TELL ME WHY

BUILDING SAFE AND ROBUST MODELS: INTRODUCTION TO EXPLAINABILITY

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WHOAMI

Bachelor in Informatics Engineering (UPC, 2016)

MSc in Innovation and Research (UPC & EPFL, 2018)

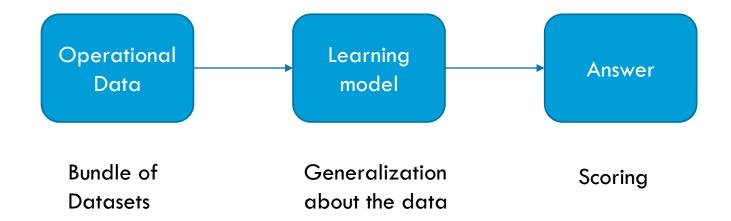
PhD in Computing (UPC)

PADS-UPC Research Group (Process Mining Data Science Group) https://www.cs.upc.edu/~pads-upc/

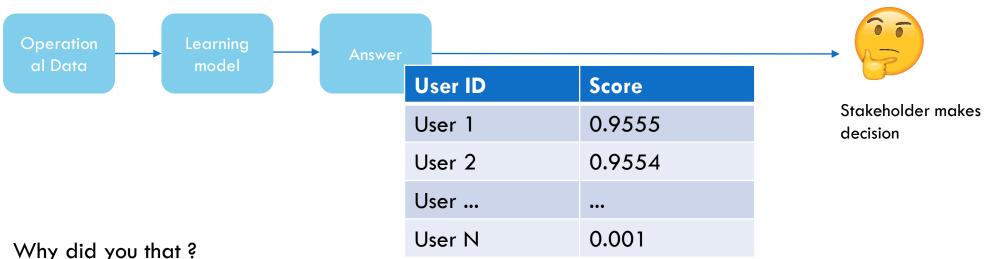


WHOAMI

Machine Learning in industry (Fraud Detection for Utilities)



PROBLEM STATEMENT



Why did you that?

When you succeed?

When do you fail?

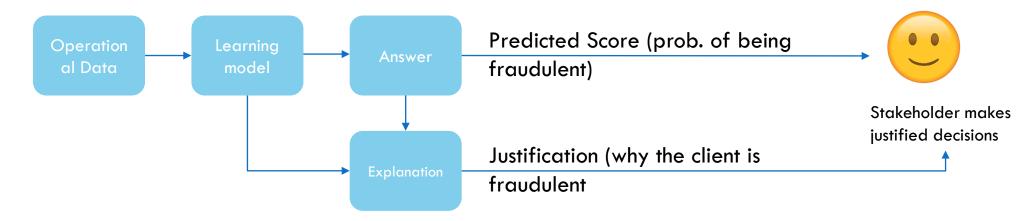
When can I trust you?

How do I correct an error ?

*Adapted from DARPA Slides

Problems of confidence and trust arise in industrial or sensitive models (high economic impact or lives)

PROBLEM STATEMENT



I understand why

I understand why not

I know when you fail

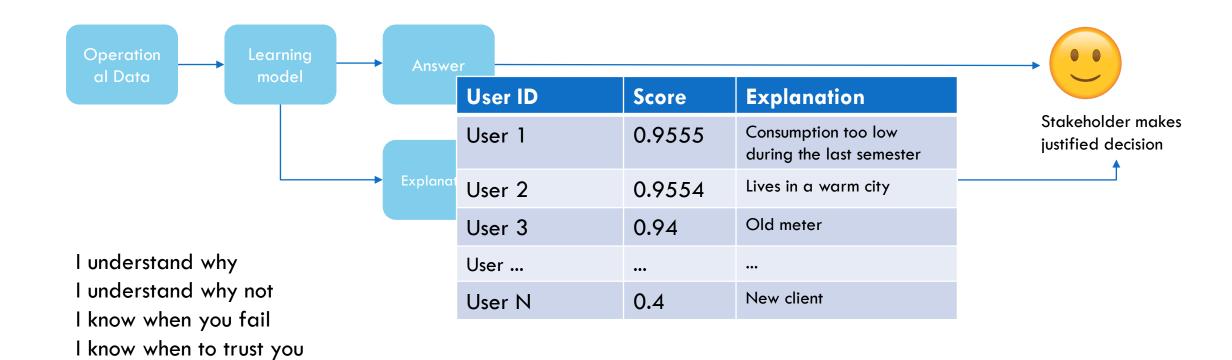
I know when to trust you

I know why you erred

*Adapted from DARPA Slides

PROBLEM STATEMENT

I know why you erred
*Adapted from DARPA Slides



DEFINITION OF EXPLAINABILITY

- **Definition 1**, Science of comprehending what a model did, or might have done [Leilani H. et altrum 2019]
- **Definition 2**, Ability to explain or to present understandable terms to a human [Finale Doshi-Velez and Been Kim 2017]
- **Definition 3,** Use of machine-learning models for the extraction of relevant knowledge about domain relationships contained in data
- [W. James Murdoch et altrum 2019]

EXPLAINABILITY GOALS

Explainability to achieve other important desiderata of ML systems

Fairness: protected groups are not somehow discriminated against

Privacy: means the method protects sensitive information in the data

Reliability & Robustness: ascertain whether algorithms reach certain levels of performance in the face of parameter of input variation

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From : Towards A Rigorous Science of Interpretable Machine Learning Finale Doshi-Velez* and Been Kim*

AN ACTUAL DEMAND





European Commission > Strategy > Digital Single Market > Reports and studies >

Digital Single Market

REPORT / STUDY | 8 April 2019

Ethics guidelines for trustworthy Al

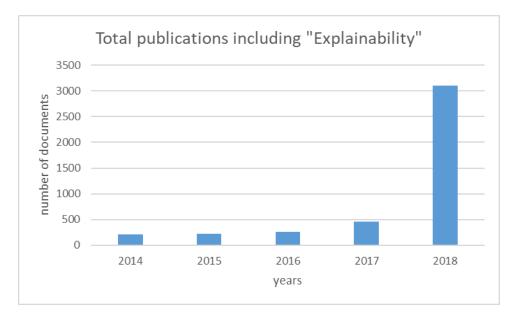
Human agency and oversight: Al systems should empower human beings, allowing them to make **informed decisions** and fostering their fundamental rights.

•••

Transparency: the data, system and AI business models should be **transparent**. Moreover, AI systems and their decisions should be **explained in a manner adapted to the stakeholder concerned**.

https://ec.europa.eu/digital-singlemarket/en/news/ethics-guidelines-trustworthy-ai

AN ACTUAL DEMAND

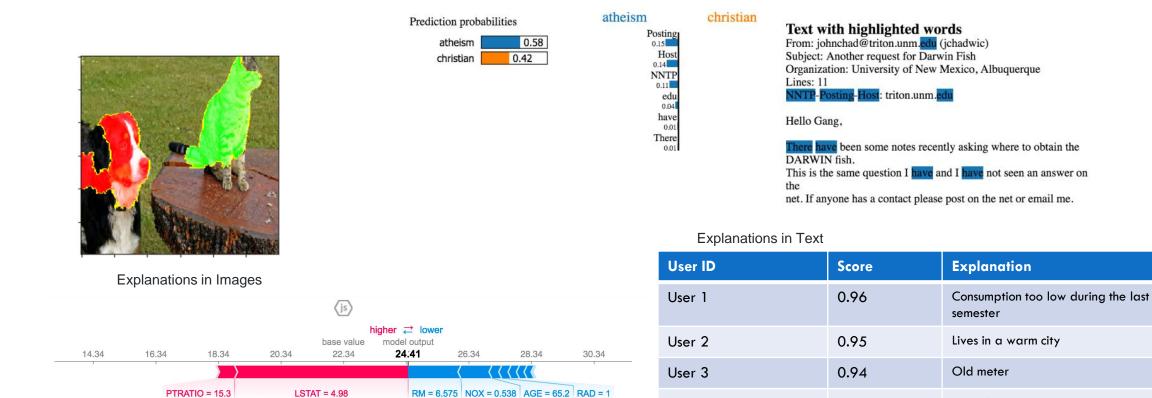




Explainability is included in top tier congress

- ICML (International conference on Machine Learning), B++
- KDD (ACM International Conference On Knowledge Discovery and Data Mining), A++
- NIPS (Neural Information Processing Systems), A++
- ECAI (European Conference on Artificial Intelligence), A

EXAMPLES OF EXPLAINABILITY



Explanations in binary classification

User 4

New client

0.4

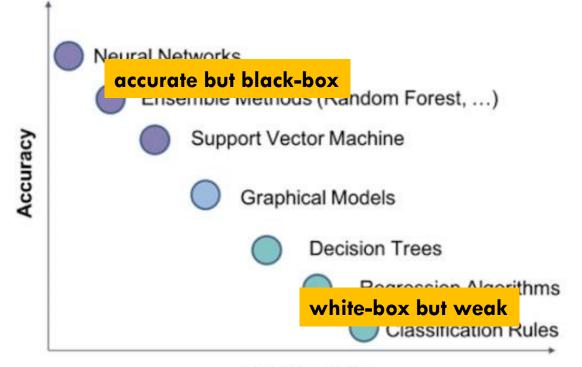
TOOLS FOR EXPLAINABILITY

Two different approaches:

- Approach 1 : Post-hoc explanations
 - Individual prediction explanations: perturbations of single points or contributions
 - Global prediction explanations: summary plots, dependence plots etc.
- Approach 2 : Build Interpretable models
 - Decisions Trees, Decisions Rules etc.

TOOLS FOR EXPLAINABILITY

What model to choose?



Chapter II
Black Box Techniques
LIME and SHAP as Post-hoc analysis

Chapter I
White Box Techniques
Classification Rules and Decision Trees

Explainability

Accuracy – Explainability trade-off

THANKS FOR YOUR ATTENTION

GitHub Repository:

https://github.com/albertcalv/tellmewhy

Albert Calvo

