

```
import math
!pip install ucimlrepo
!pip install matplotlib seaborn
# !pip install sklearn Already preinstalled
!pip install alibi
!pip install shap
```

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Requirement already satisfied: ucimlrepo in
./venv/lib/python3.12/site-packages (0.0.7)
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>pandas>=1.0.0->ucimlrepo) (1.16.0)
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Requirement already satisfied: spacy-lookups-data<1.1.0,>=1.0.3
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Cervical cancer risk factor prediction

We consider the cervical cancer dataset contains indicators and risk factors for predicting whether a woman will get cervical cancer. The features include demographic data (such as age), lifestyle, and medical history. The objectives are: 1) to train a risk predictor (i.e., binary classifier) of cervical cancer, given the input features. 2) to identify the most important risk factors.

The features are:

1. Age in years
2. Number of sexual partners
3. First sexual intercourse (age in years)
4. Number of pregnancies
5. Smoking (in years)
6. Hormonal contraceptives (in years)
7. Number of years with an intrauterine device (IUD)
8. Has patient ever had a sexually transmitted disease (STD) yes or no
9. Number of STD diagnoses
10. Time since first STD diagnosis
11. Time since last STD diagnosis
12. hPV diagnostic

The target is the biopsy results: "Healthy" or "Cancer".

Download dataset, partition into train/test

```
from ucimlrepo import fetch_ucirepo

cervical_cancer = fetch_ucirepo(name='Cervical Cancer')

X = cervical_cancer.data.features
y = X['Biopsy'] # Ground truth diagnosis: Biopsy result

# access metadata
print('Number of instances', cervical_cancer.metadata.num_instances)
print('Summary', cervical_cancer.metadata.additional_info.summary)

# access variable info in tabular format
print('All variables', cervical_cancer.variables)

# Retain only a fraction of the features:

included_features = ['Age',
                     'Number of sexual partners',
                     'First sexual intercourse',
                     'Num of pregnancies',
                     'Smokes (years)',
                     'Hormonal Contraceptives (years)',
                     'IUD (years)',
                     'STDs',
                     'STDs: Number of diagnosis',
                     'STDs: Time since first diagnosis',
                     'STDs: Time since last diagnosis',
                     'Dx:HPV']

X = X[included_features]
```

Number of instances 858

Summary The dataset was collected at 'Hospital Universitario de Caracas' in Caracas, Venezuela. The dataset comprises demographic information, habits, and historic medical records of 858 patients. Several patients decided not to answer some of the questions because of privacy concerns (missing values).

All variables

		name	role
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type	demographic \		
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0	Age	Feature	Integer
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Age

1	Number of sexual partners	Feature	Continuous
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Other

2	First sexual intercourse	Feature	Continuous
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None

3	Num of pregnancies	Feature	Continuous
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None

4	Smokes	Feature	Continuous
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None				
5		Smokes (years)	Feature	Continuous
None				
6		Smokes (packs/year)	Feature	Continuous
None				
7		Hormonal Contraceptives	Feature	Continuous
None				
8		Hormonal Contraceptives (years)	Feature	Continuous
None				
9		IUD	Feature	Continuous
None				
10		IUD (years)	Feature	Continuous
None				
11		STDs	Feature	Continuous
None				
12		STDs (number)	Feature	Continuous
None				
13		STDs:condylomatosis	Feature	Continuous
None				
14		STDs:cervical condylomatosis	Feature	Continuous
None				
15		STDs:vaginal condylomatosis	Feature	Continuous
None				
16		STDs:vulvo-perineal condylomatosis	Feature	Continuous
None				
17		STDs:syphilis	Feature	Continuous
None				
18		STDs:pelvic inflammatory disease	Feature	Continuous
None				
19		STDs:genital herpes	Feature	Continuous
None				
20		STDs:molluscum contagiosum	Feature	Continuous
None				
21		STDs:AIDS	Feature	Continuous
None				
22		STDs:HIV	Feature	Continuous
None				
23		STDs:Hepatitis B	Feature	Continuous
None				
24		STDs:HPV	Feature	Continuous
None				
25		STDs: Number of diagnosis	Feature	Integer
None				
26		STDs: Time since first diagnosis	Feature	Continuous
None				
27		STDs: Time since last diagnosis	Feature	Continuous
None				
28		Dx:Cancer	Feature	Integer
None				

29		Dx:CIN	Feature	Integer
None				
30		Dx:HPV	Feature	Integer
None				
31		Dx	Feature	Integer
None				
32		Hinselmann	Feature	Integer
None				
33		Schiller	Feature	Integer
None				
34		Citology	Feature	Integer
None				
35		Biopsy	Feature	Integer
None				

	description	units	missing_values
0	None	None	no
1	None	None	yes
2	None	None	yes
3	None	None	yes
4	None	None	yes
5	None	None	yes
6	None	None	yes
7	None	None	yes
8	None	None	yes
9	None	None	yes
10	None	None	yes
11	None	None	yes
12	None	None	yes
13	None	None	yes
14	None	None	yes
15	None	None	yes
16	None	None	yes
17	None	None	yes
18	None	None	yes
19	None	None	yes
20	None	None	yes
21	None	None	yes
22	None	None	yes
23	None	None	yes
24	None	None	yes
25	None	None	no
26	None	None	yes
27	None	None	yes
28	None	None	no
29	None	None	no
30	None	None	no
31	None	None	no
32	None	None	no

33	None	None	no
34	None	None	no
35	None	None	no

Data cleaning.

Here, we display summary statistics and identify potential issues. Here, we find no aberrant values, but some features are missing for some instances; we replace missing feature values by the median of the dataset.

```
import pandas as pd
from sklearn.impute import SimpleImputer
```

```
print('Before imputation')
print(X.describe())
```

```
imputer = SimpleImputer(strategy="median")
X = pd.DataFrame(imputer.fit_transform(X), columns=X.columns)
print('after imputation')
print(X.describe())
```

Before imputation

	Age	Number of sexual partners	First sexual intercourse
\			
count	858.000000	832.000000	851.000000
mean	26.820513	2.527644	16.995300
std	8.497948	1.667760	2.803355
min	13.000000	1.000000	10.000000
25%	20.000000	2.000000	15.000000
50%	25.000000	2.000000	17.000000
75%	32.000000	3.000000	18.000000
max	84.000000	28.000000	32.000000

	Num of pregnancies	Smokes (years)	Hormonal Contraceptives
(years) \			
count	802.000000	845.000000	
750.000000			
mean	2.275561	1.219721	
2.256419			
std	1.447414	4.089017	
3.764254			
min	0.000000	0.000000	

0.000000		
25%	1.000000	0.000000
0.000000		
50%	2.000000	0.000000
0.500000		
75%	3.000000	0.000000
3.000000		
max	11.000000	37.000000
30.000000		

	IUD (years)	STDs	STDs: Number of diagnosis \
count	741.000000	753.000000	858.000000
mean	0.514804	0.104914	0.087413
std	1.943089	0.306646	0.302545
min	0.000000	0.000000	0.000000
25%	0.000000	0.000000	0.000000
50%	0.000000	0.000000	0.000000
75%	0.000000	0.000000	0.000000
max	19.000000	1.000000	3.000000

	STDs: Time since first diagnosis \	STDs: Time since last diagnosis \
count	71.000000	71.000000
mean	6.140845	6.140845
5.816901		
std	5.895024	5.895024
5.755271		
min	1.000000	1.000000
1.000000		
25%	2.000000	2.000000
2.000000		
50%	4.000000	4.000000
3.000000		
75%	8.000000	8.000000
7.500000		
max	22.000000	22.000000
22.000000		

	Dx:HPV
count	858.000000
mean	0.020979
std	0.143398
min	0.000000
25%	0.000000
50%	0.000000
75%	0.000000
max	1.000000
after imputation	

Age	Number of sexual partners	First sexual intercourse
-----	---------------------------	--------------------------

\	count	858.000000	858.000000	858.000000
	mean	26.820513	2.511655	16.995338
	std	8.497948	1.644759	2.791883
	min	13.000000	1.000000	10.000000
	25%	20.000000	2.000000	15.000000
	50%	25.000000	2.000000	17.000000
	75%	32.000000	3.000000	18.000000
	max	84.000000	28.000000	32.000000

		Num of pregnancies	Smokes (years)	Hormonal Contraceptives
(years)	\			
count		858.000000	858.000000	
858.000000				
mean		2.257576	1.201241	
2.035331				
std		1.400981	4.060623	
3.567040				
min		0.000000	0.000000	
0.000000				
25%		1.000000	0.000000	
0.000000				
50%		2.000000	0.000000	
0.500000				
75%		3.000000	0.000000	
2.000000				
max		11.000000	37.000000	
30.000000				

	IUD (years)	STDs	STDs: Number of diagnosis	\
count	858.000000	858.000000	858.000000	
mean	0.444604	0.092075	0.087413	
std	1.814218	0.289300	0.302545	
min	0.000000	0.000000	0.000000	
25%	0.000000	0.000000	0.000000	
50%	0.000000	0.000000	0.000000	
75%	0.000000	0.000000	0.000000	
max	19.000000	1.000000	3.000000	

	STDs: Time since first diagnosis	STDs: Time since last
diagnosis \		
count	858.000000	

858.000000	
mean	4.177156
3.233100	
std	1.785156
1.818927	
min	1.000000
1.000000	
25%	4.000000
3.000000	
50%	4.000000
3.000000	
75%	4.000000
3.000000	
max	22.000000
22.000000	

	Dx:HPV
count	858.000000
mean	0.020979
std	0.143398
min	0.000000
25%	0.000000
50%	0.000000
75%	0.000000
max	1.000000

Data Partition

```
from sklearn.model_selection import train_test_split

X_train, X_test, y_train, y_test = train_test_split(X, y,
                                                    random_state=0, stratify=y)

y_train = y_train.astype(int)
y_test = y_test.astype(int)

print(X_train.shape, X_test.shape, y_train.shape, y_test.shape)

(643, 12) (215, 12) (643,) (215,)
```

B. Logistic Regression

```
from sklearn import set_config

set_config(display='diagram')

from sklearn.linear_model import LogisticRegressionCV
```

1. Train an L2-regularized logistic regression model on the training data set with an optimal using the AUCROC metric. You can use the `sklearn.linear_model.LogisticRegressionCV` function to automatically adjust the value of the L2 penalty.

```
from sklearn.preprocessing import StandardScaler
from sklearn.pipeline import Pipeline

logistic_model = Pipeline(
    [
        ('Scaler', StandardScaler()),
        ('classifier', LogisticRegressionCV(
            scoring='roc_auc', max_iter=1000
        ))
    ]
)

logistic_model.fit(X_train, y_train)

Pipeline(steps=[('Scaler', StandardScaler()),
                 ('classifier',
                  LogisticRegressionCV(max_iter=1000,
                                       scoring='roc_auc'))])
```

2. Report the classification performance on the train and test set (accuracy, AUCROC, and negative log-likelihood).

```
from sklearn.metrics import accuracy_score, log_loss,
classification_report, roc_auc_score

def report_performance(
    model,
    X_train=X_train, X_test=X_test,
    y_train=y_train, y_test=y_test,
    with_classification_report=False
):
    for name, X, y in zip(
        ['Train', 'Test'],
        [X_train, X_test],
        [y_train, y_test],
    ):
        print(name)
        y_pred = model.predict(X)

        if with_classification_report:
            # show y value counts
            print('Value counts:')
            print(y.value_counts())
```

```

        print(pd.Series(y_pred).value_counts())

        print('Classification report:')
        print(classification_report(y, y_pred,
zero_division=np.nan))
    else:
        accuracy = accuracy_score(y, y_pred) * 100
        print(f'Accuracy: {accuracy:.1f}%')

        aucroc = roc_auc_score(y, model.predict_proba(X)[: , 1])
        print(f'AUCROC: {aucroc:.3f}')
        neg_log_likelihood = log_loss(y, model.predict_proba(X))
        print(f'Negative log-likelihood: {neg_log_likelihood:.3f}')

report_performance(logistic_model)

Train
Accuracy: 93.6%
AUCROC: 0.654
Negative log-likelihood: 0.237
Test
Accuracy: 93.5%
AUCROC: 0.725
Negative log-likelihood: 0.241

```

3. Calculate the feature importance (defined as the standard deviation of the feature effects) and visualize them as a bar plot.

4. What are the most and least important features?

```

from sklearn.pipeline import Pipeline
def calculate_feature_effects(model, X_train=X_train):
    if isinstance(model, Pipeline):
        preprocessor = model[:-1]
        model = model[-1]
        transformed_features = preprocessor.transform(X_train)
        transformed_feature_names =
preprocessor.get_feature_names_out()
    else:
        transformed_features = X_train.to_numpy()
        transformed_feature_names = X_train.columns

    transformed_features_effects = transformed_features * model.coef_

    feature_effects = np.array([
        transformed_features_effects[:,
        [
            i
            for i, transformed_feature_name
            in enumerate(transformed_feature_names)

```



```

        if (
transformed_feature_name.startswith(f"Bspline__{feature_name}_sp_")
            or
transformed_feature_name.startswith(f"remainder__{feature_name}")
            or feature_name == transformed_feature_name
        )
    ]
    ].sum(-1)
    for feature_name in X_train.columns
]).T

    return pd.DataFrame(feature_effects, columns=X_train.columns)

import seaborn as sns

def plot_feature_importance(feature_effects):
    feature_importance = feature_effects.std()
    feature_importance = pd.Series(feature_importance,
index=X_train.columns).sort_values()

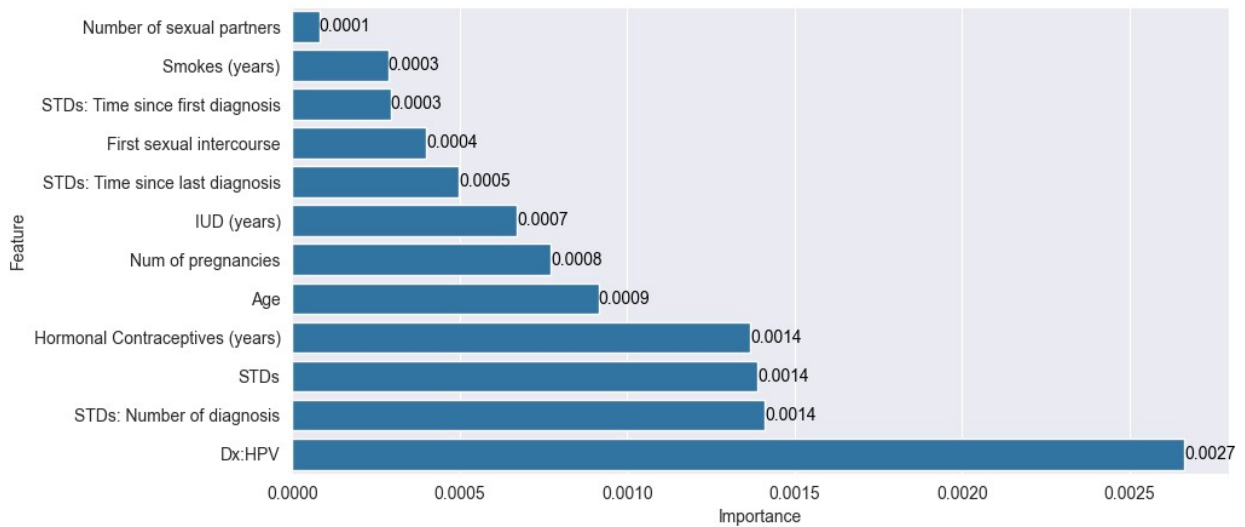
    print(f'Most important: {feature_importance.idxmax()}
({feature_importance.max():.4f})')
    print(f'Least important: {feature_importance.idxmin()}
({feature_importance.min():.4f})')

    plt.figure(figsize=(10, 5))
    sns.barplot(x=feature_importance, y=feature_importance.index)
    # show values
    for i, v in enumerate(feature_importance):
        plt.text(v, i, f'{v:.4f}', color='black', va='center')
    plt.xlabel('Importance')
    plt.ylabel('Feature')
    plt.show()

plot_feature_importance(calculate_feature_effects(logistic_model))

Most important: Dx:HPV (0.0027)
Least important: Number of sexual partners (0.0001)

```



C. Generalized Additive Model

The log-odds ratio of having cervical cancer is not expected to be linearly related to the numerical features. Hence, a Generalized Additive Model could be more accurate.

1. Build and train a Generalized Additive Model, where the numerical features have a trainable, non-linear effect, and the others have a linear effect.

Your model should be implemented as a scikit-learn Pipeline (`sklearn.pipeline.Pipeline`), where numerical features are transformed via B-splines (cubic order, 5 knots, constant extrapolation; use `sklearn.preprocessing.SplineTransformer`) while other features are not transformed (use `sklearn.compose.ColumnTransformer`), followed by an L2-regularized logistic regression model (use `sklearn.linear_model.LogisticRegressionCV`).

```
def get_numerical_features(data):
    return [
        feature
        for feature in data.columns
        if (
            data[feature].dtype in ['int64', 'float64']
            and (not set(data[feature].unique()) == {0, 1})
        )
    ]

numerical_features = get_numerical_features(X)

from sklearn.preprocessing import StandardScaler
from sklearn.preprocessing import SplineTransformer
```

[illegible]

```

('diagnosis']]])),
('Scaler', StandardScaler()),
('classifier',
 LogisticRegressionCV(max_iter=1000,
 scoring='roc_auc'))])

```

2. Report the classification performance on the train and test set (accuracy, AUROC, and negative log-likelihood) and compare with the performance of the logistic regression model.

```

report_performance(gam_model)

Train
Accuracy: 93.6%
AUCROC: 0.678
Negative log-likelihood: 0.236
Test
Accuracy: 93.5%
AUCROC: 0.676
Negative log-likelihood: 0.240

```

3. Visualize the learnt non-linearity (use `sklearn.inspection.partial_dependence`).

```

from sklearn.inspection import PartialDependenceDisplay
import math

def plot_partial_dependence(model, X=X_train, cols=5,
allow_different_y_axis_range=False,
                           numerical_features=numerical_features):
    number_of_rows = math.ceil(len(numerical_features) / cols)
    fig, ax = plt.subplots(number_of_rows, cols, figsize=(15, 5 *
number_of_rows))

    ax = ax.flatten()

    if allow_different_y_axis_range:
        # Using for allows to have different y-axis range for each
feature
        for i, feature in enumerate(numerical_features):
            PartialDependenceDisplay.from_estimator(
                model, X, [feature], ax=ax[i], percentiles=(0.01,
0.99)
            )
    else:
        PartialDependenceDisplay.from_estimator(
            model, X, numerical_features, percentiles=(0.01, 0.99),
            ax=ax, n_cols=cols

```

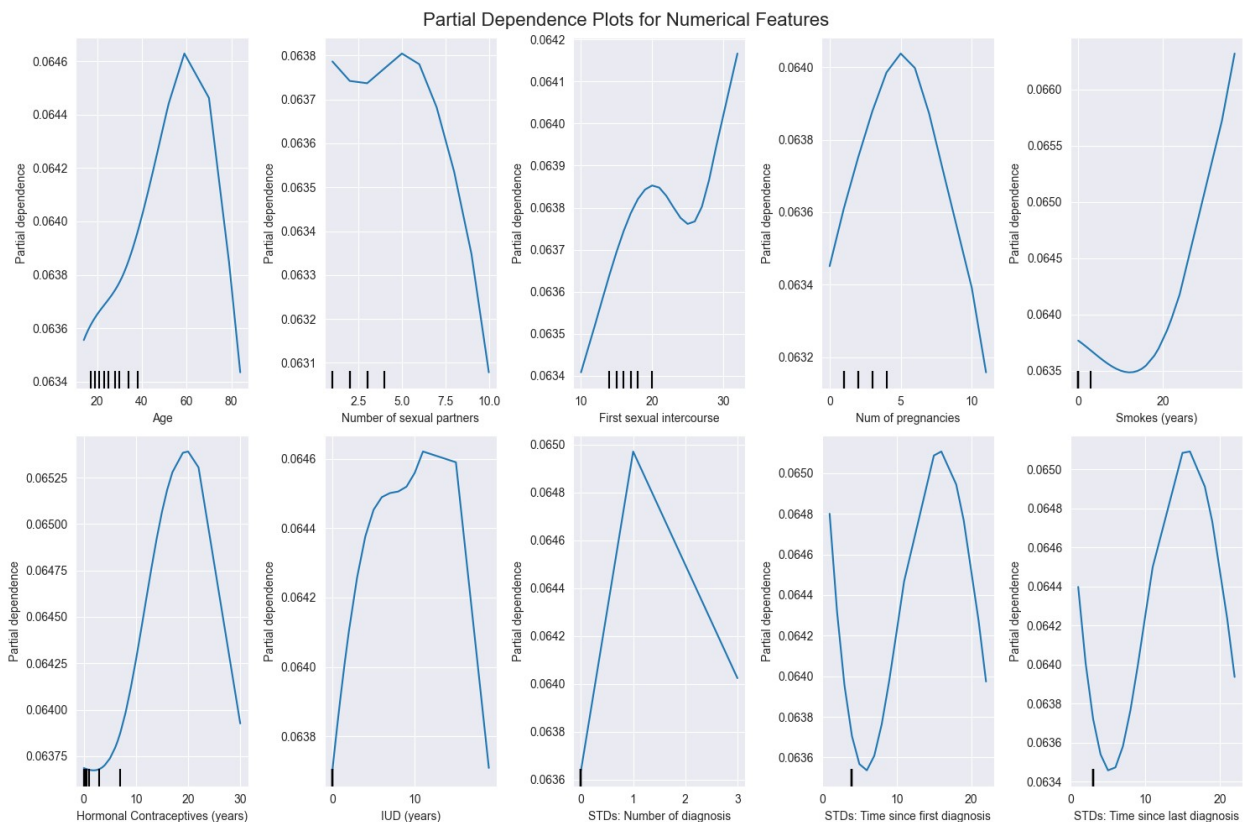
```

    )

    plt.tight_layout()
    plt.subplots_adjust(top=0.95)
    plt.suptitle('Partial Dependence Plots for Numerical Features',
                 fontsize=16)
    plt.show()

    plot_partial_dependence(gam_model, allow_different_y_axis_range=True)

```



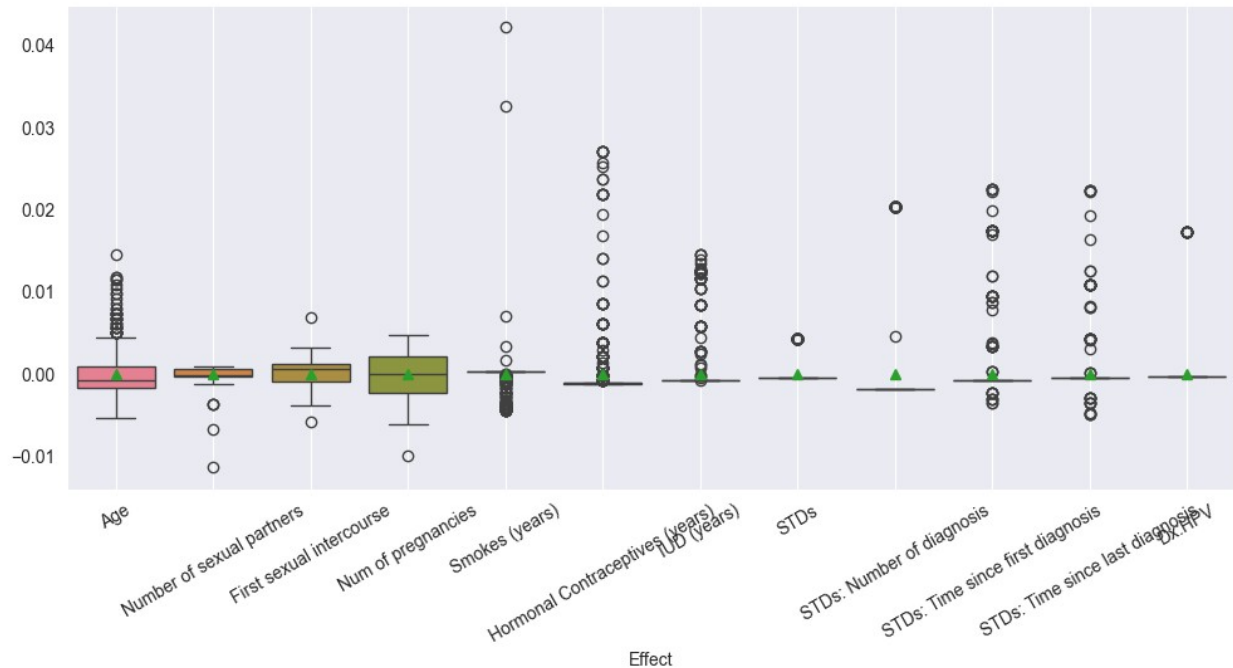
4. Calculate the feature effects (you can adapt the code snippet from the tutorial).

```

def plot_feature_effects(feature_effects):
    fig, ax = plt.subplots(figsize=(12, 5))
    sns.boxplot(data=feature_effects, showmeans=True)
    plt.xticks(rotation=30)
    plt.xlabel('Effect')
    plt.grid()

    plot_feature_effects(calculate_feature_effects(gam_model))

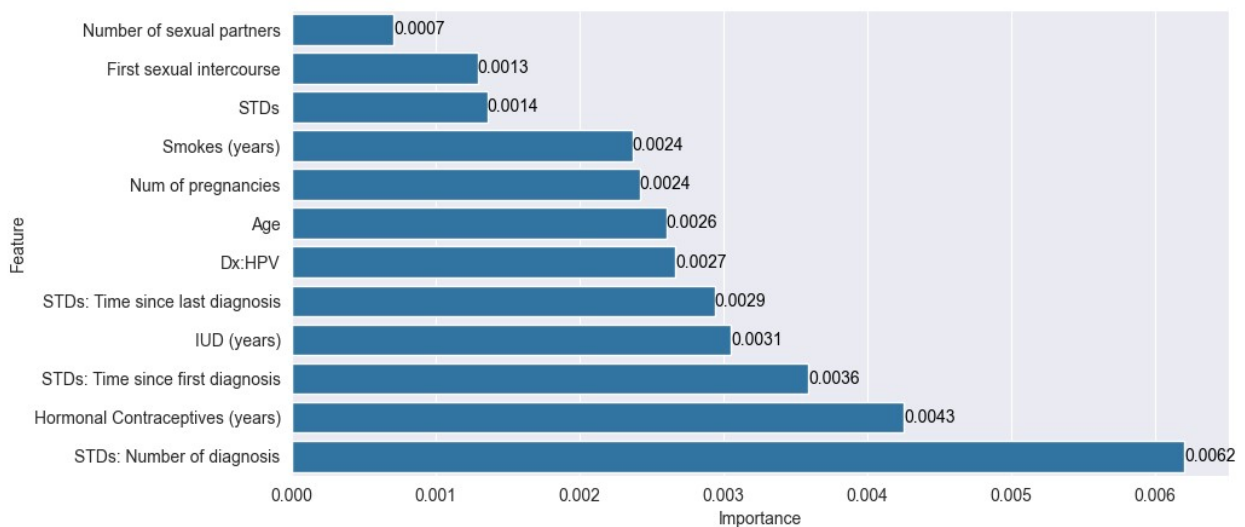
```



5. What are the most and least important features? Comment on the differences.

```
plot_feature_importance(calculate_feature_effects(gam_model))
```

Most important: STDs: Number of diagnosis (0.0062)
Least important: Number of sexual partners (0.0007)



When we examine the disagreements between the two models importance plots, we can see that while **DX:HPV** was a high importance feature in the logistic regression, it's not as high in the gam model. While other features for example **STDs: Time since first diagnosis** and **STDs: Time since last diagnosis** are significantly higher.

The PDP plots explain that phenomena since we see that these "Time Since ..." features have strong non-linear effects, that the GAM model is able to capture.

D. Black-box Classifier Model

A model taking into account interactions between features could yield better predictive performance at the cost of reduced interpretability. We will build such a black-box model and use a-posteriori interpretation/explanation methods.

1. Train a Random Forest classifier (`sklearn.ensemble.RandomForestClassifier`) with `n_estimators=200` trees.

Optimize the `min_samples_leaf` hyperparameter (from 1 to 100) using cross-validation over the train set (use `sklearn.model_selection.GridSearchCV` and `sklearn.model_selection.KFold`).

```
import numpy as np
from sklearn.ensemble import RandomForestClassifier
from sklearn.model_selection import GridSearchCV, KFold
seed = 42
min_samples_leaf = np.linspace(1, 100, 100, dtype=int)
forest = GridSearchCV(
    RandomForestClassifier(random_state=seed, n_estimators=200),
    param_grid={'min_samples_leaf': min_samples_leaf},
    cv=KFold(random_state=seed, n_splits=5, shuffle=True),
    scoring='roc_auc',
    n_jobs=-1
).fit(X_train, y_train)
print(forest.best_params_)

{'min_samples_leaf': 5}

best_params = {'min_samples_leaf': 5}
forest = RandomForestClassifier(random_state=42, n_estimators=200,
min_samples_leaf=best_params['min_samples_leaf']).fit(X_train,
y_train)
report_performance(forest)
```

Train

Accuracy: 93.6%

AUCROC: 0.951

Negative log-likelihood: 0.161

Test

Accuracy: 93.5%

AUCROC: 0.730

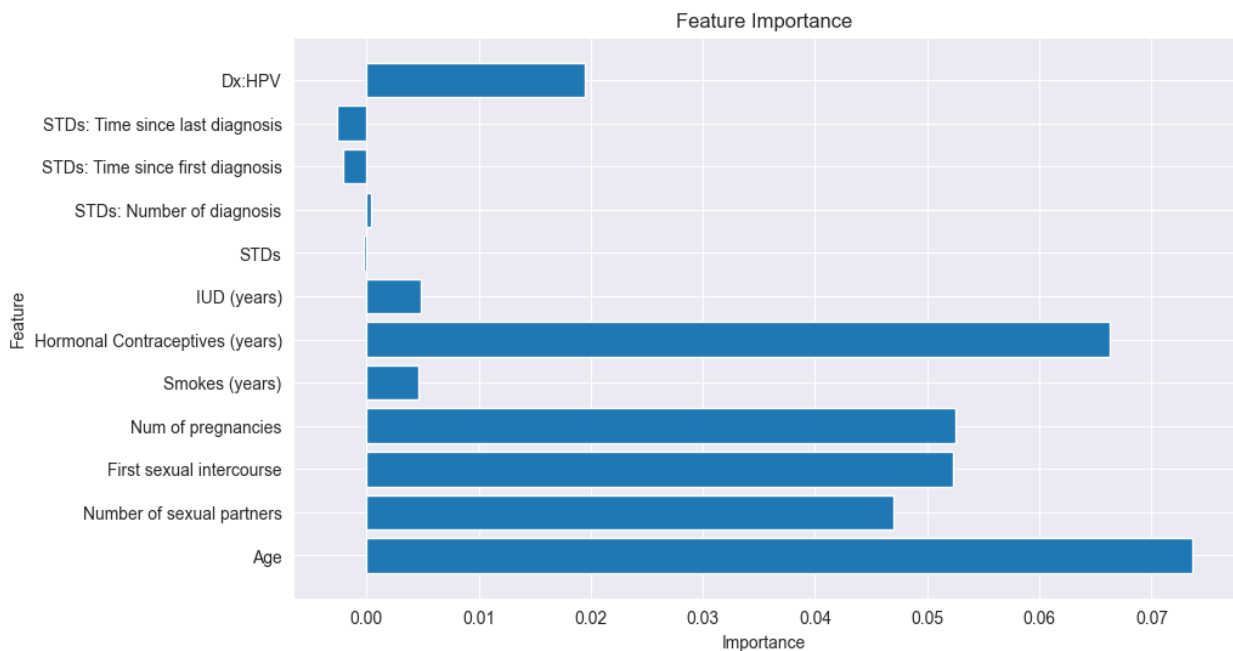
Negative log-likelihood: 0.222

2. Determine the feature importance using the permutation importance metric on the train and test set and visualize them (sklearn.inspection.permutation_importance).

```
from sklearn.inspection import permutation_importance
# train_importance = permutation_importance(forest, X_train, y_train)
train_importance = permutation_importance(forest, X_train, y_train,
scoring='roc_auc', random_state=seed)
import matplotlib.pyplot as plt

feature_names = X_train.columns
train_importance = train_importance.importances_mean

plt.figure(figsize=(10, 6))
plt.barh(feature_names, train_importance)
plt.xlabel('Importance')
plt.ylabel('Feature')
plt.title('Feature Importance')
plt.show()
```



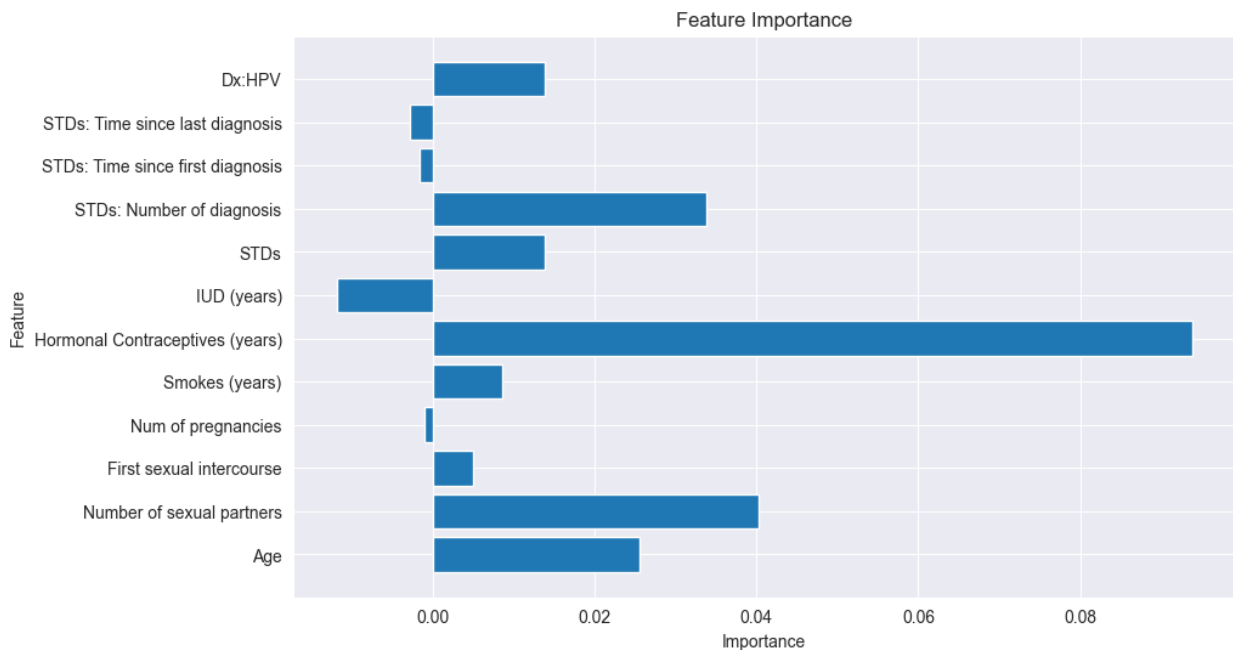
```
from sklearn.inspection import permutation_importance
test_importance = permutation_importance(forest, X_test, y_test,
scoring='roc_auc', random_state=seed)
import matplotlib.pyplot as plt

feature_names = X_test.columns
test_importance = test_importance.importances_mean

plt.figure(figsize=(10, 6))
```



```
plt.barh(feature_names, test_importance)
plt.xlabel('Importance')
plt.ylabel('Feature')
plt.title('Feature Importance')
plt.show()
```



3. Conclude on the most important features, and on the features for which overfitting occurs. Are the conclusions different from previously? Why?

Most important: Hormonal Contraceptives, STDs: Number of diagnosis, Number of sexual partners (Strongest importance on test set)

Overfitting: Age, Number of pregnancies, First sexual intercourse (Significantly stronger effect on training set compared to test set)

4. Using the alibi package (Accumulated Local Effects (ALE)), plot the Accumulated Local Effects for all numerical features and report them. How do the ALE plots compare with the partial dependence plots of the GAM model?

```
def get_numerical_features(data):
    return [
        feature
        for feature in data.columns
        if (
            data[feature].dtype in ['int64', 'float64']
        )
    ]
```

```

    )
]

from alibi.explainers import ALE, plot_ale
prob = lambda X: forest.predict_proba(X)[: , 1] # the probability of positive

ale = ALE(prob, feature_names=X_train.columns,
target_names=['Probability of cancer'])
exp = ale.explain(X_train.values)
fig, ax = plt.subplots(figsize=(15, 10)) # Increase figure size
plot_ale(exp, features=get_numerical_features(X_train), ax=ax)

/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-
packages/tqdm/auto.py:21: TqdmWarning: IProgress not found. Please
update jupyter and ipywidgets. See
https://ipywidgets.readthedocs.io/en/stable/user_install.html
  from .autonotebook import tqdm as notebook_tqdm
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-
packages/sklearn/base.py:493: UserWarning: X does not have valid
feature names, but RandomForestClassifier was fitted with feature
names
  warnings.warn(
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-
packages/sklearn/base.py:493: UserWarning: X does not have valid
feature names, but RandomForestClassifier was fitted with feature
names
  warnings.warn(
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-
packages/sklearn/base.py:493: UserWarning: X does not have valid
feature names, but RandomForestClassifier was fitted with feature
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  warnings.warn(
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-
packages/sklearn/base.py:493: UserWarning: X does not have valid
feature names, but RandomForestClassifier was fitted with feature
names
  warnings.warn(
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-

```

```
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
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names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
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names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
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names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
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names
```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
    warnings.warn(  

```

```
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
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```

```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
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names
```

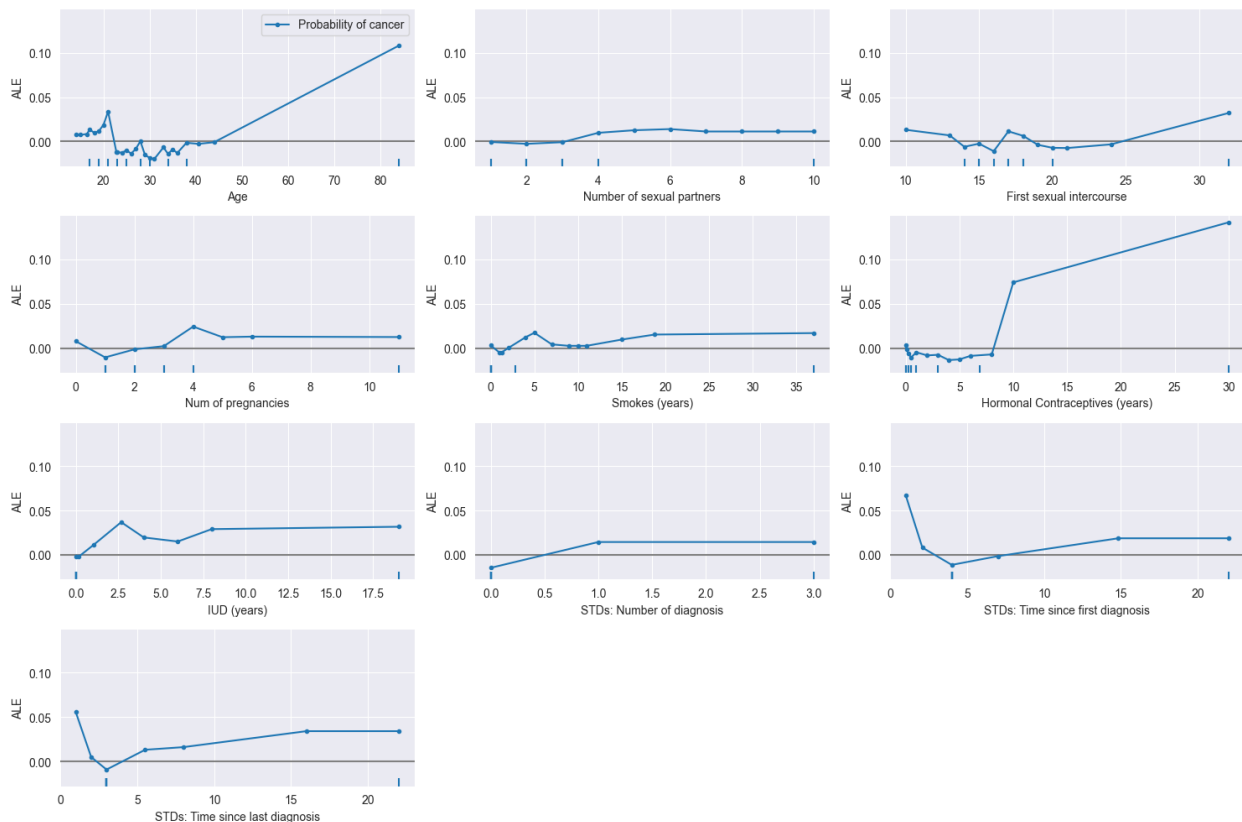
```
    warnings.warn(  
/Users/nirendy/school-repo/biology-hw1/.venv/lib/python3.12/site-  
packages/sklearn/base.py:493: UserWarning: X does not have valid  
feature names, but RandomForestClassifier was fitted with feature  
names
```

```
array([[<Axes: xlabel='Age', ylabel='ALE'>,  
        <Axes: xlabel='Number of sexual partners', ylabel='ALE'>,  
        <Axes: xlabel='First sexual intercourse', ylabel='ALE'>],  
       [<Axes: xlabel='Num of pregnancies', ylabel='ALE'>],
```

```

<Axes: xlabel='Smokes (years)', ylabel='ALE'>,
<Axes: xlabel='Hormonal Contraceptives (years)',
ylabel='ALE'>],
[<Axes: xlabel='IUD (years)', ylabel='ALE'>,
<Axes: xlabel='STDs: Number of diagnosis', ylabel='ALE'>,
<Axes: xlabel='STDs: Time since first diagnosis',
ylabel='ALE'>],
[<Axes: xlabel='STDs: Time since last diagnosis',
ylabel='ALE'>,
None, None]], dtype=object)

```



E. Shapley Values

Let us now try to compare how each model relies on each feature, and explain individual predictions. Using the TreeExplainer class of the shap package, calculate the Shapley values of the Random Forest model over the test set.

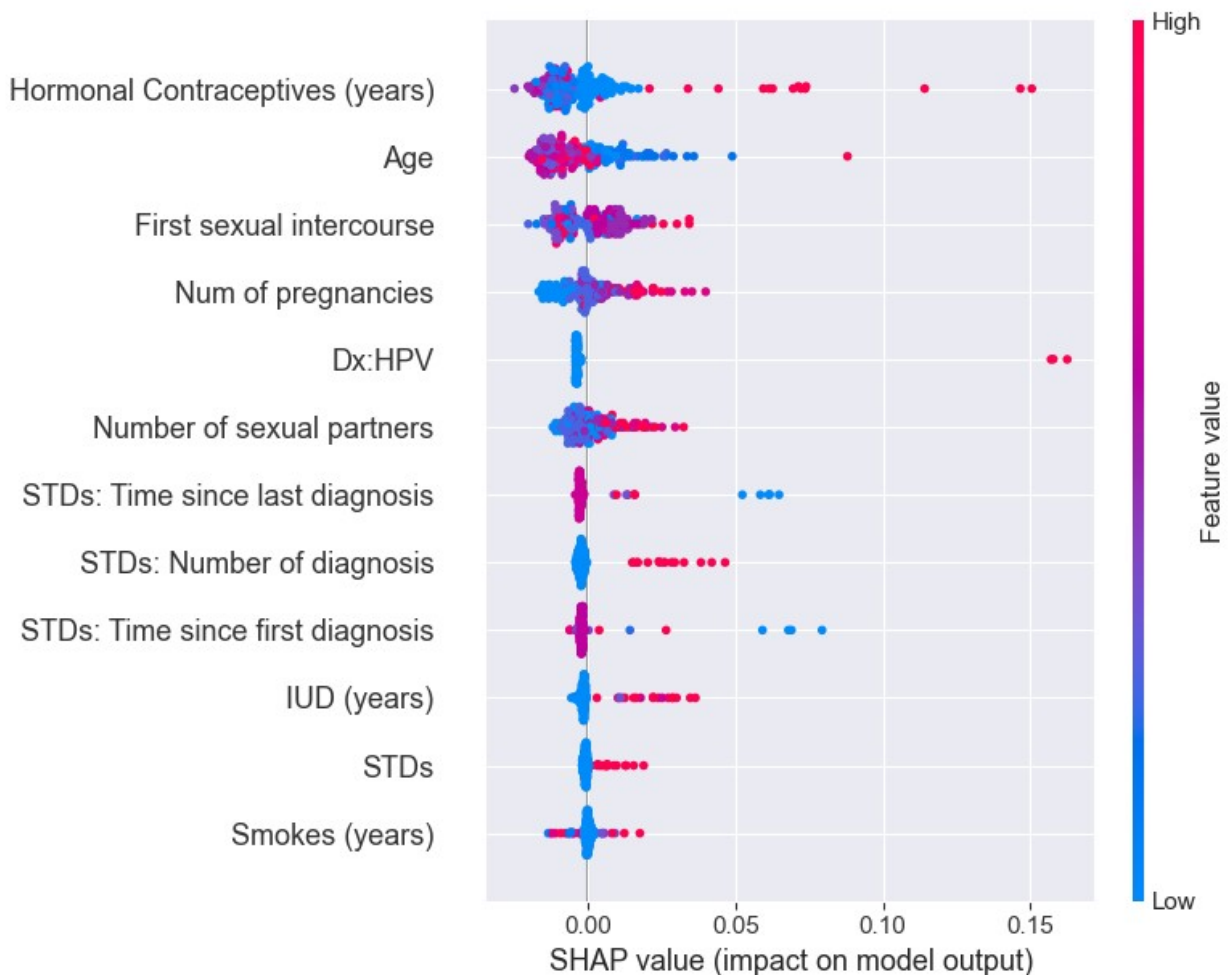
1. Visualize the Shapley values using a summary plot. How do they compare to ALE plots?

```

from shap import TreeExplainer, summary_plot
explainer = TreeExplainer(forest)

```

```
shap_values = explainer.shap_values(X_test)[:,:,:1]
summary_plot(shap_values, X_test)
```



2. Calculate the Shapley feature importance, as the average of the absolute value of the Shapley values. How do they compare to the feature importances determined in D.2?

```
abs_shap_values = np.abs(shap_values).mean(0)
pd.DataFrame(abs_shap_values, index=X_test.columns,
columns=['Importance']).sort_values('Importance', ascending=False)
```

	Importance
Hormonal Contraceptives (years)	0.012181
Age	0.010647
First sexual intercourse	0.008509
Num of pregnancies	0.007285
Dx:HPV	0.005950
Number of sexual partners	0.005686
STDs: Time since last diagnosis	0.004279

STDs: Number of diagnosis	0.004030
STDs: Time since first diagnosis	0.003697
IUD (years)	0.003478
STDs	0.001398
Smokes (years)	0.001315

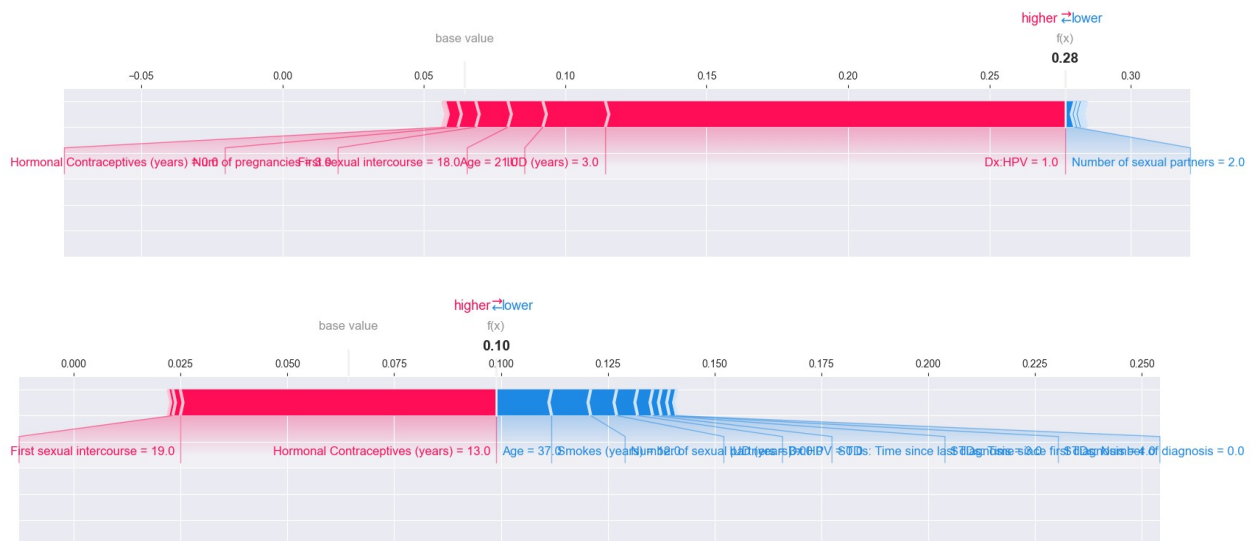
The absolute of average Shapley values somewhat agree with the feature importance in D.2. Namely, in both **Hormonal Contraceptives (years)** is considered the most important feature, and in both **age** is another important feature.

They also agree on features that are not important, such as **Smokes** (years)

3. Pick two test set instances for which the Random Forest model makes an incorrect prediction. Explain their corresponding prediction using a Shapley values force plot.

```
from shap import force_plot
pred = forest.predict(X_test)
incorrect_indices = np.where(pred != y_test)[0]
samples = incorrect_indices[:2]
print(pred[samples])
for sample in samples:
    force_plot(explainer.expected_value[1], shap_values[sample],
X_test.iloc[sample], matplotlib=True)

[0 0]
```



F. Bonus

Based on the various model interpretations provided, can you come up with a better model, based on a different set of features?

