Hi Ather Abbas,

We really appreciate your comments on the feature importance method.

The perturbation importance methods are defined and conducted by adding or replacing input features with gaussian noise \((μ = 0, σ = 0.01)\) and then using the depreciation on model performance to measure the feature importance. The permutation method is defined and conducted by permuting features and then using the depreciation on model performance to measure the feature importance. Since both perturbation and permutation feature important methods work independently to models, they belong to model-agnostic methods.

As you mentioned, “the permutation importance is considered to be not stable i.e. different (random) seeds give different results (Molnar, 2019).” Basically, both the permutation method or perturbation method work by introducing noises (uncertainty) in models. Hence, this unstable issue should exist in both methods. We recognized that many other feature importance methods were not tested in this study. We anticipate to test them in our future study.

It is great to discuss with you Ather. If you have any questions, please always feel free to contact me or any other authors.

Best regards,

Shaoming Xu