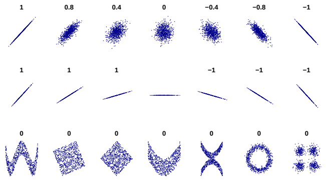
Interpretable Machine Learning

Correlation and Dependencies



Learning goals

- Pearson correlation
- Coefficient of determination R^2
- Mutual information
- Correlation vs. dependence

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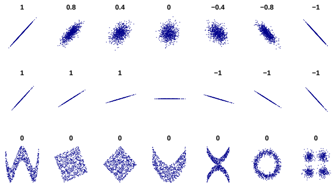
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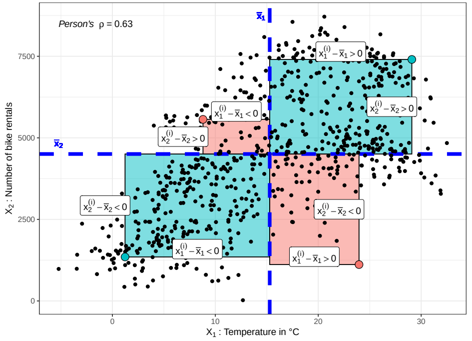
PEARSON'S CORRELATION COEFFICIENT ρ

Correlation often refers to Pearson's correlation (measures only **linear relationship**)

$$\rho(X_1, X_2) = \frac{\sum_{i=1}^{n} (x_1^{(i)} - \bar{x}_1) \cdot (x_2^{(i)} - \bar{x}_2)}{\sqrt{\sum_{i=1}^{n} (x_1^{(i)} - \bar{x}_1)^2 \sum_{i=1}^{n} (x_2^{(i)} - \bar{x}_2)^2}} \in [-1, 1]$$



Geometric interpretation of ρ:

- Numerator is sum of rectangle's area with width $x_1^{(i)} - \bar{x}_1$ and height $x_2^{(i)} - \bar{x}_2$
- Areas enter numerator with positive (**+**) or negative (**-**) sign, depending on position
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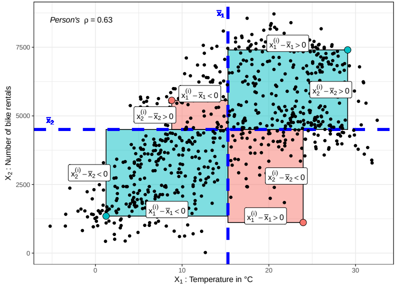

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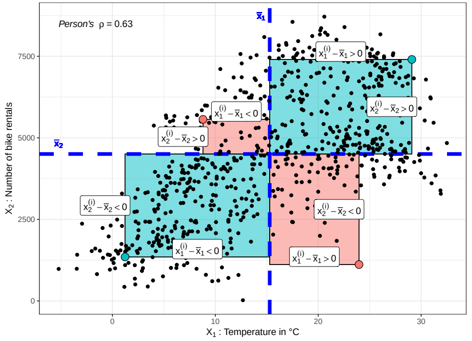

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- $\rho > 0$ if positive areas dominate negative areas $\rightsquigarrow X_1, X_2$ positive correlated
- $\rho < 0$ if negative areas dominate positive areas $\rightsquigarrow X_1, X_2$ negative correlated
- $\rho = 0$ if area of rectangles cancels out $\rightsquigarrow X_1, X_2$ linearly uncorrelated

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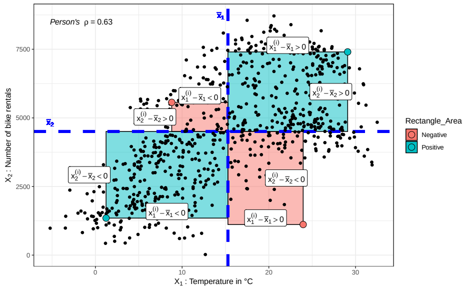

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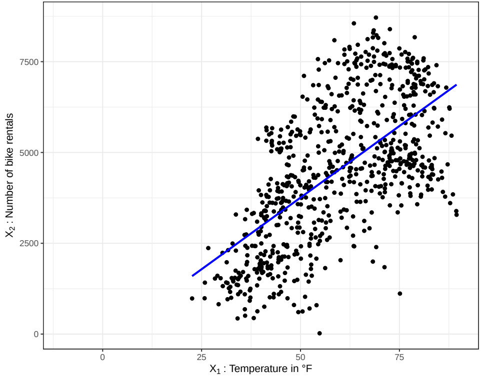
COEFFICIENT OF DETERMINATION R^2

Another method to evaluate **linear dependency** between features is R^2



- Fit a linear model:
  $\hat{x}_2 = \hat{f}_{LM}(x_1) = \theta_0 + \theta_1 x_1$

$\rightsquigarrow$ Slope θ_1 = 0 $\Rightarrow$ no dependence

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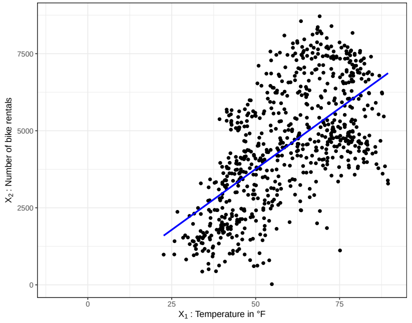

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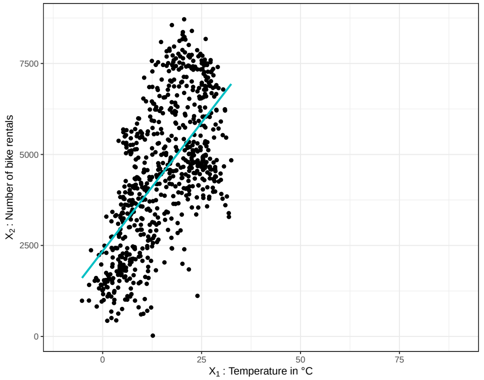

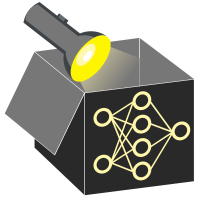

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- Exact θ_1 score problematic
  - ⇝ Re-scaling of x_1 or x_2 changes θ_1
  - ⇝ ℉ $\rightarrow$ ℃ $\Rightarrow \theta_1 = 78 \rightarrow \theta_1^* = 141$

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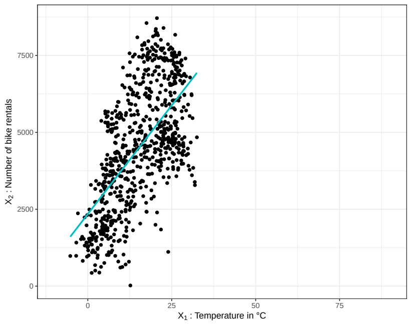

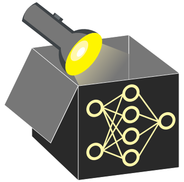

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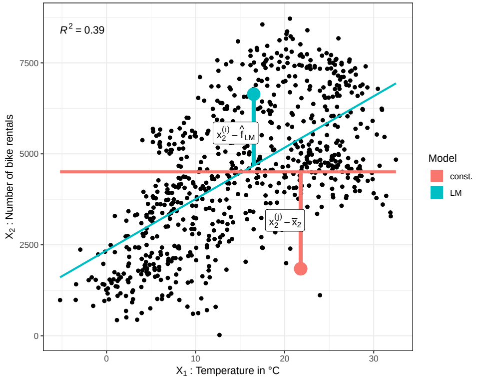

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  $SSE_c = \sum_{i=1}^{n} (x_2^{(i)} - \bar{x}_2)^2$

$\Rightarrow$ Measure of fitting quality of LM: $R^2 = 1 - \frac{SSE_{LM}}{SSE_c} \in [0, 1]$

$\Rightarrow \rho(X_1, X_2) = R$

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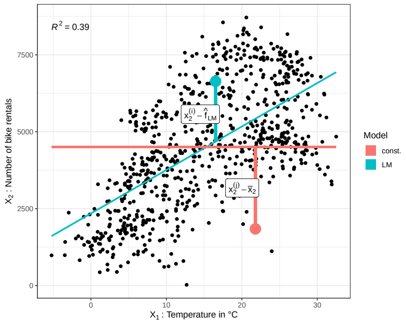

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JOINT, MARGINAL AND CONDITIONAL DISTRIBUTION

For two discrete random variables X_1, X_2:

Joint distribution

$$p_{X_1,X_2}(x_1, x_2) = \mathbb{P}(X_1 = x_1, X_2 = x_2)$$

p_{X_1,X_2}	$\mathbb{P}(X_2 = 0)$	$\mathbb{P}(X_2 = 1)$	p_{X_1}
$\mathbb{P}(X_1 = 0)$	0.2	0.3	0.5
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Conditional distribution

$$p_{X_1|X_2}(x_1|x_2) = \mathbb{P}(X_1 = x_1 | X_2 = x_2) = \frac{p_{X_1,X_2}(x_1, x_2)}{p_{X_2}(x_2)}$$

	$x_2 = 0$	$x_2 = 1$
$\mathbb{P}(X_1 = 0 \mid X_2 = x_2)$	0.67	0.43
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Dependence: Describes general dependence structure (e.g., non-lin. relationships)

- Definition: X_j, X_k independent $\Leftrightarrow$ joint distribution is product of marginals:

$$\mathbb{P}(X_j, X_k) = \mathbb{P}(X_j) \cdot \mathbb{P}(X_k)$$

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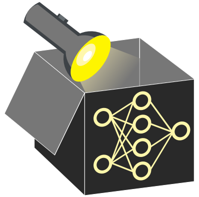

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  $\rightsquigarrow$ Spearman correlation (measures monotonic dependencies via ranks)
  $\rightsquigarrow$ Information-theoretical measures like mutual information
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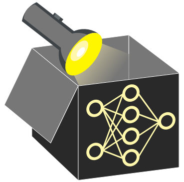

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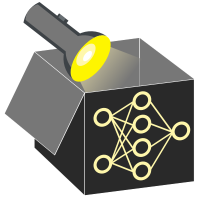

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- **N.B.:** X_j, X_k independent $\Rightarrow \rho(X_j, X_k) = 0$ **but** $\rho(X_j, X_k) = 0 \not\Rightarrow X_j$, X_k indep.
  Equivalency holds if distribution is jointly normal

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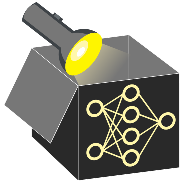

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- **N.B.:** X_j, X_k indep. $\Rightarrow \rho(X_j, X_k) = 0$ **but** $\rho(X_j, X_k) = 0 \not\Rightarrow X_j$, X_k indep.
  Equivalency holds if distribution is jointly normal

MUTUAL INFORMATION

- MI describes expected amount of information shared by two random variables:

$$MI(X_1, X_2) = \mathbb{E}_{p(x_1,x_2)}\left[log\left(\frac{p(x_1,x_2)}{p(x_1)p(x_2)}\right)\right]$$

- MI measures amount of "dependence" between features by looking how different the joint distribution is from pure independence $p(x_1, x_2) = p(x_1)p(x_2)$
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MUTUAL INFORMATION: EXAMPLE

For two discrete RV X_1 and Y:

$$MI(X_1; Y) = \mathbb{E}_{p(x_1,y)}\left[log\left(\frac{p(x_1,y)}{p(x_1)p(y)}\right)\right] = \sum_{x_1\in\mathcal{X}_1}\sum_{y\in\mathcal{Y}} p(x_1,y)log\left(\frac{p(x_1,y)}{p(x_1)p(y)}\right)$$

X_1	...	**Y**
yes	...	yes
yes	...	no
no	...	yes
no	...	no

	$\mathbb{P}(X_1 = \text{yes})$	$\mathbb{P}(X_1 = \text{no})$	p_Y
$\mathbb{P}(Y = \text{yes})$	0.25	0.25	0.5
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1	...	
yes	...	yes
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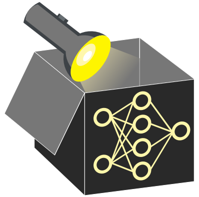

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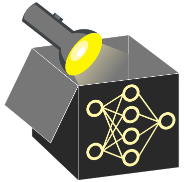

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DEPENDENCE AND INDEPENDENCE

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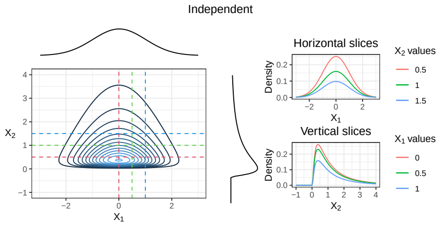

Conditional distributions at different vertical and horizontal slices (after normalizing area to 1) match their marginal distributions

$$\Rightarrow \mathbb{P}(X_1|X_2) = \mathbb{P}(X_1)$$
$$\mathbb{P}(X_2|X_1) = \mathbb{P}(X_2)$$

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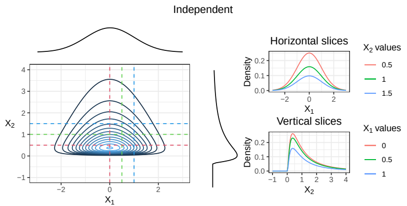

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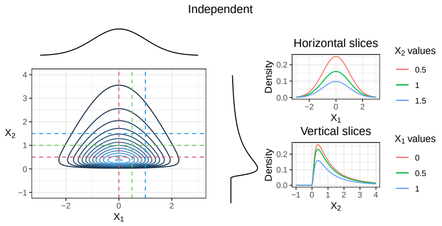

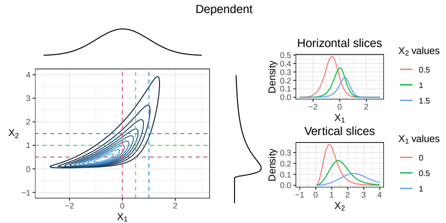

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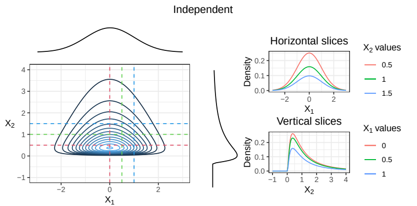

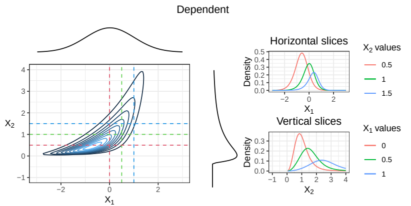

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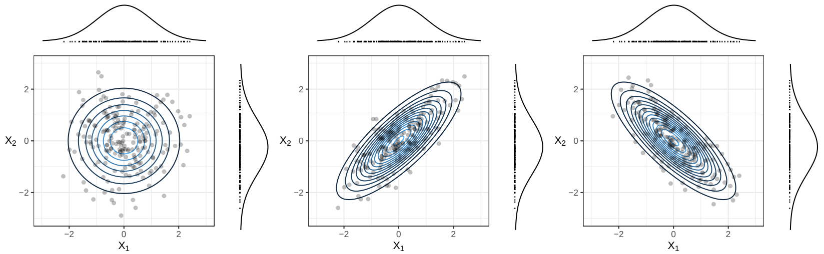
CORRELATION VS. DEPENDENCE

Illustration of bivariate normal distribution with different correlations $X_1, X_2 \sim N(0, 1)$

$\rho(X_1, X_2) = 0$ (independent) | $\rho(X_1, X_2) = 0.8$ | $\rho(X_1, X_2) = -0.8$



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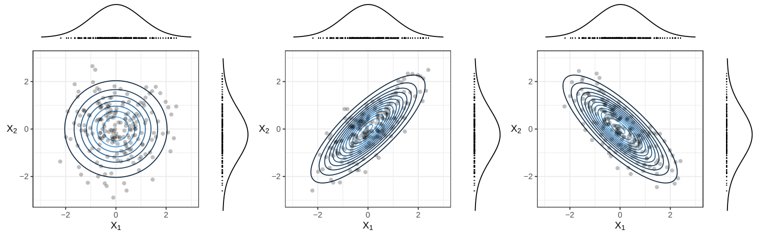

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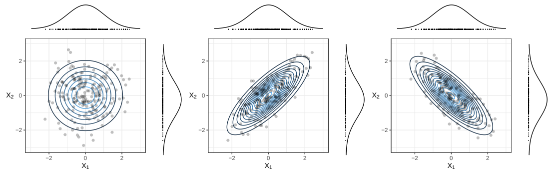
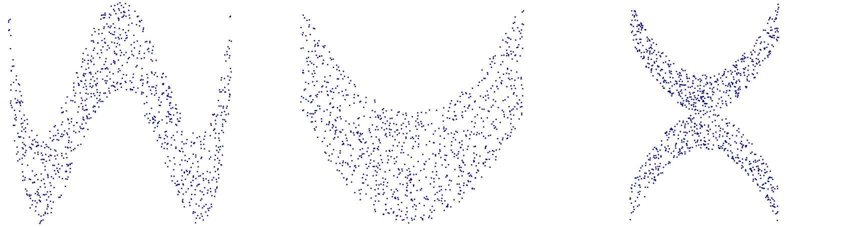


Examples with Pearson's correlation $\rho \approx 0$ but non-linear dependencies (MI $\neq 0$):

$\rho(X_1, X_2) = 0$, $MI(X_1, X_2) = 0.52$ $\quad \rho(X_1, X_2) = 0.01$, $MI(X_1, X_2) = 0.37$ $\quad \rho(X_1, X_2) = -0.06$, $MI(X_1, X_2) = 0.61$



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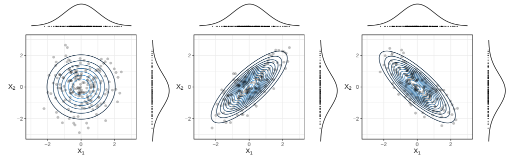

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