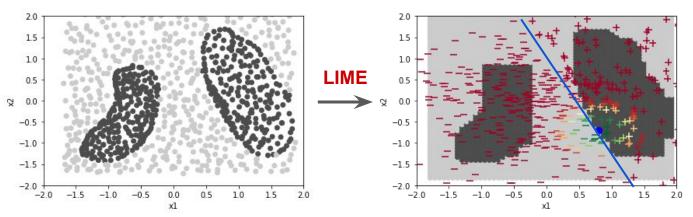
Interpretable Machine Learning with LIME



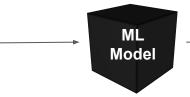
Cristian Arteaga, arteagac.github.io

The need for interpretability - examples



Health Care

- Blood test results
- Symptoms
- Health history of family



Presence of pathology

Car Insurance

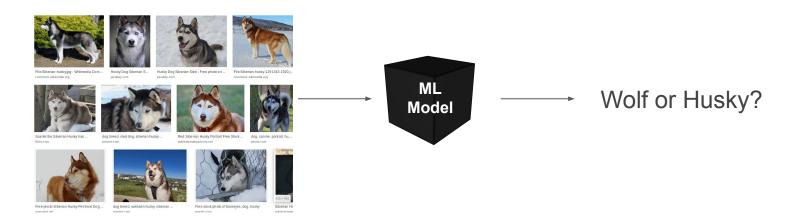
- Vehicle year and model
- Driving history
- Driver's age



Cost of insurance premium

The need for interpretability - examples

Computer Vision



Some popular ML interpretability techniques

- PDP: Partial Dependence Plots
- LIME: Local Interpretable Model-Agnostic Explanations
- **SHAP**: SHapley Additive exPlanations
- CAM: Class Activation Mapping

More details:

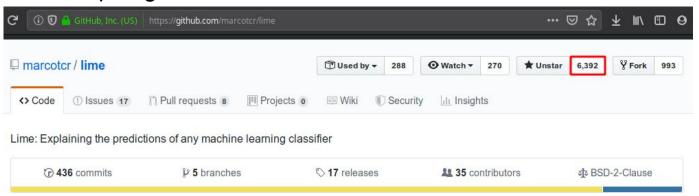
Molnar, Christoph. "Interpretable machine learning." *A Guide for Making Black Box Models Explainable* 7 (2018).

LIME

Paper: https://dl.acm.org/citation.cfm?ld=2939778

Why should i trust you?: Explaining the predictions of any classifier MT Ribeiro, S Singh, C Guestrin - Proceedings of the 22nd ACM ..., 2016 - dl.acm.org Despite widespread adoption, machine learning models remain mostly black boxes. Understanding the reasons behind predictions is, however, quite important in assessing trust, which is fundamental if one plans to take action based on a prediction, or when ...

GitHub: https://github.com/marcotcr/lime



LIME: Local Interpretable Model-Agnostic Explanations

Local

Explanations are locally faithful instead of globally.

Interpretable

Humans are limited by an amount of information that can be processed and understood.

e.g. The weights of a neural network are not meaningful for a human.

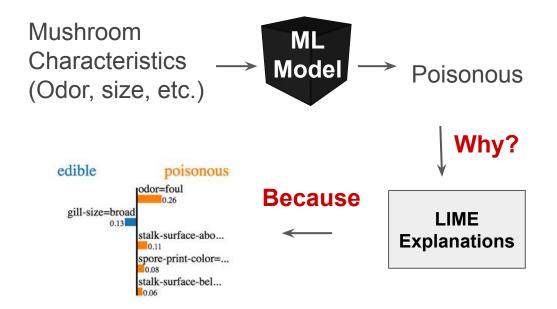
Model-Agnostic

Any machine learning algorithm can be used as predictive model. Works with text, image and tabular data.

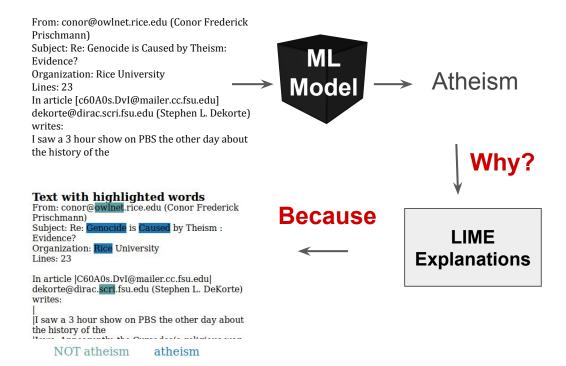
Explanations

Artifacts that provide an understanding between input to a ML model and the model's prediction.

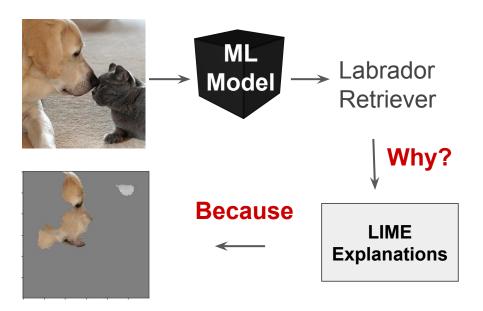
LIME for Tabular Data Classification



LIME for Text Classification

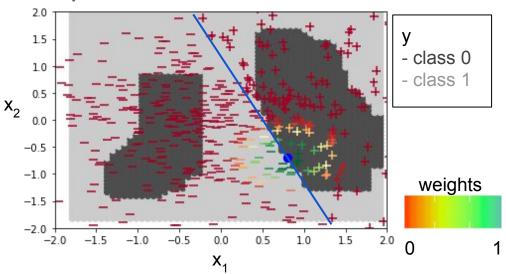


LIME for Image Classification



How LIME works?

Fit a **local** interpretable (simpler) model around the instance to be explained.

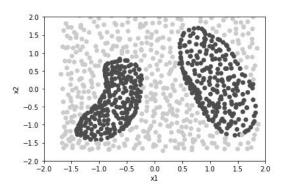


How LIME works?

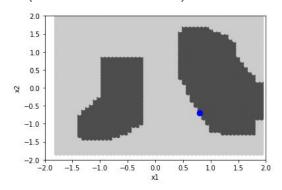
Data:

$$\mathbf{X} = \{\mathbf{x}_1, \mathbf{x}_2\}$$
 $\mathbf{y} = \text{labels (gray or black)}$

Data Generation Process



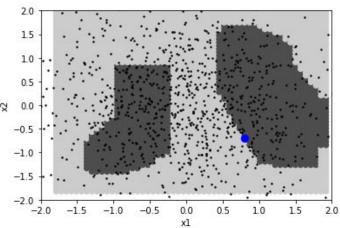
ML (Random Forest) Prediction



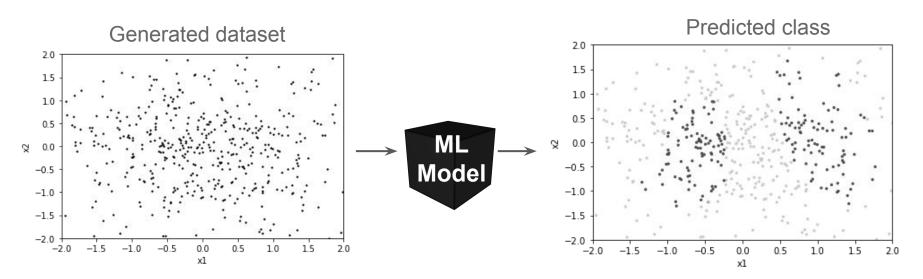
Task: Explain classifier's prediction on **one instance** (blue dot).

Generate a new dataset by sampling around the instance to be explained.

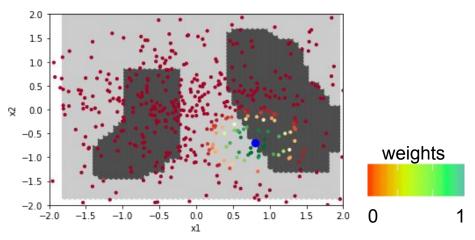
For tabular data, sampling around the the mean and std. dev. is recommended.



Use the machine learning model to predict the classes of the new generated dataset.

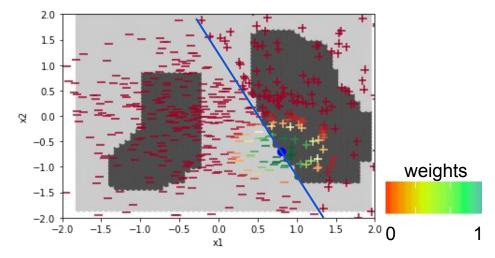


Use a kernel function to **weight** the importance of each instance of the new dataset on the locality of the instance to be explained.



Fit a weighted linear model (blue line) using the **new** dataset, the **predicted classes** for the new dataset and the **weights**. This linear model can be used to explain the

prediction



Python code:

https://arteagac.github.io/blog