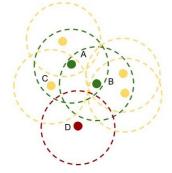
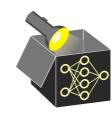
Interpretable Machine Learning

Increasing Trust in Explanations

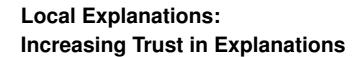


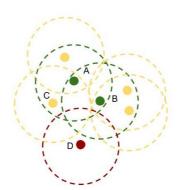
Learning goals

- Understand the aspects that undermine users' trust in an explanation
- Learn diagnostic tools that could increase trust



Interpretable Machine Learning





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- Learn diagnostic tools that could increase trust



 Local explanations should not only make a model interpretable but also reveal if the model is trustworthy



MOTIVATION & IMPORTANT PROPERTIES

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 - accurate insights into the inner workings of our model
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◆ Models are unreliable in areas with little data support
 → explanations from local explanation methods are unreliable



OUT-OF-DISTRIBUTION (OOD) DETECTION

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- For local explanation methods, the following components could be out-of-distribution (OOD):
 - The data for LIME's surrogate model
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 - Classifier for out-of-distribution
 - Clustering
- More complicated also possible, e.g., variational autoencoders [Daxberger et al. 2020]



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OUT-OF-DISTRIBUTION DETECTION: OOD-CLASSIFIER

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- Problem: we have only in-distribution data
- Idea: Hallucinate new (out-of-distribution) data by randomly sample data points
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 - Hide bias in the true (deployed) model, but use an unbiased model for all out-of-distribution samples
- → Important way to diagnose an explanation approach



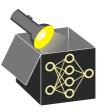


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Interpretable Machine Learning - 3/7

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Interpretable Machine Learning - 3 / 7



OOD DETECTION: CLUSTERING VIA DBSCAN



- For this method, we define an ϵ -neighborhood: Given a dataset $X = \{\mathbf{x}^{(i)}\}_{i=1}^n$, an ϵ -neighborhood for $\mathbf{x} \in \mathcal{X}$ is defined as

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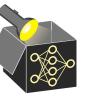
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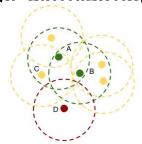
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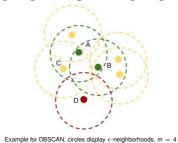
cluster



Example for DBSCAN, circles display ϵ -neighborhoods, m=4

 Green points A and B are core points and form one cluster since they lie in each others neighborhood, all yellow

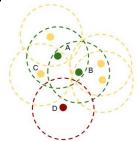
OUT-OF-DISTRIBUTION DETECTION



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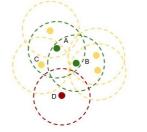
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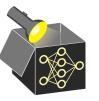
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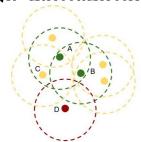
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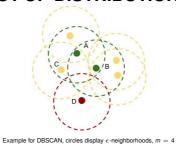




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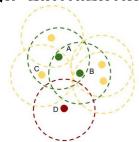
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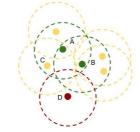




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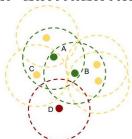




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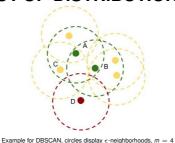
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 - Depending on the distance metric $d(\cdot)$, DBSCAN could suffer from the
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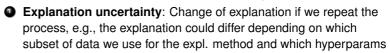
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 - Explanation uncertainty: Change of explanation if we repeat the process, e.g., the explanation could differ depending on which subset of data we use for the explanation method and which hyperparameters



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ROBUSTNESS MEASURE FOR LIME AND SHAP

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Interpretable Machine Learning - 7/7

- Objective: Similar explanations for similar inputs (in a neighborhood)
- For LIME and SHAP, notion of stability based on locally Lipschitz continuity
 Alvarez-Melis and Jaakkola 2018

An explanation method $g: \mathcal{X} \to \mathbb{R}^m$ is locally Lipschitz if

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- such that $||\mathbf{x} \mathbf{x}_0|| < \delta$ implies $||g(\mathbf{x}) g(\mathbf{x}_0)|| < \omega ||\mathbf{x} \mathbf{x}_0||$

Note that, for LIME, *g* returns the *m* coefficients of the surrogate model



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Interpretable Machine Learning - 7 / 7

Interpretable Machine Learning - 7 / 7