# Package 'treeshap'

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Title Compute SHAP Values for Your Tree-Based Models Using the 'TreeSHAP' Algorithm

Version 0.3.1

Description An efficient implementation of the 'TreeSHAP' algorithm introduced by Lundberg et al., (2020) <doi:10.1038/s42256-019-0138-9>. It is capable of calculating SHAP (SHapley Additive exPlanations) values for tree-based models in polynomial time. Currently supported models include 'gbm', 'randomForest', 'ranger', 'xgboost', 'lightgbm'.

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https://github.com/ModelOriented/treeshap

BugReports https://github.com/ModelOriented/treeshap/issues

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## **R** topics documented:

colors_discrete_drwhy	2
fifa20	3
gbm.unify	4
is.model_unified	5
is.treeshap	5
lightgbm.unify	6
model_unified.object	7
model_unified_multioutput.object	
plot_contribution	
plot_feature_dependence	9
plot_feature_importance	
plot_interaction	
predict.model_unified	
print.model_unified	
print.model_unified_multioutput	
print.treeshap	
print.treeshap_multioutput	
randomForest.unify	
ranger.unify	
ranger_surv.unify	
set_reference_dataset	
theme_drwhy	
treeshap	
treeshap.object	
treeshap_multioutput.object	
unify	
xgboost.unify	25
	27

colors\_discrete\_drwhy DrWhy color palettes for ggplot objects

### Description

DrWhy color palettes for ggplot objects

### Usage

Index

colors\_discrete\_drwhy(n = 2)

colors\_breakdown\_drwhy()

#### Arguments

n

number of colors for color palette

#### fifa20

#### Value

color palette as vector of characters

fifa20

#### Attributes of all players in FIFA 20

#### Description

Dataset consists of 56 columns, 55 numeric and one of type factor 'work\_rate'. value\_eur is a potential target feature.

#### Usage

fifa20

#### Format

A data frame with 18278 rows and 56 columns. Most of variables representing skills are in range from 0 to 100 and will not be described here. To list non obvious features:

overall Overall score of player's skills

potential Potential of a player, younger players tend to have higher level of potential

value\_eur Market value of a player (in mln EUR)

international\_reputation Range 1 to 5

weak\_foot Range 1 to 5

skill\_moves Range 1 to 5

work\_rate Divided by slash levels of willingness to work in offense and defense respectively

#### Source

"Data has been scraped from the publicly available website https://sofifa.com" https://www.kaggle.com/stefanoleone992/fifa-20-complete-player-dataset

gbm.unify

#### Description

Convert your GBM model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

gbm.unify(gbm\_model, data)

#### Arguments

gbm_model	An object of gbm class. At the moment, models built on data with categorical features are not supported - please encode them before training.
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.

#### Value

a unified model representation - a model\_unified.object object

#### See Also

lightgbm.unify for LightGBM models
xgboost.unify for XGBoost models
ranger.unify for ranger models
randomForest.unify for randomForest models

is.model\_unified Check whether object is a valid model\_unified object

#### Description

Does not check correctness of representation, only basic checks

#### Usage

is.model\_unified(x)

#### Arguments

x an object to check

#### Value

boolean

is.treeshap

#### Check whether object is a valid treeshap object

#### Description

Does not check correctness of result, only basic checks

#### Usage

is.treeshap(x)

#### Arguments

x an object to check

#### Value

boolean

lightgbm.unify

#### Description

Convert your LightGBM model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

lightgbm.unify(lgb\_model, data, recalculate = FALSE)

#### Arguments

lgb_model	A lightgbm model - object of class lgb.Booster
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.
recalculate	logical indicating if covers should be recalculated according to the dataset given in data. Keep it FALSE if training data are used.

#### Value

a unified model representation - a model\_unified.object object

#### See Also

gbm.unify for GBM models
xgboost.unify for XGBoost models
ranger.unify for ranger models
randomForest.unify for randomForest models

model\_unified.object

```
shaps <- treeshap(unified_model, data[1:2, ])
plot_contribution(shaps, obs = 1)</pre>
```

model\_unified.object Unified model representation

#### Description

model\_unified object produced by \*.unify or unify function.

#### Value

List consisting of two elements:

model - A data.frame representing model with following columns:

Tree	0-indexed ID of a tree
Node	0-indexed ID of a node in a tree. In a tree the root always has ID 0
Feature	In case of an internal node - name of a feature to split on. Otherwise - NA
Decision.type	A factor with two levels: "<" and "<=". In case of an internal node - predicate used for splitting observations. Otherwise - NA
Split	For internal nodes threshold used for splitting observations. All observations that satisfy the predicate Decision.type(Split) ('< Split' / '<= Split') are proceeded to the node marked as 'Yes'. Otherwise to the 'No' node. For leaves - NA
Yes	Index of a row containing a child Node. Thanks to explicit indicating the row it is much faster to move between nodes
No	Index of a row containing a child Node
Missing	Index of a row containing a child Node where are proceeded all observations with no value of the dividing feature
Prediction	For leaves: Value of prediction in the leaf. For internal nodes: NA
Cover	Number of observations seen by the internal node or collected by the leaf for the reference dataset

**data** - Dataset used as a reference for calculating SHAP values. A dataset passed to the \*.unify, unify or set\_reference\_dataset function with data argument. A data.frame.

Object has two also attributes set:

model A string. By what package the model was produced.

missing\_support

A boolean. Whether the model allows missing values to be present in explained dataset.

#### See Also

unify

model\_unified\_multioutput.object

Unified model representations for multi-output model

#### Description

model\_unified\_multioutput object produced by \*.unify or unify function.

#### Value

List consisting of model\_unified objects, one for each individual output of a model. For survival models, the list is named using the time points, for which predictions are calculated.

#### See Also

unify

plot\_contribution SHAP value based Break-Down plot

#### Description

This function plots contributions of features into the prediction for a single observation.

#### Usage

```
plot_contribution(
   treeshap,
   obs = 1,
   max_vars = 5,
   min_max = NA,
   digits = 3,
   explain_deviation = FALSE,
   title = "SHAP Break-Down",
   subtitle = ""
)
```

#### Arguments

treeshap	A treeshap object produced with the treeshap function. treeshap.object.	
obs	A numeric indicating which observation should be plotted. Be default it's first observation.	
max_vars	maximum number of variables that shall be presented. Variables with the highest importance will be presented. Remaining variables will be summed into one additional contribution. By default 5.	

min_max	a range of OX axis. By default NA, therefore it will be extracted from the contributions of x. But it can be set to some constants, useful if these plots are to be used for comparisons.	
digits	number of decimal places (round) to be used.	
explain_deviation		
	if TRUE then instead of explaining prediction and plotting intercept bar, only deviation from mean prediction of the reference dataset will be explained. By default FALSE.	
title	the plot's title, by default 'SHAP Break-Down'.	
subtitle	the plot's subtitle. By default no subtitle.	

#### Value

a ggplot2 object

#### See Also

treeshap for calculation of SHAP values

plot\_feature\_importance, plot\_feature\_dependence, plot\_interaction

#### Examples

plot\_feature\_dependence SHAP value based Feature Dependence plot

#### Description

Depending on the value of a variable: how does it contribute into the prediction?

#### Usage

```
plot_feature_dependence(
   treeshap,
   variable,
   title = "Feature Dependence",
   subtitle = NULL
)
```

#### Arguments

A treeshap object produced with the treeshap function. treeshap.object.
name or index of variable for which feature dependence will be plotted.
the plot's title, by default 'Feature Dependence'.
the plot's subtitle. By default no subtitle.

#### Value

a ggplot2 object

#### See Also

treeshap for calculation of SHAP values

plot\_contribution, plot\_feature\_importance, plot\_interaction

#### Examples

plot\_feature\_importance SHAP value based Feature Importance plot

Description

This function plots feature importance calculated as means of absolute values of SHAP values of variables (average impact on model output magnitude).

10

#### plot\_feature\_importance

#### Usage

```
plot_feature_importance(
   treeshap,
   desc_sorting = TRUE,
   max_vars = ncol(shaps),
   title = "Feature Importance",
   subtitle = NULL
)
```

#### Arguments

treeshap	A treeshap object produced with the treeshap function. treeshap.object.	
desc_sorting	logical. Should the bars be sorted descending? By default TRUE.	
max_vars	maximum number of variables that shall be presented. By default all are pre- sented.	
title	the plot's title, by default 'Feature Importance'.	
subtitle	the plot's subtitle. By default no subtitle.	

#### Value

a ggplot2 object

#### See Also

treeshap for calculation of SHAP values

plot\_contribution, plot\_feature\_dependence, plot\_interaction

plot\_interaction SHAP Interaction value plot

#### Description

This function plots SHAP Interaction value for two variables depending on the value of the first variable. Value of the second variable is marked with the color.

#### Usage

```
plot_interaction(
   treeshap,
   var1,
   var2,
   title = "SHAP Interaction Value Plot",
   subtitle = ""
)
```

#### Arguments

treeshap	A treeshap object produced with treeshap(interactions = TRUE) function treeshap.object.
var1	name or index of the first variable - plotted on x axis.
var2	name or index of the second variable - marked with color.
title	the plot's title, by default 'SHAP Interaction Value Plot'.
subtitle	the plot's subtitle. By default no subtitle.

#### Value

a ggplot2 object

#### See Also

treeshap for calculation of SHAP Interaction values

plot\_contribution, plot\_feature\_importance, plot\_feature\_dependence

```
data <- fifa20$data[colnames(fifa20$data) != 'work_rate']
target <- fifa20$target
param2 <- list(objective = "reg:squarederror", max_depth = 5)
xgb_model2 <- xgboost::xgboost(as.matrix(data), params = param2, label = target, nrounds = 10)
unified_model2 <- xgboost.unify(xgb_model2, data)
inters <- treeshap(unified_model2, as.matrix(data[1:50, ]), interactions = TRUE)
plot_interaction(inters, "dribbling", "defending")</pre>
```

predict.model\_unified Predict

#### Description

Predict using unified\_model representation.

#### Usage

```
## S3 method for class 'model_unified'
predict(object, x, ...)
```

#### Arguments

object	Unified model representation of the model created with a (model).unify func- tion. model_unified.object
x	Observations to predict. A data.frame or matrix with the same columns as in the training set of the model.
	other parameters

#### Value

a vector of predictions.

```
library(gbm)
data <- fifa20$data[colnames(fifa20$data) != 'work_rate']
data['value_eur'] <- fifa20$target
gbm_model <- gbm::gbm(
  formula = value_eur ~ .,
  data = data,
  distribution = "laplace",
  n.trees = 20,
  interaction.depth = 4,
  n.cores = 1)
  unified <- gbm.unify(gbm_model, data)
  predict(unified, data[2001:2005, ])
```

print.model\_unified Prints model\_unified objects

#### Description

Prints model\_unified objects

#### Usage

## S3 method for class 'model\_unified'
print(x, ...)

#### Arguments

х	a model_unified object
	other arguments

#### Value

No return value, called for printing

```
print.model_unified_multioutput
```

#### Prints model\_unified\_multioutput objects

#### Description

Prints model\_unified\_multioutput objects

#### Usage

```
## S3 method for class 'model_unified_multioutput'
print(x, ...)
```

#### Arguments

Х	a model_unified_multioutput object
	other arguments

#### Value

No return value, called for printing

print.treeshap Prints treeshap objects

#### Description

Prints treeshap objects

#### Usage

## S3 method for class 'treeshap'
print(x, ...)

#### Arguments

Х	a treeshap object
	other arguments

#### Value

No return value, called for printing

```
print.treeshap_multioutput
```

Prints treeshap\_multioutput objects

#### Description

Prints treeshap\_multioutput objects

#### Usage

```
## S3 method for class 'treeshap_multioutput'
print(x, ...)
```

#### Arguments

Х	a treeshap_multioutput object
	other arguments

#### Value

No return value, called for printing

randomForest.unify Unify randomForest model

#### Description

Convert your randomForest model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

randomForest.unify(rf\_model, data)

#### Arguments

rf_model	An object of randomForest class. At the moment, models built on data with categorical features are not supported - please encode them before training.
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.

#### Details

Binary classification models with a target variable that is a factor with two levels, 0 and 1, are supported

#### Value

a unified model representation - a model\_unified.object object

#### See Also

lightgbm.unify for LightGBM models
gbm.unify for GBM models
xgboost.unify for XGBoost models
ranger.unify for ranger models

#### ranger.unify

```
# plot_contribution(shaps, obs = 1)
```

ranger.unify Unify ranger model

#### Description

Convert your ranger model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

ranger.unify(rf\_model, data)

#### Arguments

rf_model	An object of ranger class. At the moment, models built on data with categorical features are not supported - please encode them before training.
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.

#### Value

a unified model representation - a model\_unified.object object

#### See Also

lightgbm.unify for LightGBM models
gbm.unify for GBM models
xgboost.unify for XGBoost models
randomForest.unify for randomForest models

ranger\_surv.unify Unify ranger survival model

#### Description

Convert your ranger model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

```
ranger_surv.unify(
   rf_model,
   data,
   type = c("risk", "survival", "chf"),
   times = NULL
)
```

#### Arguments

rf_model	An object of ranger class. At the moment, models built on data with categorical features are not supported - please encode them before training.
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.
type	A character to define the type of model prediction to use. Either "risk" (de- fault), which uses the risk score calculated as a sum of cumulative hazard func- tion values, "survival", which uses the survival probability at certain time- points for each observation, or "chf", which used the cumulative hazard values at certain time-points for each observation.
times	A numeric vector of unique death times at which the prediction should be eval- uated. By default unique.death.times from model are used.

#### Details

The survival forest implemented in the ranger package stores cumulative hazard functions (CHFs) in the leaves of survival trees, as proposed for Random Survival Forests (Ishwaran et al. 2008). The final model prediction is made by averaging these CHFs from all the trees. To provide explanations in the form of a survival function, the CHFs from the leaves are converted into survival functions (SFs) using the formula SF(t) = exp(-CHF(t)). However, it is important to note that averaging these SFs does not yield the correct model prediction as the model prediction is the average of CHFs transformed in the same way. Therefore, when you obtain explanations based on the survival function, they are only proxies and may not be fully consistent with the model predictions obtained using for example predict function.

#### Value

For type = "risk" a unified model representation is returned - a model\_unified.object object. For type = "survival" or type = "chf" - a model\_unified\_multioutput.object object is returned, which is a list that contains unified model representation (model\_unified.object object) for each time point. In this case, the list names are time points at which the survival function was evaluated.

#### See Also

ranger.unify for regression and classification ranger models

lightgbm.unify for LightGBM models
gbm.unify for GBM models
xgboost.unify for XGBoost models
randomForest.unify for randomForest models

```
library(ranger)
data_colon <- data.table::data.table(survival::colon)</pre>
data_colon <- na.omit(data_colon[get("etype") == 2, ])</pre>
surv_cols <- c("status", "time", "rx")</pre>
feature_cols <- colnames(data_colon)[3:(ncol(data_colon) - 1)]</pre>
train_x <- model.matrix(</pre>
  ~ -1 + .,
  data_colon[, .SD, .SDcols = setdiff(feature_cols, surv_cols[1:2])]
)
train_y <- survival::Surv(</pre>
  event = (data_colon[, get("status")] |>
              as.character() |>
              as.integer()),
  time = data_colon[, get("time")],
  type = "right"
)
rf <- ranger::ranger(</pre>
  x = train_x,
  y = train_y,
  data = data_colon,
  max.depth = 10,
  num.trees = 10
)
unified_model_risk <- ranger_surv.unify(rf, train_x, type = "risk")</pre>
shaps <- treeshap(unified_model_risk, train_x[1:2,])</pre>
# compute shaps for 3 selected time points
unified_model_surv <- ranger_surv.unify(rf, train_x, type = "survival", times = c(23, 50, 73))
shaps_surv <- treeshap(unified_model_surv, train_x[1:2,])</pre>
```

set\_reference\_dataset Set reference dataset

#### Description

Change a dataset used as reference for calculating SHAP values. Reference dataset is initially set with data argument in unifying function. Usually reference dataset is dataset used to train the model. Important property of reference dataset is that SHAP values for each observation add up to its deviation from mean prediction for a reference dataset.

#### Usage

```
set_reference_dataset(unified_model, x)
```

#### Arguments

unified_model	Unified model representation of the model created with a (model).unify func- tion. (model_unified.object).
x	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model.

#### Value

model\_unified.object. Unified representation of the model as created with a (model).unify function, but with changed reference dataset (Cover column containing updated values).

#### See Also

lightgbm.unify for LightGBM models
gbm.unify for GBM models
xgboost.unify for XGBoost models
ranger.unify for ranger models
randomForest.unify for randomForest models

```
library(gbm)
data <- fifa20$data[colnames(fifa20$data) != 'work_rate']
data['value_eur'] <- fifa20$target
gbm_model <- gbm::gbm(
formula = value_eur ~ .,
    data = data,
    distribution = "laplace",
    n.trees = 20,</pre>
```

```
interaction.depth = 4,
    n.cores = 1)
unified <- gbm.unify(gbm_model, data)
set_reference_dataset(unified, data[200:700, ])
```

theme\_drwhy

#### DrWhy Theme for ggplot objects

#### Description

DrWhy Theme for ggplot objects

#### Usage

theme\_drwhy()

```
theme_drwhy_vertical()
```

#### Value

theme for ggplot2 objects

treeshap

Calculate SHAP values of a tree ensemble model.

#### Description

Calculate SHAP values and optionally SHAP Interaction values.

#### Usage

```
treeshap(unified_model, x, interactions = FALSE, verbose = TRUE)
```

#### Arguments

unified_model	Unified data.frame representation of the model created with a (model).unify function. A model_unified.object object.
x	Observations to be explained. A data.frame or matrix object with the same columns as in the training set of the model. Keep in mind that objects different than data.frame or plain matrix will cause an error or unpredictable behavior.
interactions	Whether to calculate SHAP interaction values. By default is FALSE. Basic SHAP values are always calculated.
verbose	Whether to print progress bar to the console. Should be logical. Progress bar will not be displayed on Windows.

#### Value

A treeshap.object object (for single-output models) or treeshap\_multioutput.object, which is a list of treeshap.object objects (for multi-output models). SHAP values can be accessed from treeshap.object with \$shaps, and interaction values can be accessed with \$interactions.

#### See Also

xgboost.unify for XGBoost models lightgbm.unify for LightGBM models gbm.unify for GBM
models randomForest.unify for randomForest models ranger.unify for ranger models ranger\_surv.unify
for ranger survival models

#### Examples

```
library(xgboost)
data <- fifa20$data[colnames(fifa20$data) != 'work_rate']</pre>
target <- fifa20$target</pre>
# calculating simple SHAP values
param <- list(objective = "reg:squarederror", max_depth = 3)</pre>
xgb_model <- xgboost::xgboost(as.matrix(data), params = param, label = target,</pre>
                                nrounds = 20, verbose = FALSE)
unified_model <- xgboost.unify(xgb_model, as.matrix(data))</pre>
treeshap1 <- treeshap(unified_model, head(data, 3))</pre>
plot_contribution(treeshap1, obs = 1)
treeshap1$shaps
# It's possible to calcualte explanation over different part of the data set
unified_model_rec <- set_reference_dataset(unified_model, data[1:1000, ])</pre>
treeshap_rec <- treeshap(unified_model, head(data, 3))</pre>
plot_contribution(treeshap_rec, obs = 1)
# calculating SHAP interaction values
param2 <- list(objective = "reg:squarederror", max_depth = 7)</pre>
xgb_model2 <- xgboost::xgboost(as.matrix(data), params = param2, label = target, nrounds = 10)</pre>
unified_model2 <- xgboost.unify(xgb_model2, as.matrix(data))</pre>
treeshap2 <- treeshap(unified_model2, head(data, 3), interactions = TRUE)</pre>
treeshap2$interactions
```

treeshap.object treeshap results

#### Description

treeshap object produced by treeshap function.

#### Value

List consisting of four elements:

- **shaps** A data.frame with M columns, X rows (M number of features, X number of explained observations). Every row corresponds to SHAP values for a observation.
- interactions An array with dimensions (M, M, X) (M number of features, X number of explained observations). Every [, , i] slice is a symmetric matrix SHAP Interaction values for a observation. [a, b, i] element is SHAP Interaction value of features a and b for observation i. Is NULL if interactions where not calculated (parameter interactions set FALSE.)
- **unified\_model** An object of type model\_unified.object. Unified representation of a model for which SHAP values were calculated. It is used by some of the plotting functions.
- **observations** Explained dataset. data.frame or matrix. It is used by some of the plotting functions.

#### See Also

treeshap,

plot\_contribution, plot\_feature\_importance, plot\_feature\_dependence, plot\_interaction

treeshap\_multioutput.object

treeshap results for multi-output model

#### Description

treeshap\_multioutput object produced by treeshap function.

#### Value

List consisting of treeshap objects, one for each individual output of a model. For survival models, the list is named using the time points, for which TreeSHAP values are calculated.

#### See Also

treeshap,

treeshap.object

#### unify

#### Description

Convert your tree-based model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

unify(model, data, ...)

#### Arguments

model	A tree-based model object of any supported class (gbm, lgb.Booster, randomForest, ranger, or xgb.Booster).
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.
	Additional parameters passed to the model-specific unification functions.

#### Value

A unified model representation - a model\_unified.object object (for single-output models) or model\_unified\_multioutput.object, which is a list of model\_unified.object objects (for multi-output models).

#### See Also

lightgbm.unify for LightGBM models
gbm.unify for GBM models
xgboost.unify for XGBoost models
ranger.unify for ranger models
randomForest.unify for randomForest models

```
rf2 <- randomForest::randomForest(target~., data = data, maxnodes = 10, ntree = 10)
unified_model2 <- unify(rf2, data)
shaps2 <- treeshap(unified_model2, data[1:2,])
plot_contribution(shaps2, obs = 1)</pre>
```

xgboost.unify Unify XGBoost model

#### Description

Convert your XGBoost model into a standardized representation. The returned representation is easy to be interpreted by the user and ready to be used as an argument in treeshap() function.

#### Usage

```
xgboost.unify(xgb_model, data, recalculate = FALSE)
```

#### Arguments

xgb_model	A XGBoost model - object of class xgb.Booster
data	Reference dataset. A data.frame or matrix with the same columns as in the training set of the model. Usually dataset used to train model.
recalculate	logical indicating if covers should be recalculated according to the dataset given in data. Keep it FALSE if training data are used.

#### Value

a unified model representation - a model\_unified.object object

#### See Also

lightgbm.unify for LightGBM models
gbm.unify for GBM models
ranger.unify for ranger models
randomForest.unify for randomForest models

### xgboost.unify

```
shaps <- treeshap(unified_model, data[1:2,])
plot_contribution(shaps, obs = 1)</pre>
```

# Index

\* datasets fifa20, 3 colors\_breakdown\_drwhy (colors\_discrete\_drwhy), 2 colors\_discrete\_drwhy, 2 fifa20, 3 gbm.unify, 4, 6, 16, 17, 19, 20, 22, 24, 25 is.model\_unified, 5 is.treeshap, 5 lightgbm.unify, 4, 6, 16, 17, 19, 20, 22, 24, 25 model\_unified.object, 4, 6, 7, 13, 16, 17, 19-21, 23-25 model\_unified\_multioutput.object, 8, 19, 24 plot\_contribution, 8, 10–12, 23 plot\_feature\_dependence, 9, 9, 11, 12, 23 plot\_feature\_importance, 9, 10, 10, 12, 23 plot\_interaction, 9–11, 12, 23 predict.model\_unified, 13 print.model\_unified, 14 print.model\_unified\_multioutput, 14 print.treeshap, 15 print.treeshap\_multioutput, 15 randomForest.unify, 4, 6, 16, 17, 19, 20, 22, 24, 25 ranger.unify, 4, 6, 16, 17, 19, 20, 22, 24, 25 ranger\_surv.unify, 18, 22 round, 9 set\_reference\_dataset, 7, 20 theme\_drwhy, 21

theme\_drwhy\_vertical (theme\_drwhy), 21 treeshap, 8-12, 21, 23 treeshap.object, 8, 10-12, 22, 22, 23 treeshap\_multioutput.object, 22, 23

unify, 7, 8, 24

xgboost.unify, 4, 6, 16, 17, 19, 20, 22, 24, 25