

Bachelor's Thesis

fANOVA for Interpretable Machine Learning

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Abstract

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1 Introduction

The mathematics of cooperation and attribution.

Questions

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- In the hierarchical orthogonality condition (4.2) formulated in Hooker (2007) for the generalized fANOVA framework, shouldn't we explicitly exclude the case that $v = u$, because then, we would require that the inner product of the fANOVA component is zero wouldn't we?
- Why is it a problem, when explainability methods also place large emphasis on regions of low probability mass when dependencies between variables exist - because in the end explainability is about explaining the model, not the data generating process; and after all it is how the model works in these regions (it might inhibit artefacts and weird behaviour because there was too little data for good model fit in the regions but still that's how the specific model works)
- Hooker (2007) what should the conditional expectation (dotted line) in Figure 2 show? How should it look like for the true data generating process?
- If the general fANOVA formulation is a true generalization then I should be able to take the general form and construct from it the simple form when I use certain constraints (such as independence, uniform distribution, etc.) right?
-
- Use of AI tools?
- Do we need to restrict ourselves to the unit hypercube? Or does fANOVA decomposition work in general, but maybe with some constraints? Originally it was constructed for models on the unit hypercube $[0, 1]$, but other papers also use models from \mathbb{R}^d . *Generally no restriction, so next step could be to generalize, to \mathbb{R}^n , other measures, dependent variables*
- Still unclear: Are the terms fully orthogonal or hierarchically? See subsection on Orthogonality of the fANOVA terms (especially the example) I think in the original fANOVA decomposition the terms are orthogonal but in the generalized fANOVA (Hooker, 2007) they are hierarchically orthogonal. *fully orthogonal when independence assumption, probably partially when no independence*

- x_1, \dots, x_k are simply the standardized features, right? *Yes*
- **My current understanding:** we need independence of x_1, \dots, x_k so that fANOVA decomposition is unique (and orthogonality holds). We need zero-mean constraint for the orthogonality of the components. We need orthogonality for the variance decomposition. *zero-mean \rightarrow orthogonality \rightarrow uniqueness; Lemma 1 in Hooker 2007 ist verallgemeinert ds zero-mean constraint*
- Next step might be to investigate the (mathematical) parallels of fANOVA decomposition and other IML methods (PDP, ALE, SHAP), e.g. there is definitely a strong relationship between Partial dependence (PD) and fANOVA terms, and PD is itself again related to other IML methods; Also look how are other IML models studied and study fANOVA in a similar way (e.g. other IML methods are defined, checked for certain properties, examined under different conditions (dependent features, independent features) etc.) (see dissertation by Christoph Molnar for this); Also I would be very interested in investigating the game theory paper further (Fumagalli et al., 2025) but still a bit unsure if it is too complex.
- Why does a fANOVA decomposition of a simple GAM not lead to the “true” coefficients? <https://christophm.github.io/interpretable-ml-book/decomposition.html> talks about this a bit in the subchapter “Statistical regression models” *It should actually lead to the GAM; at least under all the constraint like zero-mean constraint and orthogonality*
-
- In Hooker (2004) they work with $F(x)$ and $f(x)$, but in Sobol (2001) they only work with $f(x)$. I think this is only notation? *Only notation.*
- Does orthogonality in fANOVA context mean that all terms are orthogonal to each other? Or that a term is orthogonal to all lower-order terms (“Hierarchical orthogonality ”)? *The terms are hierarchically orthogonal, so each term is orthogonal to all lower-order terms, but not to the same-order terms! So f_1 is not necessarily orthogonal to f_2 but it is orthogonal to f_{12}, f_0 .*
- Do the projections here serve as approximations? (linalg skript 2024 5.7.4 Projektionen als beste Annäherung) *Yes, they can be interpreted as sort of approximation.*
- Which sub-space are we exactly projecting onto? Are the projections orthogonal by construction (orthogonal projections) or only when the zero-mean constraint is

set? *The subspace we project onto depends on the component. For f_0 we project onto the subspace of constant functions, for f_1 we project onto the subspace of all functions that involve x_1 and have an expected value of 0 (zero-mean constraint to ensure orthogonality). It depends on the formulation of the fANOVA decomposition if you need to explicitly set the zero-mean constraint for orthogonality or if it is met by construction.*

- How “far” should I go back, formally introduce L^2 space, etc. or assume that the reader is familiar with it? *Yes, space, the inner product on this space should be formally introduced.*

2 General Definitions

2.1 \mathcal{L}^2 space

Let (X, \mathcal{F}, ν) be a measure space, where X is a sample space, \mathcal{F} is a σ -algebra for X and ν is a general measure. Then the space of all square-integrable functions is given by

$$\mathcal{L}^2(X, \mathcal{F}, \nu) = \{f(x) : \mathbb{E}[f^2(x)] < \infty\} = \left\{f(x) : \mathbb{R}^n \rightarrow \mathbb{R}, \text{ s.t. } \int f^2(x) d\nu(x) < \infty\right\}$$

\mathcal{L}^2 is a Hilbert space with the inner product defined as

$$\langle f, g \rangle = \int f(x)g(x) d\nu(x) \quad \forall f, g \in \mathcal{L}^2$$

The norm is then defined as

$$\|f\| = \sqrt{\langle f, f \rangle} = \sqrt{\int f^2(x) d\nu(x)} \quad \forall f \in \mathcal{L}^2$$

Which resource should I cite for these “general” definitions? e.g. <https://apachepersonal.miun.se/andrli/Bok.pdf>

Expected value and conditional expected value

Given a measure space (X, \mathcal{F}, ν) , the expected value of a random variable X is defined as:

$$\mathbb{E}[X] = \int_X X d\nu$$

The conditional expected value of a random variable X given a σ -algebra $\mathcal{G} \subseteq \mathcal{F}$ is defined as the orthogonal projection of X onto the subspace of $\mathcal{L}^2(X, \mathcal{F}, \nu)$ generated by \mathcal{G} :

$$\mathbb{E}[X|\mathcal{G}] = \arg \min_{g \in \mathcal{G}} \int_X (X - g)^2 d\nu = \arg \min_{g \in \mathcal{G}} \mathbb{E}[(X - g)^2]$$

2.2 Orthogonal Projection

Let $\mathcal{H} := \mathcal{L}^2(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n), \nu)$ be the Borel measure space of square integrable functions (?) with an inner product and a norm induced by it. Let \mathcal{G} be a linear subspace of \mathcal{H} . The projection of $f \in \mathcal{H}$ onto subset \mathcal{G} is then defined as:

$$\Pi_{\mathcal{G}}(f) = \arg \min_{g \in \mathcal{G}} \int_{\mathbb{R}^n} (f(x) - g(x))^2 \nu(dx) = \arg \min_{g \in \mathcal{G}} \mathbb{E}[(f(x) - g(x))^2]$$

3 Foundations

3.1 Early Work on fANOVA

Hoeffding decomposition 1948

- The idea of fANOVA decomposition dates back to Hoeffding (1948).
- Introduces Hoeffding decomposition (or U-statistics ANOVA decomposition).
- Math-workings: involves orthogonal sums, projection functions, orthogonal kernels, and subtracting lower-order contributions.
- Assumptions: unclear about all but one assumption is (mutual?) independence of input variables, which is unrealistic in practice (different generalizations to dependent variables follow, e.g. Il Idrissi et al. (2025))
- Relevance: shows that U-statistics or any symmetric function of the data can be broken down into simpler pieces (e.g., main effects, two-way interactions) without overlap.
- Pieces can be used to dissect/explain the variance.
- fANOVA performs a similar decomposition, not for U-statistics but for functions.

⇒fANOVA and U-statistics

Sobol Indices 1993, 2001

- In "Sensitivity Estimates for Nonlinear Mathematical Models" (1993), Sobol first introduces decomposition into summands of different dimensions of a (square) integrable function.
- Does not cite Hoeffding nor discuss U-statistics.
- "Global sensitivity indices for nonlinear mathematical models and their Monte Carlo estimates" (2001) builds on his prior work (Sobol, 2001).
- Math-workings: similar to Hoeffding, involving orthogonal projections, sums, and independent terms.
- Sobol focuses on sensitivity analysis for deterministic models, while Hoeffding is concerned with estimates of probabilistic models.

I think in his 1993 paper Sobol mainly introduces fANOVA decomposition (definition, orthogonality, L1 integrability), already speaks of L2 integrability and variance decomposition, which leads to Sobol indices, gives some analytical examples and MC algorithm for calculations. In the 2001 paper he focuses on illustrating three usecases of the sobol indices + the decomposition

- ranking of variables
- fixing unessential variables
- deleting high order members

For each of the three there are some mathematical statements, sometimes an algorithm or an example. \Rightarrow

textbfANOVA and sensitivity analysis

Efron and Stein (1981)

- Use idea to proof a famous lemma on jackknife variances (Efron and Stein, 1981)

Stone 1994

- Stone (1994)
- Math-workings: sum of main terms, lower-order terms, etc., with an identifiability constraint (zero-sum constraint); follows the same principle as the decomposition frameworks by Hoeffding (1948) and Sobol (2001).
- All of them work independently, do not cite each other, and use the principle with different goals/build different tools on it.
- Stone's work is part of a broader body of fANOVA models.

\Rightarrow fANOVA and smooth regression models / GAMs

I think the main focus of this paper is to extend the theoretical framework of GAMs with interactions. So the baseline is logistic regression with smooth terms but only univariate components are considered. Now the paper goes deeper into the theory where multivariate terms are also considered. For this they refer to the “ANOVA decomposition” of a function. The focus of the paper is on how the smooth multivariate interaction terms can be estimated, what mathematical properties they have, etc.

3.2 Modern Work on fANOVA

- Rabitz and Alis, (1999) see ANOVA decomposition as a specific high dimensional model representation (HDMR); the goal is to decompose the model iteratively from main effects, to lower order interactions and so on, but to do this in an efficient way and select only interaction terms that are necessary (most often lower-order interactions are sufficient). → chemistry paper
- Work of Hooker (2007) can be seen as an attempt to generalize Hoeffding decomposition (or the Hoeffding principle) to dependent variables. According to Slides to talk on Shapley and Sobol indices
- At least in his talk which is based on the paper Il Idrissi et al. (2025) he puts his work in a broader context of modern attempts to generalize Hoeffding indices. So Il Idrissi et al. (2025) can be seen as one attempt to generalize Hoeffding decomposition to dependent variables.

3.3 Formal Introduction to fANOVA

fANOVA decomposition

This chapter is based on the formal introductions by Sobol (1993, 2001), Hooker (2004), Owen. For now, we assume that $X_i \stackrel{\text{i.i.d.}}{\sim} \mathcal{U}[0, 1]$ and work in the measure space $(X, \mathcal{F}, \nu) = ([0, 1]^n, \mathcal{B}([0, 1]^n), \lambda_n)$. $\mathcal{B}([0, 1]^n)$ is the Borel σ -Algebra on the unit interval (wrong formulation, how is the correct definition?) and λ_n is the n-dimensional Lebesgue measure. The general inner product and norm we defined earlier simplify under these assumptions. The inner product under uniform distribution assumption:

$$\langle f, g \rangle = \int f(x)g(x) d(x) \quad \forall f, g \in \mathcal{L}^2$$

The norm under uniform distribution assumption:

$$\|f\| = \sqrt{\langle f, f \rangle} = \sqrt{\int f^2(x) d(x)} \quad \forall f \in \mathcal{L}^2$$

Some more notation: i_1, \dots, i_s is a set of indices.

Definition. Let $y(x)$ be a mathematical model with input X_i as described above. We

can represent such a model y as a sum of specific basis functions

$$y(x) = f_0 + \sum_{s=1}^n \sum_{i_1 < \dots < i_s}^n f_{i_1 \dots i_s}(x_{i_1}, \dots, x_{i_s}) \quad (1)$$

To ensure identifiability and interpretation, we set the zero-mean constraint. It requires that all effects, except for the constant terms, are centred around zero. Since that the constant term f_0 captures the overall mean of f , the remaining effects quantify the deviation from the overall mean. Mathematically this means

$$\int_0^1 f_{i_1 \dots i_s}(x_{i_1}, \dots, x_{i_s}) d\nu(x_k) = 0 \quad \forall k = i_1, \dots, i_s \quad (2)$$

In combination with Equation 2 Sobol (1993) calls Equation 1 initially the “Expansion into Summands of Different Dimensions”. In Sobol (2001) he renames the decomposition to the “ANOVA-representation”. Now, it is mostly referred to as the “functional ANOVA decomposition” (Hooker, 2004).

The single terms that make up Equation 1 are defined as follows. To get the constant term, we take the integral of f w.r.t. all variables:

$$f_0(x) = \int_{[0,1]^n} f(x) d\nu(x) = \mathbb{E}[y(x)] \quad (3)$$

We see that f_0 is the overall mean of the function and serves as a baseline. Next, we take the integral of y w.r.t. all variables except for x_i . This represents f as the sum of the constant term the isolated effect of one variable x_i (main effect of x_i).

$$f_0 + f_i(x_i) = \int f(x) \prod_{k \neq i} \nu(d_{x_k}) = g_i(x_i) \quad (4)$$

Following the same principle, we can take the integral of f w.r.t. all variables except for x_i and x_j . With this we capture everything up to the interaction effect of x_i and x_j :

$$f_0 + f_i(x_i) + f_j(x_j) + f_{ij}(x_i, x_j) = \int f(x) \prod_{k \neq i, j} \nu(d_{x_k}) = g_{ij}(x_i, x_j) \quad (5)$$

And so on, up to the n -way interaction of all x_1, \dots, x_n .

To actually compute the fANOVA decomposition for f , it is clearer to rearrange terms. When we rearrange Equation 4 we get that the main effect of x_i is calculated by taking the marginal effect while explicitly accounting for what was already explained by lower

terms, in this case the intercept.

$$f_i(x_i) = \int f(x) \prod_{k \neq i} \nu(d_{x_k}) - f_0 \quad (6)$$

The two-way interactions can then be seen as the marginal effects of the involved variables, while accounting for all main effects and the constant term.

$$f_{ij}(x_i, x_j) = \int f(x) \prod_{k \neq i, j} \nu(d_{x_k}) - f_0 - f_i(x_i) - f_j(x_j) \quad (7)$$

Therefore, it is also common to formulate the fANOVA decomposition in the following way (Hooker, 2007, 2004):

$$f_u(x) = \int_{[0,1]^{d-|u|}} \left(f(x) - \sum_{v \subsetneq u} f_v(x) \right) d\nu(x_{-u}). \quad (8)$$

Which simplifies to:

$$f_u(x) = \int_{[0,1]^{d-|u|}} f(x) d\nu(x_{-u}) - \sum_{v \subsetneq u} f_v(x). \quad (9)$$

The basis components offer a clear interpretation of the model, decomposing it into main effects, two-way interaction effects, and so on. This is why fANOVA decomposition has received increasing attention in the IML and XAI literature, holding the potential for a global explanation method of black box models.

Example

Before moving to properties of the fANOVA decomposition, let us introduce a simple function g as running example. It contains a constant term a , isolated linear effects of two variables x_1 and x_2 and their interaction.

$$g(x_1, x_2) = a + x_1 + 2x_2 + x_1x_2 \quad \text{for } a, x_1, x_2 \in \mathbb{R}$$

Computing the fANOVA decomposition of $g(x_1, x_2)$ by hand, we start with the constant term and make use of formulation via the expected value instead of the integral for notational simplicity:

$$f_0 = \mathbb{E}[g(x_1, x_2)] = \mathbb{E}[a + x_1 + 2x_2 + x_1x_2] = \mathbb{E}[a] + \mathbb{E}[x_1] + 2\mathbb{E}[x_2] + \mathbb{E}[x_1x_2]$$

Making use of the independence assumption of x_1 and x_2 , the last term can be written as the product of the expected values. Additionally, given the zero-mean constraint, all terms, except for the constant, vanish and we obtain:

$$f_0 = \mathbb{E}[a] + \mathbb{E}[x_1] + 2\mathbb{E}[x_2] + \mathbb{E}[x_1]\mathbb{E}[x_2] = a$$

Under zero-mean constraint and independence, the main effects and the interaction effect can be computed as follows:

$$\begin{aligned} f_1(x_1) &= \mathbb{E}_{X_2}[g(x_1, X_2)] - f_0 = \mathbb{E}_{X_2}[a + x_1 + 2x_2 + x_1x_2] - a = x_1 + 2\mathbb{E}[x_2] + x_1\mathbb{E}[x_2] = x_1 \\ f_2(x_2) &= \mathbb{E}_{X_1}[g(X_1, x_2)] - f_0 = \mathbb{E}_{X_1}[a + x_1 + 2x_2 + x_1x_2] - a = \mathbb{E}_{X_1}[x_1] + 2x_2 + x_2\mathbb{E}_{X_1}[x_1] = 2x_2 \\ f_{12}(x_1, x_2) &= \mathbb{E}[g(x_1, x_2)] - f_0 - f_1(x_1) - f_2(x_2) = a + x_1 + 2x_2 + x_1x_2 - a - x_1 - 2x_2 = x_1x_2 \end{aligned}$$

It comes as no surprise that in this trivial case the fANOVA decomposition does not provide any additional insights. This is because the model consists of only linear terms, constant terms, or a simple (linear?) interaction. We show this simple example nevertheless to illustrate at which step we use which assumption. Understanding this will be relevant for the generalization of the method to dependent inputs later on.

Orthogonality of the fANOVA terms

Orthogonality of the fANOVA terms follows using the zero-mean constraint (Equation 2). If two sets of indices are not completely equivalent $(i_1, \dots, i_s) \neq (j_1, \dots, j_l)$ then

$$\int f_{i_1, \dots, i_s} f_{j_1, \dots, j_l} d(x) = 0 \quad (10)$$

This means that fANOVA terms are “fully orthogonal” to each other, meaning not only terms of different order are orthogonal to each other but also terms of the same order are. In our example from before we can test this for $i = 1$ and $j = 2$:

$$\int f_1(x_1) f_2(x_2) d(x) = \int x_1 \cdot 2x_2 dx_1 dx_2 = \mathbb{E}[x_1 2x_2] = \mathbb{E}[x_1] \cdot 2\mathbb{E}[x_2] = 0$$

This is of course also true for terms of different order, e.g. $f_{1,2}(x_1, x_2)$ and $f_1(x_1)$. It ensures that the effects do not overlap and each term represents the isolated contribution.

Variance decomposition

The variance decomposition is Sobol’s major use of fANOVA. He built the Sobol indices for sensitivity analysis on it. We sketch the variance decomposition here and note that it

is only possible under independence.

If $f \in \mathcal{L}^2$, then $f_{i_1, \dots, i_n} \in \mathcal{L}^2$ [proof? reference?](#); Sobol 1993 says it is easy to show using [Schwarz inequality and the definition of the single fANOVA terms](#). Therefore, we define the variance of f as follows:

$$D = \int_{K^n} f^2(x) d\nu(x) - f_0^2 = \int_{K^n} f^2(x) d\nu(x) - \left(\int_{K^n} f(x) d\nu(x) \right)^2 = \mathbb{E}[f^2(x)] - \mathbb{E}[f(x)]^2$$

The variance of the fANOVA components is then defined as

$$D_{i_1, \dots, i_n} = \int \cdots \int f_{i_1, \dots, i_n}^2 d\nu(x_1) \cdots d\nu(x_n) - \left(\int \cdots \int f_{i_1, \dots, i_n} d\nu(x_1) \cdots d\nu(x_n) \right)^2$$

Because of the zero-mean constraint (Equation 2) the second term vanishes and we get

$$D_{i_1, \dots, i_n} = \int \cdots \int f_{i_1, \dots, i_n}^2 d\nu(x_1) \cdots d\nu(x_n)$$

With the definition of the total variance D and the component-wise variance D_{i_1, \dots, i_n} we can now see that the total variance can be decomposed into the sum of the component-wise variances.

We illustrate this for a fANOVA decomposition function $f(x_1, x_2) \in L^2$:

$$f(x_1, x_2) = f_0 + f_1(x_1) + f_2(x_2) + f_{1,2}(x_1, x_2)$$

First, we square the decomposition

$$\begin{aligned} f^2(x_1, x_2) &= (f_0 + f_1(x_1) + f_2(x_2) + f_{1,2}(x_1, x_2))^2 \\ &= f_0^2 + f_1(x_1)^2 + f_2(x_2)^2 + f_{1,2}(x_1, x_2)^2 \\ &\quad + 2f_0f_1(x_1) + 2f_0f_2(x_2) + 2f_0f_{1,2}(x_1, x_2) \\ &\quad + 2f_1(x_1)f_2(x_2) + 2f_1(x_1)f_{1,2}(x_1, x_2) + 2f_2(x_2)f_{1,2}(x_1, x_2) \end{aligned}$$

Next, we integrate over the domain $[0, 1]^2$

$$\begin{aligned}
\int f^2(x_1, x_2) dx_1 dx_2 &= \int f_0^2 dx_1 dx_2 + \int f_1(x_1)^2 dx_1 dx_2 + \int f_2(x_2)^2 dx_1 dx_2 \\
&\quad + \int f_{1,2}(x_1, x_2)^2 dx_1 dx_2 \\
&\quad + (\text{all cross-terms vanish due to orthogonality}) \\
&= f_0^2 + \int f_1(x_1)^2 dx_1 + \int f_2(x_2)^2 dx_2 + \int f_{1,2}(x_1, x_2)^2 dx_1 dx_2
\end{aligned}$$

After rearranging terms, we find that

$$\int f(x_1, x_2)^2 dx_1 dx_2 - f_0^2 = \int f_1(x_1)^2 dx_1 + \int f_2(x_2)^2 dx_2 + \int f_{1,2}(x_1, x_2)^2 dx_1 dx_2$$

which is equivalent to

$$D = D_1 + D_2 + D_{1,2}$$

The variance decomposition only holds when the x_i are independent and therefore all fANOVA terms are orthogonal to each other (Fumagalli, 2025).

fANOVA as projection

A technical remark: The fANOVA terms can be understood as projections. Adopting this view will help to understand the generalization of fANOVA in section 4.

f_0 is the projections of f onto the space of all constant functions $G = \{g(x) = a; a \in \mathbb{R}\}$. It is an unconditional expected value and the best approximation of f given by a constant function.

The main effect $f_i(x_i)$ is the projection of f onto the subspace of all functions that only depend on x_i and have an expected value of zero, $G = \{g(x) = g_i(x_i); \int g(x) d\nu(x_i) = 0\}$. It is a mean conditioned on x_i and the best approximation of f given by a function that depends on a single variable x_i .

The two-way interaction effect $f_{ij}(x_i, x_j)$ is the projection of f onto the subspace of all functions that depend on x_i and x_j and have an expected value of zero in each of its single components, $G = \{g(x) = g_{ij}(x_i, x_j); \int g(x) d\nu(x_i) = 0 \wedge \int g(x) d\nu(x_j) = 0\}$. It is the expected value conditioned on x_i, x_j and the best approximation of f given by a function that depends on only two variables.

In general, “each term is calculated as the projection of f onto a particular subset of

the predictors, taking out the lower-order effects which have already been accounted for.” Hooker (2004).

4 Generalization

The chapter is based on Hooker (2007). We want to let go of two key assumptions of the classical fANOVA decomposition (as introduced by Sobol (1993)): We widen the input domain to the real number line, i.e. we now allow for the measure space $(X, \mathcal{F}, \nu) = (\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n), dw(x))$. This goes hand in hand with dropping the assumption about the uniform distribution of the X_i . Further, we investigate what happens when the variables are no longer independent of each other.

The inner product on $\mathcal{L}^2(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n), dw(x))$ is now defined more generally as the integral of a weighted product:

$$\langle f, g \rangle = \int f(x)g(x) d\nu(x) \quad \forall f, g \in \mathcal{L}^2 \quad \text{with} \quad \nu(dx) = w(x)dx$$

The norm is given by

$$\|f\|_w = \sqrt{\langle f, f \rangle_w} = \sqrt{\int f^2(x) w(x) dx} \quad \forall f \in \mathcal{L}^2$$

The general definition of the function $f(x)$ as a weighted sum stays the same (see Equation 1). What changes is the definition of the fANOVA components. The components are simultaneously defined as:

$$\{f_u(x_u) \mid u \subseteq d\} = \arg \min_{\{g_u \in L^2(\mathbb{R}^u)\}_{u \subseteq d}} \int \left(\sum_{u \subseteq d} g_u(x_u) - F(x) \right)^2 w(x) dx \quad (11)$$

There is a key difference to the classical definition: All the components are defined simultaneously via the orthogonal projections of the original function $f(x)$. This means the components f_u are a set of functions that jointly minimize the weighted squared difference to the original function $f(x)$ and fulfil the generalized zero-mean constraint and hierarchical orthogonality (both defined in the following). A natural choice for the weights is the probability distribution/ density of the x_i (Hooker, 2007).

We require the fANOVA terms to be centred around the grand mean, in the same way as we did for the classical approach. Hooker (2007) formulates this in a generalized zero-mean condition for dependent variables:

$$\forall u \subseteq d, \forall i \in u : \int f_u(x_u) w(x) dx_i dx_{-u} = 0 \quad (12)$$

What is the conceptual difference here? How can I explain the difference in word?

Orthogonality of the fANOVA terms plays an important role. It ensures that they represent isolated effects which makes the interpretation of fANOVA so useful in practice. In contrast to the classical fANOVA, we set a hierarchical orthogonality constraint (instead of a general orthogonality constraint):

$$\forall v \subseteq u, \forall g : \int f_u(x_u) g_v(x_v) w(x) dx = 0 \quad (13)$$

I am always puzzled by this definition because v could theoretically be equal to u which would require the function to be orthogonal to itself (doesn't make sense). But wanting this for all functions g somehow changes something, but I am not super clear why. Would it be correct to write:

$$\forall v \subset u : \int f_u(x_u) g_v(x_v) w(x) dx = 0 \quad (14)$$

Category	Classical	Generalized
Measure space	$([0, 1]^n, \mathcal{B}([0, 1]^n))$	$(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n))$
Measure	$\mathbb{P} : \mathcal{B}([0, 1]^n) \rightarrow [0, 1]$	$\mu : \mathcal{B}(\mathbb{R}^n) \rightarrow [0, \infty)$, where $\mu(A) = \int_A w(x) dx$, $w(x) = \frac{d\mu}{d\lambda}$
Distribution assumption	$\mathbf{X} = (X_1, \dots, X_n) \stackrel{\text{iid}}{\sim} \mathcal{U}([0, 1])$	$\mathbf{X} = (X_1, \dots, X_n) \sim \text{any distribution}$
Random Variable	$\mathbf{X} : \Omega \rightarrow [0, 1]^n$, $\mu := \mathbf{X}_\# \mathbb{P}$	$\mathbf{X}_* : \Omega \rightarrow \mathbb{R}^n$, $w(x) dx = \mathbf{X}_\# \mathbb{P}$
Inner product	$\langle f, g \rangle = \int f(x)g(x) dx$	$\langle f, g \rangle_w = \int f(x)g(x) w(x) dx$
Norm	$\ f\ = (\int f(x)^2 dx)^{1/2} = \sqrt{\mathbb{E}[f(\mathbf{X})^2]}$	$\ f\ _w = (\int f(x)^2 w(x) dx)^{1/2} = \sqrt{\mathbb{E}[f(\mathbf{X})^2]}$
fANOVA components	$f_u(x) = \int_{x_{-u}} (F(x) - \sum_{v \subset u} f_v(x)) dx_{-u}$	$\{f_u(x_u)\}_{u \subset d} = \arg \min_{\{g_u \in L^2(\mathbb{R}^{u_i})\}} \int (\sum_{u \subset d} g_u(x_u) - F(x))^2 w(x) dx$
Zero-mean constraint	$\int f_u(x_u) dx_u = 0$ for $u \neq \emptyset$	$\forall u \subset d, \forall i \in u : \int f_u(x_u) w(x) dx_i dx_{-u} = 0$
Orthogonality	$\int f_u(x_u) f_v(x_v) dx = 0$ for $u \neq v$	$\forall v \subset u, \forall g_v : \int f_u(x_u) g_v(x_v) w(x) dx = 0$

Table 1: Comparison of classical and generalized functional ANOVA (fANOVA) decompositions.

5 Method Comparison

This chapter will investigate the mathematical and conceptual parallels between fANOVA decomposition and other IML methods. Goal: get a better understanding for the role fANOVA plays in IML method landscape - When is it suitable? What are the advantages/limitations compared to other methods?

5.1 fANOVA and Shapley values

paper by Andrew Nii Anang et al. (2024)

6 Conclusion

A Appendix

B Electronic appendix

Data, code and figures are provided in electronic form.

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