dalex: Responsible Machine Learning with Interactive Explainability and Fairness in Python

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Abstract

The increasing amount of available data, computing power, and the constant pursuit for higher performance results in the growing complexity of predictive models. Their black-box nature leads to opaqueness debt phenomenon inflicting increased risks of discrimination, lack of reproducibility, and deflated performance due to data drift. To manage these risks, good MLOps practices ask for better validation of model performance and fairness, higher explainability, and continuous monitoring. The necessity of deeper model transparency appears not only from scientific and social domains, but also emerging laws and regulations on artificial intelligence. To facilitate the development of responsible machine learning models, we showcase dalex, a Python package which implements the model-agnostic interface for interactive model exploration. It adopts the design crafted through the development of various tools for responsible machine learning; thus, it aims at the unification of the existing solutions. This library's source code and documentation are available under open license at https://python.drwhy.ai/.

Keywords: machine learning, explainability, fairness, interactivity, responsible ml

1. Introduction

From the evolution of statistical modelling through data mining and machine learning to so-called artificial intelligence (AI), we arrived at the point where advanced systems support, or even surpass, humans in various predictive tasks. These algorithms are available for broad user-bases through numerous machine learning frameworks in Python like scikit-learn (Pedregosa et al., 2011), tensorflow (Abadi et al., 2016), xgboost (Chen and Guestrin, 2016) or lightgbm (Ke et al., 2017) to name just a few. Nowadays, we see an increase of concerns regarding explainability (Lipton, 2018; Miller, 2019) and fairness (Binns, 2018; Holstein et al., 2019) of machine learning predictive models in research and commercial domains. An increasing number of researchers discuss various needs and features for frameworks related to responsible machine learning (Barredo Arrieta et al., 2019; Gill et al., 2020). For us, the primary objective is combining three aspects of model exploration: explainability, fairness, and crucially for human-model dialogue (Abdul et al., 2018), interactivity.

Related software most notably include Python packages from these categories: lime (Ribeiro et al., 2016), shap (Lundberg and Lee, 2017), pdpbox (SauceCat, 2018), interpret

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(Nori et al., 2019), alibi (Klaise et al., 2019), and aix360 (Arya et al., 2020) which implement various explainability methods; aif360 (Bellamy et al., 2018), aequitas (Saleiro et al., 2018), and fairlearn (Bird et al., 2020) which implement various fairness methods; responsible AI tools for tensorflow (Abadi et al., 2016), e.g. witwidget (Wexler et al., 2020), which produce interactive dashboards supporting machine learning (partially also addressed by interpret and fairlearn). All these leave a room for improvement in combining various methods, while also connecting them to ever-growing modelling and data frameworks through a uniform abstraction layer.

Unlike many of the proposed solutions, we strongly emphasise the construction of endto-end software for facilitating the responsible approach to machine learning. The dalex package unifies various approaches and bridges the existing gap separating black-box models from explainability methods. Moreover, dalex brings numerous fairness metrics, and interactive model exploration dashboards, closer to the user. These combined motivate our contribution and article, where we preview our previous work in Section 2, introduce dalex in Section 3, and sketch the future work in Section 4.

2. Previous Work

This contribution builds upon the software for explainable machine learning presented by us in "DALEX: Explainers for Complex Predictive Models in R" (Biecek, 2018). Since DALEX version 0.2.5 there were two major releases, which expanded the toolkit of explainability methods, and performed a complete redesign of code, interface and charts for model visualizations. The number of users of this software grown significantly, which provided us with a great number of very valuable feature requests. Among others: (i) we created a taxonomy of model-agnostic explanations for machine learning predictive models (Biecek and Burzykowski, 2021); (ii) we prototyped modelStudio (Baniecki and Biecek, 2019), an extension of DALEX, which automatically produces a customizable dashboard, allowing for an interactive model exploration; (iii) we added support for multi-output predictive models and a growing number of machine learning frameworks in a language-agnostic manner. Further, we noticed that the visual model exploration goes beyond the area of explainability and also addresses such issues as fairness, contrastive comparisons and interactivity (Baniecki and Biecek, 2020). Based on these experiences, we implemented from scratch the dalex package for Python.

3. A Unified Interface for Responsible Machine Learning

The dalex Python package implements the main dalex.Explainer class to provide an abstract layer between distinct model API's (e.g. scikit-learn (Pedregosa et al., 2011), tensorflow (Abadi et al., 2016), xgboost (Chen and Guestrin, 2016), h2o (H2O.ai, 2020)) and data API's (e.g. numpy (Harris et al., 2020), pandas (Wes McKinney, 2010)), and the explainability and fairness methods. In Figure 1, we present the architecture of a unified interface for model-agnostic responsible machine learning with interactive explainability and fairness. These methods are divided into model-level techniques operating on the whole data (or its subset) and predict-level techniques operating on distinct observations from the data (or their neighbourhoods). Bounding of these methods to the one

A. Explainer: Uniform abstraction over predictive models B. Consistent grammar for model exploration import dalex as dx explainer = dx.Explainer(model, X, y) Model scikit-learn h2o xgboost tensorflow explanation = explainer.model_parts() explanation.result Data numpy pandas explanation.plot() Predict interface explainer.predict_parts(new_observation).result explainer.predict_parts(new_observation).plot() Model metadata (label, type, info ...) C. Predict-level explanations D. Model-level explanations 0.48 fare = 25.0 0.44 parch = 0.0 0.42 contribution E. Fairness checks F. Arena: Interactive cross-model exploration ■ Harena male_young female_young female_old FP/(FP + TI male_young female_young female_old male_young female_young female_old

Figure 1: The dalex package is based on six pillars that support responsible machine learning modelling: A) The main Explainer class object, which serves as a uniform abstraction over predictive models and data API's in Python, B) A consistent set of methods for model exploration with explanation objects which calculate results, and plot them in a consistent way, C) Predict-level (local) explainability methods, D) Model-level (global) explainability methods, E) Fairness oriented methods, F) Interactive dashboard for contrastive model comparisons.

dalex.Explainer class gives a favourable user experience, where one can conveniently compute and return various explanation objects. All of them share the main result attribute, which is a pandas.DataFrame, and the plot method, which produces visualizations with the plotly package (Plotly Technologies Inc., 2015). The last takes multiple explanation objects allowing for an easy model comparison.

3.1 Model-level and predict-level explanations

Model-level and predict-level methods referenced in Figure 1 may return different objects depending on the type paramter: predict and model_performance allow for an easy interference with the model basics, predict_parts implements iBreakDown local variable

attributions and shapley values estimation, model_parts implements permutational variable importance, predict_profile implements Ceteris Paribus profiles, model_profile implements PDP, ALE and ICE profiles, model_diagnostics implements overall diagnostics of models' residuals, model_surrogate implements surrogate decision tree models which are effective to plot. Additionally, the dalex.Explainer abstract layer allows for the integration of other explanations, e.g. the shap (Lundberg and Lee, 2017) explanations into predict_parts and model_parts methods, and lime (Ribeiro et al., 2016) into predict_surrogate. All of these explanations are described in detail in EMA book (Biecek and Burzykowski, 2021) with dalex Python code examples.

3.2 Fairness check

The principles of responsible machine learning involve providing proper model accountability and bias detection (Barredo Arrieta et al., 2019; Gill et al., 2020). Because of regulations and guidelines, we see an increasing demand for easily accessible methods for checking model fairness (Binns, 2018; Holstein et al., 2019). This has resulted in the fairness_check method, which compares the most common fairness measures (Feldman et al., 2015; Verma and Rubin, 2018) and provides a detailed textual description of the group fairness analysis. It operates on fairness objects available through the dalex.Explainer.model_fairness method. In the same way as explanation objects, it contains the result attribute and plot method, which provides various visualizations depending on the type parameter. The individual fairness field is not as well established as the group one and there is still some discussion, and research to be done in case of individual fairness metrics.

3.3 Interactive and contrastive model exploration

The user-centred design of explainable (responsible) AI tools brings other emerging challenges discussed on the junction of AI and HCI domains (Abdul et al., 2018). The class dalex.Arena creates a live Arena dashboard (Piatyszek and Biecek, 2020) for model comparisons with all features available in the dalex package, including model explainability and fairness, and techniques for data exploration.

4. Conclusions and Future Work

In this article, we presented dalex, which builds upon and extends the DALEX R package to bring a unified interface for responsible machine learning into Python. This package is continuously developed, while the current stable version is v1.0 for Python 3.8 available at https://python.drwhy.ai/. Due to the comprehensive design of a uniform abstraction layer, our package allows for the addition of new machine learning frameworks into the responsible realm, which is not the case for most of the existing solutions. Additionally, with a clear-cut taxonomy of methods, there is a possibility to add new returning objects, which was well-proven within our previous contributions. Finally, the responsible machine learning domain aims to meet more principles than explainability and fairness (Barredo Arrieta et al., 2019); thus, next steps shall address security, safety, accountability, and privacy of machine learning models.

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