

Explainable AI via Learning to Optimize

Howard Heaton¹ + Samy Wu Fung²

¹Typal Academy, ²Colorado School of Mines





Setting

Problems where approximate optimization models can be hand-crafted

Learning to Optimize (L2O)

Make parameterized optimization model and use training data to tune it, *i.e.*

$$(\text{model output}) \triangleq \text{argmin} (\text{prior knowledge}) + (\text{data-driven terms})$$

Contribution

- ▶ Demo how to build intuitive L2O models
- ▶ Provide certificates to explain whether model inferences are trustworthy

Machine Learning

$$N_{\Theta}(d) = \sigma(W^m \cdot + b^m) \circ \dots \circ \sigma(W^1 d + b^1)$$

- ✓ adapt to available data
- ✗ satisfy constraints / optimality
- ✓ expressive capacity
- ✓ flexible architectures

Traditional Optimization

$$\operatorname{argmin}_{x \in C} f(x)$$

- ✗ adapt to available data
- ✓ guaranteed optimality
- ✓ interpretable models
- ✓ scalable first-order algorithms



- ▶ Originated with LISTA¹ where authors took existing algorithm (ISTA) and replaced analytic terms for affine mappings with parameters and tuned them with training data to quickly solving sparse coding problems
- ▶ Inspired by optimization (may be written via fixed points)
- ▶ Can be used in embedded form (e.g. optimization is one layer in model)
- ▶ Has switched emphasis (in our work) to using *many* iterations

¹Gregor and LeCun. *Learning fast approximations of sparse coding*. 2010.



- ▶ **Plug and Play** (parameters not tuned on data used for inferences)
Plug externally trained model in an algorithm as a proximal/gradient update
- ▶ **Deep Unfolding** (does not run to convergence, limited guarantees)
Apply “small” # of updates, with (possibly) different parameters in each step
- ▶ **Predict-then-Optimize** (single “layer” usage, special case of L2O)
Learn mapping from data to apt optimization problem, and then solve

Model Design \rightarrow Inference Properties²

A model is explainable provided a domain expert can identify the core design elements of a model and how they translate to expected inference properties

Inference Properties \rightarrow Model Design + Training Data

An inference is explainable provided its properties can be linked to the model's design and intended use, enabling identification of trustworthy inferences

Explainable models *and* inferences are achieved via L2O with our certificates³

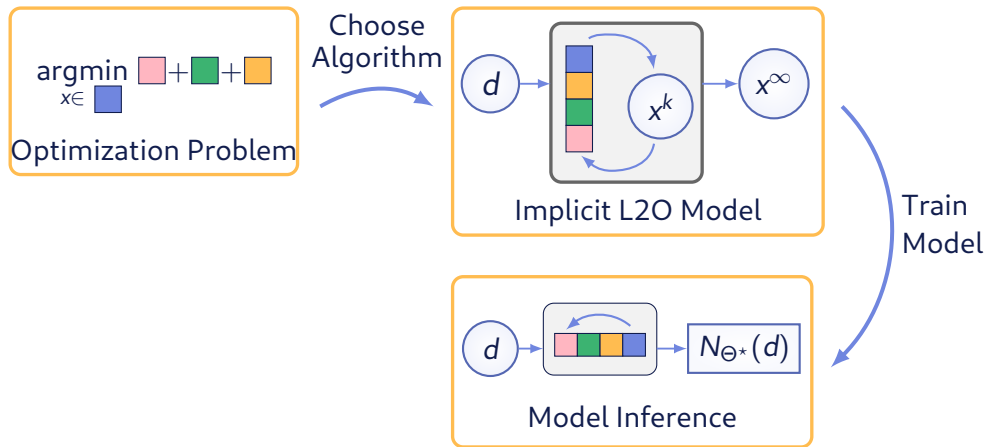
²These are properties for inferences on data matching the distribution of training data

³These certificates can be used for post-conditions in production code



① How to Build an Explainable L2O Model

② Trustworthiness Certificates





- 1 Make a model by parameterizing an optimization problem via Θ to get

$$N_{\Theta}(d) = S_{\Theta}(x_{\Theta,d}), \quad \text{where} \quad x_{\Theta,d} \triangleq \underset{x}{\operatorname{argmin}} f_{\Theta}(x; d)$$

Note: We focus on case where S_{Θ} is identity, but this part can take many forms (e.g. S_{Θ} can be a classifier)

Note: Constraints can be included in this formulation (via indicator functions)

- 2 Forward prop by applying an apt first-order algorithm until convergence

Note: For best performance, *test like you train* (i.e. use same # of iterations)

- 3 Backprop consists of using built-in autograd on *last step of forward prop*



► Task

Recover a signal x_d^* from linear measurements $d = Ax_d^*$

► Key Knowledge

Signal x_d^* has low dimensional structure (but is *not* sparse)

► L2O Model

For a “sparsifying matrix” K , we estimate

$$x_d^* \approx \underset{x}{\operatorname{argmin}} \|Kx\|_1 \quad \text{s.t.} \quad Ax = d$$

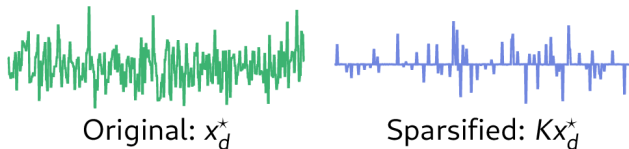


Figure 1: Applying the learned K sparsifies x_d^* (shown for test data d)

Fix weights $\Theta = K \in \mathbb{R}^{250 \times 250}$, noting $x_d^* \in \mathbb{R}^{250}$ and $d \in \mathbb{R}^{100}$, and set

$$N_{\Theta}(d) \triangleq \underset{x}{\operatorname{argmin}} \|Kx\|_1 \text{ s.t. } Ax = d$$

For a distribution of measurement/signal pairs (d, x_d^*) , train by minimizing

$$\min_{\Theta} \mathbb{E}_d \left[\|x_d^* - N_{\Theta}(d)\|^2 \right]$$

(More details for this example are in later slide)

```
x_fxd_pt = find_fixed_point(d)
y = apply_opt_update(x_fxd_pt, d)
loss = criterion(y, labels)
loss.backward()
optimizer.step()
```

Figure 2: Sample PyTorch code for backpropagation. The `find_fixed_point` function repeatedly applies `apply_opt_update` until a fixed point is (approximately) found.

(Informal) Theorem⁴

Backpropping through the final step of a fixed point algorithm (as shown above) yields a *preconditioned* gradient

⁴Wu Fung, et al. *JFB: Jacobian-Free Backpropagation for Implicit Networks*, 2022.



① How to Build an Explainable L2O Model

② Trustworthiness Certificates

An inference is trustworthy provided its properties can satisfactorily be linked to a model's design and intended use

We make this concrete using certificates

- ▶ Each property in model design corresponds to a certificate for inferences
- ▶ Each certificate is a tuple: (property name, label)
- ▶ Labels can be "pass," "warning," or "fail"
- ▶ (All certificate labels read "pass") \implies trustworthy inference

Labels are derived from nonnegative inference property value (smaller is better):

$$(\text{inference}) \rightarrow (\text{property value}) \rightarrow (\text{label})$$

Set p_p to desired probability for “pass” labels⁵ (similar for p_w and warnings)

$$\text{label}(\alpha) \triangleq \begin{cases} \text{pass} & \text{if } \mathbb{P}_{d \sim \mathcal{D}}[(\text{prop value})(N_{\Theta^*}(d)) \leq \alpha] \in [0, p_p] \\ \text{warning} & \text{if } \mathbb{P}_{d \sim \mathcal{D}}[(\text{prop value})(N_{\Theta^*}(d)) \leq \alpha] \in (p_p, p_w] \\ \text{fail} & \text{otherwise} \end{cases}$$

⁵Here $p_p = 0.95$ means 95% of inferences $N_{\Theta}(d)$ pass with d drawn from training distribution \mathcal{D}

Concept	Quantity	Formula
Sparsity	# Nonzeros	$\ x\ _0$
Measurements	Relative Error	$\ Ax - d\ /\ d\ $
Constraints	Distance to Set	$d_C(x)$
Regularization	Proximal Residual	$\ x - \text{prox}_{f_\Theta}(x)\ $

Table 1: Example formulas for property value functions.

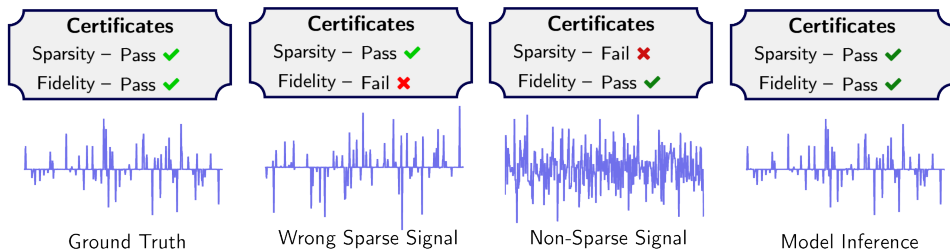


Figure 3: For sample d from test data, sparsified $KN_{\Theta}(d)$ of each inference $N_{\Theta}(d)$ is shown

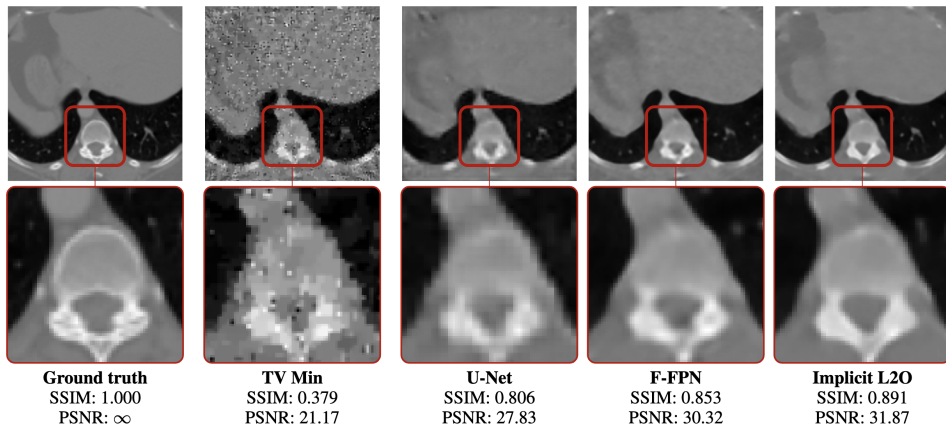


Figure 4: Comparison of techniques, ranging from analytic to fully data-driven

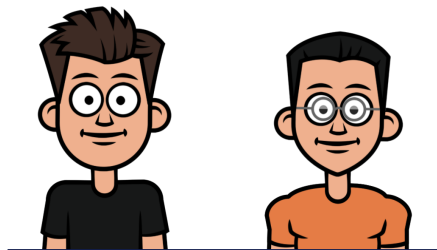
$$(\text{L2O Model}) = N_{\Theta}(d) \triangleq \underset{x \in [0,1]^n}{\operatorname{argmin}} f_{\Theta}(Kx) \text{ s.t. } \|Ax - d\| \leq \delta$$

- ▶ Models with optimization layers that have tunable parameters can be readily designed and explained by domain experts
- ▶ With a well-chosen algorithm, implicit L2O models can be trained using JFB
- ▶ Certificates can be used to identify whether properties of each inference are consistent with training data (*i.e.* via **post-conditions** in software)

docs site xai-l2o.research.typhal.academy

preprint [arXiv.org/abs/2204.14174](https://arxiv.org/abs/2204.14174)

reprint Nature Scientific Reports
(*accepted, coming soon*)



Howard

Samy