12 – feature importance

**~ Unlike the linear model coefficients, feature\_importances\_ do not have a sign!**

eli5 can be used to get feature importances for **non sklearn** models.

SHAP (Can be negative)

~ Provides following kind of explanation

Start at a base rate (e.g., how often people get their loans rejected).

Add one feature at a time and see how it impacts the decision.

Chart

Description automatically generated

Graphical user interface

Description automatically generated

Force plot

Graphical user interface, text, application, email

Description automatically generated

https://piazza.com/class/ky0j51i4ud64t5?cid=306