Model Explainability

Machine Learning is often seen as black boxes that are difficult to interpret. However, there are techniques that help explain what a model is doing overall, and for specific observations

Why Explainability:

- Being able to interpret a model increases trust in a machine learning model.
- To detect if there is any bias present in the model
- Model Explainability is critical for getting models to vet by regulatory authorities

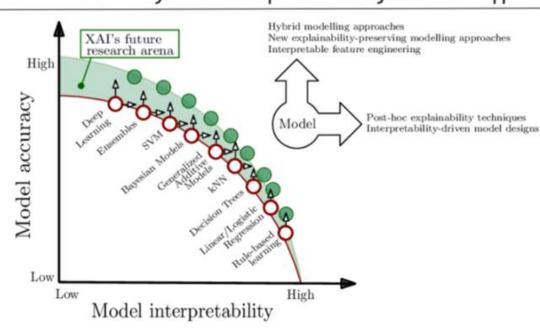
Glass Box Models

- Simple
- Interpretable
- Low Accuracy
- Example Linear Models

Black Box Models

- Complex
- Not easy to Interpretable
- High Accuracy
- Example Random Forest,
 Deep Learning

Accuracy vs Interpretability Trade-off



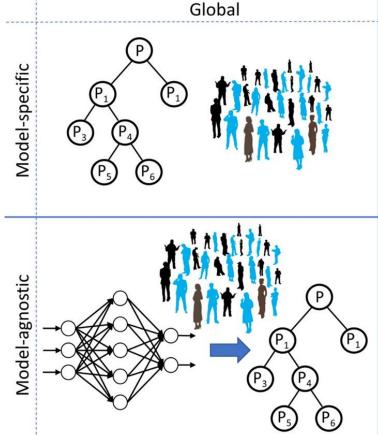
Approaches to Explainability

• Globally:

- Overall explanation of model behavior.
- How features in the data collectively affect the result.

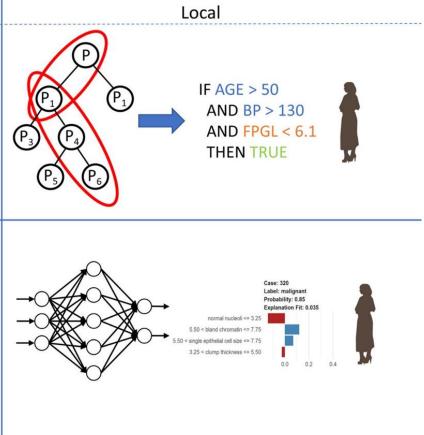
Model Specific ones rely on a certain model structure

Model Agnostic techniques work for any kind of ML models



• Locally:

- Tells us about each instance and feature in the data individually
- How features individually affect the result.



Explainability Techniques

