Mechanistic interpretation of feature importance

Saw Simeon June 9, 2016

Feature importance analysis from Random forest using Gini index (i.e., variance of the responses).

Creating a R function to perform feature importance

```
randomForest_feature_importance <- function(x) {</pre>
  library(doSNOW)
  library(foreach)
  library(parallel)
  cl <- makeCluster(8)</pre>
  registerDoSNOW(cl)
  results <- list(100)
  results <- foreach (i = 1:100) %dopar% {
    x \leftarrow na.omit(x)
    para <- dplyr::sample_n(x, size = 2571, replace = TRUE)</pre>
    in_train_para <- sample(nrow(para),</pre>
                               size = as.integer(nrow(para) * 0.8),
                               replace = FALSE)
    Train <- para[in_train_para, ]</pre>
    Test <- para[-in_train_para, ]</pre>
    rm(in_train_para)
    rm(Test)
    model <- ranger::ranger(pIC50~., data = Train, importance = 'impurity',</pre>
                                      write.forest = TRUE, save.memory = TRUE)
    rm(Train)
    importance <- model$variable.importance</pre>
    results[[i]] <- importance</pre>
  }
  return(results)
  stopCluster(cl)
```

Generating the plot of feature importance

```
input <- readRDS(file = "data.Rds")
SubStructure_fingerPrintCount <- input$Substructure_fingerPrintCount
results_feature_importance_RF <- randomForest_feature_importance(SubStructure_fingerPrintCount)

## Loading required package: foreach

## Loading required package: iterators

## Loading required package: snow

##

## Attaching package: 'parallel'

## The following objects are masked from 'package:snow':

##</pre>
```

```
clusterApply, clusterApplyLB, clusterCall, clusterEvalQ,
##
##
       clusterExport, clusterMap, clusterSplit, makeCluster,
##
       parApply, parCapply, parLapply, parRapply, parSapply,
       splitIndices, stopCluster
##
data1 <- data.frame(results_feature_importance_RF)</pre>
data1 <- cbind(features = rownames(data1), data1)</pre>
library(reshape2)
data melt <- suppressWarnings(melt(data1, id.vars = "features"))</pre>
#data_melt <- melt(data1, id.vars = "features")</pre>
data_melt$features <- factor(data_melt$features)</pre>
library(ggplot2)
## Warning: package 'ggplot2' was built under R version 3.2.4
plot_feature <- ggplot(data_melt, aes(x = reorder(features, value, FUN = median), y = value)) +</pre>
  geom_boxplot(fill = "#F8766D", colour = "black", alpha = 0.5) +
  theme bw() + xlab("") + ylab("Gini Index") + coord flip() + theme(
    axis.text.y = element text(size = 20, colour = "black"),
    axis.text.x = element_text(size = 20, colour = "black"),
    #axis.title.x = element_blank(),
    plot.margin = unit(c(1, 1, 1, 1), "cm"),
    panel.border = element_rect(linetype = "solid", colour = "black", fill = NA, size = 1),
    axis.title = element_text(size = 25, face = "bold", colour = "black")
plot_feature
```

