"Why Should I Trust You?" Explaining the Predictions of Any Classifier

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Presentation:

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Why do we need an explainer for a Machine learning model?

Automatic Language **Translation** Stock Market trading **Applications** Online Fraud Traffic Machine learning Prediction Detection Virtual Personal **Product Assistant** recommend -ations Self driving cars

Machine learning is at the core of science and technology

Why do we need an explainer for a Machine learning model?

Data

| Machine | Prediction | How do you | Trust this ??

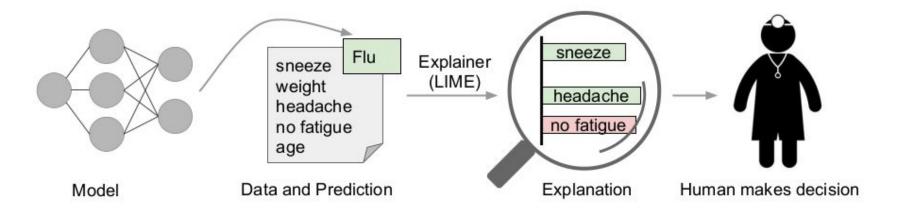
Trusting a prediction Trusting a model

Deploy a model



NETFLIX





Common but not efficient solutions:

Interpretable models

Decision trees

Accuracy - Interpretability
Trade off

Measuring Accuracy

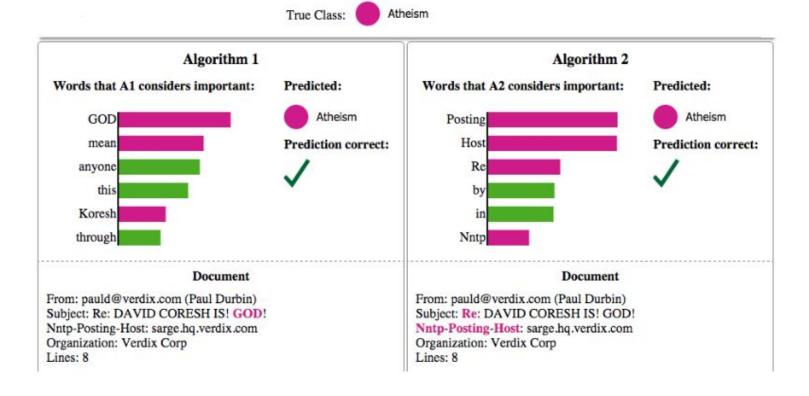
Cross validation

Data leakage (Fake accuracy)

Test on real world datas

A/B testing

Very expensive



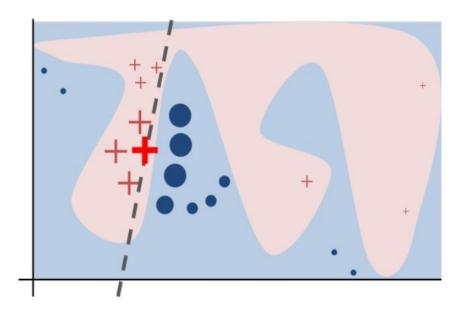
Desired Characteristics for Explainers

Interpretable Local fidelity model-agnostic Global perspective

LIME : Local Interpretable Model-agnostic Explanations

$$\xi(x) = \underset{g \in G}{\operatorname{argmin}} \ \mathcal{L}(f, g, \pi_x) + \Omega(g)$$

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



X: explained sample

F: black box classifier

G: explanation model

Z: perturbed sample

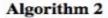
L: unsimilarity between g and f

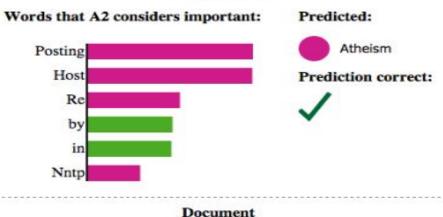
Π:locality around x

LIME: Local Interpretable Model-agnostic Explanations

```
Algorithm 1 Sparse Linear Explanations using LIME
Require: Classifier f, Number of samples N
Require: Instance x, and its interpretable version x'
Require: Similarity kernel \pi_x, Length of explanation K
  \mathcal{Z} \leftarrow \{\}
  for i \in \{1, 2, 3, ..., N\} do
       z_i' \leftarrow sample\_around(x')
       \mathcal{Z} \leftarrow \mathcal{Z} \cup \langle z_i', f(z_i), \pi_x(z_i) \rangle
   end for
  w \leftarrow \text{K-Lasso}(\mathcal{Z}, K) \triangleright \text{with } z_i' \text{ as features, } f(z) \text{ as target}
   return w
```

Example 1: Text classification with SVMs





From: pauld@verdix.com (Paul Durbin) Subject: Re: DAVID CORESH IS! GOD! Nntp-Posting-Host: sarge.hq.verdix.com

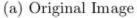
Organization: Verdix Corp

Lines: 8

20 newsgroup data set Accuracy:94%

Example 2 : Deep networks for images









(b) Explaining Electric guitar (c) Explaining Acoustic guitar



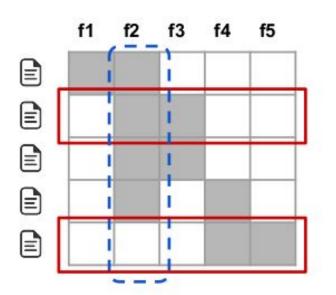
(d) Explaining Labrador

Classification prediction by Google's Inception neural network Electric Guitar (p = 0.32) Acoustic guitar (p = 0.24)Labrador (p = 0.21)

SP-LIME: Submodular Pick for explanation models

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

$$Pick(W, I) = \underset{V,|V| \le B}{\operatorname{argmax}} c(V, W, I)$$



C: coverage (total importance of the feature)

V: set of explanations

W: Matrice of instance-feature

I: global feature importance

SP-LIME: Submodular Pick for explanation models

```
Algorithm 2 Submodular pick (SP) algorithm
Require: Instances X, Budget B
  for all x_i \in X do
                                                     ▶ Using Algorithm 1
       \mathcal{W}_i \leftarrow \mathbf{explain}(x_i, x_i')
   end for
  for j \in \{1 ... d'\} do
       I_j \leftarrow \sqrt{\sum_{i=1}^n |\mathcal{W}_{ij}|} \quad \triangleright \text{ Compute feature importances}
   end for
  V \leftarrow \{\}
  while |V| < B do \triangleright Greedy optimization of Eq (4)
       V \leftarrow V \cup \operatorname{argmax}_i c(V \cup \{i\}, \mathcal{W}, I)
  end while
   return V
```

Experiment setup

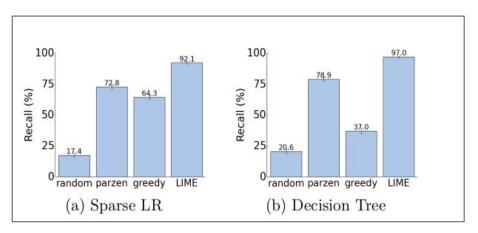
Data set: reviews on Books and DVDs (2000 instances each)

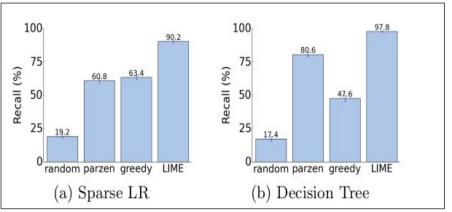
Classification Problem: positive and negative reviews

Classification models: DT,NN,LR,SVM,RF

Explainers: LIME, Parzen, greedy, Random

Are the explanations faithful to the model?





Books

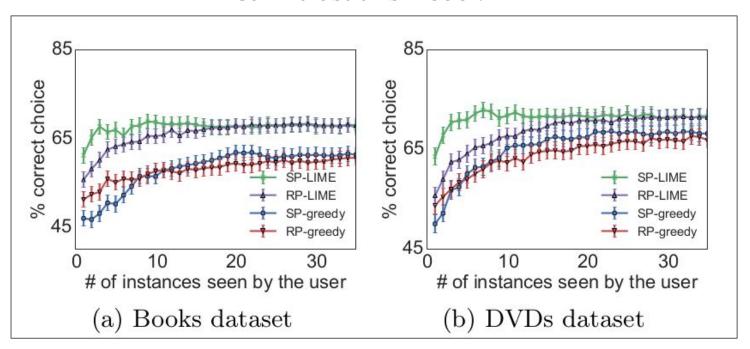
DVDs

Should I trust this prediction?

	Books			\mathbf{DVDs}				
	LR	NN	RF	SVM	LR	NN	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

Average F1 of trustworthiness for different explainers on a collection of classifiers and datasets

Can I trust this model?



Choosing between two classifiers, as the number of instances shown to a simulated user is varied.

Experiment setup

Training Data set 1: 20 newsgroup

Training Data set 2 : Cleaned 20 newsgroup

Test Data set: 20 news group

Test Data set: Religion data set

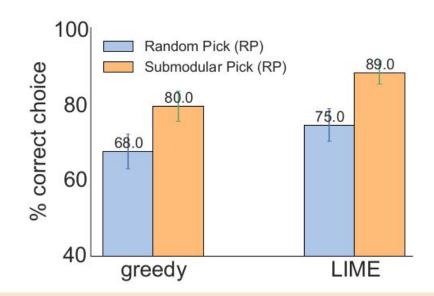
Classification Problem : Christianity vs. Atheism

Classification models: SVM, cleaned SVM

Explainers: LIME, greedy

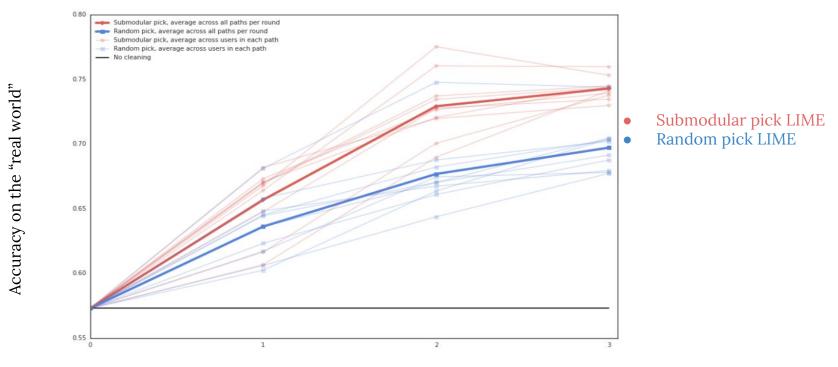
Can users select the best classifiers?

	SVM	Cleaned SVM
Religion	57.3%	69.0%
20 newsgroup	94%	88.6%



Average accuracy of human subject in choosing between two classifiers

Can non experts improve the classifier?



Rounds of data cleaning

Do Explanations lead to insight?



(a) Husky classified as wolf



(b) Explanation

	Before	After
Trusted the bad model	10 out of 27	3 out of 27
Snow as a potential feature	12 out of 27	25 out of 27

"Husky vs Wolf" experiment results

Related works

- Gelsat
- Modeltracker
- Letting user know when the systems are likely to to fail
- Exposing users to different kind of mistakes
- Using interpretable models in medical domain
- Eluci debug for text
- Computer vision systems (alignment)
- Gradient vector as explanation

Conclusion and Future works

- Importance of trust in human-Machine learning systems interactions
- Potential of explainability in assessing trust
- Proposing LIME as an approach to explain the prediction of any model
- Introducing SP-LIME providing a global view of any model
- With explainability even non experts can achieve feature engineering

- Fix pick step issue when Decision tree is used as the explanation model
- Investigate in other domains : speech, video, medical , etc.





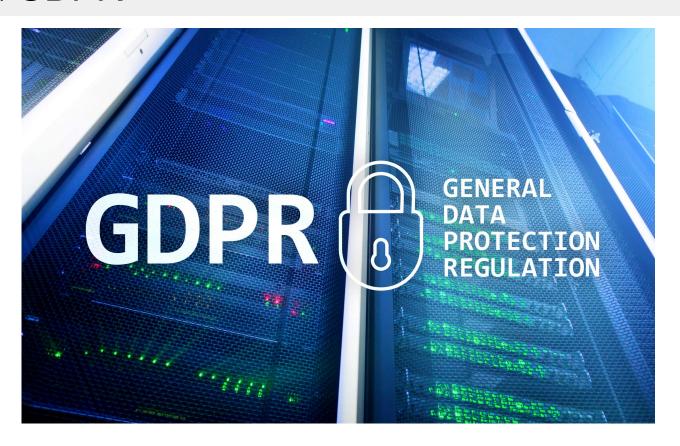
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Microsoft Research Verified email at cs.washington.edu - Homepage Machine Learning Natural Language Processing

TITLE	CITED BY	YEAR
"Why Should I Trust You?": Explaining the Predictions of Any Classifier MT Ribeiro, S Singh, C Guestrin Knowledge Discovery and Data Mining (ACM KDD)	4193	2016
Anchors: High-Precision Model-Agnostic Explanations MT Ribeiro, S Singh, C Guestrin AAAI	471	2018
Model-agnostic interpretability of machine learning MT Ribeiro, S Singh, C Guestrin arXiv preprint arXiv:1606.05386	250	2016

LIME & GDPR



References

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D. Baehrens, T. Schroeter, S. Harmeling, M. Kawanabe, K. Hansen, and K.-R. Müller. How to explain individual clas-sification decisions. Journal of Machine Learning Research, 11, 2010.

K. Patel, J. Fogarty, J. A. Landay, and B. Harrison. Inves-tigating statistical machine learning as a tool for software development. In Human Factors in Computing Systems (CHI), 2008.

https://www.youtube.com/watch?v=KP7-JtFMLo4&t=932s

https://medium.com/@thommash/local-interpretable-model-agnostic-explanations-lime-and-gdpr-9e3d66 b64207

Thank you for your attention:)