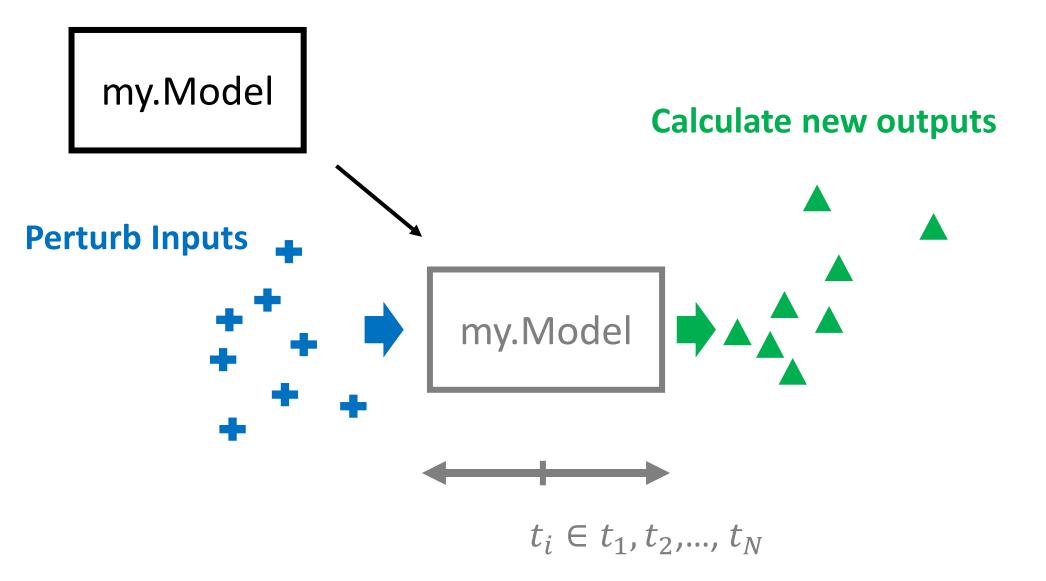
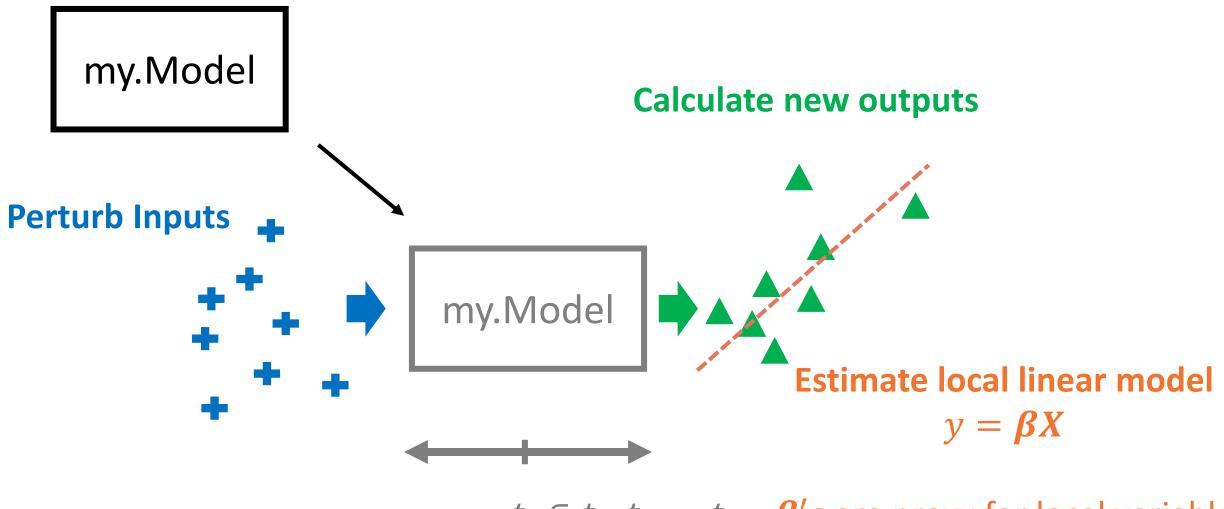
LIME procedure



LIME procedure

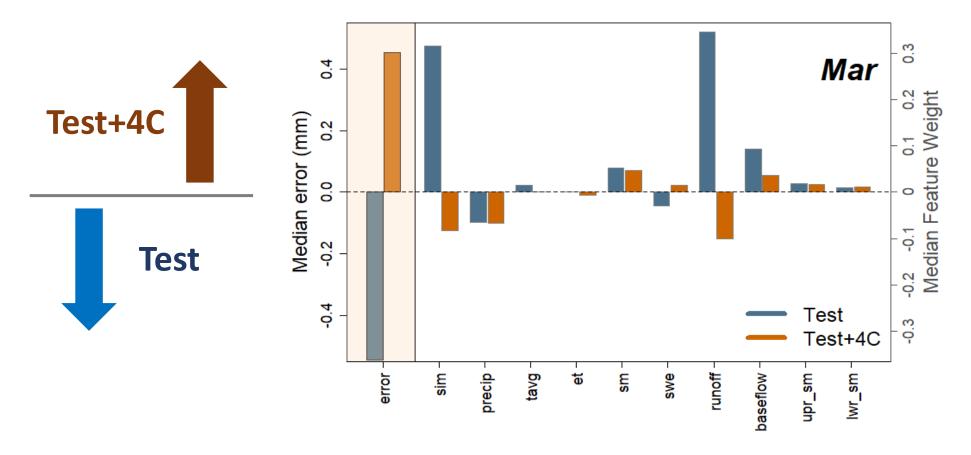


 $t_i \in t_1, t_2, ..., t_N$ β' s are proxy for local variable importance

LIME implementation – monthly subsets

Focus on biased errors

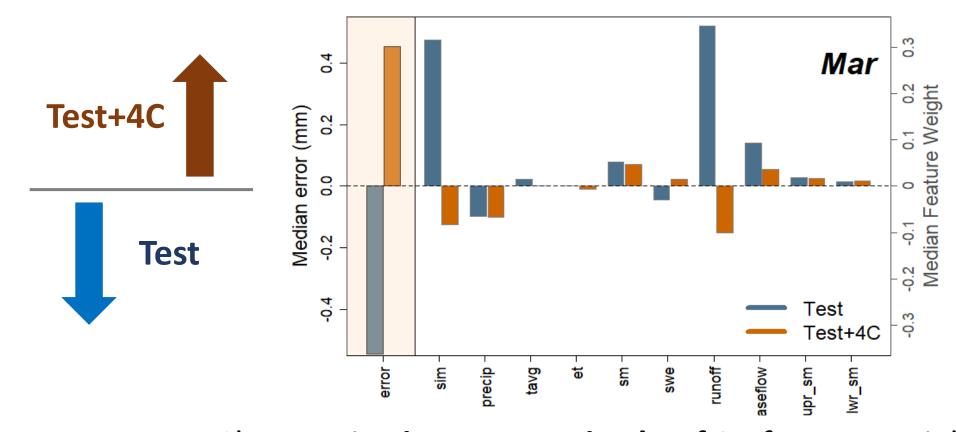
Aggregate normalized β' s (feature weights) in these subsets



LIME implementation – monthly subsets

Focus on biased errors

Aggregate normalized β' s (feature weights) in these subsets



Changes in **sign** or **magnitude** of SV feature weight elucidate how RF error correction model **infers** changes to bias