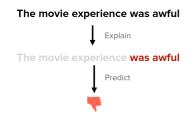
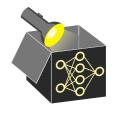
Interpretable Machine Learning

Instance-wise Feature Selection



Learning goals

- Instance-wise feature selection
- Explain then predict models
- Optimizing using explanation data

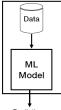


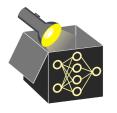
INSTANCE-WISE FEATURE SELECTION

- Select a subset of features conditioned or based on the input instance
 - Two instances might not have the same feature mask
- Instance-wise feature selection similar to feature attribution important features are selected
- Unambiguous with respect to explanation (more on that later)



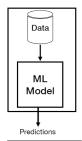
Standard ML







Standard ML

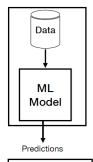


Generalization Error





Standard ML



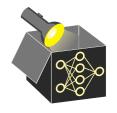


The movie experience was awful



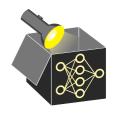
Predict

Parameterised Model



The movie experience was awful

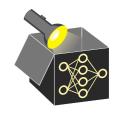




The movie experience was awful



















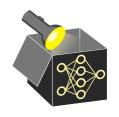






EXPLANATION DATA





EXPLANATION DATA

The movie experience was awful



The movie experience was awful

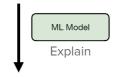
0





EXPLANATION DATA

The movie experience was awful



The movie experience was awful









$$\mathbf{0} \qquad \mathbf{1} \qquad \mathbf{1} \qquad \mathcal{L}_{\mathrm{exp}} = \frac{1}{|S|} \sum_{i=1}^{|S|} |S_{t^i}| \cdot \mathrm{BCE}\left(p^i, t^i\right)$$



Predictor Model



EXPLAIN THEN PREDICT USING EXPLANATION DATA

- Selecting features conditioned on individual instances results in better task performance in comparison to global feature selection
- Instance-wise feature selection has higher inherent sparsity
- The output of the feature-selection stage is the explanation
- The predictor depends solely on the masked input and therefore unambiguous with respect to explanation

