# Copy\_of\_671\_2025\_gams\_starter\_code (2)

October 17, 2025

#### DO NOT DOWNLOAD THIS NOTEBOOK.

The package requirements are rather specific because of updates to numpy and scipy which broke fastsparsegams.

Please do not come to the TA team with package issues on your local machine.

Useful links:

FastSparseGams PyPI page

Scikit Learn Random Forest Documentation

Scikit Learn AdaBoost Documentation

XGBoost Documentation

InterpretML ExplainableBoostingClassifier Documentation

GAMChanger

# 1 Homework 2, Problem 3

### 1.1 GAMs and the Rashomon Effect

### 1.1.1 Setup (all provided, do not modify)

### Package dependencies and imports

```
[1]: # ensures that fastsparsegams can run
# fastsparsegams has been marred by the
# sinister appetite of software deprecation
!pip install 'numpy<2.0'
# This will throw an error but it will still work. Don't be scared of the red.
!pip install 'scipy<1.13.0'
!pip install fastsparsegams

!pip install ucimlrepo
!pip install interpret gamchanger
```

```
Collecting numpy<2.0
Downloading
numpy-1.26.4-cp312-cp312-manylinux_2_17_x86_64.manylinux2014_x86_64.whl.metadata
(61 kB)
```

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61.0/61.0 kB
2.3 MB/s eta 0:00:00
Downloading
numpy-1.26.4-cp312-cp312-manylinux_2_17_x86_64.manylinux2014_x86_64.whl (18.0
MB)
                         18.0/18.0 MB
26.0 MB/s eta 0:00:00
Installing collected packages: numpy
 Attempting uninstall: numpy
   Found existing installation: numpy 2.0.2
   Uninstalling numpy-2.0.2:
      Successfully uninstalled numpy-2.0.2
ERROR: pip's dependency resolver does not currently take into account all
the packages that are installed. This behaviour is the source of the following
dependency conflicts.
opency-python-headless 4.12.0.88 requires numpy<2.3.0,>=2; python version >=
"3.9", but you have numpy 1.26.4 which is incompatible.
thinc 8.3.6 requires numpy<3.0.0,>=2.0.0, but you have numpy 1.26.4 which is
incompatible.
opency-contrib-python 4.12.0.88 requires numpy<2.3.0,>=2; python_version >=
"3.9", but you have numpy 1.26.4 which is incompatible.
opency-python 4.12.0.88 requires numpy<2.3.0,>=2; python version >= "3.9", but
you have numpy 1.26.4 which is incompatible.
Successfully installed numpy-1.26.4
Collecting scipy<1.13.0
 Downloading
scipy-1.12.0-cp312-cp312-manylinux_2_17_x86_64.manylinux2014_x86_64.whl.metadata
(60 kB)
                           0.0/60.4
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                      60.4/60.4 kB 2.6
MB/s eta 0:00:00
Requirement already satisfied: numpy<1.29.0,>=1.22.4 in
/usr/local/lib/python3.12/dist-packages (from scipy<1.13.0) (1.26.4)
Downloading
scipy-1.12.0-cp312-cp312-manylinux_2_17_x86_64.manylinux2014_x86_64.whl (37.8
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37.8/37.8 MB

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Installing collected packages: scipy

```
Attempting uninstall: scipy
    Found existing installation: scipy 1.16.2
   Uninstalling scipy-1.16.2:
      Successfully uninstalled scipy-1.16.2
ERROR: pip's dependency resolver does not currently take into account all
the packages that are installed. This behaviour is the source of the following
dependency conflicts.
tsfresh 0.21.1 requires scipy>=1.14.0; python version >= "3.10", but you have
scipy 1.12.0 which is incompatible.
Successfully installed scipy-1.12.0
Collecting fastsparsegams
 Downloading fastsparsegams-0.2.0-cp312-cp312-
manylinux 2 17 x86 64.manylinux2014 x86 64.whl.metadata (5.3 kB)
Requirement already satisfied: numpy>=1.19.0 in /usr/local/lib/python3.12/dist-
packages (from fastsparsegams) (1.26.4)
Requirement already satisfied: scipy>=1.0.0 in /usr/local/lib/python3.12/dist-
packages (from fastsparsegams) (1.12.0)
Requirement already satisfied: pandas>=1.0.0 in /usr/local/lib/python3.12/dist-
packages (from fastsparsegams) (2.2.2)
Requirement already satisfied: matplotlib in /usr/local/lib/python3.12/dist-
packages (from fastsparsegams) (3.10.0)
Requirement already satisfied: python-dateutil>=2.8.2 in
/usr/local/lib/python3.12/dist-packages (from pandas>=1.0.0->fastsparsegams)
(2.9.0.post0)
Requirement already satisfied: pytz>=2020.1 in /usr/local/lib/python3.12/dist-
packages (from pandas>=1.0.0->fastsparsegams) (2025.2)
Requirement already satisfied: tzdata>=2022.7 in /usr/local/lib/python3.12/dist-
packages (from pandas>=1.0.0->fastsparsegams) (2025.2)
Requirement already satisfied: contourpy>=1.0.1 in
/usr/local/lib/python3.12/dist-packages (from matplotlib->fastsparsegams)
Requirement already satisfied: cycler>=0.10 in /usr/local/lib/python3.12/dist-
packages (from matplotlib->fastsparsegams) (0.12.1)
Requirement already satisfied: fonttools>=4.22.0 in
/usr/local/lib/python3.12/dist-packages (from matplotlib->fastsparsegams)
(4.60.1)
Requirement already satisfied: kiwisolver>=1.3.1 in
/usr/local/lib/python3.12/dist-packages (from matplotlib->fastsparsegams)
(1.4.9)
Requirement already satisfied: packaging>=20.0 in
/usr/local/lib/python3.12/dist-packages (from matplotlib->fastsparsegams) (25.0)
Requirement already satisfied: pillow>=8 in /usr/local/lib/python3.12/dist-
packages (from matplotlib->fastsparsegams) (11.3.0)
Requirement already satisfied: pyparsing>=2.3.1 in
/usr/local/lib/python3.12/dist-packages (from matplotlib->fastsparsegams)
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```
(3.2.5)
Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.12/dist-
packages (from python-dateutil>=2.8.2->pandas>=1.0.0->fastsparsegams) (1.17.0)
Downloading
fastsparsegams-0.2.0-cp312-cp312-manylinux 2 17 x86 64.manylinux2014 x86 64.whl
(14.9 MB)
                         14.9/14.9 MB
116.2 MB/s eta 0:00:00
Installing collected packages: fastsparsegams
Successfully installed fastsparsegams-0.2.0
Collecting ucimlrepo
  Downloading ucimlrepo-0.0.7-py3-none-any.whl.metadata (5.5 kB)
Requirement already satisfied: pandas>=1.0.0 in /usr/local/lib/python3.12/dist-
packages (from ucimlrepo) (2.2.2)
Requirement already satisfied: certifi>=2020.12.5 in
/usr/local/lib/python3.12/dist-packages (from ucimlrepo) (2025.10.5)
Requirement already satisfied: numpy>=1.26.0 in /usr/local/lib/python3.12/dist-
packages (from pandas>=1.0.0->ucimlrepo) (1.26.4)
Requirement already satisfied: python-dateutil>=2.8.2 in
/usr/local/lib/python3.12/dist-packages (from pandas>=1.0.0->ucimlrepo)
(2.9.0.post0)
Requirement already satisfied: pytz>=2020.1 in /usr/local/lib/python3.12/dist-
packages (from pandas>=1.0.0->ucimlrepo) (2025.2)
Requirement already satisfied: tzdata>=2022.7 in /usr/local/lib/python3.12/dist-
packages (from pandas>=1.0.0->ucimlrepo) (2025.2)
Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.12/dist-
packages (from python-dateutil>=2.8.2->pandas>=1.0.0->ucimlrepo) (1.17.0)
Downloading ucimlrepo-0.0.7-py3-none-any.whl (8.0 kB)
Installing collected packages: ucimlrepo
Successfully installed ucimlrepo-0.0.7
Collecting interpret
  Downloading interpret-0.7.3-py3-none-any.whl.metadata (1.2 kB)
Collecting gamchanger
 Downloading gamchanger-0.1.13-py2.py3-none-any.whl.metadata (7.9 kB)
Collecting interpret-core==0.7.3 (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
 Downloading interpret_core-0.7.3-py3-none-any.whl.metadata (3.0 kB)
Requirement already satisfied: numpy>=1.25 in /usr/local/lib/python3.12/dist-
packages (from interpret-core==0.7.3->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(1.26.4)
Requirement already satisfied: pandas>=0.19.2 in /usr/local/lib/python3.12/dist-
packages (from interpret-core==0.7.3->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(2.2.2)
Requirement already satisfied: scikit-learn>=0.18.1 in
/usr/local/lib/python3.12/dist-packages (from interpret-core==0.7.3->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
```

```
(1.6.1)
Requirement already satisfied: joblib>=0.11 in /usr/local/lib/python3.12/dist-
packages (from interpret-core==0.7.3->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(1.5.2)
Requirement already satisfied: psutil>=5.6.2 in /usr/local/lib/python3.12/dist-
packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
(5.9.5)
Requirement already satisfied: ipykernel>=4.10.0 in
/usr/local/lib/python3.12/dist-packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(6.17.1)
Requirement already satisfied: ipython>=5.5.0 in /usr/local/lib/python3.12/dist-
packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(7.34.0)
Requirement already satisfied: plotly>=3.8.1 in /usr/local/lib/python3.12/dist-
packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(5.24.1)
Collecting SALib>=1.3.3 (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading salib-1.5.2-py3-none-any.whl.metadata (11 kB)
Requirement already satisfied: shap>=0.28.5 in /usr/local/lib/python3.12/dist-
packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(0.49.1)
Requirement already satisfied: dill>=0.2.5 in /usr/local/lib/python3.12/dist-
packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
Collecting aplr>=10.6.1 (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading
aplr-10.16.0-cp312-cp312-manylinux_2_17_x86_64.manylinux2014_x86_64.whl.metadata
(2.6 \text{ kB})
Collecting dash<3.0.0,>=2.0.0 (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading dash-2.18.2-py3-none-any.whl.metadata (10 kB)
Collecting dash-cytoscape>=0.1.1 (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading dash_cytoscape-1.0.2.tar.gz (4.0 MB)
                            4.0/4.0 MB
41.0 MB/s eta 0:00:00
  Preparing metadata (setup.py) ... done
Collecting gevent>=1.3.6 (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
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Downloading gevent-25.9.1-cp312-cp312-
manylinux2014_x86_64.manylinux_2_17_x86_64.whl.metadata (14 kB)
Requirement already satisfied: requests>=2.19.0 in
/usr/local/lib/python3.12/dist-packages (from interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(2.32.4)
Requirement already satisfied: setuptools>=18.5 in
/usr/local/lib/python3.12/dist-packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(75.2.0)
Collecting jedi>=0.16 (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading jedi-0.19.2-py2.py3-none-any.whl.metadata (22 kB)
Requirement already satisfied: decorator in /usr/local/lib/python3.12/dist-
packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(4.4.2)
Requirement already satisfied: pickleshare in /usr/local/lib/python3.12/dist-
packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(0.7.5)
Requirement already satisfied: traitlets>=4.2 in /usr/local/lib/python3.12/dist-
packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(5.7.1)
Requirement already satisfied: prompt-toolkit!=3.0.0,!=3.0.1,<3.1.0,>=2.0.0 in
/usr/local/lib/python3.12/dist-packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
(3.0.52)
Requirement already satisfied: pygments in /usr/local/lib/python3.12/dist-
packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(2.19.2)
Requirement already satisfied: backcall in /usr/local/lib/python3.12/dist-
packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
Requirement already satisfied: matplotlib-inline in
/usr/local/lib/python3.12/dist-packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(0.1.7)
Requirement already satisfied: pexpect>4.3 in /usr/local/lib/python3.12/dist-
packages (from ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(4.9.0)
Requirement already satisfied: python-dateutil>=2.8.2 in
/usr/local/lib/python3.12/dist-packages (from pandas>=0.19.2->interpret-
core==0.7.3->interpret-
```

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core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(2.9.0.post0)
Requirement already satisfied: pytz>=2020.1 in /usr/local/lib/python3.12/dist-
packages (from pandas>=0.19.2->interpret-core==0.7.3->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(2025.2)
Requirement already satisfied: tzdata>=2022.7 in /usr/local/lib/python3.12/dist-
packages (from pandas>=0.19.2->interpret-core==0.7.3->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(2025.2)
Collecting Flask<3.1,>=1.0.4 (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading flask-3.0.3-py3-none-any.whl.metadata (3.2 kB)
Collecting Werkzeug<3.1 (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading werkzeug-3.0.6-py3-none-any.whl.metadata (3.7 kB)
Collecting dash-html-components==2.0.0 (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading dash_html_components-2.0.0-py3-none-any.whl.metadata (3.8 kB)
Collecting dash-core-components==2.0.0 (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading dash core components-2.0.0-py3-none-any.whl.metadata (2.9 kB)
Collecting dash-table==5.0.0 (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading dash_table-5.0.0-py3-none-any.whl.metadata (2.4 kB)
Requirement already satisfied: importlib-metadata in
/usr/local/lib/python3.12/dist-packages (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
(8.7.0)
Requirement already satisfied: typing-extensions>=4.1.1 in
/usr/local/lib/python3.12/dist-packages (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(4.15.0)
Collecting retrying (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading retrying-1.4.2-py3-none-any.whl.metadata (5.5 kB)
Requirement already satisfied: nest-asyncio in /usr/local/lib/python3.12/dist-
packages (from dash<3.0.0,>=2.0.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(1.6.0)
Requirement already satisfied: greenlet>=3.2.2 in
/usr/local/lib/python3.12/dist-packages (from gevent>=1.3.6->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(3.2.4)
Collecting zope.event (from gevent>=1.3.6->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading zope_event-6.0-py3-none-any.whl.metadata (5.1 kB)
Collecting zope.interface (from gevent>=1.3.6->interpret-
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core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
  Downloading zope_interface-8.0.1-cp312-cp312-
manylinux1_x86_64.manylinux2014_x86_64.manylinux_2_17_x86_64.manylinux_2_5_x86_6
4.whl.metadata (44 kB)
                           44.9/44.9 kB
3.5 MB/s eta 0:00:00
Requirement already satisfied: debugpy>=1.0 in
/usr/local/lib/python3.12/dist-packages (from ipykernel>=4.10.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(1.8.15)
Requirement already satisfied: jupyter-client>=6.1.12 in
/usr/local/lib/python3.12/dist-packages (from ipykernel>=4.10.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
(7.4.9)
Requirement already satisfied: packaging in /usr/local/lib/python3.12/dist-
packages (from ipykernel>=4.10.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
(25.0)
Requirement already satisfied: pyzmq>=17 in /usr/local/lib/python3.12/dist-
packages (from ipykernel>=4.10.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(26.2.1)
Requirement already satisfied: tornado>=6.1 in /usr/local/lib/python3.12/dist-
packages (from ipykernel>=4.10.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(6.5.1)
Requirement already satisfied: parso<0.9.0,>=0.8.4 in
/usr/local/lib/python3.12/dist-packages (from
jedi>=0.16->ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3 -> interpret)
(0.8.5)
Requirement already satisfied: ptyprocess>=0.5 in
/usr/local/lib/python3.12/dist-packages (from
pexpect>4.3->ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(0.7.0)
Requirement already satisfied: tenacity>=6.2.0 in
/usr/local/lib/python3.12/dist-packages (from plotly>=3.8.1->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(8.5.0)
Requirement already satisfied: wcwidth in /usr/local/lib/python3.12/dist-
packages (from prompt-
toolkit!=3.0.0,!=3.0.1,<3.1.0,>=2.0.0->ipython>=5.5.0->interpret-
core[aplr,dash,debug,linear,notebook,plotly,sensitivity,shap] == 0.7.3->interpret)
(0.2.14)
Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.12/dist-
packages (from python-dateutil>=2.8.2->pandas>=0.19.2->interpret-
core==0.7.3->interpret-
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 Building wheel for dash-cytoscape (setup.py) ... done
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any.whl size=4010717
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  Stored in directory: /root/.cache/pip/wheels/0c/db/f6/9dcb225e9adf45dfef713542
769556b1f508170a0759053892
Successfully built dash-cytoscape
Installing collected packages: dash-table, dash-html-components, dash-core-
components, zope.interface, Werkzeug, setuptools, retrying, numpy, jedi,
zope.event, scipy, Flask, aplr, gevent, gamchanger, dash, SALib, interpret-core,
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  Attempting uninstall: setuptools
    Found existing installation: setuptools 75.2.0
    Uninstalling setuptools-75.2.0:
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scipy-1.16.2 setuptools-80.9.0 zope.event-6.0 zope.interface-8.0.1
```

```
[2]: from ucimlrepo import fetch_ucirepo import pandas as pd import numpy as np import matplotlib.pyplot as plt np.random.seed(42)

from sklearn import tree from sklearn.ensemble import RandomForestClassifier, AdaBoostClassifier from sklearn.metrics import accuracy_score from sklearn.model_selection import train_test_split

from xgboost import XGBClassifier

import gamchanger as gc from interpret.glassbox import ExplainableBoostingClassifier

import fastsparsegams as fsg
```

### Helper Functions You Won't Need To Use Yourself

```
[3]: # This code is pulled straight from the lOlearn/fastsparsegams package.
     # We'll use this to setup our binary data for fastsparsegams.
     def convert_continuous_df_to_binary_df(df):
         """Convert continuous features to binary features in the dataframe.
         Generates 100 percentile thresholds for each feature.
         Parameters:
             df (pandas.DataFrame): The input dataframe containing continuous_{\sqcup}
      \hookrightarrow features.
         Returns:
             pandas.DataFrame: The binary dataframe with converted features.
         colnames = df.columns
         n = len(df)
         print("Make sure your first column corresponds to the y label")
         print("Converting continuous features to binary features in the dataframe...
      percentile_ticks = range(1, 101)
         binarized_dict = {}
         for i in range(0, len(colnames)):
             uni = df[colnames[i]].unique()
             if len(uni) == 2:
                 binarized_dict[colnames[i]] = np.asarray(df[colnames[i]], dtype=int)
```

```
uni.sort()
if len(uni) >= 100:
    uni = np.percentile(uni, percentile_ticks)
for j in range(len(uni) - 1):
    tmp_feature = np.ones(n, dtype=int)
    tmp_name = colnames[i] + "<=" + str(uni[j])

zero_indices = df[colnames[i]] > uni[j]
    tmp_feature[zero_indices] = 0

binarized_dict[tmp_name] = tmp_feature

binarized_df = pd.DataFrame(binarized_dict)
print("Finish converting continuous features to binary features.....")
return binarized_df
```

```
[4]: # THIS CELL CONTAINS HELPER FUNCTIONS FOR THE TWO PROVIDED PLOTTING UTILITIES.
     # YOU DON'T NEED TO DIRECTLY USE ANY OF THESE.
     def get_xgb_tree_coeffs(xgb_model):
         """Get the coefficients of the decision tree splits in an XGBoost model.
         Parameters:
             xqb model: The trained XGBoost model.
         Returns:
             pandas.DataFrame: The coefficients of the decision tree splits.
         booster = xgb_model.get_booster()
         # get the features that are used in the xgboost model and their splits
         tree_df = booster.trees_to_dataframe()
         better_tree_df = tree_df[tree_df['Feature'] != 'Leaf'].copy()
         better_tree_df.loc[:, '< coeff'] = tree_df.loc[tree_df['Node'] == 1,__

¬'Gain'].to_numpy()
         better_tree_df.loc[:, '> coeff'] = tree_df.loc[tree_df['Node'] == 2,__

¬'Gain'].to_numpy()
         return better_tree_df[["Feature", "Split", "< coeff", "> coeff"]]
     def extract stump info(stump: tree.DecisionTreeClassifier):
         """Get the feature, threshold value, and the predictions at each leaf node
         for a decision stump implemented in scikit-learn's DecisionTreeClassifier
      \hookrightarrow format.
```

```
Parameters:
        stump (tree.DecisionTreeClassifier): The decision stump.
    Returns:
        tuple: A tuple containing the feature, threshold value,
            and the predictions at each leaf node.
    feature = stump.tree_.feature[0]
    threshold = stump.tree_.threshold[0]
    leq_values = stump.tree_.value[1][0]
    gt_values = stump.tree_.value[2][0]
    return feature, threshold, leq_values, gt_values
def get_sklearn_adaboost_coeffs(adaboost, columns):
    """ Get the coefficients of the decision tree splits in an AdaBoost model.
    Parameters:
        adaboost: The trained AdaBoost model.
        columns: The column names of the input data.
    Returns:
        pandas.DataFrame: The coefficients of the decision tree splits.
    features, thresholds, leq_preds, gt_preds = [], [], [], []
    weights = adaboost.estimator_weights_
    for i, dtree in enumerate(adaboost.estimators_):
        feature, threshold, leq_values, gt_values = extract_stump_info(dtree)
        features.append(columns[feature])
        thresholds.append(threshold)
        leq_preds.append(np.argmax(leq_values) * weights[i])
        gt_preds.append(np.argmax(gt_values) * weights[i])
    adaboost_coeffs = pd.DataFrame({
        "Feature": features,
        "Split": thresholds,
        "< coeff": leg preds,
        "> coeff": gt_preds
    })
    return adaboost_coeffs
def get_sklearn_rf_coeffs(rf, columns):
    """Get the coefficients of the decision tree splits in a tree-based sklearn \Box
 \ominus ensemble.
```

```
Parameters:
        rf: The trained random forest model.
        columns: The column names of the input data.
    Returns:
        pandas.DataFrame: The coefficients of the decision tree splits.
    features, thresholds, leg preds, gt preds = [], [], [],
    for dtree in rf.estimators :
        feature, threshold, leq_values, gt_values = extract_stump_info(dtree)
        features.append(columns[feature])
        thresholds.append(threshold)
        leq_preds.append(leq_values[1] / (leq_values[0] + leq_values[1]))
        gt_preds.append(gt_values[1] / (gt_values[0] + gt_values[1]))
    rf_coeffs = pd.DataFrame({"Feature": features, "Split": thresholds, "<__

¬coeff": leq_preds, "> coeff": gt_preds})
    return rf_coeffs
def convert coefficients to shape function(coefficients, direction="<"):</pre>
    """Convert the gam feature coefficients to a step/shape function.
    This is needed to make the coefficient representation conform to the
    alignment expectations of plt.step, which are somewhat unintuitive.
    You can figure out how to do this yourself with a whiteboard and some \Box
 ⇔patience,
    but I did that for you :)
    Parameters:
        coefficients (list[float]): The coefficients of the shape function.
        direction (str, optional): The direction of the step function.
            Can be "<" or ">". Defaults to "<".
    Returns:
        list[float]: The step function coefficients.
    coefficients_steps = np.zeros(len(coefficients)+2)
    if direction == "<":</pre>
        coeff_reverse_cumsum = np.cumsum(coefficients[::-1])[::-1]
        coefficients_steps[1:-1] = coeff_reverse_cumsum
        coefficients_steps[0] = coeff_reverse_cumsum[0]
    else:
        coeff_cumsum = np.cumsum(coefficients)
        coefficients_steps[2:] = coeff_cumsum
    return coefficients_steps
```

```
def plot_shape_function(steps: list[float], coefficients: list[float],__
 →feature_name: str, ax=None):
    """Plot the shape function of the GAM for a single feature.
    The shape function is a piecewise constant function that is the sum of the
 \hookrightarrow coefficients
    where the feature value is less than or equal to the step (or greater than).
    Parameters:
        steps (list[float]): The steps in the shape function. Assume these are \Box
 ⇔sorted in ascending order.
        coefficients (list[float]): The coefficients of the shape function.
        feature_name (str): The name of the feature.
        ax (matplotlib.axes.Axes, optional): The axes on which to plot the
 ⇔shape function.
            If not provided, a new figure and axes will be created.
    Returns:
       None
    .....
    if ax is None:
        fig, ax = plt.subplots()
    ax.step(steps, coefficients, where="pre")
    ax.set_xlabel(feature_name)
    ax.set_ylabel("Shape function")
    ax.set_title(f"Shape function for {feature_name}")
```

### Helper Functions You Will Need To Use Yourself

```
[5]: def plot_shape_functions_fastsparse(gam, binary_cols, continuous_df, □
□lambda_0=0):
□"""Plot the shape functions of a GAM model using the fastsparse package.

Parameters:
gam: The trained GAM model.
binary_cols: The binary column names used in the GAM model.
continuous_df: The continuous dataframe used in the GAM model.
lambda_0 (float, optional): The regularization parameter. Defaults to 0.

Returns:
None
"""
gam_coeffs = gam.coeffs[0]
coefficients = gam_coeffs[1:]
used_binary_features = binary_cols[coefficients.indices]
```

```
feature names = np.unique([feature.split("<=")[0] for feature in__
 →used_binary_features])
    print(intercept)
    n_features = len(feature_names)
    ncols = min(3, n features)
    nrows = int(np.ceil(n_features / ncols))
    fig, axes = plt.subplots(nrows=nrows, ncols=ncols, figsize=(5 * ncols, 4 *_
 ⇔nrows))
    axes = np.array(axes).reshape(-1)
    for idx, feature name in enumerate(feature names):
        feature_indices = [i for i, feature in enumerate(used_binary_features)
 →if feature_name in feature]
        feature_min = continuous_df[feature_name].min()
        feature_max = continuous_df[feature_name].max()
        steps = [float(feature.split("<=")[1]) for feature in_
 →used_binary_features[feature_indices]]
        steps = [feature_min] + steps + [feature_max]
        coefficients_lte = gam_coeffs.data[feature_indices]
        coefficients lte steps =
 aconvert_coefficients_to_shape_function(coefficients_lte, direction="<")</pre>
        coefficients = coefficients_lte_steps
        plot_shape_function(steps, coefficients, feature_name, ax=axes[idx])
    # Hide unused axes
    for j in range(len(feature_names), len(axes)):
        axes[j].axis("off")
    plt.tight_layout()
    plt.show()
def plot_shape_functions_tree_ensemble(ensemble, continuous_df):
    """Plot the shape functions of a tree ensemble model.
    Parameters:
        ensemble: The decision tree ensemble.
        continuous df: The continuous dataframe used in the tree ensemble model.
    Returns:
        None
    11 11 11
    if isinstance(ensemble, AdaBoostClassifier):
```

```
ensemble df = get_sklearn_adaboost_coeffs(ensemble, continuous_df.
⇔columns)
  elif isinstance(ensemble, RandomForestClassifier):
      ensemble df = get sklearn rf coeffs(ensemble, continuous df.columns)
  elif isinstance(ensemble, XGBClassifier):
      ensemble df = get xgb tree coeffs(ensemble)
  else:
      raise ValueError("Only AdaBoost, RandomForest, and XGBoost models are ⊔
⇔supported")
  feature_names = np.unique(ensemble_df['Feature'])
  n features = len(feature names)
  ncols = min(3, n_features)
  nrows = int(np.ceil(n_features / ncols))
  fig, axes = plt.subplots(nrows=nrows, ncols=ncols, figsize=(5 * ncols, 4 *_
⇔nrows))
  axes = np.array(axes).reshape(-1)
  for idx, feature_name in enumerate(feature_names):
      feature_df = ensemble_df[ensemble_df['Feature'] == feature_name].
⇔sort_values('Split')
      steps = feature_df['Split'].to_numpy()
      feature_min = continuous_df[feature_name].min()
      feature_max = continuous_df[feature_name].max()
      steps = [feature_min] + list(steps) + [feature_max]
      coefficients_lt = feature_df['< coeff'].to_numpy()</pre>
      coefficients_gte = feature_df['> coeff'].to_numpy()
      coefficients_lt_steps =__
Gonvert_coefficients_to_shape_function(coefficients_lt, direction="<")</pre>
      coefficients_gte_steps =_
→convert_coefficients_to_shape_function(coefficients_gte, direction=">")
      coefficients = coefficients_lt_steps + coefficients_gte_steps
      plot_shape_function(steps, coefficients, feature_name, ax=axes[idx])
  # Hide unused axes
  for j in range(len(feature_names), len(axes)):
      axes[j].axis("off")
  plt.tight_layout()
  plt.show()
```

**Setup Data (Please read)** For this homework assignment, we will use a dataset which has various chemical measurements about wine, used to predict wine quality. The task is to predict whether or not the wine will be assigned a quality of "average" (6) or better.

We separate the data out into train/validation/test splits of sizes 75/10/15%, respectively.

```
[6]: # fetch dataset
     wine_dataset = fetch_ucirepo(id=186)
     # data (as pandas dataframes)
     X = wine_dataset.data.features
     y = wine_dataset.data.targets
     y = (y >= 6).astype(int)
     # split into 15% test, 10% validation, 75% train
     X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.15, __
      →random_state=42)
     X_train, X_val, y_train, y_val = train_test_split(X_train, y_train, test_size=0.
      41/(1-.15), random_state=43)
     X_{train}
[6]:
           fixed_acidity
                          volatile_acidity citric_acid residual_sugar
                                                                            chlorides
     1337
                                      0.500
                                                     0.00
                     6.0
                                                                       1.4
                                                                                0.057
     4708
                     6.9
                                      0.300
                                                     0.36
                                                                       4.5
                                                                                0.054
                     6.2
                                                                       7.3
     1892
                                      0.280
                                                     0.22
                                                                                0.041
     5192
                     5.6
                                      0.280
                                                     0.28
                                                                       4.2
                                                                                0.044
     1331
                     7.8
                                      0.870
                                                     0.26
                                                                       3.8
                                                                                0.107
                                                                       •••
     4840
                     5.8
                                      0.300
                                                     0.42
                                                                       1.1
                                                                                0.036
     5529
                     6.1
                                      0.280
                                                     0.26
                                                                                0.030
                                                                       1.5
     1213
                     9.6
                                      0.380
                                                     0.42
                                                                       1.9
                                                                                0.071
     1812
                     6.7
                                      0.130
                                                     0.29
                                                                       5.3
                                                                                0.051
     3351
                     6.1
                                      0.255
                                                     0.44
                                                                     12.3
                                                                                0.045
           free_sulfur_dioxide
                                 total_sulfur_dioxide density
                                                                   pH sulphates \
     1337
                           15.0
                                                  26.0 0.99448
                                                                 3.36
                                                                             0.45
     4708
                           31.0
                                                 203.0 0.99513
                                                                 3.40
                                                                             0.57
     1892
                           26.0
                                                 157.0 0.99570
                                                                 3.44
                                                                             0.64
     5192
                           52.0
                                                 158.0 0.99200
                                                                 3.35
                                                                             0.44
     1331
                           31.0
                                                  67.0 0.99668
                                                                 3.26
                                                                             0.46
                                                 113.0 0.98871
     4840
                           19.0
                                                                 3.10
                                                                             0.46
     5529
                           25.0
                                                 101.0 0.98894
                                                                 3.03
                                                                             0.41
     1213
                           5.0
                                                 13.0 0.99659
                                                                 3.15
                                                                             0.75
     1812
                           31.0
                                                 122.0 0.99440
                                                                 3.44
                                                                             0.37
     3351
                           53.0
                                                 197.0 0.99670 3.24
                                                                             0.54
           alcohol
     1337
               9.5
```

```
4708
          10.4
           9.8
1892
5192
          10.7
1331
           9.2
4840
          12.6
          12.1
5529
1213
          10.5
1812
           9.7
3351
           9.5
```

[4872 rows x 11 columns]

We use a utility provided by the fastsparsegams library to binarize the data; this function splits the data into at most 100 percentile bins (fewer if the feature has less than 100 distinct values), where the feature value for a particular row is 1 if and only if it is less than or equal to the split value. We take care to make sure we're using the same train/val/test splits as in the continuous data.

We do this for use by FastSparseGAMs, which does not internally binarize the data. If we just ran FastSparseGAMs with continuous data, it would give us a linear model over the features. We want to fit a GAM, not a linear model.

```
binary_df = convert_continuous_df_to_binary_df(pd.concat([y, X], axis=1))
X_binary = binary_df[binary_df.columns[1:]]
y_binary = binary_df[binary_df.columns[0]]

X_binary_train = X_binary.iloc[X_train.index]
y_binary_train = y_binary.iloc[X_train.index]

X_binary_val = X_binary.iloc[X_val.index]
y_binary_val = y_binary.iloc[X_val.index]

X_binary_test = X_binary.iloc[X_test.index]

X_binary_test = y_binary.iloc[X_test.index]

X_binary_train
```

Make sure your first column corresponds to the y label Converting continuous features to binary features in the dataframe... Finish converting continuous features to binary features...

```
[7]:
            fixed_acidity<=3.915
                                  fixed_acidity<=4.22000000000001
     1337
                                                                     0
                                                                     0
     4708
                                0
     1892
                                0
                                                                     0
     5192
                                0
                                                                     0
                                0
     1331
                                                                     0
```

```
4840
                            0
                                                                    0
5529
                            0
                                                                    0
1213
                            0
                                                                    0
1812
                            0
                                                                    0
3351
                            0
                                                                    0
      fixed_acidity<=4.415
                                fixed_acidity<=4.52 fixed_acidity<=4.625</pre>
1337
                                                     0
4708
                            0
                                                     0
                                                                              0
1892
                            0
                                                     0
                                                                              0
5192
                            0
                                                     0
                                                                              0
1331
                            0
                                                     0
                                                                              0
4840
                            0
                                                     0
                                                                              0
5529
                            0
                                                     0
                                                                              0
1213
                            0
                                                     0
                                                                              0
1812
                                                     0
                                                                              0
                            0
3351
                            0
                                                     0
                                                                              0
      fixed_acidity<=4.73 fixed_acidity<=4.835</pre>
                                                        fixed_acidity<=4.94
1337
                                                     0
4708
                           0
                                                     0
                                                                             0
1892
                           0
                                                     0
                                                                             0
5192
                           0
                                                     0
                                                                             0
1331
                           0
                                                     0
                                                                             0
4840
                                                                             0
                           0
                                                     0
5529
                           0
                                                     0
                                                                             0
1213
                           0
                                                     0
                                                                             0
1812
                           0
                                                     0
                                                                             0
3351
                           0
                                                     0
                                                                             0
      fixed_acidity<=5.045
                                fixed_acidity<=5.15
                                                            alcohol <= 13.4
1337
                                                                          1
4708
                            0
                                                     0
                                                                          1
1892
                            0
                                                     0
                                                                          1
5192
                            0
                                                     0
                                                                          1
1331
                            0
                                                     0
                                                                          1
4840
                            0
                                                     0
                                                                          1
5529
                            0
                                                     0
                                                                          1
1213
                            0
                                                                          1
1812
                            0
                                                     0
                                                                          1
3351
                            0
                                                     0
                                                                          1
       alcohol<=13.505
                         alcohol<=13.553333334000001
                                                           alcohol<=13.576666669
1337
                       1
                                                                                   1
```

```
4708
                       1
                                                        1
                                                                                   1
1892
                       1
                                                        1
                                                                                   1
5192
                       1
                                                        1
                                                                                   1
1331
                       1
                                                                                   1
4840
                                                        1
                       1
                                                                                   1
5529
                       1
                                                        1
                                                                                   1
1213
                       1
                                                        1
                                                                                   1
1812
                       1
                                                        1
                                                                                   1
3351
                       1
                                                                                   1
      alcohol<=13.6399999999999999
                                        alcohol<=13.75 alcohol<=13.86
1337
4708
                                     1
                                                       1
                                                                          1
1892
                                     1
                                                       1
                                                                          1
5192
                                     1
                                                       1
                                                                          1
1331
                                     1
                                                                          1
                                                       1
4840
                                     1
                                                       1
                                                                          1
5529
                                     1
                                                       1
                                                                          1
1213
                                     1
                                                       1
                                                                          1
1812
                                     1
                                                       1
                                                                          1
3351
                                     1
                                                       1
      alcohol<=13.97 alcohol<=14.04000000000001 alcohol<=14.185
1337
                      1
4708
                     1
1892
                     1
                                                       1
5192
                      1
                                                       1
                                                                           1
1331
                      1
                                                       1
                                                                           1
4840
                      1
                                                       1
                                                                           1
5529
                      1
                                                       1
                                                                           1
1213
                      1
1812
                      1
                                                       1
                                                                           1
3351
                                                       1
                                                                           1
```

[4872 rows x 1078 columns]

### 1.1.2 (a) Fitting a GAM using FastSparseGAMs on the binary training data.

```
[8]: # make sure the datatypes are correct to pass into fastsparsegams
X_train_fsg = X_binary_train.values.astype(float)
y_train_fsg = y_binary_train.values
```

```
[15]: # Part (a): Fitting a GAM using FastSparseGAMs
```

```
# Fit the GAM model
gam_model = fsg.fit(
   X_train_fsg,
   y_train_fsg,
   loss='Logistic',
   max_support_size=25,
   algorithm='CDPSI'
)
# Get the solution path characteristics
characteristics = gam_model.characteristics()
# Prepare validation data
X_val_fsg = X_binary_val.values.astype(float)
y_val_fsg = y_binary_val.values
# Evaluate all models in the solution path on validation set
best val acc = 0
best_lambda_0 = 0
best_support_size = 0
for i in range(len(characteristics['10'])):
   lambda_0 = characteristics['10'][i]
    support_size = characteristics['support_size'][i]
   # Make predictions on validation set
   y_val_pred_proba = gam_model.predict(X_val_fsg, lambda_0=lambda_0)
   # Convert probabilities to binary predictions (threshold at 0.5)
   y_val_pred = (y_val_pred_proba > 0.5).astype(int)
   val_acc = accuracy_score(y_val_fsg, y_val_pred)
   if val_acc > best_val_acc:
       best_val_acc = val_acc
       best_lambda_0 = lambda_0
       best_support_size = support_size
print(f"Best model from solution path:")
print(f"Lambda_0: {best_lambda_0}")
print(f"Support size: {best_support_size}")
print(f"Validation accuracy: {best_val_acc:.4f}")
```

```
Best model from solution path:
Lambda_0: 18.695996247909573
Support size: 5
Validation accuracy: 0.7723
```

# 1.1.3 (b) Explore the shape functions of the FastSparseGAMs model found in part (a).

The FastSparseGAMs model selected 4 key features that align well with wine chemistry principles. Alcohol shows a strong positive relationship with quality, with wines above 12% contributing positively to quality predictions. Volatile acidity has a strong negative effect - wines with acidity below  $0.4~\rm g/L$  receive a large positive boost (~3.1), reflecting that excessive volatile acidity creates undesirable vinegar-like flavors. Free sulfur dioxide below  $20~\rm mg/L$  the strongest positive contribution, suggesting too little or too much SO2 both reduce quality. Finally, sulphates show a positive relationship, with adequate levels ( $0.5~\rm g/L$ ) being important for preservation.

```
[23]: # Part (b): Plot shape functions for FastSparseGAMs model
        plot_shape_functions_fastsparse(
              gam_model,
              X_binary_train.columns,
              X_train,
              lambda 0=best lambda 0
       <Compressed Sparse Column sparse matrix of dtype 'float64'</pre>
                   with 1 stored elements and shape (1, 1)>
          Coords
                              Values
          (0, 0)
                              3.0627580991526546
                          Shape function for alcohol
                                                          Shape function for free sulfur dioxide
                                                                                               Shape function for sulphates
                0.00
                -0.25
                                                    1.0
                                                                                      -0.1
                -0.50
                                                                                      -0.2
                -0.75
                                                                                      -0.3
                -1.00
                -1.25
                -1.50
                                                    0.2
                                                                                      -0.5
                -1.75
                                                                                             0.50
                                                                                                        1.25
                        Shape function for volatile_acidity
                 3.0
                2.5
               2.0
1.5
               Shape
1.0
                0.5
                         0.4 0.6 0.8
                                   1.0
```

volatile acidity

# 1.1.4 (c) Fit AdaBoost, XGBoost, and RandomForest classifiers on the continuous training data.

The three boosting-based approaches (FastSparseGAMs, AdaBoost, XGBoost) achieve very similar validation accuracies (~77%), while Random Forest performs significantly worse at only 60.8%. This performance gap likely occurs because AdaBoost and XGBoost use sequential boosting that focuses on correcting errors from previous stumps, while Random Forest uses bagging (parallel averaging). With max\_depth=1 (single stumps), each random forest tree is extremely weak, and averaging many weak, independent stumps doesn't create strong predictive power.

```
[20]: # Part (c): Fit AdaBoost, XGBoost, and RandomForest classifiers
      # Prepare data
      X_train_continuous = X_train.values
      y_train_continuous = y_train.values.ravel()
      X_val_continuous = X_val.values
      y_val_continuous = y_val.values.ravel()
      # AdaBoost with decision stumps
      print("Training AdaBoost...")
      adaboost_model = AdaBoostClassifier(
          estimator=tree.DecisionTreeClassifier(max depth=1),
          n estimators=50,
          algorithm='SAMME',
          random_state=42
      adaboost_model.fit(X_train_continuous, y_train_continuous)
      adaboost_val_acc = accuracy_score(
          y_val_continuous,
          adaboost_model.predict(X_val_continuous)
      print(f"AdaBoost validation accuracy: {adaboost_val_acc:.4f}")
      # XGBoost with max_depth=1
      print("\nTraining XGBoost...")
      xgboost_model = XGBClassifier(
          max_depth=1,
          n estimators=50,
          random_state=42,
          eval_metric='logloss'
      xgboost_model.fit(X_train_continuous, y_train_continuous)
      xgboost_val_acc = accuracy_score(
          y_val_continuous,
          xgboost_model.predict(X_val_continuous)
      print(f"XGBoost validation accuracy: {xgboost_val_acc:.4f}")
```

```
# Random Forest with max_depth=1
print("\nTraining Random Forest...")
rf_model = RandomForestClassifier(
    max_depth=1,
    n_estimators=50,
    random_state=42
rf_model.fit(X_train_continuous, y_train_continuous)
rf_val_acc = accuracy_score(
    y_val_continuous,
    rf_model.predict(X_val_continuous)
print(f"Random Forest validation accuracy: {rf_val_acc:.4f}")
# Summary comparison
print("\n" + "="*50)
print("VALIDATION ACCURACY COMPARISON:")
print("="*50)
print(f"FastSparseGAMs: {best_val_acc:.4f}")
print(f"AdaBoost:
                      {adaboost_val_acc:.4f}")
print(f"XGBoost: {xgboost_val_acc:.4f}")
print(f"Random Forest: {rf_val_acc:.4f}")
Training AdaBoost...
/usr/local/lib/python3.12/dist-
packages/sklearn/ensemble/_weight_boosting.py:519: FutureWarning: The parameter
'algorithm' is deprecated in 1.6 and has no effect. It will be removed in
version 1.8.
 warnings.warn(
AdaBoost validation accuracy: 0.7662
Training XGBoost...
XGBoost validation accuracy: 0.7646
Training Random Forest...
Random Forest validation accuracy: 0.6077
_____
VALIDATION ACCURACY COMPARISON:
_____
FastSparseGAMs: 0.7723
AdaBoost:
               0.7662
XGBoost:
               0.7646
Random Forest: 0.6077
```

# 1.1.5 (d) Plot the shape functions of these three approaches and compare them to those of the model produced by FastSparseGAMs.

Comparing the shape functions across all four methods reveals that while the general directional trends agree (alcohol increases quality, volatile acidity decreases quality), the tree ensemble methods (AdaBoost, XGBoost, RandomForest) produce shape functions with many more steps and splits compared to FastSparseGAMs' sparser representations. The ensemble methods' shapes are not strictly monotonic. They have local variations and noise due to how decision stumps aggregate, whereas FastSparseGAMs enforces cleaner, more regularized patterns through L0 regularization. Despite these differences in shape complexity and exact split points, all three boosting methods achieve similar validation accuracy (~77%), demonstrating the Rashomon effect: multiple models with different representations can capture the same underlying relationships equally well. My intuitions about feature impact (alcohol positive, volatile acidity negative) hold consistently across methods, though the exact magnitude and form of these relationships varies, suggesting these directional effects are robust while the precise functional form is flexible.

```
[29]: def _map_xgb_feature_name_to_df(name, df_columns):
         if isinstance(name, str) and name.startswith("f") and name[1:].isdigit():
             idx = int(name[1:])
             if 0 <= idx < len(df columns):</pre>
                 return df_columns[idx]
         return name
     # Re-define plot_shape_functions_tree_ensemble with the mapping for XGB
     def plot shape functions tree ensemble (ensemble, continuous df):
         if isinstance(ensemble, AdaBoostClassifier):
             ensemble df = get_sklearn_adaboost_coeffs(ensemble, continuous df.
       ⇔columns)
         elif isinstance(ensemble, RandomForestClassifier):
             ensemble_df = get_sklearn_rf_coeffs(ensemble, continuous_df.columns)
         elif isinstance(ensemble, XGBClassifier):
             ensemble_df = get_xgb_tree_coeffs(ensemble)
             # --- map 'fN' -> actual column names from the DF ---
             cols = list(continuous_df.columns)
             →_map_xgb_feature_name_to_df(s, cols))
         else:
             raise ValueError("Only AdaBoost, RandomForest, and XGBoost models are ⊔
       ⇔supported")
         feature_names = np.unique(ensemble_df['Feature'])
         n_features = len(feature_names)
         ncols = min(3, n_features)
         nrows = int(np.ceil(n_features / ncols)) if n_features > 0 else 1
         fig, axes = plt.subplots(nrows=nrows, ncols=ncols, figsize=(5 * ncols, 4 *__
       ⇔nrows))
         axes = np.array(axes).reshape(-1)
```

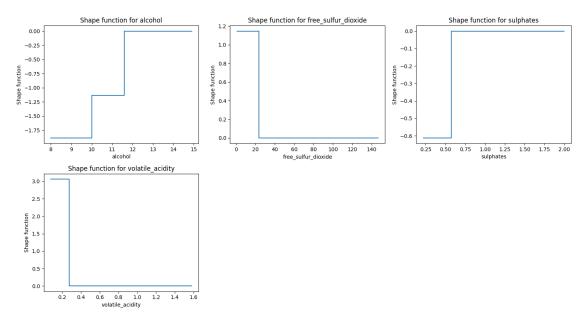
```
for idx, feature_name in enumerate(feature_names):
        feature_df = ensemble_df[ensemble_df['Feature'] == feature_name].
 ⇔sort_values('Split')
        if feature df.empty:
            axes[idx].axis("off")
            continue
        steps = feature_df['Split'].to_numpy()
        # use min/max from the original continuous feature to extend the step_{\sqcup}
 \hookrightarrow plot
        feature min = continuous df[feature name].min()
        feature_max = continuous_df[feature_name].max()
        steps = [feature_min] + list(steps) + [feature_max]
        coefficients_lt = feature_df['< coeff'].to_numpy()</pre>
        coefficients_gte = feature_df['> coeff'].to_numpy()
        coefficients_lt_steps =_
 Gonvert_coefficients_to_shape_function(coefficients_lt, direction="<")</pre>
        coefficients_gte_steps =
 Gonvert_coefficients_to_shape_function(coefficients_gte, direction=">")
        coefficients = coefficients_lt_steps + coefficients_gte_steps
        plot_shape_function(steps, coefficients, feature_name, ax=axes[idx])
    # Hide any unused axes
    for j in range(n_features, len(axes)):
        axes[j].axis("off")
    plt.tight_layout()
    plt.show()
print("\n1. FastSparseGAMs Shape Functions:")
plot_shape_functions_fastsparse(
    gam_model,
    X_binary_train.columns,
    X_train,
    lambda_0=best_lambda_0
print("\n2. AdaBoost (SAMME) Shape Functions:")
plot_shape_functions_tree_ensemble(adaboost_model, X_train)
print("\n3. XGBoost (depth=1) Shape Functions:")
plot_shape_functions_tree_ensemble(xgboost_model, X_train)
print("\n4. Random Forest (depth=1) Shape Functions:")
plot_shape_functions_tree_ensemble(rf_model, X_train)
```

## 1. FastSparseGAMs Shape Functions:

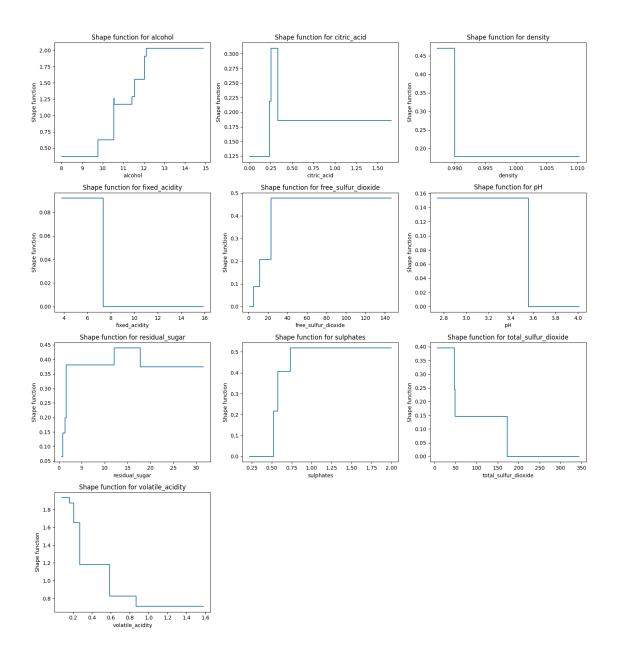
<Compressed Sparse Column sparse matrix of dtype 'float64'</pre>

with 1 stored elements and shape (1, 1)>

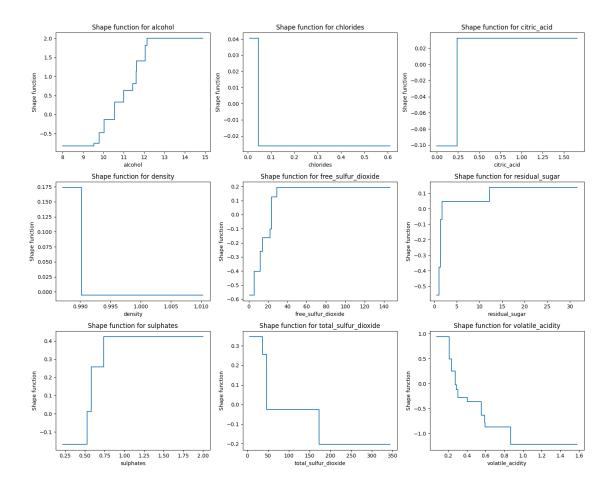
Coords Values (0, 0) 3.0627580991526546



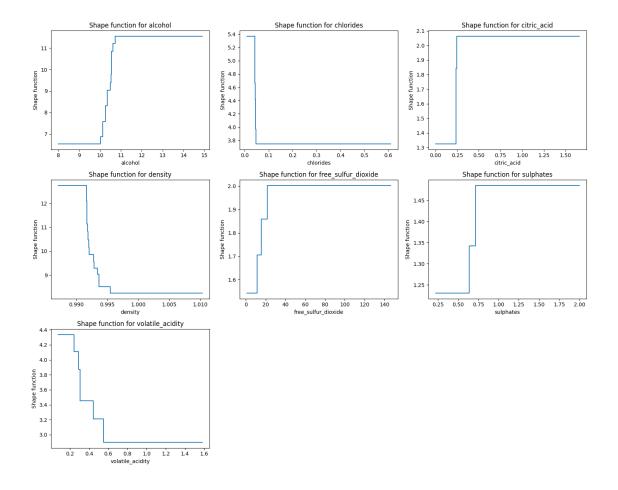
### 2. AdaBoost (SAMME) Shape Functions:



## 3. XGBoost (depth=1) Shape Functions:



# 4. Random Forest (depth=1) Shape Functions:



### 1.1.6 (5) Explore GAMs using GAMChanger.

I enforced monotonicity constraints on three features: made alcohol monotonically increasing (higher alcohol improves quality), volatile acidity monotonically decreasing (excess acidity creates vinegar taste), and total sulfur dioxide monotonically decreasing (too much causes off-flavors). These substantial structural changes to the shape functions resulted in only a 0.002 change in validation accuracy, demonstrating that the Rashomon set for this problem is extremely large. The fact that I could make major edits informed by domain knowledge while maintaining essentially identical predictive performance shows that many different model configurations are equally valid. This means we shouldn't over-interpret any single model's exact shape functions, but rather we should leverage this flexibility to select models that align with expert knowledge about wine chemistry while still achieving strong accuracy (~77%).

```
[31]: print("\nTraining Explainable Boosting Classifier...")
  ebc_model = ExplainableBoostingClassifier(
    interactions=0, # No interaction terms
    random_state=42
)
```

```
# Fit on training data
ebc_model.fit(X_train, y_train.values.ravel())

# Evaluate on validation set
ebc_val_pred = ebc_model.predict(X_val)
ebc_val_acc = accuracy_score(y_val.values.ravel(), ebc_val_pred)

gc.visualize(ebc_model, X_val, y_val.values.ravel())
```

 ${\tt Training\ Explainable\ Boosting\ Classifier...}$ 

11it [00:00, 1621.41it/s]