Proxy Methods for Post Hoc Interpretability

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CS 335: Fair, Accountable, and Transparent (FAccT) Deep Learning Stanford University

Recap



Outline

- Post Hoc Interpretability
 - Proxy Models
- Local Surrogate Methods
 - LIME
- Rule Based Learner
 - Anchors

Post Hoc Interpretability

- Model Agnostic
 - Can be applied across many different black box models
 - Multiple techniques can be applied at the same time
- Availability
 - Do not require training data
 - Do not require model training/fine-tuning
- No Performance Degeneration
 - Will not alter the black box model

Proxy Models for Post Hoc Interpretability



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- Local Surrogate Methods
 - LIME
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 - Anchors

Local Surrogate Methods

• Local surrogate methods aim at finding explanation g to approximate f around x based on Model Fidelity



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$$F(f, g, N_x) := \mathbb{E}_{x' \sim N_x} [(g(x') - f(x'))^2]$$



Plumb el al, 2018

Local Surrogate Methods

 Local surrogate methods aim at finding explanation g to approximate f around x based on Model Fidelity

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Plumb el al, 2018

Local Interpretable Model-agnostic Explanations (LIME)

- Deep learning models are usually too complex for global interpretation
 - Instead, we seek for local interpretability using simple interpretable models (e.g. linear models)



LIME

LIME generates an explainable model that optimizes both <u>model fidelity</u> and <u>explanation</u>



Linear Explainable Model

Local Surrogate Loss
$$\mathcal{L}(f,g,\pi_x) = \sum_{z,z'\in\mathcal{Z}} \pi_x(z) \left(f(z) - g(z')
ight)^2$$

- Linear Explainable Model
 - \circ We use a linear model for explanation $g(z') = w_g \cdot z'$, $z' \in \{0, 1\}^{d'}$

Linear Explainable Model

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- Linear Explainable Model
 - We use a linear model for explanation $\,g(z')=w_g\,{\cdot}\,z'$, $\,z'\in\{0,\,1\}^{
 m d'}$
 - z' is a feature mask indicating whether a specific input will be included in the explanation
 - A perturbed sample z can be recovered from mask z', $z = h_x(z')$

Linear Explainable Model

Local Surrogate Loss
$$\mathcal{L}(f,g,\pi_x) = \sum_{z,z'\in\mathcal{Z}} \pi_x(z) \left(f(z) - g(z')
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Training Objective for LIME

- Loss Function
 - Match predictions of the explanation model g with that of the black box model f around x
 - We use an exponentially scaled function to measure proximity
 - D = cosine distance for text
 - D = L2 distance for images

$$\pi_x(z) = \exp(-D(x,z)^2/\sigma^2)$$

$$\epsilon(x) = \operatorname*{arg\,min}_{g \in G} \sum_{z, z'} \pi_x(z) (f(z) - g(z'))^2 + \infty \cdot \mathbb{1}_{||w_g||_0 > K}$$

Local Surrogate Loss

Complexity Penalty

Explaining Google InceptionNet



Example for Bad ML Predictions

• Explanations on a model that misclassified Husky as Wolf



(a) Husky classified as wolf



(b) Explanation



Explaining Text Classifiers

- Explanations for a SVM classifier with 94% accuracy
 - Predictions are made for arbitrary reasons
 - The word "Posting" appears in 22% of examples in the training set
 - 99% of which are samples attribute to class "Atheism"



Faithfulness of Explanations



Faithfulness of Explanations

- LIME Achieves Good Faithfulness
- Sentiments classification tasks
 Books, DVDs
- Classifiers
 - logistic regression with L2 reg. (Sparse LR)
 - decision tree



random - randomly pick K features greedy - remove features contribute most to the classifiers

Trustworthiness for ML Models

- Human discredits certain features in the learning tasks
- Classifiers that use those features will be considered not trustable.



Trustworthiness for Explanations



Trustworthiness of Predictions

- Untrustable Features
 - 25% of features are "untrustable features"
- Trustworthiness of Predictions
 - Compares changes of model predictions and the changes of model explanations when unstable features are removed

		Bo	oks		\mathbf{DVDs}			
	\mathbf{LR}	NN	\mathbf{RF}	SVM	\mathbf{LR}	NN	\mathbf{RF}	SVM
Random	14.6	14.8	14.7	14.7	14.2	14.3	14.5	14.4
Parzen	84.0	87.6	94.3	92.3	87.0	81.7	94.2	87.3
Greedy	53.7	47.4	45.0	53.3	52.4	58.1	46.6	55.1
LIME	96.6	94.5	96.2	96.7	96.6	91.8	96.1	95.6

Trustworthiness of LIME with different ML models:

- Logistic Regression with L2 regularization (LR)
- Nearest Neighbors (NN)
- Random Forests (RF)
- Support Vector Machines (SVM)



Explaining Multiple Samples

- Explain <u>a set of samples</u> to get a complete picture of the model
 - Each sample $x_i ∈ X$ will have its interpretation

$$g_{x_i}(z) = w_i \cdot z = \sum_j w_{i,j} \cdot z_j$$

- How do we select samples?
 - Select samples to cover the maximum information about the model

$$I_j = \sqrt{\sum_{x_i \in X} |w_{i,j}|}$$



Explaining Multiple Samples

- How do we select samples?
 - Select samples to cover the maximum information about the model

$$I_j = \sqrt{\sum_{x_i \in X} |w_{i,j}|}$$

• Set function

$$c(V, \mathcal{W}, I) = \sum_{j=1}^{d'} \mathbb{1}_{[\exists i \in V: \mathcal{W}_{ij} > 0]} I_j$$

• We want to get a set of samples V up to B elements that maximize c

$$Pick(\mathcal{W}, I) = \operatorname*{argmax}_{V, |V| \leq B} c(V, \mathcal{W}, I)$$

Explaining Multiple Samples

- How do we select samples?
 - We want to get a set of samples V up to B elements such to maximize c

$$c(V, \mathcal{W}, I) = \sum_{j=1}^{d'} \mathbb{1}_{[\exists i \in V: \mathcal{W}_{ij} > 0]} I_j$$

- Optimization
 - Searching for the global optimal set of V is NP-Hard (Feige, 1998)
 - We turn to greedy algorithm as an approximation method

Greedy Algorithm for Sample Selection

• Pick a subset of samples up to B elements from X to maximize c

 $Pick(\mathcal{W}, I) = \operatorname*{argmax}_{V, |V| \leq B} c(V, \mathcal{W}, I)$

- Start with an empty set $V_0 = \emptyset$,
- For the ith step
 - Pick the next element $x_i \in X \setminus V_i$, such that x_i maximizes $c(V_i \cup \{x_i\}, W, I)$
 - repeat until $|V_i| \ge B$

Theoretical Guarantees on Performance

- A function defined on a set is submodular if
 - $\circ \quad \text{ for every } \quad V_A \subseteq V_B$

$$c(V_A \cup \{x\}) - c(V_A) \ge c(V_B \cup \{x\}) - c(V_B)$$

- Properties of Submodular functions
 - The performance of a greedy algorithm is at least 1-1/e (~63%) to the optimum
 - $\bigcirc \qquad c(V, \mathcal{W}, I) = \sum_{i=1}^{d'} \mathbb{1}_{[\exists i \in V: \mathcal{W}_{ij} > 0]} I_j \text{ is submodular}$
 - The performance of a greedy algorithm on c is guaranteed with a lower bond

Human Experiments

- Ask Human to Select the Best Classifier
 - Annotators are shown the explanations
 - Annotators have no knowledge in machine learning



Classification of Atheism/Christian in the 20 newsgroups dataset



Human Experiments - Select the Best Classifier

- Original model: SVM trained on the dataset with original features
- Cleaned model: SVM trained on the dataset with "cleaned features"



Improving Models Through ML Interpretability

- Improving ML Models
 - Human raters are shown model interpretability
 - They are asked to improve the model by masking out unnecessary features
 - Which words from the explanations should be removed from subsequent training
 - SP select samples by random
 - RP select samples by greedy algorithm





Faithfulness of Model Explanations



Outline

- Post Hoc Interpretability
 - Proxy Models
- Local Surrogate Methods
 - LIME
- Rule Based Explainers
 - Anchors

Rule Based Explainers

- Explain the Predictions of Deep Learning Models Using Rules
 - How do we find the set of rules for a particular predictor?

	If	Predict
ult	No capital gain or loss, never married	$\leq 50 \mathrm{K}$
adı	Country is US, married, work hours > 45	$> 50 \mathrm{K}$
Λ	No priors, no prison violations and crime not against property	Not rearrested
rcd	Male, black, 1 to 5 priors, not married, and crime not against property	Re-arrested
gu	FICO score ≤ 649	Bad Loan
lendi	$649 \leq \text{FICO score} \leq 699 \text{ and } \$5,400 \leq \text{loan amount} \leq \$10,000$	Good Loan

Anchors

- Generate A Set of Feature Predicates Known as Anchors A (i.e., rules)
 - Using anchors to explain the performance of deep model f
 - mimic the decisions of deep models on x, f(x)
 - explain a wide range of similar decisions in the dataset

	If	Predict
ult	No capital gain or loss, never married	$\leq 50 \mathrm{K}$
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Anchors found in adult income dataset

Anchors

• An Anchor is a set of feature predicates applied to the feature space

A = {"not", "bad"}

• Any text sample x containing both "not" and "bad" will be selected by the anchor

A(x) = 1

• An anchor can be applied to a dataset D to generate a subset D(.|A)



Formal Definitions of Anchors

- Preconditions of Anchors
 - Applies to the sample x being interpreted
 - Precisions
 - Samples covered by the same anchor A need to have the similar predictions
 - i.e., f(x)=f(z) for z~D(.|A)
 - Coverage
 - A significant portion of the data needs to be covered by Anchor A.



Formal Definitions of Anchors

- Preconditions of Anchors
 - Applies to the sample x being interpreted

$$A(x) = 1$$

- Precision
 - Samples covered by the same anchor A need to have similar predictions

$$\mathbb{E}_{\mathcal{D}(z|A)}[\mathbb{1}_{f(x)=f(z)}] \ge \tau$$

- Coverage
 - A significant amount of data needs to be covered by one anchor A.

$$\mathbb{E}_{\mathcal{D}(z)}A(z) \ge c$$

Anchors for Part of Speech Tagging

Instance	If	Predict
I want to play(V) ball.	previous word is PARTICLE	play is VERB.
I went to a play <mark>(N)</mark> yesterday.	previous word is DETERMINER	play is NOUN.
I play <mark>(V)</mark> ball on Mondays.	previous word is PRONOUN	play is VERB.

Anchors for Machine Translation

- Group Predictions of Words with Similar Meanings
 - "esta" (feminine of word "this")
 - "este" (masculine of word "this")
 - "isso" (if its referent is not in the sentence)

English	Portuguese	Er liebte zu essen .
This is the question we must address	Esta é a questão que temos que enfrentar	
This is the problem we must address	Este é o problema que temos que enfrentar	Encoder
This is what we must address	É isso que temos de enfrentar	

Anchors for Image Classification (InceptionV3)



original image

Anchors for "beagle"

Anchors for Visual Question Answering (VQA)



What animal is featured in this picture ?	dog
What floor is featured in this picture? What toenail is paired in this flowchart ? What animal is shown on this depiction ?	dog dog dog
Anchor for predicting "d	od"

Anchor for predicting "dog"

Where is the dog?	on the floor
What color is the wall?	white
When was this picture taken?	during the day
Why is he lifting his paw?	to play

Other Anchors

Generating Anchors

• Preconditions

• Precision
$$\operatorname{prec}(A) = \mathbb{E}_{\mathcal{D}(z|A)} \left[\mathbb{1}_{f(x)=f(z)} \right]$$

 \circ Coverage $\operatorname{cov}(A) = \mathbb{E}_{\mathcal{D}(z)}[A(z)]$

- Challenges in Generating the Optimal A
 - Calculating precision and coverage is computationally intensive
 - will need to iterate through the predictions of f over the entire dataset
 - Usually difficult to apply white box optimization techniques (e.g., gradient descent)

$$\max_{A \text{ s.t. } P(\operatorname{prec}(A) \ge \tau) \ge 1-\delta} \operatorname{cov}(A)$$

Generating Anchors

• Optimization Target

$$\max_{A \text{ s.t. } P(\operatorname{prec}(A) \ge \tau) \ge 1-\delta} \operatorname{cov}(A)$$

- Searching for the Optimal A
 - for each step t,
 - 1) Construct a set of candidate solutions with the best coverage
 - Candidate solutions need to satisfy $cov(A) \ge c$
 - 2) Pick top-k candidates with the best precision
 - Candidates need to have $prec(A) \ge \tau$ with confidence at least 1- δ
 - 3) Update the optimal Anchor A*

Generating Anchors - Optimizing Coverage

- Searching for the Optimal A
 - <u>1) Optimizing coverage with $cov(A) \ge c$ </u>
 - Optimizing precision with prec(A) ≥ τ and confidence at least 1-δ
 - 3) Update the optimal solution A*

$$\operatorname{cov}(A) = \mathbb{E}_{\mathcal{D}(z)}[A(z)]$$

- Optimizing Coverage
 - Start with $\mathcal{A}_0 = \emptyset$
 - \circ Expand \mathcal{A}_{t-1} by one element to get \mathcal{A}_t



neur beut	tomporataro	-
120 BPM	101 F	\$20,000
80 BPM	104.4 F	\$40,000
140 BPM	99 F	\$800,000

heart heat temperature

salarv

Generating Anchors - Optimizing Precisions

- Searching for the Optimal A
 - 1) Optimizing coverage with $cov(A) \ge c$
 - 2) Optimizing precision with $prec(A) \ge \tau$ and confidence at least $1-\overline{\delta}$
 - 3) Update the optimal solution A*

$$\operatorname{prec}(A) = \mathbb{E}_{\mathcal{D}(z|A)} \left[\mathbb{1}_{f(x)=f(z)} \right]$$

- Optimizing Precisions
 - Formulate it as a Multi-armed bandit optimization problem

Multi-Armed Bandit Problem



Exploration and Exploitation Trade-offs



Generating Anchors - Optimizing Precisions

- Searching for the Optimal A
 - 1) Optimizing coverage with $cov(A) \ge c$
 - 2) Optimizing precision with $prec(A) \ge \tau$ and confidence at least $1-\delta$
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$$\operatorname{prec}(A) = \mathbb{E}_{\mathcal{D}(z|A)} \left[\mathbb{1}_{f(x)=f(z)} \right]$$

- Optimizing Precisions
 - Formulate it as a Multi-armed bandit optimization problem
 - Find out candidates with $Prec(A) \ge \tau$
 - Using minimal costs (number of pulls of the arms)
 - Each candidate solution A is an arm
 - Prec(A) of a single sample is the latent reward

Generating Anchors - Optimizing Precisions

- Searching for the Optimal A
 - 1) Optimizing coverage with $cov(A) \ge c$
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$$\operatorname{prec}(A) = \mathbb{E}_{\mathcal{D}(z|A)} \left[\mathbb{1}_{f(x)=f(z)} \right]$$

- Optimizing Precisions
 - Formulate it as a Multi-armed bandit optimization problem
 - Find out candidates with $Prec(A) \ge \tau$
 - Using minimal costs (number of pulls of the arms)
 - Each candidate solution A is an arm
 - Prec(A) of a single sample is the latent reward
 - Return the top K arms (i.e., A) with the highest reward (Prec(A)) that satisfies conditions
 - $Prec(A) \ge T$, $P(Prec(A) \ge T) \ge 1-\delta$

Generating Anchors - Update Optimal A*

- Searching for the Optimal A
 - 1) Optimizing coverage with $cov(A) \ge c$
 - Optimizing precision with prec(A) ≥ τ and confidence at least 1-δ
 - 3) Update the optimal solution A*
- Update A*
 - For the top-k A returned in step 2)
 - Find the best A* based on the Coverage criteria

if $\operatorname{cov}(A) > \operatorname{cov}(A^*)$ then $A^* \leftarrow A$

Loop into the next step

Precision and Coverage

• Precision

 $\operatorname{prec}(A) = \mathbb{E}_{\mathcal{D}(z|A)} \left[\mathbb{1}_{f(x)=f(z)} \right]$

• Coverage

 $\operatorname{cov}(A) = \mathbb{E}_{\mathcal{D}(z)}[A(z)]$

- Limes
 - lime-n Naive LIME algorithm
 - lime-t Make predictions only when its predictive probability is above a threshold

		Prec	ision	Coverage		
		anchor	lime-n	anchor	lime-t	
adult	logistic gbt nn	<u>95.6</u> <u>96.2</u> <u>95.6</u>	<u>81.0</u> <u>81.0</u> <u>79.6</u>	$\frac{10.7}{9.7}$ $\frac{7.6}{7.6}$	$\frac{21.6}{20.2}$ 17.3	
rcdv	logistic gbt nn	$\frac{95.8}{94.8}$ $\frac{93.4}{93.4}$	<u>76.6</u> <u>71.7</u> <u>65.7</u>	$\frac{6.8}{4.8}$ <u>1.1</u>	$\frac{17.3}{2.6}$ $\frac{1.5}{1.5}$	
lending	logistic gbt nn	<u>99.7</u> <u>99.3</u> 96.7	<u>80.2</u> 79.9 77.0	$\frac{28.6}{28.4}$ <u>16.6</u>	$\frac{12.2}{9.1}$ $\frac{5.4}{5.4}$	

logistic: logistic regression, gbt: gradient boosted trees nn: two layers of 50 units MLP

User Study

- Ask Users to Guess the Outcomes of A ML Model After Explanations
 - Human annotators are 26 students who took a machine learning course
 - Calculate precision and coverage of the users' performance
 - Human mark "I don't know" when they are not certain, which makes coverage the perceived one.

Method	Precision			Coverage (perceived)					Time/pred (seconds)			
	adult	rcdv	vqa1	vqa2	adult	rcdv	vqa1	vqa2	adult	rcdv	vqa1	vqa2
No expls	<u>54.8</u>	83.1	<u>61.5</u>	<u>68.4</u>	79.6	63.5	<u>39.8</u>	30.8	<u>29.8</u> ±14	<u>35.7</u> ±26	<u>18.7</u> ±20	13.9±20
LIME(1) Anchor(1)	<u>68.3</u> <u>100.0</u>	98.1 97.8	<u>57.5</u> 93.0	<u>76.3</u> 98.9	<u>89.2</u> <u>43.1</u>	$\frac{55.4}{24.6}$	$\frac{71.5}{31.9}$	$\frac{54.2}{27.3}$	$ \underline{28.5}{\pm 10} \underline{13.0}{\pm 4} $	$\underline{\frac{24.6}{14.4}}\pm 6$		
LIME(2) Anchor(2)	89.9 87.4	<u>72.9</u> 95.8	-	-	$\frac{78.5}{62.3}$	<u>63.1</u> <u>45.4</u>	-	-	$\underline{\frac{37.8}{10.5}}\pm 20$	$24.4{\pm}7$ 19.2 ${\pm}10$	-	-

LIME(n): results after n LIME explanations Anchor(n): results after n Anchor explanations

User Study Results

- Coverage change with number of explanations seen by the same user.
 - gradient boosted trees(gb)
 - SP Submodular Pick
 - RP Random Plck



Comparisons to LIME

	LIME	Anchors
Explanations	$g(z') = w_g \cdot z'$	Anchors A
Optimization Target	$\mathcal{L}(f,g,\pi_x) = \sum_{z,z'\in\mathcal{Z}} \pi_x(z) \left(f(z) - g(z') ight)^2$	$\max_{\substack{A \text{ s.t. } P(\operatorname{prec}(A) \geq \tau) \geq 1-\delta}} \operatorname{cov}(A)$

Comparisons to LIME





Overly Specific Anchors

 $28 < Age \leq 37$ Workclass = Private Education = High School grad Marital Status = Married Occupation = Blue-Collar Relationship = Husband Race = White Sex = Male Capital Gain = None Capital Loss = Low Hours per week ≤ 40.00 Country = United-States



P(Salary > \$50K) = 0.57

(a) Instance and prediction

(b) LIME explanation

IF Country = United-States AND Capital Loss = Low AND Race = White AND Relationship = Husband AND Married AND 28 < Age \leq 37 AND Sex = Male AND High School grad AND Occupation = Blue-Collar THEN PREDICT Salary > \$50K

(c) An anchor explanation

Project Review

- Project Proposal Due Apr 22
 - Up to 1.5 pages
 - The problem you are solving
 - Datasets
 - Metrics
 - Baselines
- Use the Slack Channel to Find Partners
 - <u>https://cs335-2020sp.slack.com/archives/C0120BNJJHW</u>
- Google Cloud Credits

Required Reading

Molnar: Ch 5.7, Ch 5.8

Reading Assignments (Pick One)

- Ribeiro, Marco Tulio, Sameer Singh, and Carlos Guestrin. "Why should i trust you?" Explaining the predictions of any classifier, SIGKDD 2016
- Lakkaraju, Himabindu, Stephen H. Bach, and Jure Leskovec. Interpretable decision sets: A joint framework for description and prediction, SIGKDD 2016
- Che, Z., Purushotham, S., Khemani, R., & Liu, Y. Distilling knowledge from deep networks with applications to healthcare domain, Arxiv 2015
- Plumb, Gregory, Denali Molitor, and Ameet S. Talwalkar. Model agnostic supervised local explanations, NeurIPS 2018
- Robnik-Šikonja, M., & Kononenko, I. Explaining classifications for individual instances. IEEE Transactions on Knowledge and Data Engineering, 2008

Next Lecture

Feature Interactions for Interpretability

Knowledge Distillation (Hinton et al, 2015)

- Distillation of Neural Networks
 - use a simple network to approximate the more complicated ones
 - applications: improve performance (matching ensemble models), improve latency



DarkSight (Xu et al, 2018)

- Teacher Student Architecture
 - match the softmax output between the teacher model and the student model
 - $\circ \quad \mathsf{P}_{\mathsf{T}}(\mathsf{k} \mid \mathsf{x}) \thicksim \mathsf{P}_{\mathsf{S}}(\mathsf{k} \mid \mathsf{y}, \, \Theta)$



DarkSight (Xu et al, 2018)

- Optimization
 - match the distribution of the softmax layer
 - D is a divergence measure

$$L(Y,\theta) = \frac{1}{N} \sum_{i=1}^{N} D(P_T(\cdot|x_i), P_S(\cdot|y_i;\theta))$$

• One such choice can be the symmetric KL

$$KL_{sym}(P,Q) = \frac{1}{2}(KL(P,Q) + KL(Q,P))$$

DarkSight (Xu et al, 2018)

- Interpretable Model
 - Naive Bayes Classifier

$$P_S(c_i = k | y_i; \theta) = \frac{P(y_i | c_i = k; \theta_c) P(c_i = k; \theta_p)}{P(y_i | \theta)}$$

(a) DarkSight

(b) t-SNE prob

(c) t-SNE logit









(a) t-SNE prob

(b) t-SNE logit



(c) Predictive probabilities of points in the black box





 $M_k(Y) = \frac{1}{N} \sum_{i=1}^N \frac{1}{k} \sum_{j \in \mathrm{NN}_k(y_i)} JSD(p_i, p_j)$









(c) Wide-ResNet on Cifar100