Package 'flashlight'

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Type Package

Title Shed Light on Black Box Machine Learning Models

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Description Shed light on black box machine learning models by the help of model performance, variable importance, global surrogate models, ICE profiles, partial dependence (Friedman J. H. (2001) <doi:10.1214/aos/1013203451>), accumulated local effects (Apley D. W. (2016) <arXiv:1612.08468>), further effects plots, scatter plots, interaction strength, and variable contribution breakdown (approximate SHAP) for single observations (Gosiewska and Biecek (2019) <arxiv:1903.11420>). All tools are implemented to work with case weights and allow for stratified analysis. Furthermore, multiple flashlights can be combined and analyzed together.

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URL https://github.com/mayer79/flashlight

BugReports https://github.com/mayer79/flashlight/issues

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add_shap

Add SHAP values to (multi-)flashlight

Description

The function calls light_breakdown for n_shap observations and adds the resulting (approximate) SHAP decompositions as static element "shap" to the (multi)-flashlight for further analyses. We offer two approximations to SHAP: For visit_strategy = "importance", the breakdown algorithm (see reference) is used with importance based visit order. Use the default visit_strategy = "permutation" to run breakdown for multiple random permutations, averaging the results. This approximation will be closer to exact SHAP values, but very slow. Most available arguments can be chosen to reduce computation time.

Usage

```
add_shap(x, ...)
## Default S3 method:
add_shap(x, ...)
## S3 method for class 'flashlight'
add_shap(
  Х,
  v = NULL
  visit_strategy = c("permutation", "importance", "v"),
  n_{shap} = 200,
  n_max = Inf,
  n_perm = 12,
  seed = NULL,
  use_linkinv = FALSE,
  verbose = TRUE,
)
## S3 method for class 'multiflashlight'
add_shap(x, ...)
```

Arguments

An object of class flashlight or multiflashlight.

Further arguments passed from or to other methods.

Vector of variables to assess contribution for. Defaults to all except those specified by "y", "w" and "by".

Visit_strategy In what sequence should variables be visited? By n_perm "permutation" (slow), by "importance" (fast), or as "v" (not recommended).

Number of SHAP decompositions to calculate.

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n_max	Maximum number of rows in data to consider in the reference data. Set to lower value if data is large.
n_perm	Number of permutations of random visit sequences. Only used if $visit_strategy = "permutation"$.
seed	An integer random seed.
use_linkinv	Should retransformation function be applied? We suggest to keep the default (FALSE) as the values can be retransformed later.
verbose	Should progress bar be shown? Default is TRUE.

Value

An object of class flashlight or multiflashlight with additional element "shap" of class "shap" (and "list").

Methods (by class)

- default: Default method not implemented yet.
- flashlight: Variable attribution to single observation for a flashlight.
- multiflashlight: Add SHAP to multiflashlight.

References

A. Gosiewska and P. Biecek (2019). IBREAKDOWN: Uncertainty of model explanations for non-additive predictive models. ArXiv <arxiv.org/abs/1903.11420>.

Examples

```
## Not run:
fit <- lm(Sepal.Length ~ . + Petal.Length:Species, data = iris)
x <- flashlight(model = fit, label = "lm", data = iris, y = "Sepal.Length")
x <- add_shap(x)
is.shap(x$shap)
plot(light_importance(x, type = "shap"))
plot(light_scatter(x, type = "shap", v = "Petal.Length"))
plot(light_scatter(x, type = "shap", v = "Petal.Length", by = "Species"))
## End(Not run)</pre>
```

ale_profile

ALE profile

Description

Internal function used by light_profile to calculate ALE profiles.

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Usage

```
ale_profile(
  Х,
  ٧,
 breaks = NULL,
  n_bins = 11,
  cut_type = c("equal", "quantile"),
  counts = TRUE,
  counts_weighted = FALSE,
  pred = NULL,
  evaluate_at = NULL,
  indices = NULL,
  n_{max} = 1000,
  seed = NULL,
  two_sided = FALSE,
  calibrate = TRUE,
)
```

Arguments

x An object of class flashlight.

v The variable to be profiled.

breaks Cut breaks for a numeric v. Only used if no evaluate_at is specified.

n_bins Maxmium number of unique values to evaluate for numeric v. Only used if no

evaluate_at is specified.

cut_type For the default "equal", bins of equal width are created for v by pretty. Choose

"quantile" to create quantile bins.

counts Should counts be added?

counts_weighted

If counts is TRUE: Should counts be weighted by the case weights? If TRUE,

the sum of w is returned by group.

pred Optional vector with predictions.

evaluate_at Vector with values of v used to evaluate the profile. Only relevant for type =

"partial dependence".

indices A vector of row numbers to consider.

n_max Maximum number of ICE profiles to calculate within interval (not within data).

seed Integer random seed passed to light_ice.

two_sided Standard ALE profiles are calculated via left derivatives. Set to TRUE if two-

sided derivatives should be calculated. Only works for continuous v. More specifically: Usually, local effects at value x are calculated using points between x-e and x. Set ale_two_sided = TRUE to use points between x-e/2 and x+e/2.

calibrate Should values be calibrated based on average preditions? Default is TRUE.

Other arguments passed to this function (currently unused).

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Value

A tibble containing results.

all_identical

all_identical

Description

Checks if an aspect is identical for all elements in a nested list. The aspect is specified by fun, e.g. [[, followed by the element name to compare.

Usage

```
all_identical(x, fun, ...)
```

Arguments

x A nested list of objects.

fun Function used to extract information of each element of x.

... Further arguments passed to fun.

Value

A logical vector of length one.

Examples

```
x <- list(a = 1, b = 2)
y <- list(a = 1, b = 3)
all_identical(list(x, y), `[[`, "a")
all_identical(list(x, y), `[[`, "b")</pre>
```

auto_cut

Discretizes a Vector

Description

This function takes a vector x and returns a list with information on disretized version of x, see return for details on the resulting object.

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Usage

```
auto_cut(
    x,
    breaks = NULL,
    n_bins = 27,
    cut_type = c("equal", "quantile"),
    x_name = "value",
    level_name = "level",
    ...
)
```

Arguments

x	A vector.
breaks	An optional vector of breaks. Only relevant for numeric x.
n_bins	If x is numeric and no breaks are provided, this is the maximum number of bins allowed or to be created (approximately).
cut_type	For the default type "equal", bins of equal width are created by pretty. Choose "quantile" to create quantile bins.
x_name	Column name with the values of x in the output.
level_name	Column name with the bin labels of x in the output.
	Further arguments passed to cut3.

Details

The construction of level names can be controlled by passing ... arguments to formatC.

Value

A list with the following four elements:

- data A data.frame with colums x_name and level_name each with the same length as x. The column x_name has values in output bin_means while the column level_name has values in bin_labels.
- breaks A vector of increasing and unique breaks used to cut a numeric x with too many distinct levels. NULL otherwise.
- bin_means The midpoints of subsequent breaks, or if there are no breaks in the output, factor levels or distinct values of x.
- bin_labels Break labels of the form "(low, high]" if there are breaks in the output, otherwise the same as bin_means. Same order as bin_means.

Examples

```
auto_cut(1:10, n_bins = 3)
auto_cut(c(NA, 1:10), n_bins = 3)
auto_cut(1:10, breaks = 3:4, n_bins = 3)
auto_cut(1:10, n_bins = 3, cut_type = "quantile")
```

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```
auto_cut(LETTERS[4:1], n_bins = 2)
auto_cut(factor(LETTERS[1:4], LETTERS[4:1]), n_bins = 2)
auto_cut(990:1100, n_bins = 3, big.mark = "'", format = "fg")
auto_cut(c(0.0001, 0.0002, 0.0003, 0.005), n_bins = 3, format = "fg")
```

common_breaks

Common Breaks for multiflashlight

Description

Internal function used to find common breaks from different flashlights.

Usage

```
common_breaks(x, v, data = NULL, n_bins, cut_type)
```

Arguments

x An object of class multiflashlight.

v The variable to be profiled.

data A data.frame.

n_bins Maxmium number of unique values to evaluate for numeric v.

cut_type Cut type

Value

A vector of breaks

cut3 *Modified cut*

Description

Slightly modified version of base::cut.default. Both modifications refer to the construction of break labels. Firstly, ... arguments are passed to formatC in formatting the numbers in the labels. Secondly, a separator between the two numbers can be specified with default ", ".

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Usage

```
cut3(
    x,
    breaks,
    labels = NULL,
    include.lowest = FALSE,
    right = TRUE,
    dig.lab = 3L,
    ordered_result = FALSE,
    sep = ", ",
    ...
)
```

Arguments

Numeric vector.

Numeric vector of cut points or a single number specifying the number of intervals desired.

Labels Labels for the levels of the final categories.

include.lowest Flag if minimum value should be added to intervals of type (,] (or maximum for [,)).

right Flag if intervals should be closed to the right or left.

dig.lab Number of significant digits passed to formatC.

ordered_result Flag if resulting output vector should be ordered.

sep Separater between from-to labels.

Value

. . .

Vector of the same length as x.

Examples

```
x <- 998:1001
cut3(x, breaks = 2)
cut3(x, breaks = 2, big.mark = "'", sep = ":")</pre>
```

flashlight

Create or Update a flashlight

Arguments passed to formatC.

Description

Creates or updates a flashlight object. If a flashlight is to be created, all arguments are optional except label. If a flashlight is to be updated, all arguments are optional up to x (the flashlight to be updated).

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Usage

```
flashlight(x, ...)
## Default S3 method:
flashlight(
  х,
 model = NULL,
 data = NULL,
 y = NULL,
  predict_function = predict,
  linkinv = function(z) z,
 w = NULL,
 by = NULL,
 metrics = list(rmse = rmse),
  label = NULL,
  shap = NULL,
)
## S3 method for class 'flashlight'
flashlight(x, check = TRUE, ...)
```

Arguments

x An object of class flashlight. If not provided, a new flashlight is created based

on further input. Otherwise, x is updated based on further input.

... Arguments passed from or to other functions.

model A fitted model of any type. Most models require a customized predict_function.

data A data. frame or tibble used as basis for calculations.

y Variable name of response.

predict_function

A real valued function with two arguments: A model and a data of the same structure as data. Only the order of the two arguments matter, not their names.

linkinv An inverse transformation function applied after predict_function.

w A variable name of case weights.

by A character vector with names of grouping variables.

metrics A named list of metrics. Here, a metric is a function with exactly four ar-

guments: actual, predicted, w (case weights) and ... like those in package

 ${\tt MetricsWeighted}.$

label Name of the flashlight. Required.

shap An optional shap object. Typically added by calling add_shap.

check When updating the flashlight: Should internal checks be performed? Default is

TRUE.

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Value

An object of class flashlight (and list) containing each input (except x) as element.

Methods (by class)

- default: Used to create a flashlight object. No x has to be passed in this case.
- flashlight: Used to update an existing flashlight object.

See Also

```
multiflashlight.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
(fl <- flashlight(model = fit, data = iris, y = "Sepal.Length", label = "ols"))
(fl_updated <- flashlight(fl, linkinv = exp))</pre>
```

grouped_center

Grouped, weighted mean centering

Description

Centers a numeric variable within optional groups and optional weights. The order of values is unchanged.

Usage

```
grouped_center(data, x, w = NULL, by = NULL, ...)
```

Arguments

data	A data.frame.
Χ	Variable name in data to center.
W	Optional name of the column in data with case weights.
by	An optional vector of column names in data used to group the results.
	Additional arguments passed to mean calculation (e.g. na.rm = TRUE).

Value

A numeric vector with centered values in column x.

Examples

```
ir <- data.frame(iris, w = 1)
mean(grouped_center(ir, "Sepal.Width"))
rowsum(grouped_center(ir, "Sepal.Width", by = "Species"), ir$Species)
mean(grouped_center(ir, "Sepal.Width", w = "w"))
rowsum(grouped_center(ir, "Sepal.Width", by = "Species", w = "w"), ir$Species)</pre>
```

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uped count
)

Description

Calculates weighted counts grouped by optional columns.

Usage

```
grouped_counts(data, by = NULL, w = NULL, value_name = "n", ...)
```

Arguments

data A data.frame.

by An optional vector of column names in data used to group the results.

w Optional name of the column in data with case weights.

value_name Name of the resulting column with counts.

... Arguments passed to sum (only if weights are provided).

Value

A data.frame with columns by and value_name.

Examples

```
grouped_counts(iris)
grouped_counts(iris, by = "Species")
grouped_counts(iris, w = "Petal.Length")
grouped_counts(iris, by = "Species", w = "Petal.Length")
```

grouped_stats Grouped West

Grouped Weighted Means, Quartiles, or Variances

Description

Calculates weighted means, quartiles, or variances (and counts) of a variable grouped by optional columns. By default, counts are not weighted, even if there is a weighting variable.

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Usage

```
grouped_stats(
  data,
  x,
  w = NULL,
  by = NULL,
  stats = c("mean", "quartiles", "variance"),
  counts = TRUE,
  counts_weighted = FALSE,
  counts_name = "counts",
  value_name = x,
  q1_name = "q1",
  q3_name = "q3",
  ...
)
```

A data.frame.

Arguments

data

X	Variable name in data to summarize.
W	Optional name of the column in data with case weights.
by	An optional vector of column names in data used to group the results.
stats	Statistic to calculate: "mean", "quartiles", or "variance".
counts	Should group counts be added?
counts_weighte	ed
	Should counts be weighted by the case weights? If TRUE, the sum of w is returned by group.
counts_name	Name of column in the resulting data. frame containing the counts.
value_name	Name of the resulting column with mean, median, or variance.
q1_name	Name of the resulting column with first quartile values. Only relevant for stats "quartiles".
q3_name	Name of the resulting column with third quartile values. Only relevant for stats "quartiles".
	Additional arguments passed to MetricsWeighted::weighted_mean, MetricsWeighted::weighted_quor MetricsWeighted::weighted_var.

Value

A data.frame with columns by, x and optionally counts_name.

Examples

```
grouped_stats(iris, "Sepal.Width")
grouped_stats(iris, "Sepal.Width", stats = "quartiles")
grouped_stats(iris, "Sepal.Width", stats = "variance")
grouped_stats(iris, "Sepal.Width", w = "Petal.Width", counts_weighted = TRUE)
grouped_stats(iris, "Sepal.Width", by = "Species")
```

 ${\tt grouped_weighted_mean} \ \ \textit{Fast Grouped Weighted Mean}$

Description

Fast version of grouped_stats(..., counts = FALSE). Works if there is at most one "by" variable.

Usage

```
grouped_weighted_mean(
  data,
  x,
  w = NULL,
  by = NULL,
  na.rm = TRUE,
  value_name = x
)
```

Arguments

data	A data.frame.
Х	Variable name in data to summarize.
W	Optional name of the column in data with case weights.
by	An optional vector of column names in data used to group the results.
na.rm	Should missing values in x be removed?
value_name	Name of the resulting column with means.

Value

A data.frame with grouped weighted means.

Examples

```
n <- 100
data <- data.frame(x = rnorm(n), w = runif(n), group = factor(sample(1:3, n, TRUE)))
grouped_weighted_mean(data, x = "x", w = "w", by = "group")</pre>
```

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is.flashlight

Check functions for flashlight Classes

Description

Checks if an object inherits specific class relevant for the flashlight package.

Usage

```
is.flashlight(x)
is.multiflashlight(x)
is.light(x)
is.light_performance(x)
is.light_performance_multi(x)
is.light_importance(x)
is.light_importance_multi(x)
is.light_breakdown(x)
is.light_breakdown_multi(x)
is.light_ice(x)
is.light_ice_multi(x)
is.light_profile(x)
is.light_profile_multi(x)
is.light_profile2d(x)
is.light_profile2d_multi(x)
is.light_effects(x)
is.light_effects_multi(x)
is.shap(x)
is.light_scatter(x)
```

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```
is.light_scatter_multi(x)
is.light_global_surrogate(x)
is.light_global_surrogate_multi(x)
```

Arguments

x Any object.

Value

A logical vector of length one.

Functions

- is.multiflashlight: Check for multiflashlight object.
- is.light: Check for light object.
- is.light_performance: Check for light_performance object.
- is.light_performance_multi: Check for light_performance_multi object.
- is.light_importance: Check for light_importance object.
- is.light_importance_multi: Check for light_importance_multi object.
- is.light_breakdown: Check for light_breakdown object.
- $\bullet \ \ is.light_breakdown_multi: Check for light_breakdown_multi \ object.$
- is.light_ice: Check for light_ice object.
- is.light_ice_multi: Check for light_ice_multi object.
- is.light_profile: Check for light_profile object.
- is.light_profile_multi: Check for light_profile_multi object.
- is.light_profile2d: Check for light_profile2d object.
- is.light_profile2d_multi: Check for light_profile2d_multi object.
- is.light_effects: Check for light_effects object.
- is.light_effects_multi: Check for light_effects_multi object.
- is. shap: Check for shap object.
- is.light_scatter: Check for light_scatter object.
- is.light_scatter_multi: Check for light_scatter_multi object.
- is.light_global_surrogate: Check for light_global_surrogate object.
- is.light_global_surrogate_multi: Check for light_global_surrogate_multi object.

Examples

```
a <- flashlight(label = "a")
is.flashlight(a)
is.flashlight("a")</pre>
```

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light_breakdown

Variable Contribution Breakdown for Single Observation

Description

Calculates sequential additive variable contributions (approximate SHAP) to the prediction of a single observation, see Gosiewska and Biecek (see reference) and the details below.

Usage

```
light_breakdown(x, ...)
## Default S3 method:
light_breakdown(x, ...)
## S3 method for class 'flashlight'
light_breakdown(
 х,
 new_obs,
 data = x data,
 by = x by,
 v = NULL,
 visit_strategy = c("importance", "permutation", "v"),
  n_max = Inf,
 n_perm = 20,
 seed = NULL,
 use_linkinv = FALSE,
  description = TRUE,
 digits = 2,
)
## S3 method for class 'multiflashlight'
light_breakdown(x, ...)
```

Arguments

x	An object of class flashlight or multiflashlight.
	Further arguments passed to prettyNum to format numbers in description text.
new_obs	One single new observation to calculate variable attribution for. Needs to be a data. frame of same structure as data.
data	An optional data.frame.
by	An optional vector of column names used to filter data for rows with equal values in "by" variables as new_obs.
V	Vector of variable names to assess contribution for. Defaults to all except those specified by "y", "w" and "by".

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visit_strategy In what sequence should variables be visited? By "importance", by n_perm "permutation" or as "v" (see Details). Maximum number of rows in data to consider in the reference data. Set to lower n_max value if data is large. Number of permutations of random visit sequences. Only used if visit_strategy n_perm = "permutation". seed An integer random seed used to shuffle rows if n_max is smaller than the number of rows in data. Should retransformation function be applied? Default is FALSE. use_linkinv description Should descriptions be added? Default is TRUE. digits Passed to prettyNum to format numbers in description text.

Details

The breakdown algorithm works as follows: First, the visit order $(x_1, ..., x_m)$ of the variables v is specified. Then, in the query data, the column x 1 is set to the value of x 1 of the single observation new_obs to be explained. The change in the (weighted) average prediction on data measures the contribution of x_1 on the prediction of new_obs. This procedure is iterated over all x_i until eventually, all rows in data are identical to new_obs. A complication with this approach is that the visit order is relevant, at least for non-additive models. Ideally, the algorithm could be repeated for all possible permutations of v and its results averaged per variable. This is basically what SHAP values do, see the reference below for an explanation. Unfortunately, there is no efficient way to do this in a model agnostic way. We offer two visit strategies to approximate SHAP. The first one uses the short-cut described in the reference below: The variables are sorted by the size of their contribution in the same way as the breakdown algorithm but without iteration, i.e. starting from the original query data for each variable \$x_i\$. We call this visit strategy "importance". The second strategy "permutation" averages contributions from a small number of random permutations of v. Note that the minimum required elements in the (multi-) flashlight are a "predict function", "model", and "data". The latter can also directly be passed to light_breakdown. Note that by default, no retransformation function is applied.

Value

An object of class light_breakdown with the following elements.

- data A tibble with results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.

- default: Default method not implemented yet.
- flashlight: Variable attribution to single observation for a flashlight.
- multiflashlight: Variable attribution to single observation for a multiflashlight.

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References

A. Gosiewska and P. Biecek (2019). IBREAKDOWN: Uncertainty of model explanations for non-additive predictive models. ArXiv.

See Also

```
plot.light_breakdown.
```

Examples

```
fit <- lm(Sepal.Length ~ . + Petal.Length:Species, data = iris)
fl <- flashlight(model = fit, label = "lm", data = iris, y = "Sepal.Length")
light_breakdown(fl, new_obs = iris[1, ])</pre>
```

light_check

Check flashlight

Description

Checks if an object of class flashlight or multiflashlight is consistently defined.

Usage

```
light_check(x, ...)
## Default S3 method:
light_check(x, ...)
## S3 method for class 'flashlight'
light_check(x, ...)
## S3 method for class 'multiflashlight'
light_check(x, ...)
```

Arguments

x An object of class flashlight or multiflashlight.

.. Further arguments passed from or to other methods.

Value

The input x or an error message.

- default: Default check method not implemented yet.
- flashlight: Checks if a flashlight object is consistently defined.
- multiflashlight: Checks if a multiflashlight object is consistently defined.

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Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fit_log <- lm(log(Sepal.Length) ~ ., data = iris)
fl <- flashlight(fit, data = iris, y = "Sepal.Length", label = "ols")
fl_log <- flashlight(fit_log, y = "Sepal.Length", label = "ols", linkinv = exp)
light_check(fl)
light_check(fl_log)</pre>
```

light_combine

Combine Objects

Description

Combines a list of similar objects each of class light by row binding data. frame slots and retaining the other slots from the first list element.

Usage

```
light_combine(x, ...)
## Default S3 method:
light_combine(x, ...)
## S3 method for class 'light'
light_combine(x, new_class = NULL, ...)
## S3 method for class 'list'
light_combine(x, new_class = NULL, ...)
```

Arguments

x A list of objects of the same class.

... Further arguments passed from or to other methods.

new_class An optional vector with additional class names to be added to the output.

Value

If x is a list, an object like each element but with unioned rows in data slots.

- default: Default method not implemented yet.
- light: Since there is nothing to combine, the input is returned except for additional classes.
- list: Combine a list of similar light objects.

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Examples

light_effects

Combination of Response, Predicted, Partial Dependence, and ALE profiles.

Description

Calculates response- prediction-, partial dependence, and ALE profiles of a (multi-)flashlight with respect to a covariable v.

Usage

```
light_effects(x, ...)
## Default S3 method:
light_effects(x, ...)
## S3 method for class 'flashlight'
light_effects(
  х,
  ٧,
  data = NULL,
  by = x$by,
  stats = c("mean", "quartiles"),
  breaks = NULL,
  n_bins = 11,
  cut_type = c("equal", "quantile"),
  use_linkinv = TRUE,
  counts_weighted = FALSE,
  v_{labels} = TRUE,
  pred = NULL,
  pd_indices = NULL,
  pd_n_max = 1000,
```

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```
pd_seed = NULL,
   ale_two_sided = TRUE,
   ...
)

## S3 method for class 'multiflashlight'
light_effects(
   x,
   v,
   data = NULL,
   breaks = NULL,
   n_bins = 11,
   cut_type = c("equal", "quantile"),
   ...
)
```

Arguments

x An object of class flashlight or multiflashlight.

... Further arguments passed to cut3 resp. formatC in forming the cut breaks of

the v variable.

v The variable name to be profiled.

data An optional data.frame.

by An optional vector of column names used to additionally group the results.

stats Statistic to calculate for the response profile: "mean" or "quartiles".

breaks Cut breaks for a numeric v. Used to overwrite automatic binning via n_bins

and cut_type. Ignored if v is not numeric.

n_bins Approximate number of unique values to evaluate for numeric v. Ignored if v is

not numeric or if breaks is specified.

cut_type Should a numeric v be cut into "equal" or "quantile" bins? Ignored if v is not

numeric or if breaks is specified.

use_linkinv Should retransformation function be applied? Default is TRUE.

counts_weighted

Should counts be weighted by the case weights? If TRUE, the sum of w is

returned by group.

v_labels If FALSE, return group centers of v instead of labels. Only relevant if v is

numeric with many distinct values. In that case useful if e.g. different flashlights

use different data sets.

pred Optional vector with predictions (after application of inverse link). Can be used

to avoid recalculation of predictions over and over if the functions is to be repeatedly called for different ν and predictions are computationally expensive to

make. Not implemented for multiflashlight.

pd_indices A vector of row numbers to consider in calculating partial dependence and ALE

profiles. Useful to force all flashlights to use the same basis for calculations of

partial dependence and ALE.

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pd_n_max	Maximum number of ICE profiles to consider for partial dependence and ALE calculation (will be randomly picked from data).
pd_seed	An integer random seed used to sample ICE profiles for partial dependence and ALE.
ale_two_sided	If TRUE, v is continuous and breaks are passed or being calculated, then two-sided derivatives are calculated for ALE instead of left derivatives. This aligns the results better with the x labels. More specifically: Usually, local effects at value x are calculated using points between x-e and x. Set ale_two_sided = TRUE to use points between $x-e/2$ and $x+e/2$.

Details

Note that ALE profiles are being calibrated by (weighted) average predictions. The resulting level might be quite different from the one of the partial dependence profiles.

Value

An object of class light_effects with the following elements.

- response A tibble containing the response profiles. Column names can be controlled by options(flashlight.column_name).
- predicted A tibble containing the prediction profiles.
- pd A tibble containing the partial dependence profiles.
- ale A tibble containing the ALE profiles.
- by Same as input by.
- v The variable(s) evaluated.
- stats Same as input stats.

Methods (by class)

- default: Default method.
- flashlight: Profiles for a flashlight object.
- multiflashlight: Effect profiles for a multiflashlight object.

See Also

```
light_profile, plot.light_effects.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
light_effects(fl, v = "Species")</pre>
```

```
{\tt light\_global\_surrogate}
```

Global Surrogate Tree

Description

Model predictions are modelled by a single decision tree, serving as an easy to interprete surrogate to the original model. As suggested in Molnar (see reference below), the quality of the surrogate tree can be measured by its R-squared.

Usage

```
light_global_surrogate(x, ...)
## Default S3 method:
light_global_surrogate(x, ...)
## S3 method for class 'flashlight'
light_global_surrogate(
 х,
 data = x data,
 by = x by,
 v = NULL,
  use_linkinv = TRUE,
 n_max = Inf,
  seed = NULL,
  keep_max_levels = 4,
)
## S3 method for class 'multiflashlight'
light_global_surrogate(x, ...)
```

Arguments

X	An object of class flashlight or multiflashlight.
	Arguments passed to rpart, such as maxdepth.
data	An optional data.frame.
by	An optional vector of column names used to additionally group the results. For each group, a separate tree is grown.
V	Vector of variables used in the surrogate model. Defaults to all variables in data except "by", "w" and "y".
use_linkinv	Should retransformation function be applied? Default is TRUE.
n_max	Maximum number of data rows to consider to build the tree.

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seed

An integer random seed used to select data rows if n_max is lower than the number of data rows.

keep_max_levels

Number of levels of categorical and factor variables to keep. Other levels are combined to a level "Other". This prevents rpart to take too long to split non-numeric variables with many levels.

Details

The size of the tree can be modified by passing ... arguments to rpart.

Value

An object of class light_global_surrogate with the following elements.

- data A tibble with results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.

Methods (by class)

- default: Default method not implemented yet.
- flashlight: Surrogate model for a flashlight.
- multiflashlight: Surrogate model for a multiflashlight.

References

Molnar C. (2019). Interpretable Machine Learning.

See Also

```
plot.light_global_surrogate.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
x <- flashlight(model = fit, label = "lm", data = iris)
light_global_surrogate(x)</pre>
```

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light_ice

Individual Conditional Expectation (ICE)

Description

Generates Individual Conditional Expectation (ICE) profiles. An ICE profile shows how the prediction of an observation changes if one or multiple variables are systematically changed across its ranges, holding all other values fixed (see the reference below for details). The curves can be centered in order to increase visibility of interaction effects.

Usage

```
light_ice(x, ...)
## Default S3 method:
light_ice(x, ...)
## S3 method for class 'flashlight'
light_ice(
  Х,
  v = NULL,
 data = x data,
 by = x$by,
  evaluate_at = NULL,
 breaks = NULL,
 grid = NULL,
 n_bins = 27,
  cut_type = c("equal", "quantile"),
  indices = NULL,
  n_max = 20,
  seed = NULL,
 use_linkinv = TRUE,
  center = c("no", "first", "middle", "last", "mean", "0"),
)
## S3 method for class 'multiflashlight'
light_ice(x, ...)
```

Arguments

X	An object of class flashlight or multiflashlight.
	Further arguments passed to or from other methods.
V	The variable name to be profiled.
data	An optional data.frame.

by An optional vector of column names used to additionally group the results.

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evaluate_at Vector with values of v used to evaluate the profile. Cut breaks for a numeric v. Used to overwrite automatic binning via n_bins and breaks cut_type. Ignored if v is not numeric or if grid or evaluate_at are specified. grid A data.frame with evaluation grid. Can e.g. be generated by expand.grid. n_bins Approximate number of unique values to evaluate for numeric v. Ignored if v is not numeric or if breaks, grid or evaluate_at are specified. cut_type Should a numeric v be cut into "equal" or "quantile" bins? Ignored if v is not numeric or if breaks, grid or evaluate_at are specified. indices A vector of row numbers to consider. If indices is not given, maximum number of rows to consider. Will be rann max domly picked from data if necessary. An integer random seed. seed Should retransformation function be applied? Default is TRUE. use_linkinv How should curves be centered? Default is "no". Choose "first", "middle", center

or "last" to 0-center at specific evaluation points. Choose "mean" to center all profiles at the within-group means. Choose "0" to mean-center curves at 0.

Details

There are two ways to specify the variable(s) to be profiled. The first option is to pass the variable name via v and an optional vector with evaluation points evaluate_at (or breaks). This works for dependence on a single variable. The second option is much more general: You can specify any grid as a data. frame with one or more columns. It can e.g. be generated by a call to expand.grid. The minimum required elements in the (multi-)flashlight are "predict_function", "model", "linkinv" and "data", where the latest can be passed on the fly. Which rows in data are profiled? This is specified by indices. If not given and n_max is smaller than the number of rows in data, then row indices will be sampled randomly from data. If the same rows should be used for all flashlights in a multiflashlight, there are two options: Either pass a seed (with potentially undesired consequences for subsequent code) or a vector of indices used to select rows. In both cases, data should be the same for all flashlights considered.

Value

An object of class light_ice with the following elements.

- data A tibble containing the results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.
- v The variable(s) evaluated.
- center How centering was done.

- default: Default method not implemented yet.
- flashlight: ICE profiles for a flashlight object.
- multiflashlight: ICE profiles for a multiflashlight object.

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References

Goldstein, A. et al. (2015). Peeking inside the black box: Visualizing statistical learning with plots of individual conditional expectation. Journal of Computational and Graphical Statistics, 24:1 <doi.org/10.1080/10618600.2014.907095>.

See Also

```
light_profile, plot.light_ice.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "lm", data = iris)
light_ice(fl, v = "Species")</pre>
```

light_importance

Variable Importance

Description

Two algorithms to calculate variable importance are available: (a) Permutation importance and (b) SHAP importance. Algorithm (a) measures importance of variable v as the drop in performance by permuting the values of v, see Fisher et al. 2018 (reference below). Algorithm (b) measures variable importance by averaging absolute SHAP values.

Usage

```
light_importance(x, ...)
## Default S3 method:
light_importance(x, ...)
## S3 method for class 'flashlight'
light_importance(
 х,
 data = x data
 by = x$by,
  type = c("permutation", "shap"),
  v = NULL
  n_max = Inf,
  seed = NULL,
 m_{repetitions} = 1,
 metric = x$metrics[1],
 lower_is_better = TRUE,
 use_linkinv = FALSE,
)
```

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```
## S3 method for class 'multiflashlight'
light_importance(x, ...)
```

Arguments

X	An object of class flashlight or multiflashlight.	
	Further arguments passed to light_performance. Not used for type = "shap".	
data	An optional data.frame. Not used for type = "shap".	
by	An optional vector of column names used to additionally group the results.	
type	Type of importance: "permutation" (default) or "shap". "shap" is only available if a "shap" object is contained in x .	
V	Vector of variable names to assess importance for. Defaults to all variables in data except "by" and "y".	
n_max	Maximum number of rows to consider. Not used for type = "shap".	
seed	An integer random seed used to select and shuffle rows. Not used for type = "shap".	
m_repetitions	Number of permutations. Defaults to 1. A value above 1 provides more stable estimates of variable importance and allows the calculation of standard errors measuring the uncertainty from permuting. Not used for type = "shap".	
metric	An optional named list of length one with a metric as element. Defaults to the first metric in the flashlight. The metric needs to be a function with at least four arguments: actual, predicted, case weights w and Irrelevant for type = "shap".	
lower_is_better		
	Logical flag indicating if lower values in the metric are better or not. If set to FALSE, the increase in metric is multiplied by -1. Not used for type = "shap".	
use_linkinv	Should retransformation function be applied? Default is FALSE. Not uses for type = "shap".	

Details

For algorithm (a), the minimum required elements in the (multi-) flashlight are "y", "predict_function", "model", "data" and "metrics". For algorithm (b), the only required element is "shap". Call add_shap once to add such object. Note: The values of the permutation algorithm (a) are on the scale of the selected metric. For shap algorithm (b), the values are on the scale of absolute values of the predictions.

Value

An object of class light_importance with the following elements.

- data A tibble with results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.
- type Same as input type. For information only.

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Methods (by class)

- default: Default method not implemented yet.
- flashlight: Variable importance for a flashlight.
- multiflashlight: Variable importance for a multiflashlight.

References

Fisher A., Rudin C., Dominici F. (2018). All Models are Wrong but many are Useful: Variable Importance for Black-Box, Proprietary, or Misspecified Prediction Models, using Model Class Reliance. Arxiv.

See Also

```
most_important, plot.light_importance.
```

Examples

```
fit <- lm(Sepal.Length ~ Petal.Length, data = iris)
fl <- flashlight(model = fit, label = "full", data = iris, y = "Sepal.Length")
light_importance(fl)</pre>
```

light_interaction

Interaction Strength

Description

This function provides Friedman's H statistic for overall interaction strength per covariable as well as its version for pairwise interactions, see the reference below. As a fast alterantive to assess overall interaction strength, with type = "ice", the function offers a method based on centered ICE curves: The corresponding H* statistic measures how much of the variability of a c-ICE curve is unexplained by the main effect. As for Friedman's H statistic, it can be useful to consider unnormalized or squared values (see Details below).

Usage

```
light_interaction(x, ...)
## Default S3 method:
light_interaction(x, ...)
## S3 method for class 'flashlight'
light_interaction(
    x,
    data = x$data,
    by = x$by,
    v = NULL,
    pairwise = FALSE,
```

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```
type = c("H", "ice"),
normalize = TRUE,
take_sqrt = TRUE,
grid_size = 200,
n_max = 1000,
seed = NULL,
use_linkinv = FALSE,
...
)

## S3 method for class 'multiflashlight'
light_interaction(x, ...)
```

Arguments

x	An object of class flashlight or multiflashlight.
	Further arguments passed to or from other methods.
data	An optional data.frame.
by	An optional vector of column names used to additionally group the results.
V	Vector of variable names to be assessed.
pairwise	Should overall interaction strength per variable be shown or pairwise interactions? Defaults to FALSE.
type	Are measures based on Friedman's H statistic ("H") or on "ice" curves? Option "ice" is available only if pairwise = FALSE.
normalize	Should the variances explained be normalized? Default is TRUE in order to reproduce Friedman's H statistic.
take_sqrt	In order to reproduce Friedman's H statistic, resulting values are root transformed. Set to FALSE if squared values should be returned.
grid_size	Grid size used to form the outer product. Will be randomly picked from data (after limiting to n_max).
n_max	Maximum number of data rows to consider. Will be randomly picked from data if necessary.
seed	An integer random seed used for subsampling.
use_linkinv	Should retransformation function be applied? Default is FALSE.

Details

Friedman's H statistic relates the interaction strength of a variable (pair) to the total effect strength of that variable (pair) based on partial dependence curves. Due to this normalization step, even variables with low importance can have high values for H. The function light_interaction offers the option to skip normalization in order to have a more direct comparison of the interaction effects across variable (pairs). The values of such unnormalized H statistics are on the scale of the response variable. Use take_sqrt = FALSE to return squared values of H. Note that in general, for each variable (pair), predictions are done on a data set with grid_size * n_max, so be cautious with increasing the defaults too much. Still, even with larger grid_size and n_max, there might be

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considerable variation across different runs, thus setting a seed might be required for reproducibility. The minimum required elements in the (multi-) flashlight are a "predict_function", "model", and "data".

Value

An object of class light_importance with the following elements.

- data A tibble containing the results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.
- type Same as input type. For information only.

Methods (by class)

- default: Default method not implemented yet.
- flashlight: Interaction strengths for a flashlight object.
- multiflashlight: for a multiflashlight object.

References

Friedman, J. H. and Popescu, B. E. (2008). "Predictive learning via rule ensembles." The Annals of Applied Statistics. JSTOR, 916–54.

See Also

```
light_ice.
```

Examples

```
fit_additive <- lm(Sepal.Length ~ Petal.Length + Petal.Width + Species, data = iris)
fit_nonadditive <- lm(Sepal.Length ~ Petal.Length * Petal.Width + Species, data = iris)
fl_additive <- flashlight(model = fit_additive, label = "additive")
fl_nonadditive <- flashlight(model = fit_nonadditive, label = "nonadditive")
fls <- multiflashlight(list(fl_additive, fl_nonadditive), data = iris)
plot(st <- light_interaction(fls), fill = "darkgreen")
plot(light_interaction(fls, pairwise = TRUE), fill = "darkgreen")</pre>
```

light_performance

Model Performance of Flashlight

Description

Calculates performance of a flashlight with respect to one or more performance measure.

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Usage

```
light_performance(x, ...)

## Default S3 method:
light_performance(x, ...)

## S3 method for class 'flashlight'
light_performance(
    x,
    data = x$data,
    by = x$by,
    metrics = x$metrics,
    use_linkinv = FALSE,
    ...
)

## S3 method for class 'multiflashlight'
light_performance(x, ...)
```

Arguments

x	An object of class flashlight or multiflashlight.
	Arguments passed from or to other functions.
data	An optional data.frame.
by	An optional vector of column names used to additionally group the results. Will overwrite x\$by.
metrics	An optional named list with metrics. Each metric takes at least four arguments: actual, predicted, case weights w and \dots
use_linkinv	Should retransformation function be applied? Default is FALSE.

Details

The minimal required elements in the (multi-) flashlight are "y", "predict_function", "model", "data" and "metrics". The latter two can also directly be passed to light_performance. Note that by default, no retransformation function is applied.

Value

An object of class light_performance with the following elements.

- data A tibble containing the results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.

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Methods (by class)

- default: Default method not implemented yet.
- flashlight: Model performance of flashlight object.
- multiflashlight: Model performance of multiflashlight object.

See Also

```
plot.light_performance.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "lm", data = iris, y = "Sepal.Length")
light_performance(fl)
light_performance(fl, by = "Species")</pre>
```

light_profile

Partial Dependence and other Profiles

Description

Calculates different types of profiles across covariable values. By default, partial dependence profiles are calculated (see Friedman). Other options are profiles of ALE (accumulated local effects, see Apley), response, predicted values ("M plots" or "marginal plots", see Apley), residuals, and shap. The results are aggregated either by (weighted) means or by (weighted) quartiles. Note that ALE profiles are calibrated by (weighted) average predictions. In contrast to the suggestions in Apley, we calculate ALE profiles of factors in the same order as the factor levels. They are not being reordered based on similiarity of other variables.

Usage

```
light_profile(x, ...)

## Default S3 method:
light_profile(x, ...)

## S3 method for class 'flashlight'
light_profile(
    x,
    v = NULL,
    data = NULL,
    by = x$by,
    type = c("partial dependence", "ale", "predicted", "response", "residual", "shap"),
    stats = c("mean", "quartiles"),
    breaks = NULL,
    n_bins = 11,
```

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```
cut_type = c("equal", "quantile"),
  use_linkinv = TRUE,
  counts = TRUE,
  counts_weighted = FALSE,
  v_{labels} = TRUE,
  pred = NULL,
 pd_evaluate_at = NULL,
 pd_grid = NULL,
  pd_indices = NULL,
  pd_n_max = 1000,
 pd_seed = NULL,
 pd_center = c("no", "first", "middle", "last", "mean", "0"),
  ale_two_sided = FALSE,
)
## S3 method for class 'multiflashlight'
light_profile(
 Х,
  v = NULL
 data = NULL,
 type = c("partial dependence", "ale", "predicted", "response", "residual", "shap"),
 breaks = NULL,
 n_bins = 11,
 cut_type = c("equal", "quantile"),
 pd_evaluate_at = NULL,
 pd_grid = NULL,
)
```

Arguments ×

**	The object of chaps . I don't Brit of male of . I don't Brit.
•••	Further arguments passed to $cut3$ resp. formatC in forming the cut breaks of the v variable. Not relevant for partial dependence and ALE profiles.
V	The variable name to be profiled.
data	An optional data.frame. Not used for type = "shap".
by	An optional vector of column names used to additionally group the results.
type	Type of the profile: Either "partial dependence", "ale", "predicted", "response", "residual", or "shap".
stats	Statistic to calculate: "mean" or "quartiles". For ALE profiles, only "mean" makes sense.
breaks	Cut breaks for a numeric v. Used to overwrite automatic binning via n_bins and cut_type. Ignored if v is not numeric.
n_bins	Approximate number of unique values to evaluate for numeric v. Ignored if v is not numeric or if breaks is specified.

An object of class flashlight or multiflashlight.

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Should a numeric v be cut into "equal" or "quantile" bins? Ignored if v is not cut_type numeric or if breaks is specified. use_linkinv Should retransformation function be applied? Default is TRUE. Not used for type "shap". counts Should observation counts be added? counts_weighted If counts is TRUE: Should counts be weighted by the case weights? If TRUE, the sum of w is returned by group. If FALSE, return group centers of v instead of labels. Only relevant for types v_labels "response", "predicted" or "residual" and if v is being binned. In that case useful if e.g. different flashlights use different data sets and bin labels would not match. Optional vector with predictions (after application of inverse link). Can be used pred to avoid recalculation of predictions over and over if the functions is to be repeatedly called for different v and predictions are computationally expensive to make. Only relevant for type = "predicted" and type = "ale". Not implemented for multiflashlight. pd_evaluate_at Vector with values of v used to evaluate the profile. Only relevant for type = "partial dependence" and "ale". pd_grid A data. frame with grid values, e.g. generated by expand. grid. Only used for type = "partial dependence". pd_indices A vector of row numbers to consider in calculating partial dependence profiles. Only used for type = "partial dependence" and "ale". Maximum number of ICE profiles to calculate (will be randomly picked from pd_n_max data). Only used for type = "partial dependence" and "ale". Integer random seed used to select ICE profiles. Only used for type = "partial pd_seed dependence" and "ale". How should ICE curves be centered? Default is "no". Choose "first", "middle", pd_center or "last" to 0-center at specific evaluation points. Choose "mean" to center all profiles at the within-group means. Choose "0" to mean-center curves at 0. Only relevant for partial dependence. ale_two_sided If TRUE, v is continuous and breaks are passed or being calculated, then twosided derivatives are calculated for ALE instead of left derivatives. More specifically: Usually, local effects at value x are calculated using points between x-e

Details

Numeric covariables v with more than n_bins disjoint values are binned into n_bins bins. Alternatively, breaks can be provided to specify the binning. For partial dependence profiles (and partly also ALE profiles), this behaviour can be overwritten either by providing a vector of evaluation points (pd_evaluate_at) or an evaluation pd_grid. By the latter we mean a data frame with column name(s) with a (multi-)variate evaluation grid. For partial dependence, ALE, and prediction profiles, "model", "predict_function", linkinv" and "data" are required. For response profiles its "y", "linkinv" and "data" and for shap profiles it is just "shap". "data" can be passed on the fly.

and x. Set ale_two_sided = TRUE to use points between x-e/2 and x+e/2.

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Value

An object of class light_profile with the following elements.

• data A tibble containing results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).

- by Names of group by variable.
- v The variable(s) evaluated.
- type Same as input type. For information only.
- stats Same as input stats.

Methods (by class)

- default: Default method not implemented yet.
- flashlight: Profiles for flashlight.
- multiflashlight: Profiles for multiflashlight.

References

Friedman J. H. (2001). Greedy function approximation: A gradient boosting machine. The Annals of Statistics, 29:1189–1232.

Apley D. W. (2016). Visualizing the effects of predictor variables in black box supervised learning models.

See Also

```
light_effects, plot.light_profile.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
light_profile(fl, v = "Species")
light_profile(fl, v = "Petal.Width", type = "residual")</pre>
```

light_profile2d

2D Partial Dependence and other 2D Profiles

Description

Calculates different types of 2D-profiles across two variables. By default, partial dependence profiles are calculated (see Friedman). Other options are response, predicted values, residuals, and shap. The results are aggregated by (weighted) means.

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Usage

```
light_profile2d(x, ...)
## Default S3 method:
light_profile2d(x, ...)
## S3 method for class 'flashlight'
light_profile2d(
 Х,
  v = NULL
 data = NULL,
  by = x by,
  type = c("partial dependence", "predicted", "response", "residual", "shap"),
  breaks = NULL,
  n_bins = 11,
  cut_type = "equal",
  use_linkinv = TRUE,
  counts = TRUE,
  counts_weighted = FALSE,
  pd_evaluate_at = NULL,
  pd_grid = NULL,
  pd_indices = NULL,
  pd_n_max = 1000,
 pd_seed = NULL,
)
## S3 method for class 'multiflashlight'
light_profile2d(
  х,
  v = NULL,
  data = NULL,
  type = c("partial dependence", "predicted", "response", "residual", "shap"),
  breaks = NULL,
  n_bins = 11,
  cut_type = "equal",
  pd_evaluate_at = NULL,
  pd_grid = NULL,
)
```

Arguments

x An object of class flashlight or multiflashlight.

Further arguments passed to cut3 resp. formatC in forming the cut breaks of the v variables. Not relevant for partial dependence profiles.

v A vector of exactly two variable names to be profiled.

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data	An optional data.frame. Not used for type = "shap".
by	An optional vector of column names used to additionally group the results.
type	Type of the profile: Either "partial dependence", "predicted", "response", "residual", or "shap".
breaks	Named list of cut breaks specifying how to bin one or more numeric variables. Used to overwrite automatic binning via n_bins and cut_type. Ignored for non-numeric v.
n_bins	Approximate number of unique values to evaluate for numeric v. Can be an unnamed vector of length 2 to distinguish between v.
cut_type	Should numeric v be cut into "equal" or "quantile" bins? Can be an unnamed vector of length 2 to distinguish between v.
use_linkinv	Should retransformation function be applied? Default is TRUE. Not used for type "shap".
counts counts_weighted	Should observation counts be added?
	If counts is TRUE: Should counts be weighted by the case weights? If TRUE, the sum of w is returned by group.
pd_evaluate_at	An named list of evaluation points for one or more variables. Only relevant for type = "partial dependence".
pd_grid	An evaluation data. frame with exactly two columns, e.g. generated by expand.grid. Only used for type = "partial dependence". Offers ultimate flexibility.
pd_indices	A vector of row numbers to consider in calculating partial dependence profiles. Only used for type = "partial dependence".
pd_n_max	Maximum number of ICE profiles to calculate (will be randomly picked from data). Only used for type = "partial dependence".
pd_seed	Integer random seed used to select ICE profiles. Only used for type = "partial dependence".

Details

Different binning options are available, see arguments below. For high resolution partial dependence plots, it might be necessary to specify breaks, pd_evaluate_at or pd_grid in order to avoid empty parts in the plot. A high value of n_bins might not have the desired effect as it internally capped at the number of distinct values of a variable.

For partial dependence and prediction profiles, "model", "predict_function", linkinv" and "data" are required. For response profiles it is "y", "linkinv" and "data" and for shap profiles it is just "shap". "data" can be passed on the fly.

Value

An object of class light_profile2d with the following elements.

- data A tibble containing results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Names of group by variables.
- v The two variable names evaluated.
- type Same as input type. For information only.

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Methods (by class)

- default: Default method not implemented yet.
- flashlight: 2D profiles for flashlight.
- multiflashlight: 2D profiles for multiflashlight.

References

Friedman J. H. (2001). Greedy function approximation: A gradient boosting machine. The Annals of Statistics, 29:1189–1232.

See Also

```
light_profile, plot.light_profile2d.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
light_profile2d(fl, v = c("Petal.Length", "Species"))</pre>
```

light_recode

Recode Factor Columns

Description

Recodes factor levels of columns in data slots of an object of class light.

Usage

```
light_recode(x, ...)
## Default S3 method:
light_recode(x, ...)
## S3 method for class 'light'
light_recode(x, what, levels, labels, ...)
```

Arguments

X	An object of class light.
	Further arguments passed to factor.
what	Column identifier to be recoded, e.g. "type". For backward compatibility, also the option identifier (e.g. "type_name") can be passed.
levels	Current levels/values of type_name column (in desired order).
labels	New levels of type_name column in same order as levels.

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Value

x with new factor levels of type_name column.

Methods (by class)

- default: Default method not implemented yet.
- light: Recoding factors in data slots of light object.

See Also

```
plot.light_effects.
```

Examples

light_scatter

Scatter

Description

This function prepares values for drawing a scatter plot of predicted values, responses, residuals, or SHAP values against a selected variable.

```
light_scatter(x, ...)

## Default S3 method:
light_scatter(x, ...)

## S3 method for class 'flashlight'
light_scatter(
    x,
    v,
    data = x$data,
    by = x$by,
    type = c("predicted", "response", "residual", "shap"),
    use_linkinv = TRUE,
```

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```
n_max = 400,
seed = NULL,
...
)

## S3 method for class 'multiflashlight'
light_scatter(x, ...)
```

Arguments

X	An object of class flashlight or multiflashlight.
	Further arguments passed from or to other methods.
V	The variable name to be shown on the x-axis.
data	An optional data.frame. Not relevant for type = "shap".
by	An optional vector of column names used to additionally group the results.
type	Type of the profile: Either "predicted", "response", "residual", or "shap".
use_linkinv	Should retransformation function be applied? Default is TRUE. Not used for type = "shap".
n_max	Maximum number of data rows to select. Will be randomly picked from the relevant data.
seed	An integer random seed used for subsampling.

Value

An object of class light_scatter with the following elements.

- data A tibble with results. Can be used to build fully customized visualizations. Column names can be controlled by options(flashlight.column_name).
- by Same as input by.
- v The variable evaluated.
- type Same as input type. For information only.

Methods (by class)

- default: Default method not implemented yet.
- flashlight: Variable profile for a flashlight.
- multiflashlight: light_scatter for a multiflashlight.

See Also

```
plot.light_scatter.
```

most_important 43

Examples

```
fit_a <- lm(Sepal.Length ~ . -Petal.Length, data = iris)
fit_b <- lm(Sepal.Length ~ ., data = iris)
fl_a <- flashlight(model = fit_a, label = "without Petal.Length")
fl_b <- flashlight(model = fit_b, label = "all")
fls <- multiflashlight(list(fl_a, fl_b), data = iris, y = "Sepal.Length")
pr <- light_scatter(fls, v = "Petal.Length")
plot(light_scatter(fls, "Petal.Length", by = "Species", type = "residual"), alpha = 0.2)</pre>
```

most_important

Most Important Variables.

Description

Returns the most important variable names sorted descendingly.

Usage

```
most_important(x, top_m = Inf)
## Default S3 method:
most_important(x, top_m = Inf)
## S3 method for class 'light_importance'
most_important(x, top_m = Inf)
```

Arguments

x An object of class light_importance.

top_m Maximum number of important variables to be returned. Defaults to Inf, i.e. return all variables in descending order of importance.

Value

A character vector of variable names sorted in descending order by importance.

Methods (by class)

- default: Default method not implemented yet.
- light_importance: Extracts most important variables from an object of class light_importance.

See Also

```
light_importance.
```

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Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "ols", data = iris, y = "Sepal.Length")
(imp <- light_importance(fl, seed = 4))
most_important(imp)
most_important(imp, 2)</pre>
```

multiflashlight

Create or Update a multiflashlight

Description

Combines a list of flashlights to an object of class multiflashlight and/or updates a multiflashlight.

Usage

```
multiflashlight(x, ...)
## Default S3 method:
multiflashlight(x, ...)
## S3 method for class 'flashlight'
multiflashlight(x, ...)
## S3 method for class 'list'
multiflashlight(x, ...)
## S3 method for class 'multiflashlight'
multiflashlight(x, ...)
```

Arguments

- x An object of class multiflashlight, flashlight or a list of flashlights.
- ... Optional arguments in the flashlights to update, see examples.

Value

An object of class multiflashlight. This is a named list of flashlight objects.

Methods (by class)

- default: Used to create a flashlight object. No x has to be passed in this case.
- flashlight: Updates an existing flashlight object and turns into a multiflashlight.
- list: Creates (and updates) a multiflashlight from a list of flashlights.
- multiflashlight: Updates an object of class multiflashlight.

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See Also

```
flashlight.
```

Examples

```
fit_lm <- lm(Sepal.Length ~ ., data = iris)
fit_glm <- glm(Sepal.Length ~ ., family = Gamma(link = log), data = iris)
mod_lm <- flashlight(model = fit_lm, label = "lm")
mod_glm <- flashlight(model = fit_glm, label = "glm")
(mods <- multiflashlight(list(mod_lm, mod_glm)))</pre>
```

Description

Minimal visualization of an object of class light_breakdown as waterfall plot. The object returned is of class ggplot and can be further customized.

Usage

```
## S3 method for class 'light_breakdown'
plot(x, facet_scales = "free", facet_ncol = 1, rotate_x = FALSE, ...)
```

Arguments

```
x An object of class light_breakdown.

facet_scales Scales argument passed to facet_wrap.

facet_ncol ncol argument passed to facet_wrap.

rotate_x Should x axis labels be rotated by 45 degrees? Default is FALSE.

... Further arguments passed to geom_label.
```

Details

The waterfall plot is to be read from top to bottom. The first line describes the (weighted) average prediction in the query data used to start with. Then, each additional line shows how the prediction changes due to the impact of the corresponding variable. The last line finally shows the original prediction of the selected observation. Multiple flashlights are shown in different facets. Positive and negative impacts are visualized with different colors.

Value

An object of class ggplot2.

See Also

```
light_importance.
```

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Examples

```
fit <- lm(Sepal.Length ~ . + Petal.Length:Species, data = iris)
fl <- flashlight(model = fit, label = "lm", data = iris, y = "Sepal.Length")
plot(light_breakdown(fl, new_obs = iris[1, ]))</pre>
```

plot.light_effects

Visualize Multiple Types of Profiles Together

Description

Visualizes response-, prediction-, partial dependence, and/or ALE profiles of a (multi-)flashlight with respect to a covariable v. Different flashlights or a single flashlight with one "by" variable are separated by a facet wrap.

Usage

```
## S3 method for class 'light_effects'
plot(
    x,
    use = c("response", "predicted", "pd"),
    zero_counts = TRUE,
    size_factor = 1,
    facet_scales = "free_x",
    facet_nrow = 1L,
    rotate_x = TRUE,
    show_points = TRUE,
    ...
)
```

Arguments

X	An object of class light_effects.
use	A vector of elements to show. Any subset of ("response", "predicted", "pd", "ale") or "all". Defaults to all except "ale"
zero_counts	Logical flag if 0 count levels should be shown on the x axis.
size_factor	Factor used to enlarge default size in geom_point and geom_line.
facet_scales	Scales argument passed to facet_wrap.
facet_nrow	Number of rows in facet_wrap. Must be 1 if plot_counts should be used.
rotate_x	Should x axis labels be rotated by 45 degrees?
show_points	Should points be added to the line (default is TRUE).
	Further arguments passed to geoms.

Value

An object of class ggplot2.

See Also

```
light_effects, plot_counts.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
plot(light_effects(fl, v = "Species"))</pre>
```

```
plot.light_global_surrogate
```

Plot Global Surrogate Trees

Description

Using rpart.plot, trees fitted by light_global_surrogate are visualized.

Usage

```
## S3 method for class 'light_global_surrogate'
plot(x, type = 5, auto_main = TRUE, mfrow = NULL, ...)
```

Arguments

x An object of class light_global_surrogate.

type Plot type, see help of rpart.plot. Default is 5.

auto_main Automatic plot titles (only if multiple trees are shown in the same figure).

mfrow If multiple trees are shown in the same figure: what value of mfrow to use in par?

... Further arguments passed to rpart.plot.

Value

An object of class ggplot2.

See Also

```
light_global_surrogate.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
x <- flashlight(model = fit, label = "lm", data = iris)
plot(light_global_surrogate(x))</pre>
```

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Description

Minimal visualization of an object of class light_ice as geom_line. The object returned is of class ggplot and can be further customized.

Usage

```
## S3 method for class 'light_ice'
plot(x, facet_scales = "fixed", rotate_x = FALSE, ...)
```

Arguments

```
    x An object of class light_ice.
    facet_scales Scales argument passed to facet_wrap.
    rotate_x Should x axis labels be rotated by 45 degrees? Default is FALSE.
    ... Further arguments passed to geom_line.
```

Details

Each observation is visualized by a line. The first "by" variable is represented by the color, a second "by" variable or a multiflashlight by facets.

Value

An object of class ggplot2.

See Also

```
light_ice.
```

Examples

```
fit_full <- lm(Sepal.Length ~ ., data = iris)
fit_part <- lm(Sepal.Length ~ Petal.Length, data = iris)
mod_full <- flashlight(model = fit_full, label = "full", data = iris)
mod_part <- flashlight(model = fit_part, label = "part", data = iris)
mods <- multiflashlight(list(mod_full, mod_part))
plot(light_ice(mod_full, v = "Species"), alpha = 0.2)
indices <- (1:15) * 10
plot(light_ice(mods, v = "Species", indices = indices))
plot(light_ice(mods, v = "Species", indices = indices, center = "first"))
plot(light_ice(mods, v = "Petal.Width", by = "Species", n_bins = 5, indices = indices))</pre>
```

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```
plot.light_importance Visualize Variable Importance
```

Description

Minimal visualization of an object of class light_importance as geom_bar. If available, standard errors are added as geom_errorbar. The object returned is of class ggplot and can be further customized.

Usage

```
## S3 method for class 'light_importance'
plot(
    x,
    top_m = Inf,
    swap_dim = FALSE,
    facet_scales = "fixed",
    rotate_x = FALSE,
    error_bars = TRUE,
    ...
)
```

Arguments

X	An object of class light_importance.
top_m	Maximum number of important variables to be returned.
swap_dim	If multiflashlight and one "by" variable or single flashlight with two "by" variables, swap the role of dodge/fill variable and facet variable. If multiflashlight or one "by" variable, use facets instead of colors.
facet_scales	Scales argument passed to facet_wrap.
rotate_x	Should x axis labels be rotated by 45 degrees? Default is FALSE.
error_bars	Should error bars be added? Defaults to TRUE. Only available if light_importance was run with multiple permutations, i.e. by setting m_repetitions > 1.
	Further arguments passed to geom_bar.

Details

The plot is organized as a bar plot with variable names as x-aesthetic. Up to two additional dimensions (multiflashlight and one "by" variable or single flashlight with two "by" variables) can be visualized by facetting and dodge/fill. Set swap_dim = FALSE to revert the role of these two dimensions. One single additional dimension is visualized by a facet wrap, or - if swap_dim = FALSE - by dodge/fill.

Value

An object of class ggplot2.

See Also

```
light_importance.
```

Examples

```
fit_full <- lm(Sepal.Length ~ ., data = iris)
fit_part <- lm(Sepal.Length ~ Petal.Length, data = iris)
mod_full <- flashlight(model = fit_full, label = "full", data = iris, y = "Sepal.Length")
mod_part <- flashlight(model = fit_part, label = "part", data = iris, y = "Sepal.Length")
mods <- multiflashlight(list(mod_full, mod_part), by = "Species")
plot(light_importance(mod_part, m_repetitions = 4), fill = "darkred")
plot(light_importance(mods), swap_dim = TRUE)</pre>
```

```
plot.light_performance
```

Visualize Model Performance

Description

Minimal visualization of an object of class light_performance as geom_bar. The object returned has class ggplot and can be further customized.

Usage

```
## $3 method for class 'light_performance'
plot(
    x,
    swap_dim = FALSE,
    geom = c("bar", "point"),
    facet_scales = "free_y",
    rotate_x = FALSE,
    ...
)
```

Arguments

X	An object of class light_performance.
swap_dim	Should representation of dimensions (either two "by" variables or one "by" variable and multiflashlight) of x aesthetic and dodge fill aesthetic be swapped? Default is FALSE.
geom	Geometry of plot (either "bar" or "point")
facet_scales	Scales argument passed to facet_wrap.
rotate_x	Should x axis labels be rotated by 45 degrees? Default is FALSE.
	Further arguments passed to geom_bar or geom_point.

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Details

The plot is organized as a bar plot as follows: For flashlights without "by" variable specified, a single bar is drawn. Otherwise, the "by" variable (or the flashlight label if there is no "by" variable) is represented by the "x" aesthetic. The flashlight label (in case of one "by" variable) is represented by dodged bars. This strategy makes sure that performance of different flashlights can be compared easiest. Set "swap_dim = TRUE" to revert the role of dodging and x aesthetic. Different metrics are always represented by facets.

Value

An object of class ggplot2.

See Also

light_performance.

Examples

```
fit_full <- lm(Sepal.Length ~ ., data = iris)
fit_part <- lm(Sepal.Length ~ Petal.Length, data = iris)
mod_full <- flashlight(model = fit_full, label = "full", data = iris, y = "Sepal.Length")
mod_part <- flashlight(model = fit_part, label = "part", data = iris, y = "Sepal.Length")
mods <- multiflashlight(list(mod_full, mod_part))
plot(light_performance(mods), fill = "darkred")
plot(light_performance(mods, by = "Species"))
plot(light_performance(mods, by = "Species"), swap_dim = TRUE)</pre>
```

plot.light_profile

Visualize Profiles, e.g. of Partial Dependence

Description

Minimal visualization of an object of class light_profile. The object returned is of class ggplot and can be further customized.

```
## $3 method for class 'light_profile'
plot(
    x,
    swap_dim = FALSE,
    facet_scales = "free_x",
    rotate_x = x$type != "partial dependence",
    show_points = TRUE,
    ...
)
```

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Arguments

Х	An object of class light_profile.
swap_dim	If multiflashlight and one "by" variable or single flashlight with two "by" variables, swap the role of dodge/fill variable and facet variable. If multiflashlight or one "by" variable, use facets instead of colors.
facet_scales	Scales argument passed to facet_wrap.
rotate_x	Should x axis labels be rotated by 45 degrees? TRUE, except for type "partial dependence".
show_points	Should points be added to the line (default is TRUE).
	Further arguments passed to geom_point and geom_line.

Details

Either lines and points are plotted (if stats = "mean") or quartile boxes. If there is a "by" variable or a multiflashlight, this first dimension is taken care by color (or if swap_dim = TRUE by facets). If there are two "by" variables or a multiflashlight with one "by" variable, the first "by" variable is visualized as color, the second one or the multiflashlight via facet (change with swap_dim).

Value

An object of class ggplot2.

See Also

```
light_profile, plot.light_effects.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
plot(light_profile(fl, v = "Species"))
plot(light_profile(fl, v = "Petal.Width", by = "Species", evaluate_at = 2:4))
plot(light_profile(fl, v = "Petal.Width", type = "predicted"))</pre>
```

```
plot.light_profile2d Visualize 2D-Profiles, e.g. of Partial Dependence
```

Description

Minimal visualization of an object of class light_profile2d. The object returned is of class ggplot and can be further customized.

```
## S3 method for class 'light_profile2d'
plot(x, swap_dim = FALSE, rotate_x = TRUE, numeric_as_factor = FALSE, ...)
```

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Arguments

```
x An object of class light_profile2d.

swap_dim Swap the facet_grid dimensions.

rotate_x Should x axis labels be rotated by 45 degrees? Default is TRUE.

numeric_as_factor

Should numeric x and y values be converted to factors first? Default is FALSE.

Useful if cut_type was not set to "equal".

Further arguments passed to geom_tile.
```

Details

The main geometry is geom_tile. Additional dimensions ("by" variable(s) and/or multiflashlight) are represented by facet_wrap/grid. For all types of profiles except "partial dependence", it is natural to see empty parts in the plot. These are combinations of the v variables that do not appear in the data. Even for type "partial dependence", gaps can occur, e.g. for cut_type = "quantile" or if n_bins are larger than the number of distinct values of a v variable. Such gaps can be suppressed by setting numeric_as_factor = TRUE or by using the arguments breaks, pd_evaluate_at or pd_grid in light_profile2d().

Value

An object of class ggplot2.

See Also

```
light_profile2d.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
plot(light_profile2d(fl, v = c("Petal.Length", "Species")))
pr <- light_profile2d(fl, v = c("Petal.Length", "Sepal.Width"),
   type = "predicted", by = "Species", n_bins=c(2, 3), sep = ";")
plot(pr)</pre>
```

```
plot.light_scatter Scatter Plot
```

Description

Values are plotted against a variable. The object returned is of class ggplot and can be further customized. To avoid overplotting, pass e.g. alpha = 0.2 or position = "jitter".

```
## S3 method for class 'light_scatter'
plot(x, swap_dim = FALSE, facet_scales = "free_x", rotate_x = FALSE, ...)
```

54 plot_counts

Arguments

x An object of class light_scatter.

swap_dim If multiflashlight and one "by" variable or single flashlight with two "by" variables, swap the role of color variable and facet variable. If multiflashlight or one "by" variable, use colors instead of facets.

facet_scales Scales argument passed to facet_wrap.

Should x axis labels be rotated by 45 degrees? Default is FALSE.

Further arguments passed to geom_point. Typical arguments would be alpha = 0.2 or position = "jitter" to avoid overplotting.

Value

An object of class ggplot2.

See Also

light_scatter.

Examples

```
fit_a <- lm(Sepal.Length ~ . -Petal.Length, data = iris)
fit_b <- lm(Sepal.Length ~ ., data = iris)
fl_a <- flashlight(model = fit_a, label = "without Petal.Length")
fl_b <- flashlight(model = fit_b, label = "all")
fls <- multiflashlight(list(fl_a, fl_b), data = iris, y = "Sepal.Length")
pr <- light_scatter(fls, v = "Petal.Length")
plot(pr, alpha = 0.2)
plot(light_scatter(fls, "Petal.Length", by = "Species"), alpha = 0.2)</pre>
```

plot_counts

Add Counts to Effects Plot

Description

Add counts as labelled bar plot on top of light_effects plot.

```
plot_counts(
   p,
   x,
   text_size = 3,
   facet_scales = "free_x",
   show_labels = TRUE,
   big.mark = "'",
   scientific = FALSE,
   digits = 0,
   ...
)
```

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Arguments

р	The result of plot.light_effects.
x	An object of class light_effects.
text_size	Size of count labels.
facet_scales	Scales argument passed to facet_wrap.
show_labels	Should count labels be added as text?
big.mark	Parameter passed to format the labels. Default is "'".
scientific	Parameter passed to format the labels. Default is FALSE.
digits	Used to round the labels. Default is 0.
	Further arguments passed to geom_bar.

Details

Experimental. Uses package ggpubr to rearrange the figure. Thus, the resulting plot cannot be easily modified. Furthermore, adding counts only works if the legend in plot.light_effects is not placed on the left or right side of the plot. It has to be placed inside or at the bottom.

Value

An object of class ggplot2.

See Also

```
plot.light_effects.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "iris", data = iris, y = "Sepal.Length")
x <- light_effects(fl, v = "Species")
plot_counts(plot(x), x, width = 0.3, alpha = 0.2)</pre>
```

predict.flashlight

Predictions for flashlight

Description

Predict method for an object of class flashlight. Pass additional elements to update the flashlight, typically data.

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

Arguments

```
object An object of class flashlight.
... Arguments used to update the flashlight.
```

Value

A vector with predictions.

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
(fl <- flashlight(model = fit, data = iris, y = "Sepal.Length", label = "ols"))
predict(fl)[1:5]
predict(fl, data = iris[1:5, ])
predict(fl, data = iris[1:5, ], linkinv = exp)</pre>
```

```
predict.multiflashlight
```

Predictions for multiflashlight

Description

Predict method for an object of class multiflashlight. Pass additional elements to update the flashlight, typically data.

Usage

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

Arguments

object An object of class multiflashlight.
... Arguments used to update the multiflashlight.

Value

A named list of prediction vectors.

Examples

```
fit_part <- lm(Sepal.Length ~ Petal.Length, data = iris)
fit_full <- lm(Sepal.Length ~ ., data = iris)
mod_full <- flashlight(model = fit_full, label = "full")
mod_part <- flashlight(model = fit_part, label = "part")
mods <- multiflashlight(list(mod_full, mod_part), data = iris, y = "Sepal.Length")
predict(mods, data = iris[1:5, ])</pre>
```

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print.flashlight

Prints a flashlight

Description

Print method for an object of class flashlight.

Usage

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

Arguments

- x A on object of class flashlight.
- ... Further arguments passed from other methods.

Value

Invisibly, the input is returned.

See Also

```
flashlight.
```

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
flashlight(model = fit, label = "lm", y = "Sepal.Length", data = iris)</pre>
```

print.light

Prints light Object

Description

Print method for an object of class light.

Usage

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

Arguments

- x A on object of class light.
- ... Further arguments passed from other methods.

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Value

Invisibly, the input is returned.

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
fl <- flashlight(model = fit, label = "lm", y = "Sepal.Length", data = iris)
light_performance(fl, v = "Species")
light_effects(fl, v = "Sepal.Length")</pre>
```

print.multiflashlight Prints a multiflashlight

Description

Print method for an object of class multiflashlight.

Usage

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

Arguments

x An object of class multiflashlight.

... Further arguments passed to print.flashlight.

Value

Invisibly, the input is returned.

See Also

```
multiflashlight.
```

Examples

```
fit_lm <- lm(Sepal.Length ~ ., data = iris)
fit_glm <- glm(Sepal.Length ~ ., family = Gamma(link = log), data = iris)
fl_lm <- flashlight(model = fit_lm, label = "lm")
fl_glm <- flashlight(model = fit_glm, label = "glm")
multiflashlight(list(fl_lm, fl_glm), data = iris)</pre>
```

residuals.flashlight 59

```
residuals.flashlight Residuals for flashlight
```

Description

Residuals method for an object of class flashlight. Pass additional elements to update the flashlight before calculation of residuals.

Usage

```
## S3 method for class 'flashlight'
residuals(object, ...)
```

Arguments

object An object of class flashlight.

... Arguments used to update the flashlight before calculating the residuals.

Value

A numeric vector with residuals.

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
(fl <- flashlight(model = fit, data = iris, y = "Sepal.Length", label = "ols"))
residuals(fl)[1:5]
residuals(fl, data = iris[1:5, ])
residuals(fl, data = iris[1:5, ], linkinv = exp)
resid(fl)[1:5]</pre>
```

```
residuals.multiflashlight
```

Residuals for multiflashlight

Description

Residuals method for an object of class multiflashlight. Pass additional elements to update the multiflashlight before calculation of residuals.

```
## S3 method for class 'multiflashlight'
residuals(object, ...)
```

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Arguments

object An object of class multiflashlight.
... Arguments used to update the multiflashlight before calculating the residuals.

Value

A named list with residuals per flashlight.

Examples

```
fit_part <- lm(Sepal.Length ~ Petal.Length, data = iris)
fit_full <- lm(Sepal.Length ~ ., data = iris)
mod_full <- flashlight(model = fit_full, label = "full")
mod_part <- flashlight(model = fit_part, label = "part")
mods <- multiflashlight(list(mod_full, mod_part), data = iris, y = "Sepal.Length")
residuals(mods, data = head(iris))</pre>
```

response

Response of multi/-flashlight

Description

Extracts response from object of class flashlight.

Usage

```
response(object, ...)
## Default S3 method:
response(object, ...)
## S3 method for class 'flashlight'
response(object, ...)
## S3 method for class 'multiflashlight'
response(object, ...)
```

Arguments

object An object of class flashlight.... Arguments used to update the flashlight before extracting the response.

Value

A numeric vector of responses.

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Methods (by class)

- default: Default method not implemented yet.
- flashlight: Extract response from flashlight object.
- multiflashlight: Extract responses from multiflashlight object.

Examples

```
fit <- lm(Sepal.Length ~ ., data = iris)
(fl <- flashlight(model = fit, data = iris, y = "Sepal.Length", label = "ols"))
response(fl)[1:5]
response(fl, data = iris[1:5, ])
response(fl, data = iris[1:5, ], linkinv = exp)</pre>
```

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