lime_vs_shap

March 3, 2023

1 LIME vs SHAP

1.1 for explaining classifiers in machine learning models

```
[]: import os
     import numpy as np
     import pandas as pd
     import matplotlib.pyplot as plt
     from sklearn.model_selection import train_test_split
     from sklearn.ensemble import RandomForestClassifier
[]: data = pd.read_csv('data/train.csv')
     print(data.shape)
    (25000, 65)
[]: data.head()
[]:
                           num_lab_procedures
        time_in_hospital
                                                num_procedures num_medications
     0
                       14
                                            41
                                                              0
                                                                                11
     1
                        2
                                            30
                                                              0
                                                                                12
                        5
     2
                                            66
                                                              0
                                                                                22
                        3
     3
                                                                                8
                                            63
                                                              0
     4
                        5
                                            40
                                                              0
                                                                                6
                            number_emergency number_inpatient
                                                                  number_diagnoses
        number_outpatient
     0
                                                                                   6
     1
                         0
                                            0
                                                               1
                                                                                   9
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                                                                                   9
                         1
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                                                                                   8
     3
                         0
                                            0
                                            0
     4
                         0
                                                               1
        race_Caucasian race_AfricanAmerican
                                                ... citoglipton_No
                                                                     insulin_No
     0
                  True
                                         False
                                                              True
                                                                           True
     1
                  True
                                         False ...
                                                              True
                                                                          False
                                                              True
     2
                  True
                                         False ...
                                                                           True
     3
                  True
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                                                              True
                                                                           True
                  True
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                                                                           True
```

```
0
                           True
                                                     True
                                                     True
                           True
     1
     2
                           True
                                                     True
     3
                           True
                                                     True
     4
                           True
                                                     True
        glimepiride-pioglitazone_No metformin-rosiglitazone_No
     0
                                 True
                                                              True
     1
                                 True
     2
                                 True
                                                               True
     3
                                 True
                                                               True
     4
                                 True
                                                              True
                                                diabetesMed_Yes readmitted
        metformin-pioglitazone_No change_No
                                                            True
     0
                              True
                                          True
                                                                            0
     1
                              True
                                         False
                                                            True
                                                                             1
     2
                              True
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                                                            True
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     3
                                                            True
                              True
                                          True
                                                                            1
                              True
                                          True
                                                           False
                                                                             0
     [5 rows x 65 columns]
    Data to predict is "readmitted" (prediction target)
[]: y = data.readmitted[0:2000]
     base_features = [c for c in data.columns if c != "readmitted"]
     x = data.iloc[0:2000, 0:60].astype(int)
     x.head()
[]:
        time_in_hospital
                           num_lab_procedures
                                                num_procedures
                                                                 num_medications
                       14
     1
                        2
                                            30
                                                               0
                                                                                12
     2
                                                                                22
                        5
                                            66
                                                               0
     3
                        3
                                            63
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                                                                                 6
        number_outpatient
                           number_emergency number_inpatient
                                                                  number_diagnoses
     0
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                                                                                   6
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                                                                                   9
     2
                         1
                                            0
                                                                2
                                                                                   9
     3
                                                                0
                                                                                   8
                         0
                                            0
                         0
```

glyburide-metformin_No glipizide-metformin_No \

```
race_Caucasian race_AfricanAmerican ... acarbose_No miglitol_No
     0
     1
                     1
                                                                         1
     2
                     1
                                           0
                                                            1
                                                                         1
     3
                     1
                                           0 ...
                                                            1
                                                                         1
                     1
                                                                         1
        troglitazone_No tolazamide_No examide_No citoglipton_No insulin_No \
     0
                                     1
                                                  1
     1
                      1
                                     1
                                                  1
                                                                  1
                                                                              0
     2
                                                                  1
                      1
                                     1
                                                  1
                                                                              1
     3
                      1
                                     1
                                                  1
                                                                  1
                                                                              1
                                     1
                                                                              1
        glyburide-metformin No glipizide-metformin No glimepiride-pioglitazone No
     0
                             1
                                                      1
                                                                                   1
     1
     2
                             1
                                                                                   1
     3
                             1
                                                      1
                                                                                   1
     4
                                                                                   1
     [5 rows x 60 columns]
[]: rnd = 23
     train_x, val_x, train_y, val_y = train_test_split(x, y, test_size=0.25,_u
      ⇔stratify=y, random_state=rnd)
     clss = RandomForestClassifier(max_depth=4, random_state=rnd).fit(train_x,_
      sample num = 1
```

1.2 Feature importance - without LIME or SHAP

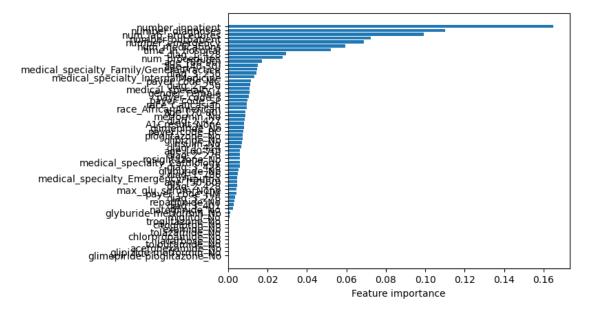
test_sample = val_x.iloc[sample_num, :]

```
bars = ordered_df['feature']
y_pos = np.arange(len(bars))

# horizontal bars
plt.barh(y_pos, height)

# names on y-axis
plt.yticks(y_pos, bars)

plt.xlabel("Feature importance")
plt.show()
```

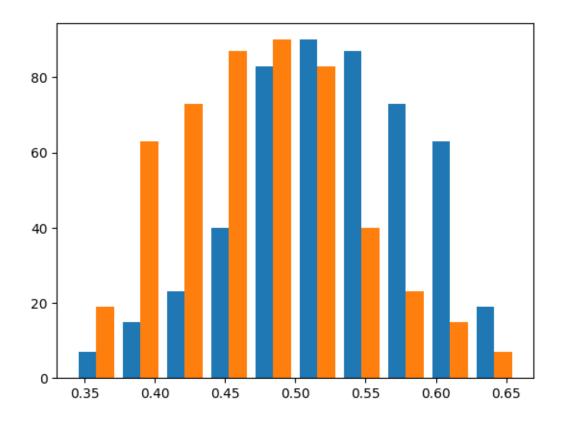


1.3 Outcome of test sample

```
[]: out = clss.predict_proba(val_x)
plt.hist(out)

print("Random forest prediction for smple", sample_num, '=', out[sample_num])
print("Actual outcome = ", val_y.iloc[sample_num])
```

Random forest prediction for smple $1 = [0.40326686 \ 0.59673314]$ Actual outcome = 1



1.4 Visualization using LIME

```
Intercept 0.4492411207894519
Prediction_local [0.5648048]
Right: 0.596733136434143
```

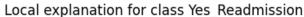
/opt/homebrew/lib/python3.10/site-packages/sklearn/base.py:420: UserWarning: X does not have valid feature names, but RandomForestClassifier was fitted with feature names

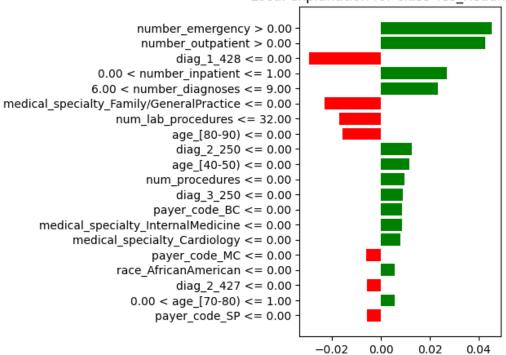
```
warnings.warn(
```

-> probability of 1 is ~0.56 (same as randomforest classification)

=> but how is the model coming to its conclusion?

[]: # plot plt = lime_exp.as_pyplot_figure() plt.tight_layout()





green -> positive correlations to Yes_Readmission

red -> negative correlations

```
[]: lime_exp.show_in_notebook(show_table=True, show_all=False)
```

<IPython.core.display.HTML object>