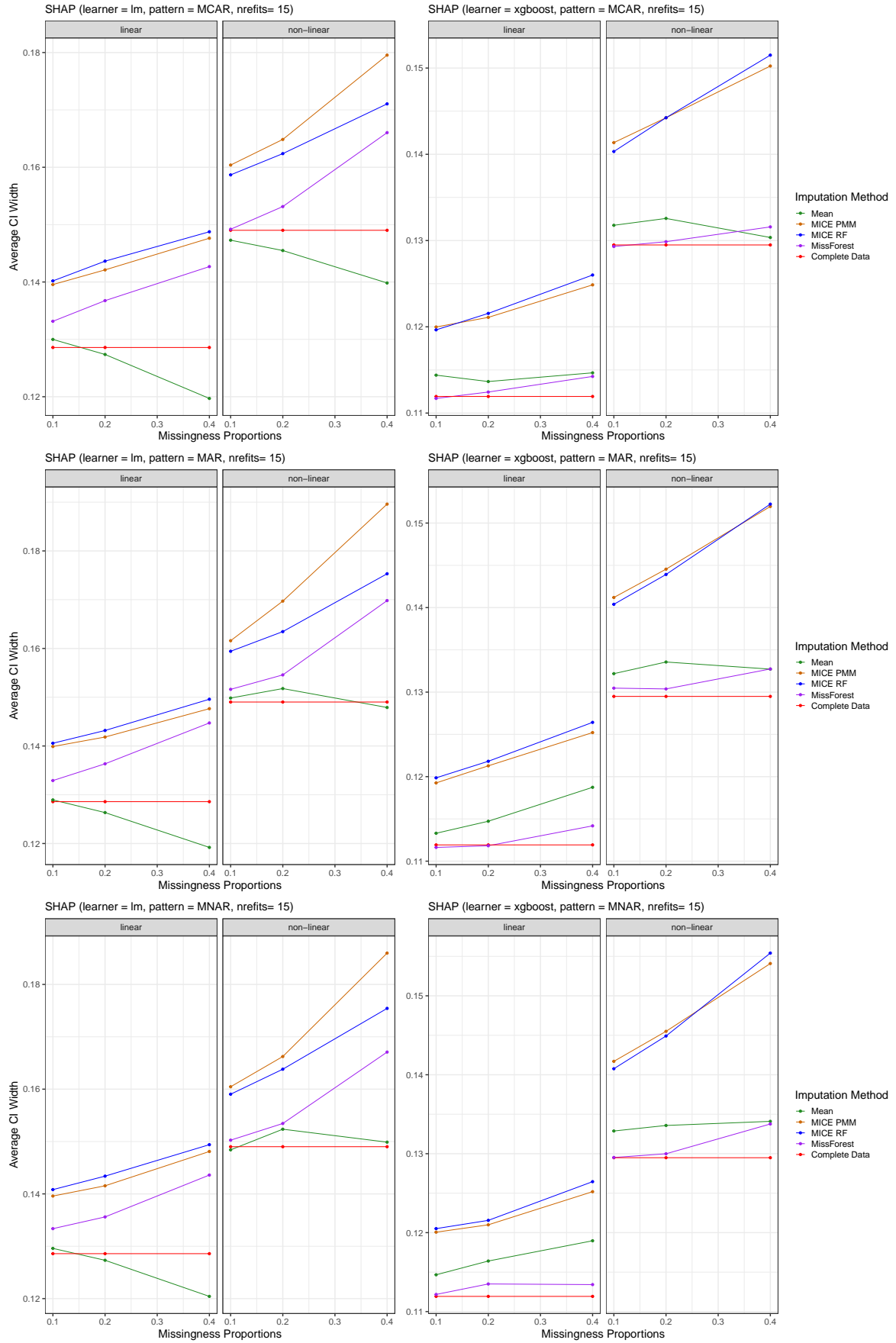Figure S5: Average CI width for PFI with bootstrap approach across missingness rates for 15 model refits.

Figure S6: Average CI width for SHAP with bootstrap approach across missingness rates for 15 model refits.
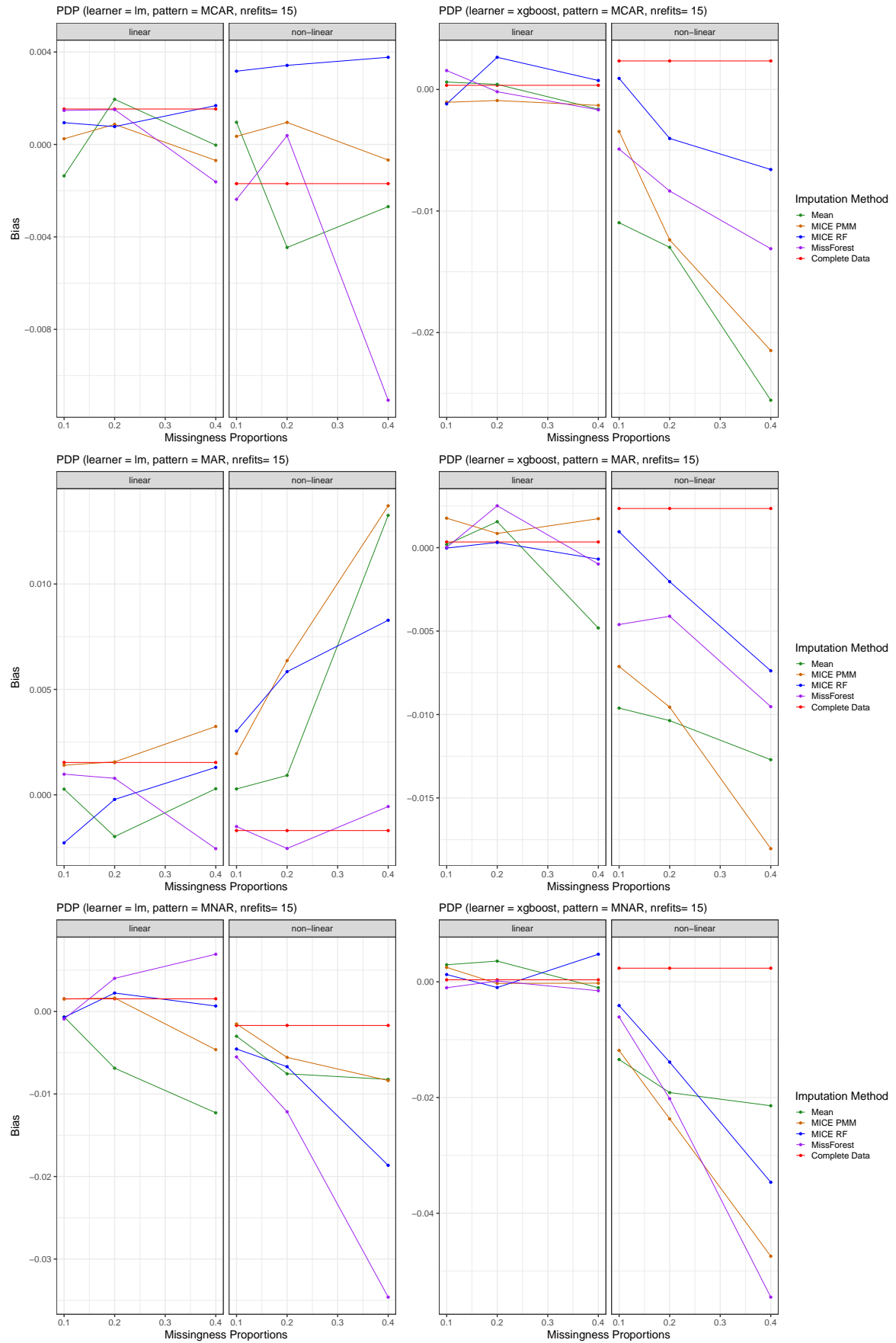
3 Bias

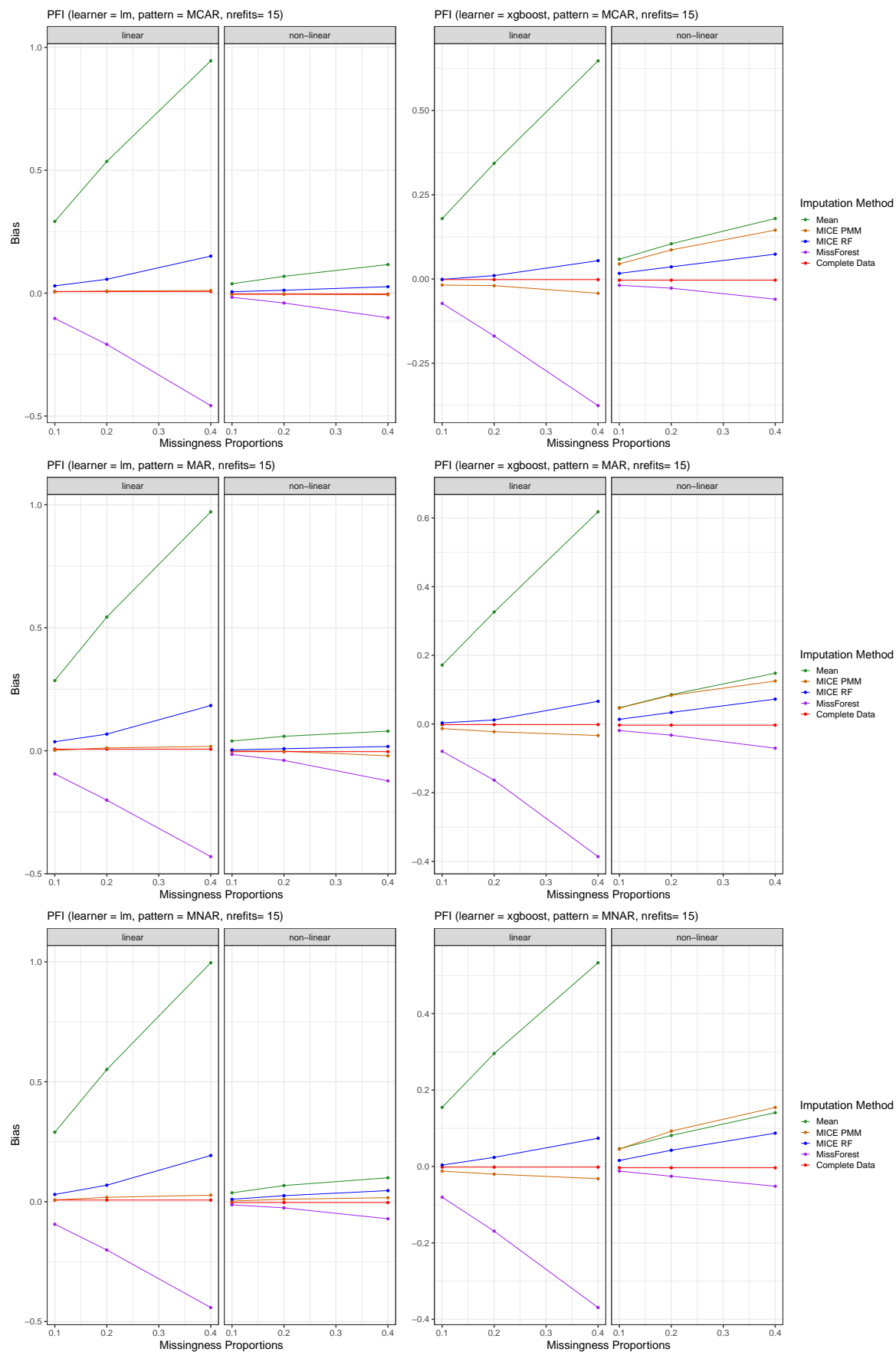Figure S7: Bias for PDP with bootstrap approach across missingness rates for 15 model refits.

Figure S8: Bias for PFI with bootstrap approach across missingness rates for 15 model refits.
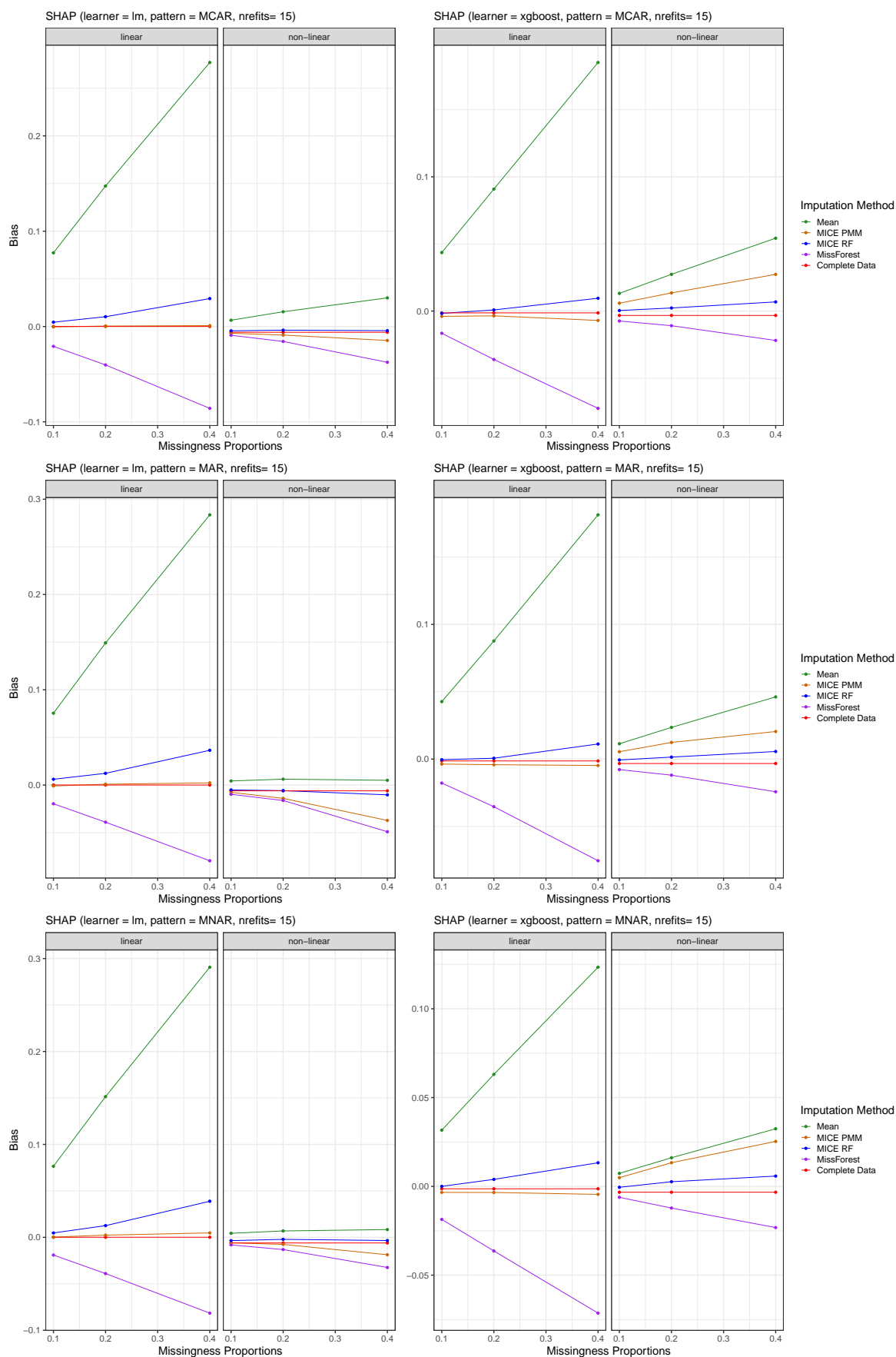
Figure S9: Bias for SHAP with bootstrap approach across missingness rates for 15 model refits.