The Mathematics of Deep Learning:
Can We Open the Black Box of Deep Neural Networks?

Gitta Kutyniok

(Technische Universität Berlin)

Virtual Conference on Mathematics of Data Science (MathODS)
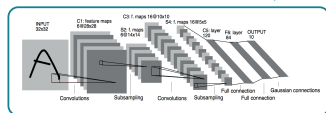June 11 – 12, 2020

The Dawn of Deep Learning
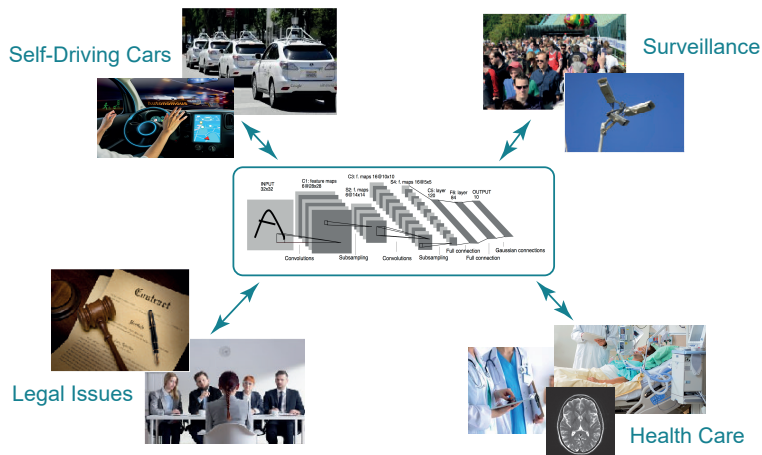

Self-Driving Cars

Surveillance

Legal Issues

Health Care

The Dawn of Deep Learning

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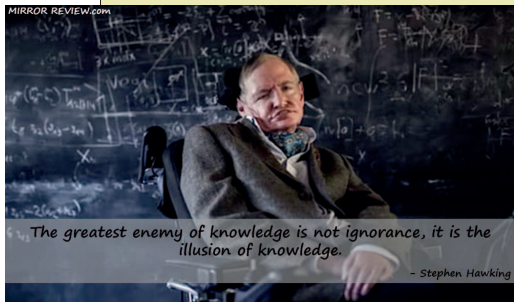*Very few theoretical results explaining their success!*

Deep Learning = Alchemy?

"Ali Rahimi, a researcher in artificial intelligence (AI) at Google in San Francisco, California, took a swipe at his field last December—and received a 40-second ovation for it. Speaking at an AI conference, Rahimi charged that **machine learning algorithms, in which computers learn through trial and error, have become a form of „alchemy."** Researchers, he said, **do not know why some algorithms work and others don't, nor do they have rigorous criteria for choosing one AI architecture over another.**..."

Science, May 2018

The greatest enemy of knowledge is not ignorance, it is the illusion of knowledge.

– Stephen Hawking

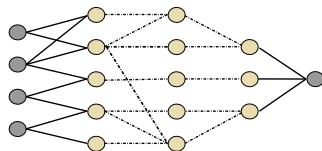*Theoretical Foundations of Deep Learning*

The Mathematics of Deep Neural Networks

Definition:
Assume the following notions:

- ▶ $d \in \mathbb{N}$: Dimension of input layer.

- ▶ L: Number of layers.

- ▶ N: Number of neurons.

- ▶ $\rho : \mathbb{R} \to \mathbb{R}$: (Non-linear) function called *activation function*.

- ▶ $T_\ell : \mathbb{R}^{N_{\ell-1}} \to \mathbb{R}^{N_\ell}$, $\ell = 1, \ldots, L$: Affine linear maps.

Then $\Phi : \mathbb{R}^d \to \mathbb{R}^{N_L}$ given by

$$\Phi(x) = T_L \rho(T_{L-1} \rho(\ldots \rho(T_1(x)))), \quad x \in \mathbb{R}^d,$$
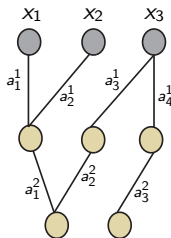
is called *(deep) neural network (DNN)*.

Affine Linear Maps and Weights

Remark: The affine linear map T_ℓ is defined by a matrix $A_\ell \in \mathbb{R}^{N_{\ell-1} \times N_\ell}$ and an affine part $b_\ell \in \mathbb{R}^{N_\ell}$ via

$$T_\ell(x) = A_\ell x + b_\ell.$$

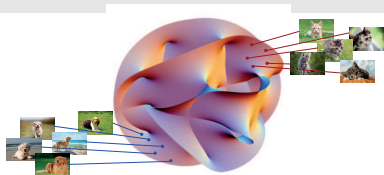$$A_1 = \begin{pmatrix} a_1^1 & a_2^1 & 0 \\ 0 & 0 & a_3^1 \\ 0 & 0 & a_4^1 \end{pmatrix}$$

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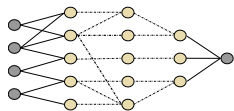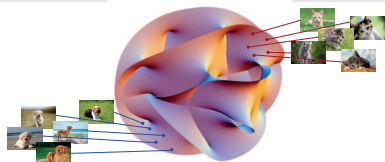
Training of Deep Neural Networks

High-Level Set Up:

▶ Samples $(x_i, f(x_i))_{i=1}^m$ of a function such as $f : \mathcal{M} \to \{1, 2, \ldots, K\}$.

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  Sometimes selected entries of the matrices $(A_\ell)_{\ell=1}^L$, i.e., weights, are set to zero at this point.

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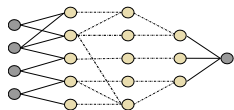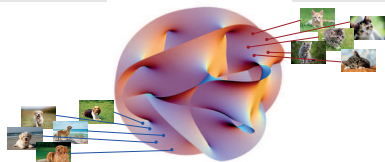 *Sometimes selected entries of the matrices $(A_\ell)_{\ell=1}^L$, i.e., weights, are set to zero at this point.*

- Learn the affine-linear functions $(T_\ell)_{\ell=1}^L = (A_\ell \cdot + b_\ell)_{\ell=1}^L$ by

$$\min_{(A_\ell, b_\ell)_\ell} \sum_{i=1}^m \mathcal{L}(\Phi_{(A_\ell, b_\ell)_\ell}(x_i), f(x_i)) + \lambda \mathcal{R}((A_\ell, b_\ell)_\ell)$$

  yielding the network $\Phi_{(A_\ell, b_\ell)_\ell} : \mathbb{R}^d \to \mathbb{R}^{N_L}$,

$$\Phi_{(A_\ell, b_\ell)_\ell}(x) = T_L \rho(T_{L-1} \rho(\ldots \rho(T_1(x)))).$$

  This is often done by stochastic gradient descent.

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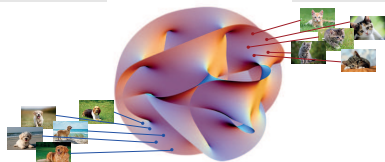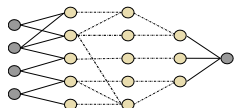$$\Phi_{(A_\ell, b_\ell)_\ell}(x) = T_L \rho(T_{L-1} \rho(\dots \rho(T_1(x)))).$$

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  Goal: $\Phi_{(A_\ell, b_\ell)_\ell} \approx f$

Fundamental Questions concerning Deep Neural Networks

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  ▶ How powerful is the network architecture?
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Impact of Deep Learning on Mathematics

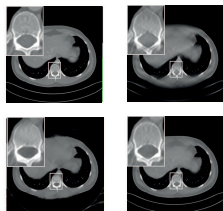# Impact of Deep Learning on Mathematics

Some Examples:

- ▶ Inverse Problems
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  - ⤳ *Superresolution (Klatzer, Soukup, Kobler, Hammernik, Pock; 2017)*
  - ⤳ *Limited-angle tomography (Bubba, K, Lassas, März, Samek, Siltanen, Srinivan; 2018)*
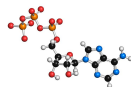 - ⤳ *Edge detection (Andrade-Loarca, K, Öktem, Petersen; 2019)*
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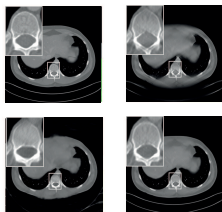
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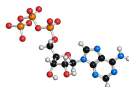 - ⤳ *Edge detection (Andrade-Loarca, K, Öktem, Petersen; 2019)*

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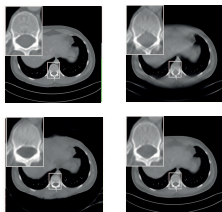
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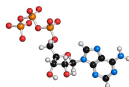 - ⤳ *Edge detection (Andrade-Loarca, K, Öktem, Petersen; 2019)*

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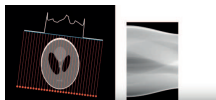
Deep Learning for Inverse Problems

Example: Limited-Angle Computed Tomography
A CT scanner samples the *Radon transform*

$$\mathcal{R}f(\phi, s) = \int_{L(\phi,s)} f(x)dS(x),$$

for $L(\phi, s) = \{x \in \mathbb{R}^2 : x_1 \cos(\phi) + x_2 \sin(\phi) = s\}$, $\phi \in [-\pi/2, \pi/2)$, and $s \in \mathbb{R}$.

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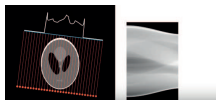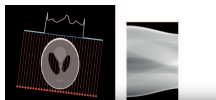
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Learn the Invisible (Bubba, K, Lassas, März, Samek, Siltanen, Srinivan; 2018):

Step 1: Use model-based methods as far as possible

- ▶ Solve with sparse regularization using shearlets.

Step 2: Use data-driven methods where it is necessary

- ▶ Use a deep neural network to recover the missing components.

Step 3: Carefully combine both worlds
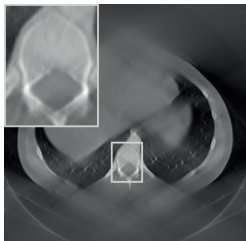
- ▶ Combine outcome of Step 1 and 2.
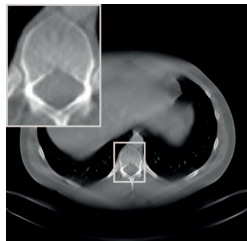
Learn the Invisible (LtI)

(Bubba, K, Lassas, März, Samek, Siltanen, Srinivan; 2018)
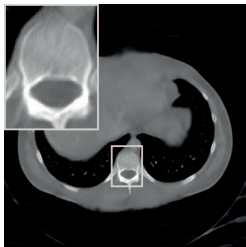

Original

Filtered Backprojection

Sparse Regularization with Shearlets

[Gu & Ye, 2017]

Learn the Invisible (LtI)
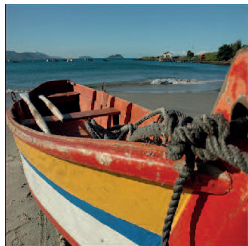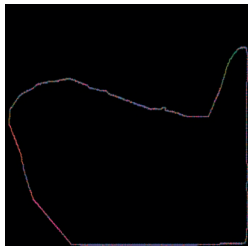
Deep Network Shearlet Edge Extractor (DeNSE)

(Andrade-Loarca, K, Öktem, Petersen; 2019)

Original

Human Annotation

SEAL [Yu et al; 2018]

CoShREM [Reisenhofer et al.; 2015]

DeNSE

Deep Learning for (Parametric) PDEs

Parametric Map:

$$\mathbb{R}^p \supset \mathcal{Y} \ni y \; \mapsto \; u_y \in \mathcal{H} \quad \text{such that} \quad \mathcal{L}(u_y, y) = f_y.$$

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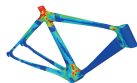

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Theoretical Approach (K, Petersen, Raslan, Schneider; 2019):

Expressivity

- We show the existence of a neural network Φ which approximates the parametric map, i.e., $\quad \|\Phi - u_y\| \leq \epsilon \quad$ for all $y \in \mathcal{Y}$.

Complexity Analysis

- We prove that the complexity of the neural network Φ does not suffer from the curse of dimensionality.

Numerical Results

(Geist, Petersen, Raslan, Schneider, K; 2020)

Set-Up:

▶ Parametric diffusion equation with various parametrizations

▶ Fixed neural network: 11 layers and 0.2-LReLU

▶ Training set: 20000 i.i.d. parameter samples

Example ($p = 91$):

The performance does not suffer from the curse of dimensionality!

Data-Driven Versus Model-Based Approaches?

Optimal balancing of
data-driven and model-based approaches!

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Expressivity

Main Research Goal

Some Questions:

- ▶ Which architecture to choose for a particular application?
- ▶ What is the expressive power of a given architecture?
- ▶ What effect has the depth of a neural network in this respect?
- ▶ What is the complexity of the approximating neural network?
- ▶ Can deep neural networks beat the curse of dimensionality?

General Mathematical Problem:
Given a function class $\mathcal{C}$ and $f \in \mathcal{C}$ as well as an accuracy $\varepsilon > 0$, does there exist a neural network Φ such that

$$\|\Phi - f\| \leq \varepsilon,$$

and which complexity does Φ have?

Function Approximation in a Nutshell

Goal: Given $\mathcal{C} \subseteq L^2(\mathbb{R}^d)$ and $(\varphi_i)_{i \in I} \subseteq L^2(\mathbb{R}^d)$. Measure the suitability of $(\varphi_i)_{i \in I}$ for uniformly approximating functions from $\mathcal{C}$.

Definition: The *error of best N-term approximation* of some $f \in \mathcal{C}$ is given by

$$\|f - f_N\|_2 := \inf_{I_N \subset I, \#I_N = N, (c_i)_{i \in I_N}} \|f - \sum_{i \in I_N} c_i \varphi_i\|_2.$$

The largest $\gamma > 0$ such that

$$\sup_{f \in \mathcal{C}} \|f - f_N\|_2 = O(N^{-\gamma}) \qquad \text{as } N \to \infty$$

determines the *optimal (sparse) approximation rate* of $\mathcal{C}$ by $(\varphi_i)_{i \in I}$.

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Approximation accuracy $\leftrightarrow$ Complexity of approximating system
in terms of sparsity

Example: Shearlet Systems

Definition (K, Labate; 2006):

$$A_j := \begin{pmatrix} 2^j & 0 \\ 0 & 2^{j/2} \end{pmatrix}, \qquad S_k := \begin{pmatrix} 1 & k \\ 0 & 1 \end{pmatrix}, \quad j, k \in \mathbb{Z}.$$

Then

$$\psi_{j,k,m} := 2^{\frac{3j}{4}} \psi(S_k A_j \cdot - m).$$

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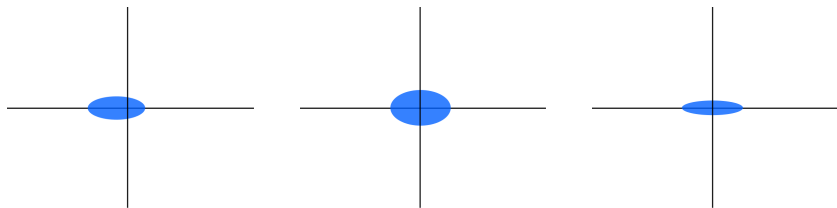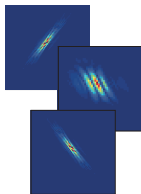$$\psi_{j,k,m} := 2^{\frac{3j}{4}} \psi(S_k A_j \cdot -m).$$

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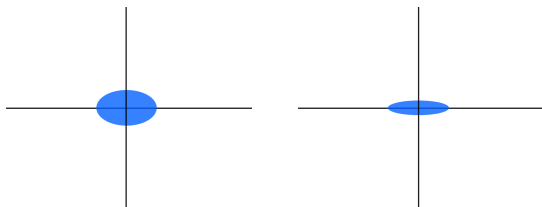$$\psi_{j,k,m} := 2^{\frac{3j}{4}} \psi(S_k A_j \cdot -m).$$

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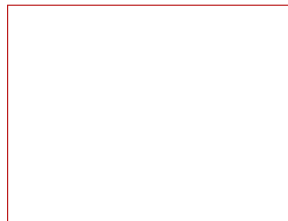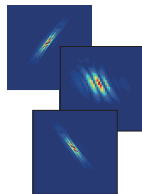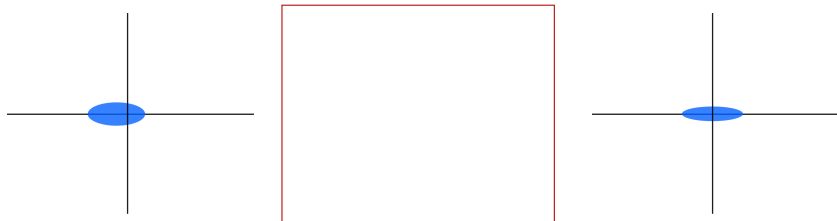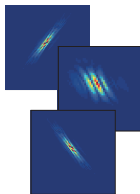$$\psi_{j,k,m} := 2^{\frac{3j}{4}} \psi(S_k A_j \cdot -m).$$

(Cone-adapted) Discrete Shearlet Systems

Definition (K, Labate; 2006):

The (cone-adapted) discrete shearlet system $\mathcal{SH}(c; \phi, \psi, \tilde{\psi})$, $c > 0$, generated by $\phi \in L^2(\mathbb{R}^2)$ and $\psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ is the union of

$$\{\phi(\cdot - cm) : m \in \mathbb{Z}^2\},$$

$$\{2^{3j/4} \psi(S_k A_{2^j} \cdot - cm) : j \geq 0, |k| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\},$$

$$\{2^{3j/4} \tilde{\psi}(\tilde{S}_k \tilde{A}_{2^j} \cdot - cm) : j \geq 0, |k| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\}.$$

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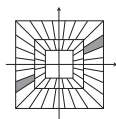
Theorem (K, Lim; 2011):
Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ be compactly supported, and let $\hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay condition. Then $\mathcal{SH}(\phi, \psi, \tilde{\psi})$ provides an optimally sparse approximation of cartoon-like functions f, i.e.,

$$\|f - f_N\|_2 \leq C \cdot N^{-1} \cdot (\log N)^{3/2}, \quad N \to \infty.$$

Function Approximation in a Nutshell

Goal: Given $\mathcal{C} \subseteq L^2(\mathbb{R}^d)$ and $(\varphi_i)_{i \in I} \subseteq L^2(\mathbb{R}^d)$. Measure the suitability of $(\varphi_i)_{i \in I}$ for uniformly approximating functions from $\mathcal{C}$.

Definition: The *error of best N-term approximation* of some $f \in \mathcal{C}$ is given by

$$\|f - f_N\|_2 := \inf_{I_N \subset I, \#I_N = N, (c_i)_{i \in I_N}} \|f - \sum_{i \in I_N} c_i \varphi_i\|_2.$$

The largest $\gamma > 0$ such that

$$\sup_{f \in \mathcal{C}} \|f - f_N\|_2 = O(N^{-\gamma}) \qquad \text{as } N \to \infty$$

determines the *optimal (sparse) approximation rate* of $\mathcal{C}$ by $(\varphi_i)_{i \in I}$.

Approximation accuracy $\leftrightarrow$ Complexity of approximating system in terms of sparsity

Complexity of a Deep Neural Network

Complexity of a Deep Neural Network

Recall:

- $d \in \mathbb{N}$: Dimension of input layer.
- L: Number of layers.
- N: Number of neurons.

- $\rho : \mathbb{R} \to \mathbb{R}$: (Non-linear) function called *activation function*.
- $T_\ell : \mathbb{R}^{N_{\ell-1}} \to \mathbb{R}^{N_\ell}$, $\ell = 1, \ldots, L$: Affine linear maps $x \mapsto A_\ell x + b_\ell$.

Then $\Phi : \mathbb{R}^d \to \mathbb{R}^{N_L}$ given by

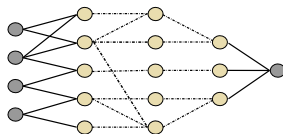$$\Phi(x) = T_L \rho(T_{L-1} \rho(\ldots \rho(T_1(x)))), \quad x \in \mathbb{R}^d,$$

is called *(deep) neural network (DNN)*.

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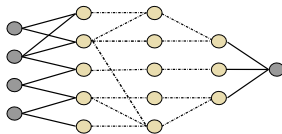
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Measure for Complexity: The *number of weights* $W(\Phi)$ is defined by

$$W(\Phi) := \sum_{\ell=1}^{L} \left(\|A_\ell\|_0 + \|b_\ell\|_0 \right).$$

We write $\Phi \in \mathcal{NN}_{L, W(\Phi), d, \rho}$.

Sparsely Connected Deep Neural Networks

Key Problem:

- ▶ Deep neural networks employed in practice often consist of hundreds of layers.
- ▶ Training and storage of such networks pose formidable (computational) challenge.

$\rightsquigarrow$ *Employ deep neural networks with sparse connectivity!*

Example of Speech Recognition:

- ▶ Typically speech recognition is performed in the cloud (e.g. SIRI).
- ▶ New speech recognition systems (e.g. Android) can operate offline and are based on a sparsely connected deep neural network.

Key Challenge:

Approximation accuracy ↔ Complexity of approximating DNN in terms of sparse connectivity!

One Size Fits All?

Universal Approximation Theorem (Cybenko, 1989)(Hornik, 1991):
Let $d \in \mathbb{N}$, $K \subset \mathbb{R}^d$ compact, $f : K \to \mathbb{R}$ continuous, $\rho : \mathbb{R} \to \mathbb{R}$ continuous and not a polynomial. Then, for each $\epsilon > 0$, there exist $N \in \mathbb{N}$, $a_k, b_k \in \mathbb{R}$, $w_k \in \mathbb{R}^d$ such that

$$\|f - \sum_{k=1}^{N} a_k \rho(\langle w_k, \cdot \rangle - b_k)\|_\infty \leq \epsilon.$$

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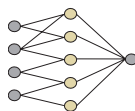
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Theorem (Yarotsky; 2017): For all $f \in \mathcal{C} = C^s([0,1]^d)$ and ρ the *ReLU (Rectifiable Linear Unit $\rho(x) = \max\{0, x\}$)*, there exist neural networks $(\Phi_n)_{n \in \mathbb{N}}$ with $L(\Phi_n) \approx \log(n)$ such that

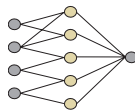$$\|f - \Phi_n\|_\infty \lesssim W(\Phi_n)^{-\frac{s}{d}} \to 0 \quad \text{as } n \to \infty.$$

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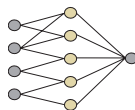$$\|f - \sum_{k=1}^{N} a_k \rho(\langle w_k, \cdot \rangle - b_k)\|_\infty \leq \epsilon.$$

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This result is not optimal!

A Fundamental Lower Bound

Complexity of a Function Class:
The optimal exponent $\gamma^*(\mathcal{C})$ measures the complexity of $\mathcal{C} \subset L^2(\mathbb{R}^d)$.

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Theorem (Bölcskei, Grohs, K, and Petersen; 2019):
Let $d \in \mathbb{N}$, $\rho : \mathbb{R} \to \mathbb{R}$, and let $\mathcal{C} \subset L^2(\mathbb{R}^d)$. Further, let

$$\textbf{Learn} : (0,1) \times \mathcal{C} \to \mathcal{N}\mathcal{N}_{\infty,\infty,d,\rho}$$

satisfy that, for each $f \in \mathcal{C}$ and $0 < \epsilon < 1$,

$$\sup_{f \in \mathcal{C}} \|f - \textbf{Learn}(\epsilon, f)\|_2 \le \epsilon.$$

Then, for all $\gamma < \gamma^*(\mathcal{C})$,

$$\epsilon^\gamma \sup_{f \in \mathcal{C}} W(\textbf{Learn}(\epsilon, f)) \to \infty, \qquad \text{as } \epsilon \to 0.$$
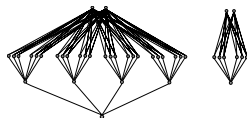
Conceptual bound independent on the learning algorithm!

Optimally Memory Efficient Neural Networks

Key Ideas:

- ▶ Consider a representation system which provides an optimal approximation rate of a specific function class.
- ▶ Realize each element of a representation system by a DNN.
- ▶ Control the number of edges of those DNNs.

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Choice for our Result:
Use the affine system of shearlets.

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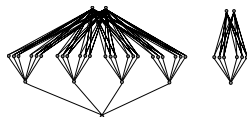
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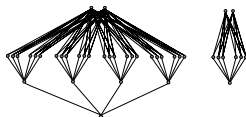
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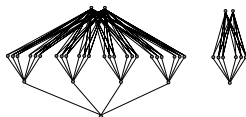
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DNNs achieve optimal approx. properties of all affine systems combined!

Numerical Experiments (with ReLUs & Backpropagation)

Linear Singularity

Error

of edges

Subnetworks: Ridgelets!

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of edges

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Curvilinear Singularity

Error

of edges

Subnetworks: ≈ Shearlets!

Mathematics of Deep Neural Networks

▶ *Expressivity:*
- ▶ How powerful is the network architecture?
- ▶ Can it indeed represent the correct functions?

⤳ *Applied Harmonic Analysis, Approximation Theory, ...*
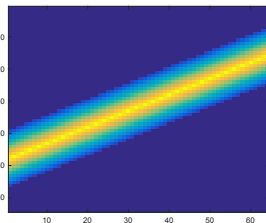
▶ *Learning:*
- ▶ Why does the current learning algorithm produce anything reasonable?
- ▶ What are good starting values?

⤳ *Differential Geometry, Optimal Control, Optimization, ...*

▶ *Generalization:*
- ▶ Why do deep neural networks perform that well on data sets, which do not belong to the input-output pairs from a training set?
- ▶ What impact has the depth of the network?

⤳ *Learning Theory, Optimization, Statistics, ...*

▶ *Interpretability:*
- ▶ Why did a trained deep neural network reach a certain decision?
- ▶ Which components of the input do contribute most?

⤳ *Information Theory, Uncertainty Quantification, ...*

Interpretability

General Problem Setting

Question:

- ▶ Given a trained neural network.
- ▶ We don't know what the training data was nor how it was trained.

⤳ *Can we determine how it operates?*

Opening the Black Box!

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Why is this important?

- ▶ Assume a job application is rejected.
- ▶ Imagine this rejection was done by a neural network-based algorithm.

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Holy Grail: 🏆

- ▶ Explanation of a decision indistinguishable from a human being!

History of the Field

Previous Relevance Mapping Methods:

- ▶ Gradient based methods:
    - ▶ Sensitivity Analysis (Baehrens, Schroeter, Harmeling, Kawanabe, Hansen, Müller, 2010)
    - ▶ SmoothGrad (Smilkov, Thorat, Kim, Viégas, Wattenberg, 2017)

- ▶ Backwards propagation based methods:
    - ▶ Guided Backprop (Springenberg, Dosovitskiy, Brox, Riedmiller, 2015)
    - ▶ Layer-wise Relevance Propagation (Bach, Binder, Montavon, Klauschen, Müller, Samek, 2015)
    - ▶ Deep Taylor (Montavon, Samek, Müller, 2018)

- ▶ Surrogate model based methods:
    - ▶ LIME (Local Interpretable Model-agnostic Explanations) (Ribeiro, Singh, Guestrin, 2016)

- ▶ Game theoretic methods:
    - ▶ Shapley values (Shapley, 1953), (Kononenko, Štrumbelj, 2010)
    - ▶ SHAP (Shapley Additive Explanations) (Lundberg, Lee, 2017)

What is Relevance?

Main Goal: We aim to understand decisions of "black-box" predictors!

map for digit 3   map for digit 8

Challenges:

▶ What exactly is relevance in a mathematical sense?

▶ What is a good relevance map?

▶ How to compare different relevance maps?

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  - ↝ *Theoretical analysis of complexity.*
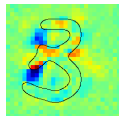
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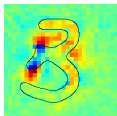- ▶ What exactly is relevance in a mathematical sense?
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  - ⤳ *Theoretical analysis of complexity.*

- ▶ How to compare different relevance maps?
  - ⤳ *Canonical framework for comparison.*

The Relevance Mapping Problem

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The Setting: Let

- $\Phi \colon [0,1]^d \to [0,1]$ be a classification function,
- $x \in [0,1]^d$ be an input signal.

The Task:

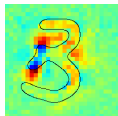- Determine the most relevant components of x for the prediction $\Phi(x)$.
- Choose $S \subseteq \{1, \ldots, d\}$ of components that are considered relevant.
- S should be small (usually not everything is relevant).
- S^c is considered non-relevant.

Original image x Relevant components S Non-relevant components S^c

Rate-Distortion Viewpoint

Alice → Bob

$\Phi(x) = 0.97$

"Monkey"

Original image x Partial image S Random completion y

$\Phi(y) = 0.91$

"Monkey"

Obfuscation: Let

- $n \sim \mathcal{V}$ be a random noise vector, and
- y be a random vector defined as $y_S = x_S$ and $y_{S^c} = n_{S^c}$.

Rate-Distortion Viewpoint

Recall: Let

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- $n \sim \mathcal{V}$ be a random noise vector, and
- y be a random vector defined as $y_S = x_S$ and $y_{S^c} = n_{S^c}$.

Expected Distortion:

$$D(S) = D(\Phi, x, S) = \mathbb{E}\left[\frac{1}{2}\left(\Phi(x) - \Phi(y)\right)^2\right]$$

Rate-Distortion Function:

$$R(\epsilon) = \min_{S \subseteq \{1, \ldots, d\}} \{|S| \, : \, D(S) \le \epsilon\}$$

$\rightsquigarrow$ *Use this viewpoint for the definition of a relevance map!*

Finding a minimizer of $R(\epsilon)$

or even approximating it is very hard!

Hardness Results

Boolean Functions as ReLU Neural Networks:

ReLU activation function $\varrho(x) = \max\{0, x\}$

$$-\varrho\left(\begin{bmatrix} -1 & -1 \end{bmatrix} \varrho\left(\begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} -1 \\ 1 \end{bmatrix}\right) + 1\right) + 1$$

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The Binary Setting: Let

▶ $\Phi\colon \{0,1\}^d \to \{0,1\}$ be classifier functions,

▶ $x \in \{0,1\}^d$ be signals, and

▶ $\mathcal{V} = \mathcal{U}(\{0,1\}^d)$ be a uniform distribution.

Hardness Results

We consider the binary case.

Theorem (Wäldchen, Macdonald, Hauch, K, 2019):
Given Φ, x, $k \in \{1, \ldots, d\}$, and $\epsilon < \frac{1}{4}$. Deciding whether $R(\epsilon) \leq k$ is NP^{PP}-complete.

Finding a minimizer of $R(\epsilon)$ is hard!

Theorem (Wäldchen, Macdonald, Hauch, K, 2019):
Given Φ, x, and $\alpha \in (0, 1)$. Approximating $R(\epsilon)$ to within a factor of $d^{1-\alpha}$ is NP-hard.

Even the approximation problem of it is hard!

What is NP^{PP}?

The Complexity Class NP^{PP}:
Many important problems in artificial intelligence belong to this class.

Some Examples:

- Planning under uncertainties
- Finding maximum a-posteriori configurations in graphical models
- Maximizing utility functions in Bayesian networks

Our Method:

Rate-Distortion Explanation (RDE)

Problem Relaxation

	Discrete problem	Continuous problem
Relevant set	$S \subseteq \{1, \ldots, d\}$	
Obfuscation	$y_S = x_S,\ y_{S^c} = n_{S^c}$	
Distortion	$D(S)$	
Rate/Size	$|S|$	

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Rate/Size	$|S|$	$\|s\|_1$

Resulting Minimization Problem:

$$\text{minimize} \quad D(s) + \lambda \|s\|_1 \quad \text{subject to} \quad s \in [0, 1]^d$$

Numerical Experiments

MNIST Experiment

6 8 3 4

Data Set	
Image size	$28 \times 28 \times 1$
Number of classes	10
Training samples	50000

Test accuracy: 99.1%

MNIST dataset of handwritten digits (LeCun, Cortes, 1998)

input

$28 \times 28 \times 1$

convolution
$5 \times 5 \times 1 \times 32$

$28 \times 28 \times 32$

average pooling
2×2

$14 \times 14 \times 32$

convolution
$5 \times 5 \times 32 \times 64$

$14 \times 14 \times 64$

average pooling
2×2

$7 \times 7 \times 64$

convolution
$5 \times 5 \times 64 \times 64$

$7 \times 7 \times 64$

average pooling
2×2

$3 \times 3 \times 64$

flatten

576

fully connected
576×1024

1024

fully connected
1024×10

10

softmax

10

output

image | SmoothGrad | LRP-α-β | SHAP | RDE (diagonal)

Sensitivity | Guided Backprop | Deep Taylor | LIME | RDE (low-rank)

SmoothGrad (Smilkov, Thorat, Kim, Viégas, Wattenberg, 2017), Layer-wise Relevance Propagation (Bach, Binder, Montavon, Klauschen, Müller, Samek, 2015), SHAP (Lundberg, Lee, 2017), Sensitivity Analysis (Simonyan, Vedaldi, Zisserman, 2013), Guided Backprop (Springenberg, Dosovitskiy, Brox, Riedmiller, 2015), Deep Taylor Decompositions (Montavon, Samek, Müller, 2018), LIME (Ribeiro, Singh, Guestrin, 2016)
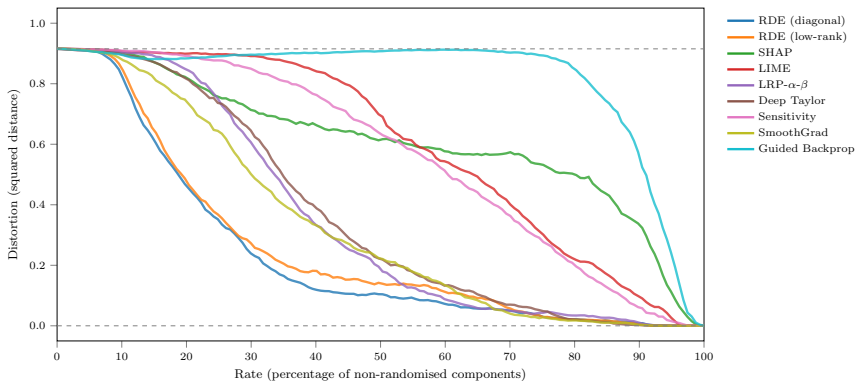
MNIST Experiment

SmoothGrad (Smilkov, Thorat, Kim, Viégas, Wattenberg, 2017), Layer-wise Relevance Propagation (Bach, Binder, Montavon, Klauschen, Müller, Samek, 2015), SHAP (Lundberg, Lee, 2017),
Sensitivity Analysis (Simonyan, Vedaldi, Zisserman, 2013), Guided Backprop (Springenberg, Dosovitskiy, Brox, Riedmiller, 2015), Deep Taylor Decompositions (Montavon, Samek, Müller, 2018),
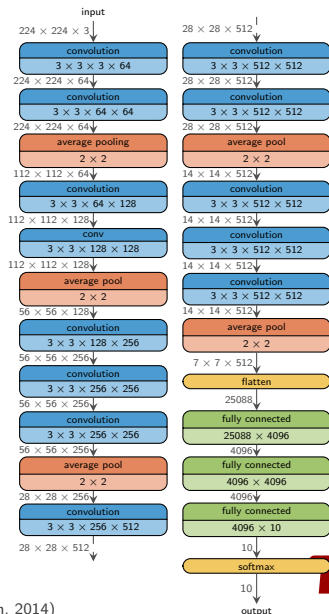LIME (Ribeiro, Singh, Guestrin, 2016)

STL-10 Experiment

Data Set

Image size	$96 \times 96 \times 3$
	$(224 \times 224 \times 3)$
Number of classes	10
Training samples	4000

Test accuracy: 93.5%

(VGG-16 convolutions pretrained on Imagenet)

STL-10 dataset (Coates, Lee, Ng, 2011), VGG-16 network (Simonyan, Zisserman, 2014)

STL-10 Experiment

| image | SmoothGrad | LRP-α-β | SHAP | RDE (diagonal) |
| Sensitivity | Guided Backprop | Deep Taylor | LIME | RDE (low-rank) |

SmoothGrad (Smilkov, Thorat, Kim, Viégas, Wattenberg, 2017), Layer-wise Relevance Propagation (Bach, Binder, Montavon, Klauschen, Müller, Samek, 2015), SHAP (Lundberg, Lee, 2017),
Sensitivity Analysis (Simonyan, Vedaldi, Zisserman, 2013), Guided Backprop (Springenberg, Dosovitskiy, Brox, Riedmiller, 2015), Deep Taylor Decompositions (Montavon, Samek, Müller, 2018),
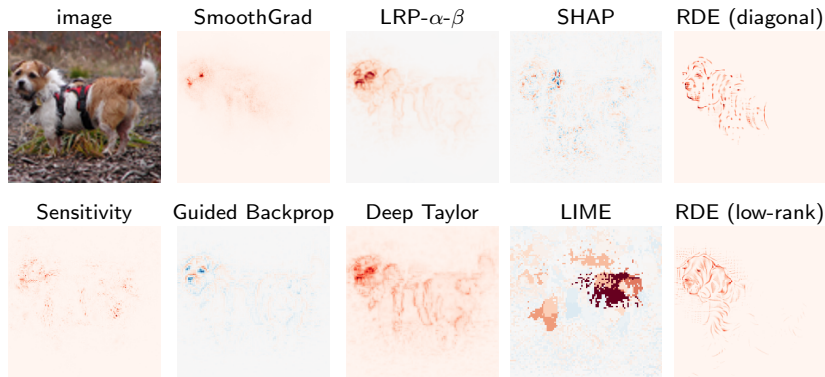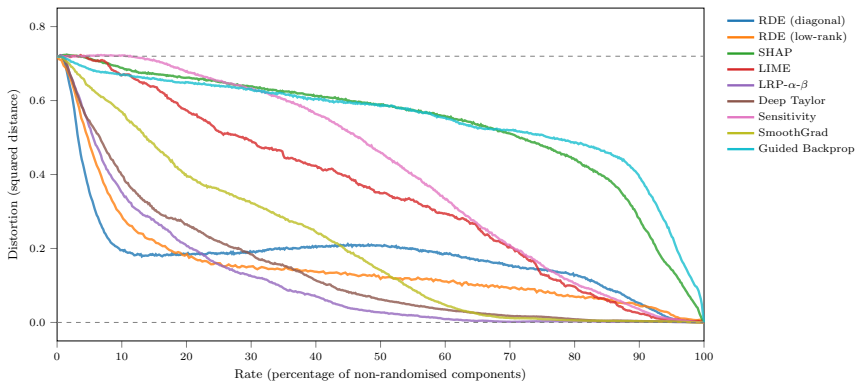LIME (Ribeiro, Singh, Guestrin, 2016)

STL-10 Experiment

SmoothGrad (Smilkov, Thorat, Kim, Viégas, Wattenberg, 2017), Layer-wise Relevance Propagation (Bach, Binder, Montavon, Klauschen, Müller, Samek, 2015), SHAP (Lundberg, Lee, 20...), Sensitivity Analysis (Simonyan, Vedaldi, Zisserman, 2013), Guided Backprop (Springenberg, Dosovitskiy, Brox, Riedmiller, 2015), Deep Taylor Decompositions (Montavon, Samek, Müller, 2...), LIME (Ribeiro, Singh, Guestrin, 2016)

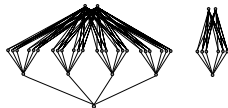*Conclusions*

What to take Home...?

Deep Learning:

- ▶ Impressive performance *in combination with classical mathematical methods* (Inverse Problems, PDEs, ...).

- ▶ A theoretical foundation of neural networks is largely missing: *Expressivity, Learning, Generalization, and Interpretability*.

Expressivity:

- ▶ Fundamental lower bound on the complexity, leading to the construction of optimally memory-efficient networks.

- ▶ Neural networks are as powerful approximators as classical affine systems such as wavelets, shearlets, ...

Interpretability:

- ▶ We provide a precise mathematical notion for *relevance* based on *rate-distortion theory*.

- ▶ We show that solving the optimization problem is *hard*.

- ▶ *RDE considers a relaxed version* and *outperforms current methods*.

THANK YOU!

References available at:

www.math.tu-berlin.de/∼kutyniok

Related Book:

- ▶ P. Grohs and G. Kutyniok
  Theory of Deep Learning
  Cambridge University Press (in preparation)