

# Should We Compute Feature Effects on Training or Validation Data?

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**Abstract.** The abstract should briefly summarize the contents of the paper in 150–250 words.

**Keywords:** Explainable AI · Feature effects · Partial dependence plot · Accumulated local effects

## 1 Introduction

Most Machine Learning (ML) models can be considered black boxes — opaque systems that intrinsically do not allow insight into their internal reasoning, making it often impossible to explain their decisions. However, this can be problematic in many domains and applications, such as the healthcare, legal, or finance sectors, where decisions must be transparent and accountable [1].

Interpretability is crucial to enhance trust [24, 25], address potential biases [11], fairness and ethical concerns [15], and ensure compliance with regulations such as the EU’s General Data Protection Regulation (GDPR) [4] and AI Act [5]. To address these challenges, the field of Explainable AI / Interpretable ML has emerged [1]. Although there are many different methods<sup>1</sup>, we will focus on feature effect methods like *Partial Dependence Plots (PDP)* [7] and *Accumulated Local Effects (ALE)* [2].

Due to the severity of many applications, it is crucial to utilize these explainability methods correctly. In general, there are many pitfalls to be aware of [23], including whether to compute explanations in-sample, i.e. on training data, or out-of-sample, which we refer to as validation data in the following. In loss-based methods such as *Permutation Feature Importance (PFI)* [3, 6], this choice is crucial and has already been studied (e.g., in [23]). Nevertheless, other explainability methods, such as the *Mean Decrease in Impurity (MDI)* (or *Gini Importance*) of Random Forests, or *SHAP* values [17, 18], have also been found to exhibit biases when computed on training data.

However, to the best of our knowledge, there exist no similar studies for feature effect methods like PDP and ALE. Existing works, including the original papers of PDP and ALE, rely on training data without further justification (e.g., [2, 7, 21]). In contrast, practitioners often advocate for using unseen

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<sup>1</sup> For an overview of Explainable AI methods, see e.g. [1, 14, 21].

test/validation data<sup>2</sup>, or base their choice on practical constraints like dataset size<sup>3</sup>. While the training set is usually larger and might thus lead to less variance in the feature effect estimates, a too large dataset can increase computation times substantially, particularly for the PDP [7]. On the other hand, although feature effects are not based on generalization error like PFI, it is not clear how much they are affected by overfitting or distribution shifts between training and validation data.

In this paper, we aim to answer this largely unaddressed, fundamental methodological question of whether to use training or validation data to compute feature effects. We perform an empirical simulation study, comparing feature effect error and uncertainty for PDP and ALE across training data, validation data, and cross-validation scenarios, considering various data scenarios and model types. Our main contributions in this paper are as follows.

1. We shed light on the question of whether to compute feature effects on training data, validation data, or in a cross-validated manner, grounded through our comprehensive simulation study, considering feature effect error, bias, and variance across different models and data scenarios.
2. We define methods to quantify feature effect error and uncertainty in a theoretical framework, building upon previous work in this area.
3. We provide an overview of commonly used test functions for simulation studies in Interpretable ML, including applications and purposes.

These contributions have several important implications: Our empirically grounded recommendations enable practitioners and researchers to make informed decisions about which dataset to select for feature effect computation, helping to understand potential implications of their choices. Additionally, our framework for evaluating feature effects and our systematic collection of test functions provide a foundation for future research in Interpretable ML, with the latter specifically facilitating test function choice for simulation studies.

The remainder of this paper is structured as follows. In SECTION 2, we introduce the considered feature effect methods PDP and ALE, as well as related works on feature effect error and uncertainty, and give an overview of common test functions for simulation studies. In SECTION ??, we extend existing works and give our definitions of feature effect errors and uncertainty. We then describe the methodology and set-up of our simulation studies in SECTION 4, present the results in SECTION 5, and discuss their implications and limitations in SECTION 6. In SECTION 7, we briefly conclude our work.

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<sup>2</sup> see, e.g. <https://github.com/SauceCat/PDPbox/issues/68> (10/27/2024)

<sup>3</sup> see, e.g. <https://forums.fast.ai/t/partial-dependence-plot/98465> (10/27/2024)

## 2 Background & Related Work

### 2.1 Feature Effects

The *Partial Dependence Plot (PDP)* by Friedman [7] describes the marginal effect of one or two features on the prediction of a model  $\hat{f}$ . For a feature set  $X_S$  (with  $S \subseteq \{1, \dots, p\}$ ,  $|S| = 1$  or  $|S| = 2$ ), the PDP is defined as

$$PDP_{\hat{f},S} = \mathbb{E}_{X_C}[\hat{f}(x_S, X_C)] = \int f(x_S, x_C) d\mathbb{P}(x_C), \quad (1)$$

where  $X_C$  is the complement feature subset.  $PDP_{\hat{f},S}$  is a function of  $x_S$  and can be estimated by Monte Carlo integration:

$$\widehat{PDP}_{\hat{f},S}(x_S) = \frac{1}{n} \sum_{i=1}^n \hat{f}(x_S, x_C^{(i)}). \quad (2)$$

Here,  $x_C^{(i)}$  are the actual complement feature values from the dataset of  $n$  instances. To plot this function, a grid of  $G$  grid points  $\{(x_S^{(g)}, \widehat{PDP}_{\hat{f},S}(x_S^{(g)}))\}_{g=1}^G$  can be used [22]. Molnar et al. [23] recommend using quantile-based over equidistant grids.

The PDP assumes that the features in  $S$  are independent of the features in  $C$ . If this is violated, the perturbations may produce unrealistic data points outside the underlying joint distribution of the data. This extrapolation issue can cause misleading interpretations [21, 23].

The *Accumulated Local Effects (ALE)* plot is an alternative to the PDP that solves the extrapolation issue [2]. Using the notation above, for  $|S| = 1$ , the ALE plot is defined as

$$ALE_{\hat{f},S}(x_S) = \int_{x_{\min,S}}^{x_S} E_{X_C|X_S}[\hat{f}^S(X_S, X_C)|X_S = z_S] dz_S - \text{constant} \quad (3)$$

$$= \int_{x_{\min,S}}^{x_S} \int_{x_C} \hat{f}^S(z_S, x_C) \mathbb{P}(x_C|z_S) dx_C dz_S - \text{constant}, \quad (4)$$

where  $\hat{f}^S(x_S, x_C) = \frac{\partial \hat{f}(x_S, x_C)}{\partial x_S}$ . The constant is chosen so that  $\widehat{ALE}_{\hat{f},S}(X_S)$  is centered with a mean of 0 w.r.t. the marginal distribution of  $X_S$ . The uncentered ALE can be estimated by

$$\widehat{\widehat{ALE}}_{\hat{f},S}(x) = \sum_{k=1}^{k_S(x)} \frac{1}{n_S(k)} \sum_{i: x_S^{(i)} \in N_S(k)} [\hat{f}(z_{k,S}, x_C^{(i)}) - \hat{f}(z_{k-1,S}, x_C^{(i)})]. \quad (5)$$

Here,  $\{N_S(k) = (z_{k-1,S}, z_{k,S}]\}_{k=1}^K$  partitions the samples  $\{x_S^{(i)}\}_{i=1}^n$  into  $K$  intervals or neighborhoods  $N_S(k)$ .  $n_S(k)$  denotes the number of observations in

the  $k$ th interval  $N_S(k)$ ,  $k_S(x)$  represents the index of the interval to which a particular value  $x$  of feature  $x_S$  belongs. The uncentered ALE is centered by

$$\widehat{ALE}_{f,S}(x) = \widehat{ALE}_{f,S}(x) - \frac{1}{n} \sum_{i=1}^n \widehat{ALE}_{f,S}(x_S^{(i)}) \quad (6)$$

to have a mean effect of 0. For the grid that defines the intervals, the quantiles of the empirical distribution of  $\{x_S^{(i)}\}_{i=1}^n$  can be used [2].

Other feature effect methods include the *M-Plot (Marginal Plot)*, which, however, suffers from the omitted variable bias [2, 7], or *functional ANOVA (fANOVA)*, which decomposes feature effects into main and interaction effects [13].

Furthermore, methods exist that extend previous ones, such as *Robust and Heterogeneity-aware ALE (RHALE)* [9], or *Accumulated Total Derivative Effect (ATDEV)* plots, which can be decomposed into ALE and *Accumulated Cross Effects (ACE)* [16].

In addition to these global feature effect methods, there are regional effect plots such as *REPID* [12], as well as local methods, including *ICE (Individual Conditional Expectation)* curves [10] or SHAP dependence plots (e.g., [21]) based on SHAP values [19].

For the remainder of this paper, we will focus on PDP and ALE as the most popular global feature effect methods and refer to them when speaking of feature effects.

## 2.2 Feature Effect Error Decomposition

To quantify the error of a computed feature effect, a “ground truth” needs to be defined first. We follow the approach of Molnar et al. [22] and define ground truth versions of PDP and ALE directly on the data generating process (DGP) by applying PDP and ALE to the underlying ground truth function  $f$  (instead of model  $\hat{f}$ ).

For PDP, we can directly use the definition of Molnar et al. [22]:

**Definition 1 (Definition 1 from [22]).** *The PDP ground truth is the PDP applied to function  $f : \mathcal{X} \rightarrow \mathcal{Y}$  of the data generating process.*

$$PDP_{f,S}(x_S) = \mathbb{E}_{X_C}[f(x_S, X_C)] \quad (7)$$

As stated by Molnar et al. [22], their results also apply to conditional variants of the PDP such as ALE. We now make this definition explicit:

**Definition 2.** *The ALE ground truth is the ALE applied to function  $f : \mathcal{X} \rightarrow \mathcal{Y}$  of the data generating process.*

$$ALE_{f,S}(x_S) = \int_{x_{min,S}}^{x_S} E_{X_C|X_S}[f^S(X_S, X_C)|X_S = z_S] dz_S - \text{constant} \quad (8)$$

where  $f^S(x_S, x_C) = \frac{\partial f(x_S, x_C)}{\partial x_S}$  and constant chosen such that the effect has a mean of 0 w.r.t. the marginal distribution of  $X_S$ .

Note that different ground truth effects may also be defined, and our choices come with certain implications and limitations, such as omitting the *aggregation bias*<sup>4</sup> [20].

With more complex ground truth functions  $f$ , it may become increasingly difficult to derive the ground truth feature effects analytically, especially for ALE. In these cases, we therefore propose to also estimate those effects by Monte Carlo integration, yielding  $\widehat{PDP}_{f,S}(x_S)$  and  $\widehat{ALE}_{f,S}(x_S)$  (obtained by plugging in  $\hat{f}$  instead of  $\hat{f}$  into the estimators in equations (2) and (5) / (6)).

Summarizing, we have now defined four quantities per feature effect:  $PDP_{f,S}$ ,  $\widehat{PDP}_{f,S}$ ,  $PDP_{\hat{f},S}$ , and  $\widehat{PDP}_{\hat{f},S}$  (analogue for ALE). We can now define different errors between each of these quantities. In this paper, we focus on the MSE, as it can be decomposed into bias and variance (see e.g. [8]). Taking, for example,  $PDP_{f,S}$  as ground truth, we can define the MSE of  $PDP_{\hat{f},S}$  at a point  $x_S$  as follows [22]:

$$\text{MSE}(x_S; PDP_{f,S}, PDP_{\hat{f},S}) = \mathbb{E}_F[(PDP_{f,S}(x_S) - \widehat{PDP}_{\hat{f},S}(x_S))^2] \quad (9)$$

$$= \underbrace{(PDP_{f,S}(x_S) - \mathbb{E}_F[PDP_{\hat{f},S}(x_S)])^2}_{\text{Bias}^2} + \underbrace{\text{Var}_F[PDP_{\hat{f},S}(x_S)]}_{\text{Variance}} \quad (10)$$

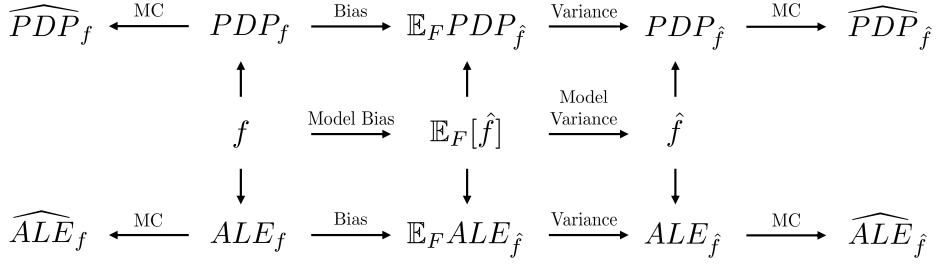
Here,  $F$  denotes the distribution of trained models. The bias is linked to the bias of the model, the variance comes from the variance in the model fits (randomness in training data, randomness in model training procedure).

Since we usually cannot determine  $PDP_{\hat{f},S}$ , we need to estimate it by Monte Carlo integration, yielding  $\widehat{PDP}_{\hat{f},S}(x_S)$ . This, however, introduces an additional variance term (we use the random variable  $X_{mc}$  for the Monte Carlo samples (e.g., training or validation data)):

$$\begin{aligned} \text{MSE}(x_S; PDP_{f,S}, \widehat{PDP}_{\hat{f},S}) &= \underbrace{(PDP_{f,S}(x_S) - \mathbb{E}_F[PDP_{\hat{f},S}(x_S)])^2}_{\text{Bias}^2} \\ &\quad + \underbrace{\text{Var}_F[PDP_{\hat{f},S}(x_S)]}_{\text{Variance}} + \underbrace{\mathbb{E}_F \text{Var}_{X_{mc}}[\widehat{PDP}_{\hat{f},S}(x_S)]}_{\text{MC-Variance}} \end{aligned} \quad (11)$$

*Proof.* For better readability, we will omit the subscript  $S$  as well as the point  $x_S$  and use  $X = X_{mc}$  in this proof:

<sup>4</sup> for details, see [12]



**Fig. 1.** Error chain in feature effect estimation (modified, original version can be found in [22])

$$\begin{aligned}
\text{MSE}(PDP_f, \widehat{PDP}_{\hat{f}}) &= \mathbb{E}_F \mathbb{E}_X [(PDP_f - \widehat{PDP}_{\hat{f}})^2] \\
&= \mathbb{E}_F \mathbb{E}_X [PDP_f^2 - 2PDP_f \widehat{PDP}_{\hat{f}} + \widehat{PDP}_{\hat{f}}^2] \\
&= PDP_f^2 - 2PDP_f \mathbb{E}_F [PDP_{\hat{f}}] + \mathbb{E}_F \mathbb{E}_X [\widehat{PDP}_{\hat{f}}^2] \\
&= PDP_f^2 - 2PDP_f \mathbb{E}_F [PDP_{\hat{f}}] + \mathbb{E}_F \text{Var}_X [\widehat{PDP}_{\hat{f}}] + \mathbb{E}_F [\mathbb{E}_X [\widehat{PDP}_{\hat{f}}]^2] \\
&= PDP_f^2 - 2PDP_f \mathbb{E}_F [PDP_{\hat{f}}] + \mathbb{E}_F \text{Var}_X [\widehat{PDP}_{\hat{f}}] + \text{Var}_F (\mathbb{E}_X [\widehat{PDP}_{\hat{f}}]) \\
&\quad + \mathbb{E}_F (\mathbb{E}_X [\widehat{PDP}_{\hat{f}}])^2 \\
&= PDP_f^2 - 2PDP_f \mathbb{E}_F [PDP_{\hat{f}}] + \text{Var}_F [PDP_{\hat{f}}] + \mathbb{E}_F [PDP_{\hat{f}}]^2 + \mathbb{E}_F \text{Var}_X [\widehat{PDP}_{\hat{f}}] \\
&= (PDP_f - \mathbb{E}_F [PDP_{\hat{f}}])^2 + \text{Var}_F [PDP_{\hat{f}}] + \mathbb{E}_F [\text{Var}_X (\widehat{PDP}_{\hat{f}})]
\end{aligned}$$

At multiple points, we use the fact that  $\mathbb{E}_X[\widehat{PDP_{\hat{f}}}] = PDP_{\hat{f}}$  (cf. [22]).

We see that the variance due to MC integration also depends on the model distribution  $F$ . Similarly, one could use the estimate  $\widehat{PDP}_{f,S}$  as groundtruth, introducing an additional variance term  $Var_{X_{mc2}}$  when estimated on different MC sample (proof in APPENDIX A). An overview of all error terms in this chain can be found in **Fig. 1**.

$\mathbb{E}_F$  and  $\text{Var}_F$  could be estimated by averaging over multiple models of the same inducer fitted to  $M$  different training data sets sampled independently from the DGP. We propose the following estimators:

$$\widehat{\text{MSE}}(x_S; PDP_{f,S}, \widehat{PDP}_{\hat{f},S}) = \frac{1}{M} \sum_{m=1}^M (PDP_{f,S}(x_S) - \widehat{PDP}_{\hat{f}^{(m)},S}(x_S))^2 \quad (12)$$

$$\widehat{\text{Bias}}(x_S; PDP_{f,S}, \widehat{PDP}_{\hat{f},S}) = (PDP_{f,S}(x_S) - \frac{1}{M} \sum_{m=1}^M \widehat{PDP}_{\hat{f}_{(m)},S}(x_S)) \quad (13)$$

$$\widehat{\text{Variance}}(x_S; \widehat{PDP}_{\hat{f},S}) = \frac{1}{M-1} \sum_{m=1}^M \left( \widehat{PDP}_{\hat{f}^{(m)},S}(x_S) - \frac{1}{M} \sum_{m=1}^M \widehat{PDP}_{\hat{f}^{(m)},S}(x_S) \right)^2 \quad (14)$$

Note that these are similar to the approach in [22], but we do not specify which data points to use for MC integration. The variance captures both the variance in the model fits and the variance due to MC integration. To estimate the MC variance, we propose the following estimators:

$$\widehat{\text{Variance}}_{MC}(x_S; PDP_f, \widehat{PDP}_f) = \frac{1}{K} \sum_{k=1}^K (PDP_f(x_S) - \widehat{PDP}_f^{(k)}(x_S))^2 \quad (15)$$

and

$$\widehat{\text{Variance}}_{MC}(x_S; \widehat{PDP}_{\hat{f}}) = \frac{1}{M(K-1)} \sum_{m=1}^M \sum_{k=1}^K \left( \widehat{PDP}_{\hat{f}^{(m)},S}^{(k)}(x_S) - \frac{1}{K} \sum_{k=1}^K \widehat{PDP}_{\hat{f}^{(m)},S}^{(k)}(x_S) \right)^2 \quad (16)$$

For more convenient analysis of the errors, one could also aggregate them over the marginal distribution of  $X_S$  (e.g., estimated by averaging over the grid points if chosen appropriately) to obtain a single error measure per feature effect.

### 3 Overview of Test Functions

### 4 Methodology & Experimental Set-Up

### 5 Results

### 6 Discussion

### 7 Conclusion

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## A Proof: Monte Carlo Variance for Groundtruth

*Proof.* For better readability, we will omit the subscript  $S$  as well as the point  $x_S$  and use  $X = X_{mc}$  in this proof:

$$\begin{aligned}
\mathbb{E}_F \mathbb{E}_X[(PDP_f - \widehat{PDP}_f)^2] &= \mathbb{E}_F \mathbb{E}_X[PDP_f^2 - 2PDP_f \widehat{PDP}_f + \widehat{PDP}_f^2] \\
&= PDP_f^2 - 2PDP_f \mathbb{E}_F \mathbb{E}_X[\widehat{PDP}_f] + \mathbb{E}_F \mathbb{E}_X[\widehat{PDP}_f^2] \\
&= PDP_f^2 - 2PDP_f^2 + \mathbb{E}_F \text{Var}_X[\widehat{PDP}_f] + \mathbb{E}_F[\mathbb{E}_X[\widehat{PDP}_f]^2] \\
&= PDP_f^2 - 2PDP_f^2 + \mathbb{E}_F \text{Var}_X[\widehat{PDP}_f] + PDP_f^2 \\
&= \mathbb{E}_F \text{Var}_X[\widehat{PDP}_f] \\
&= \text{Var}_X[\widehat{PDP}_f]
\end{aligned}$$

Again we use  $\mathbb{E}_X[\widehat{PDP}_f] = PDP_f$  (cf. [22]) as well as the fact that all quantities based on  $f$  do not depend on the model distribution  $F$ .