Detecting Failure Modes in Image Reconstructions with Interval Neural Network Uncertainty[1]

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[1]Presented at ICML UDL 2020, full text:
http://www.gatsby.ucl.ac.uk/~balaji/udl2020/accepted-papers/UDL2020-paper-011.pdf

Setup

Problem Setting

- Data set $\{\boldsymbol{x}_i, \boldsymbol{y}_i\}_{i=1}^{m}$ consisting of inputs $\boldsymbol{x}_i \in \mathcal{X}$ and targets $\boldsymbol{y}_i \in \mathcal{Y}$
- Inverse problem: $\boldsymbol{x} = \boldsymbol{A}\boldsymbol{y} + \boldsymbol{\eta}$ where $\boldsymbol{y} \in \mathbb{R}^n$ is the unknown signal of interest, $\boldsymbol{A} \in \mathbb{R}^{m \times n}$ denotes the forward operator representing a physical measurement process, and $\boldsymbol{\eta} \in \mathbb{R}^m$ is modelling noise in the measurements
- Prediction function $\boldsymbol{\Phi}\colon \mathcal{X} \to \mathcal{Y}$

Goal

A high-resolution alarm system in output-space that is *post hoc*, *efficient*, *easy to interpret* and *effective*.

Method: Interval Neural Network Uncertainty I

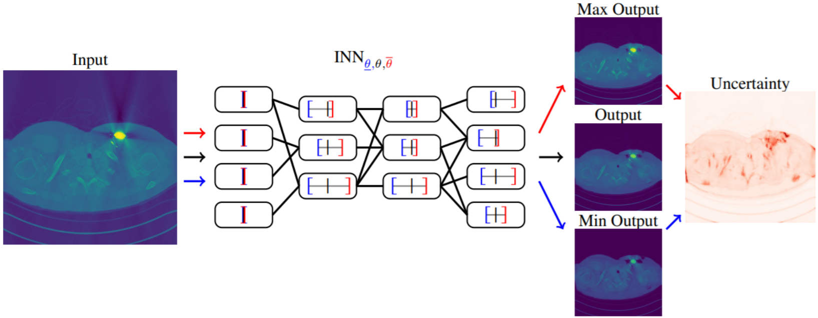

Figure 1: Schematic INN overview

Method: Interval Neural Network Uncertainty II

For positive values of $[\underline{\boldsymbol{x}}, \overline{\boldsymbol{x}}]^{(l)}$, we can express the interval propagation as

$$\overline{\boldsymbol{x}}^{(l+1)} = \varrho\left(\min\left\{\overline{\boldsymbol{W}}^{(l)}, 0\right\}\underline{\boldsymbol{x}}^{(l)} + \max\left\{\overline{\boldsymbol{W}}^{(l)}, 0\right\}\overline{\boldsymbol{x}}^{(l)} + \overline{\boldsymbol{b}}^{(l)}\right)$$

$$\underline{\boldsymbol{x}}^{(l+1)} = \varrho\left(\max\left\{\underline{\boldsymbol{W}}^{(l)}, 0\right\}\underline{\boldsymbol{x}}^{(l)} + \min\left\{\underline{\boldsymbol{W}}^{(l)}, 0\right\}\overline{\boldsymbol{x}}^{(l)} + \underline{\boldsymbol{b}}^{(l)}\right)$$

These formulas can then be used in existing deep learning frameworks to optimize the bounds of the interval parameters via backpropagation and the following cost function:

$$\mathcal{L}(\underline{\boldsymbol{\Phi}}, \overline{\boldsymbol{\Phi}}) = \sum_{i=1}^{m} \max\{\boldsymbol{y}_i - \overline{\boldsymbol{\Phi}}(\boldsymbol{x}_i), 0\}^2 + \max\{\underline{\boldsymbol{\Phi}}(\boldsymbol{x}_i) - \boldsymbol{y}_i, 0\}^2$$

$$+\beta \cdot \left(\overline{\boldsymbol{\Phi}}(\boldsymbol{x}_i) - \underline{\boldsymbol{\Phi}}(\boldsymbol{x}_i)\right)$$

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An ITU Focus Group
In collaboration with WHO

Method: Interval Neural Network Uncertainty III

INN Perks

- **Modular**: Plug in a finished prediction function and get uncertainty features on top without retraining
- **Quick**: INNs scale linearly in the number of prediction DNN operations K with a constant factor of 2, in contrast to a factor of $T \geq 10$ for [1]
- **Interpretable**: Interval values and analytic coverage bounds[2]
  $\mathbb{P}(\underline{\boldsymbol{\Phi}}(\boldsymbol{x}^*) - \lambda\beta < \boldsymbol{y}^* < \overline{\boldsymbol{\Phi}}(\boldsymbol{x}^*) + \lambda\beta \; | \boldsymbol{x}^*) \geq 1 - \frac{1}{\lambda}$
- **Effective**: ?

[2] On the training distribution, see Section 3 of the paper

Experiments I

Failure Modes

- Adversarial Artifact Detection (AdvDetect)
- Atypical Artifact Detection (ArtDetect)
- Error Correlation (EC)

UQ Methods

- Interval Neural Network (INN):
  $\boldsymbol{u}_{\mathrm{INN}}(\widetilde{\boldsymbol{x}}) = \overline{\boldsymbol{\Phi}}(\widetilde{\boldsymbol{x}}) - \underline{\boldsymbol{\Phi}}(\widetilde{\boldsymbol{x}})$
- Monte Carlo dropout (MCDrop)[1, 3]:
  $\boldsymbol{u}_{\mathrm{MCDrop}}(\widetilde{\boldsymbol{x}}) = \frac{1}{T-1}\left(\sum_{t=1}^{T} \boldsymbol{\Phi}_t(\widetilde{\boldsymbol{x}})^2 - \frac{1}{T}\left(\sum_{t=1}^{T} \boldsymbol{\Phi}_t(\widetilde{\boldsymbol{x}})\right)^2\right)$
- Mean and Variance Estimation (ProbOut)[4, 2]:
  $\boldsymbol{u}_{\mathrm{ProbOut}}(\widetilde{\boldsymbol{x}}) = \boldsymbol{\Phi}_{\mathrm{var}}(\widetilde{\boldsymbol{x}})$

Experiments II

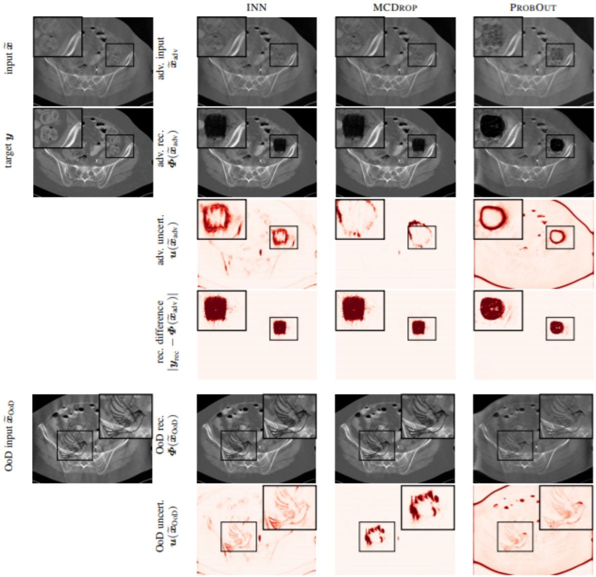

Figure 2: Results of three UQ methods for the AdvDetect and ArtDetect experiments. Plotting windows slightly adjusted for better contrast.

Experiments III

Table 1: Mean test results ($\pm$ standard deviation) averaged over three experimental runs. Pearson correlation coefficients for the Adversarial Artifact Detection and Atypical Artifact Detection experiments and PWCC with MSE for the EC experiment.

	AdvDetect		ArtDetect		EC	
UQ Method	CT	Denoise	CT	Denoise	PWCC	MSE
INN	$\mathbf{0.56 \pm 0.05}$	0.77 ± 0.008	$\mathbf{0.52 \pm 0.03}$	$\mathbf{0.69 \pm 0.006}$	$\mathbf{2211 \pm 403}$	$7.4 \pm 0.65 \times 10^{-4}$
MCDrop	0.28 ± 0.02	0.20 ± 0.001	0.26 ± 0.01	0.44 ± 0.02	2170 ± 513	$7.4 \pm 0.65 \times 10^{-4}$
ProbOut	0.48 ± 0.12	$\mathbf{0.81 \pm 0.002}$	0.34 ± 0.04	0.44 ± 0.01	190 ± 28	$6.7 \pm 2 \times 10^{-3}$

Musings

+ The advertisements above
- Dealing with INN activation functions other than ReLU
- How can we incorporate batch normalization in the INN?

? Beyond inverse problems: classification

? Deeper probabilistic interpretation of INNs beyond ELBO and the approximate posterior [3]

? Application of INNs in DNN compression

[3] See Appendix D

Reliable Machine Learning in Health: ITU/WHO FG-AI4H

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Data and AI solution assessment methods (WG-DAISAM)

- (i) Measures and methods, (ii) technical specification of regulatory requirements, (iii) assessment platform

Other entry points

- Data and AI solution handling (WG-DASH)
- Ethical considerations on AI for health (WG-Ethics)
- Regulatory considerations on AI for health (WG-RC)
- Clinical Evaluation (WG-CE)
- Topic Groups (e.g. Ophthalmology)

References I

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- Jochen Gast and Stefan Roth. "Lightweight Probabilistic Deep Networks". In: *2018 IEEE/CVF Conference on Computer Vision and Pattern Recognition* (2018), pp. 3369–3378.

References II

Alex Kendall and Yarin Gal. “What Uncertainties Do We Need in Bayesian Deep Learning for Computer Vision?” In: *Proceedings of the 31st International Conference on Neural Information Processing Systems*. NIPS’17. Long Beach, California, USA: Curran Associates Inc., 2017, pp. 5580–5590. isbn: 9781510860964.

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