RIM-interpret Documentation

Xavier Loffree

August 2023

1 get_pfi(fit, X_test, y_test)

get_pfi: calculates permutation feature importance (PFI) values for each pre-

dictor in the model fit: fitted model

X_test: dataframe containing all predictors in the testing set

y_test: dataframe containing all target variable values in the testing set

returns: dataframe of mean PFI values for each predictor across 10 repetitions

2 get_shap(fit, X_test, model_type)

get_shap: calculates the mean SHAP value across all instances for each predictor

fit: fitted model

X_test: dataframe containing all predictors in the testing set

model_type: type of model ("Linear" or "Tree")

returns: dataframe of mean SHAP values across all instances for each predictor

$3 \text{ get_lime}(\text{fit, X_train, X_test})$

get_lime: calculates the mean LIME value across all instances for each predictor

fit: fitted model

X_train: dataframe containing all predictors in the training set X_test: dataframe containing all predictors in the testing set

returns: dataframe of mean LIME values across all instances for each predictor

$4 \quad \text{get_inter(fit, X_train, X_test, y_test, model_type)}$

get_inter: calculates the mean PFI, SHAP, LIME, and RIM values for each

predictor

fit: fitted model

X-train: dataframe containing all predictors in the training set X-test: dataframe containing all predictors in the testing set

 y_test : dataframe containing all target variable values in the testing set returns: dataframe of PFI, SHAP, LIME, and RIM values for each predictor