

EMBC Tutorial on Interpretable and Transparent Deep Learning



Wojciech Samek
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Grégoire Montavon
(TU Berlin)



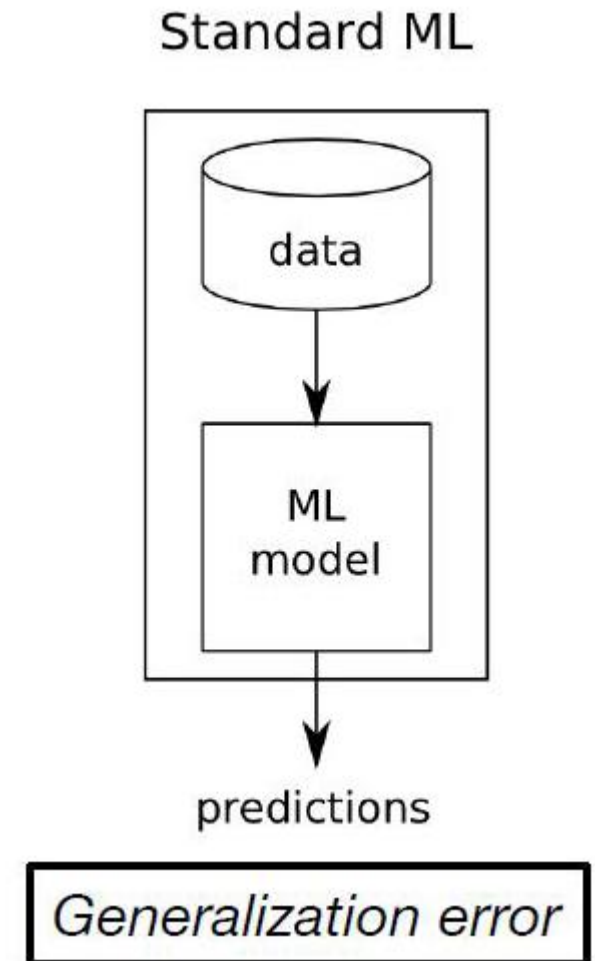
Klaus-Robert Müller
(TU Berlin)

13:30 - 14:00	Introduction KRM
14:00 - 15:00	Techniques for Interpretability GM
15:00 - 15:30	Coffee Break ALL
15:30 - 16:15	Evaluating Interpretability & Applications WS
16:15 - 17:15	Applications in BME & the Sciences and Wrap-Up KRM



Perspectives

Is the Generalization Error all we need?



Application: Comparing Classifiers (Lapuschkin CVPR'16)

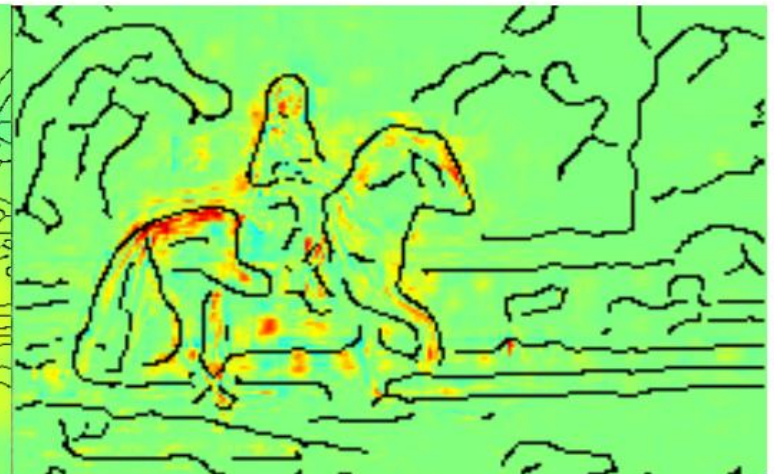
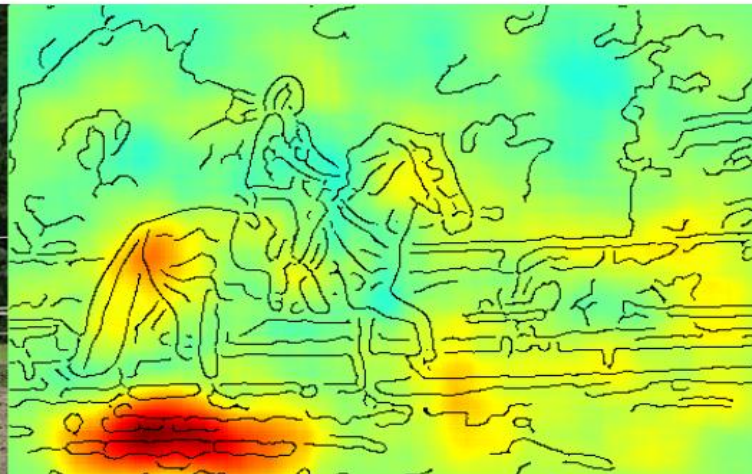
Test error for various classes:

Fisher	aeroplane	bicycle	bird	boat	bottle	bus	car
	79.08%	66.44%	45.90%	70.88%	27.64%	69.67%	80.96%
DeepNet	88.08%	79.69%	80.77%	77.20%	35.48%	72.71%	86.30%
Fisher	cat	chair	cow	diningtable	dog	horse	motorbike
	59.92%	51.92%	47.60%	58.06%	42.28%	80.45%	69.34%
DeepNet	81.10%	51.04%	61.10%	64.62%	76.17%	81.60%	79.33%
Fisher	person	pottedplant	sheep	sofa	train	tvmonitor	mAP
	85.10%	28.62%	49.58%	49.31%	82.71%	54.33%	59.99%
DeepNet	92.43%	49.99%	74.04%	49.48%	87.07%	67.08%	72.12%

Image

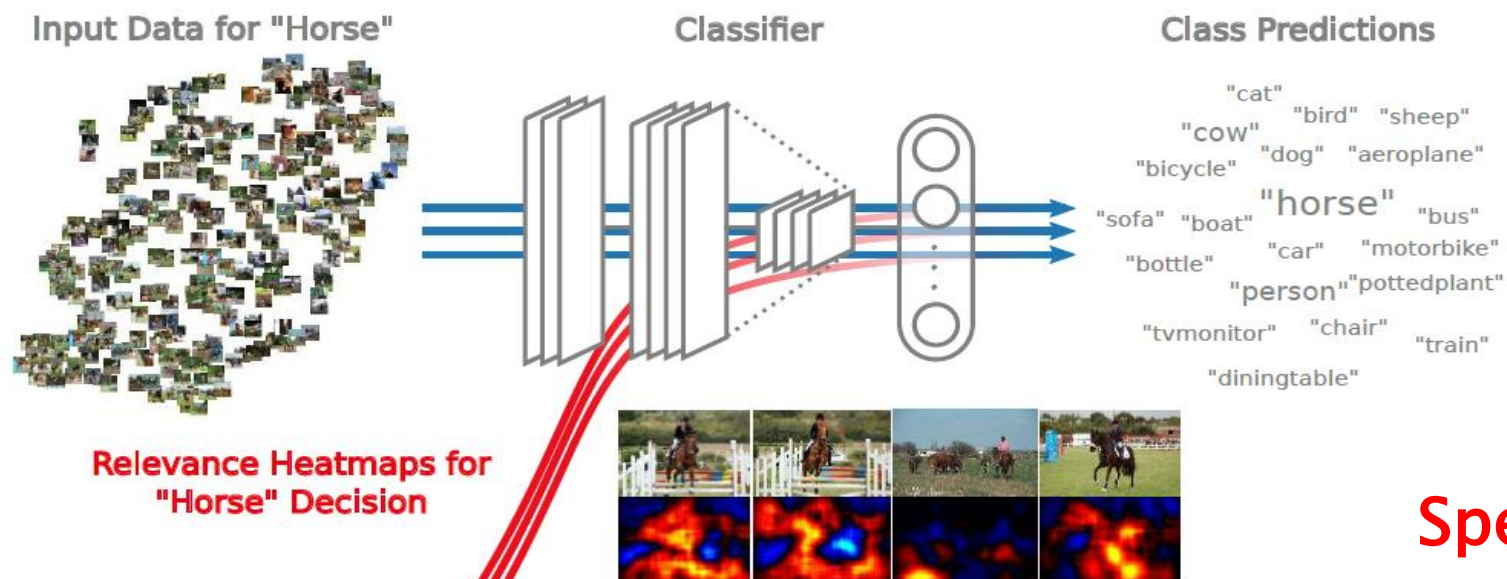
FV

DNN





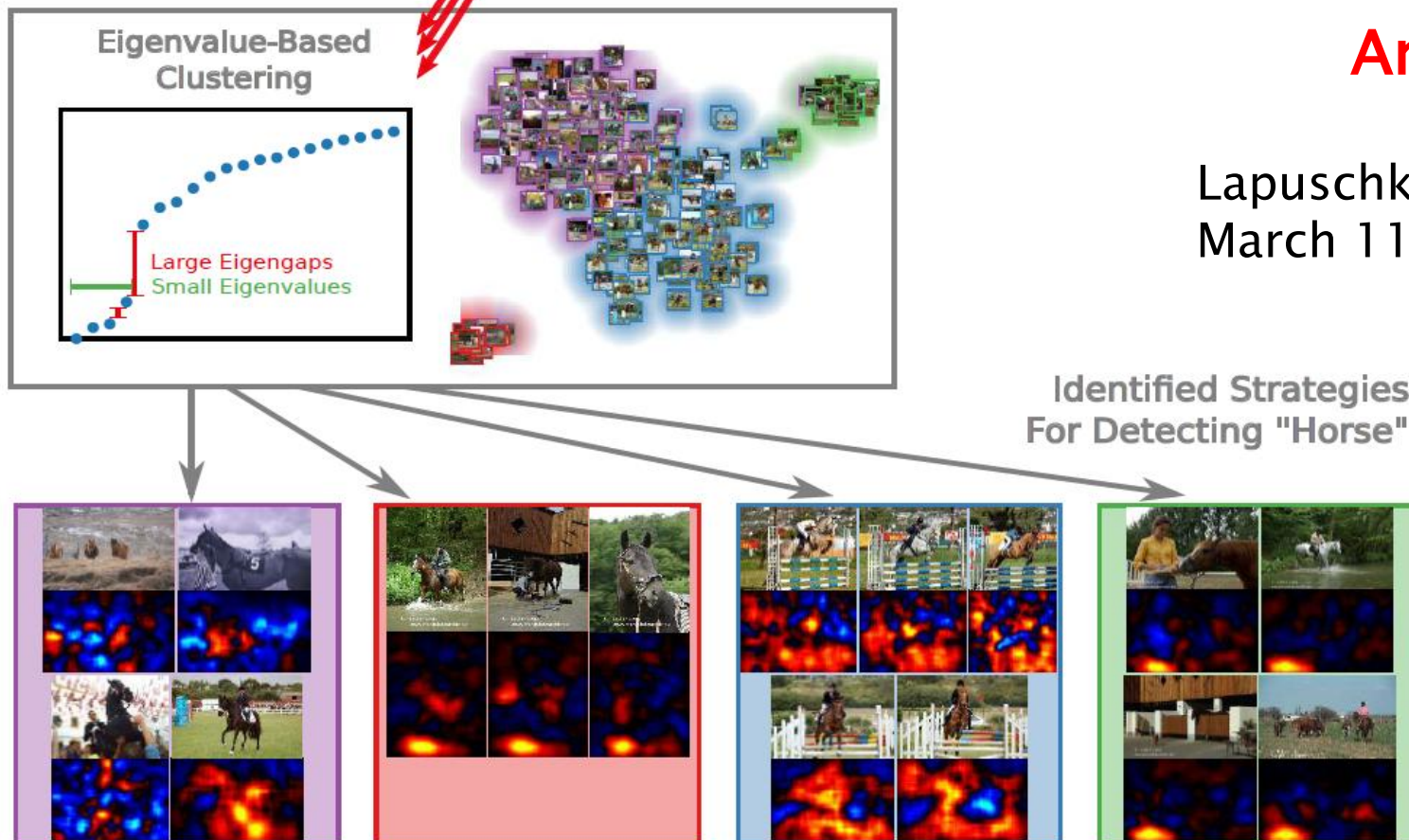
Explaining problem solving strategies
in scale



Spectral Relevance

Analysis (SpRAY)

Lapuschkin et al. Nat Comms,
March 11th 2019



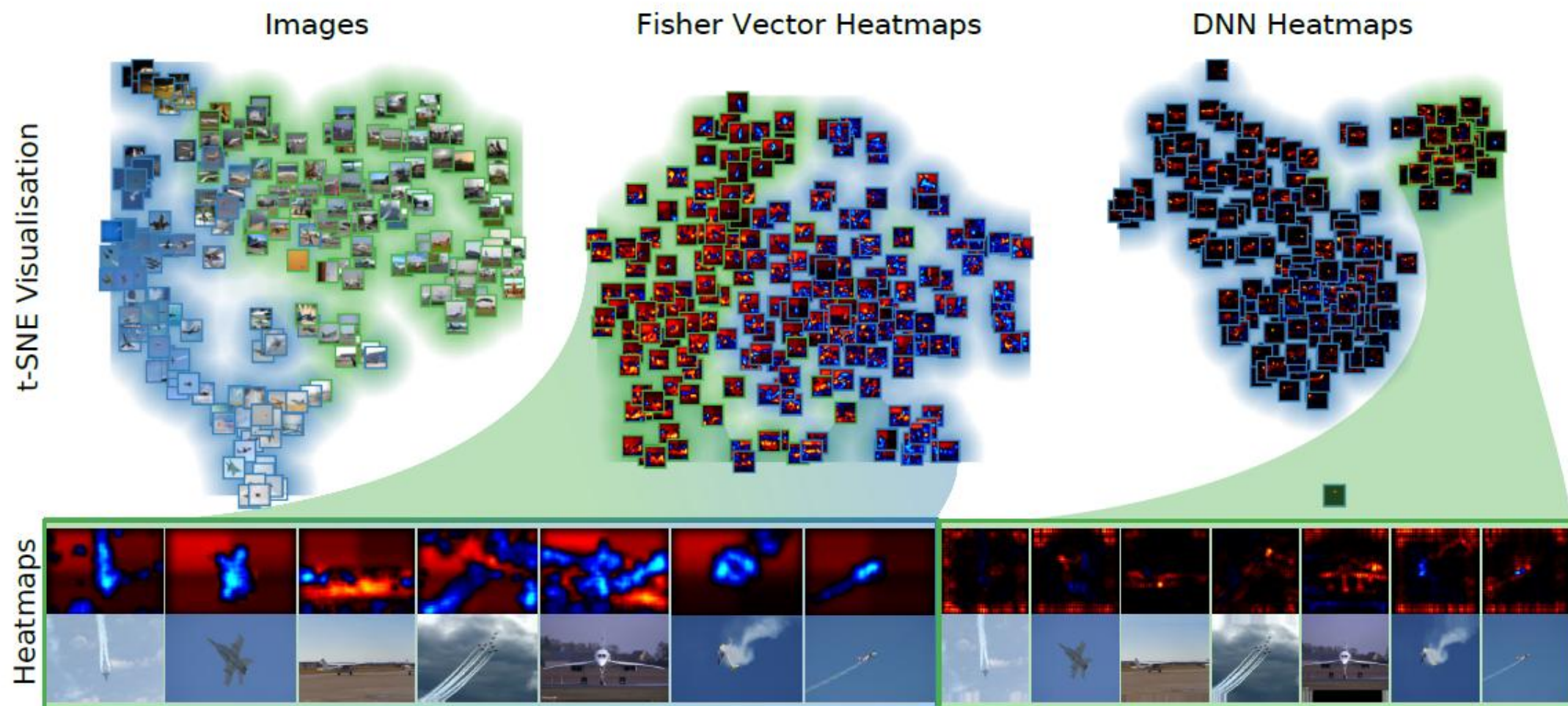
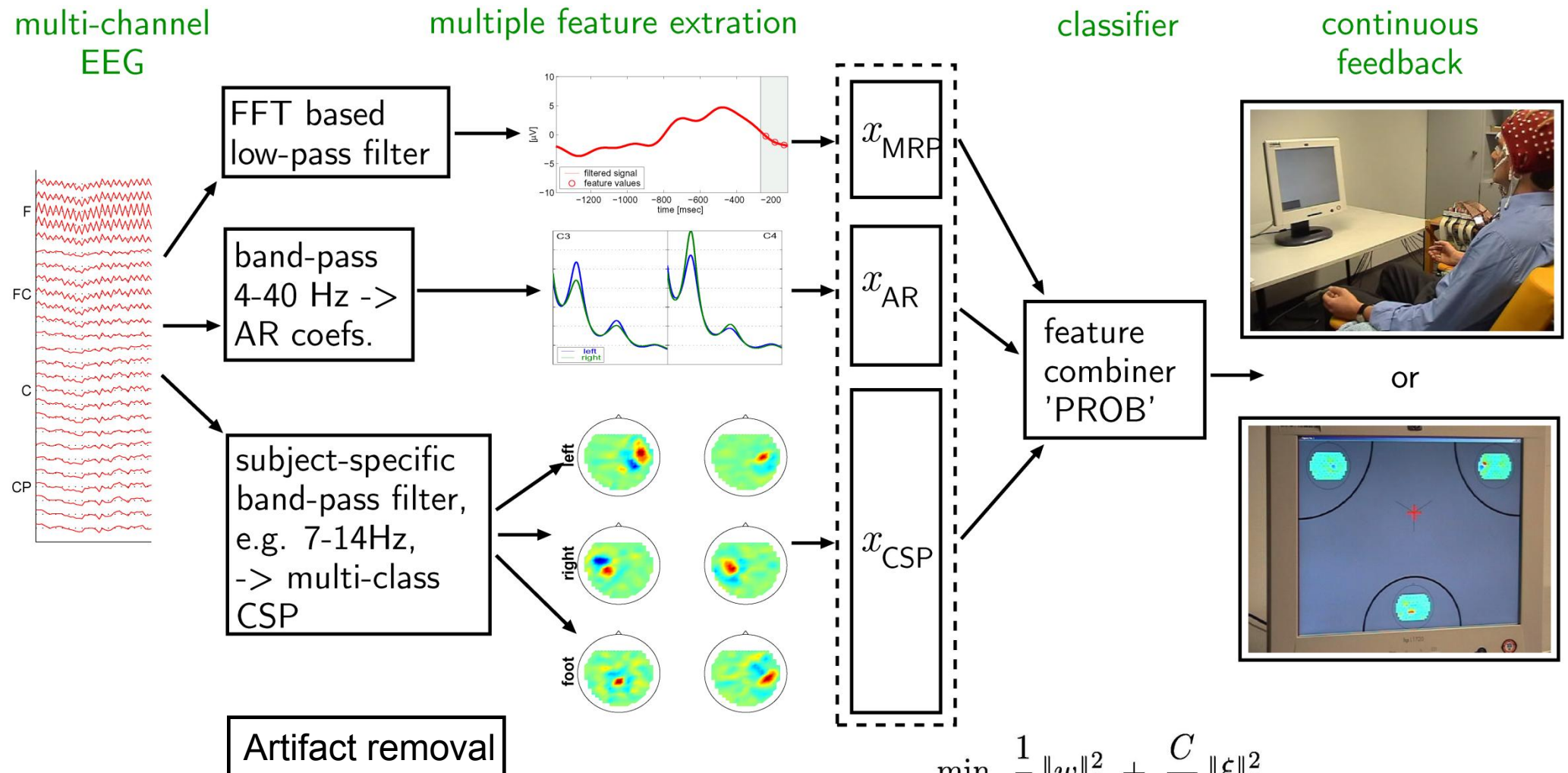


Figure 28: Cluster label assignments for class “aeroplane” via SC for input images, FV model relevance maps and DNN relevance maps. Embedding coordinates in $\mathbb{R}^2$ for visualization have been computed on pair-wise distances derived from the weighted affinity matrix W used for SC. The samples at the bottom right (square images) show DNN relevance maps and images with strong reaction of the DNN models to the border padding. FV relevance maps for the same images are shown to the left. Enlarged relevance maps and images are shown without preprocessing.

Machine Learning in the Sciences

Machine Learning in Neuroscience

BBCI Set-up: *Let the machines learn*



$$\min_{w, b, \xi} \frac{1}{2} \|w\|_2^2 + \frac{C}{K} \|\xi\|_2^2$$

subject to $y_k(w^\top x_k + b) = 1 - \xi_k \quad \text{for } k = 1, \dots, K$

[cf. Müller et al. 2001, 2007, 2008, Dornhege et al. 2003, 2007, Blankertz et al. 2004, 2005, 2006, 2007, 2008, 2011, Lemm et al 2011]

Brain Computer Interfacing: ‚Brain Pong‘



Berlin Brain Computer Interface

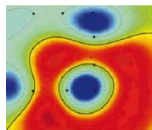
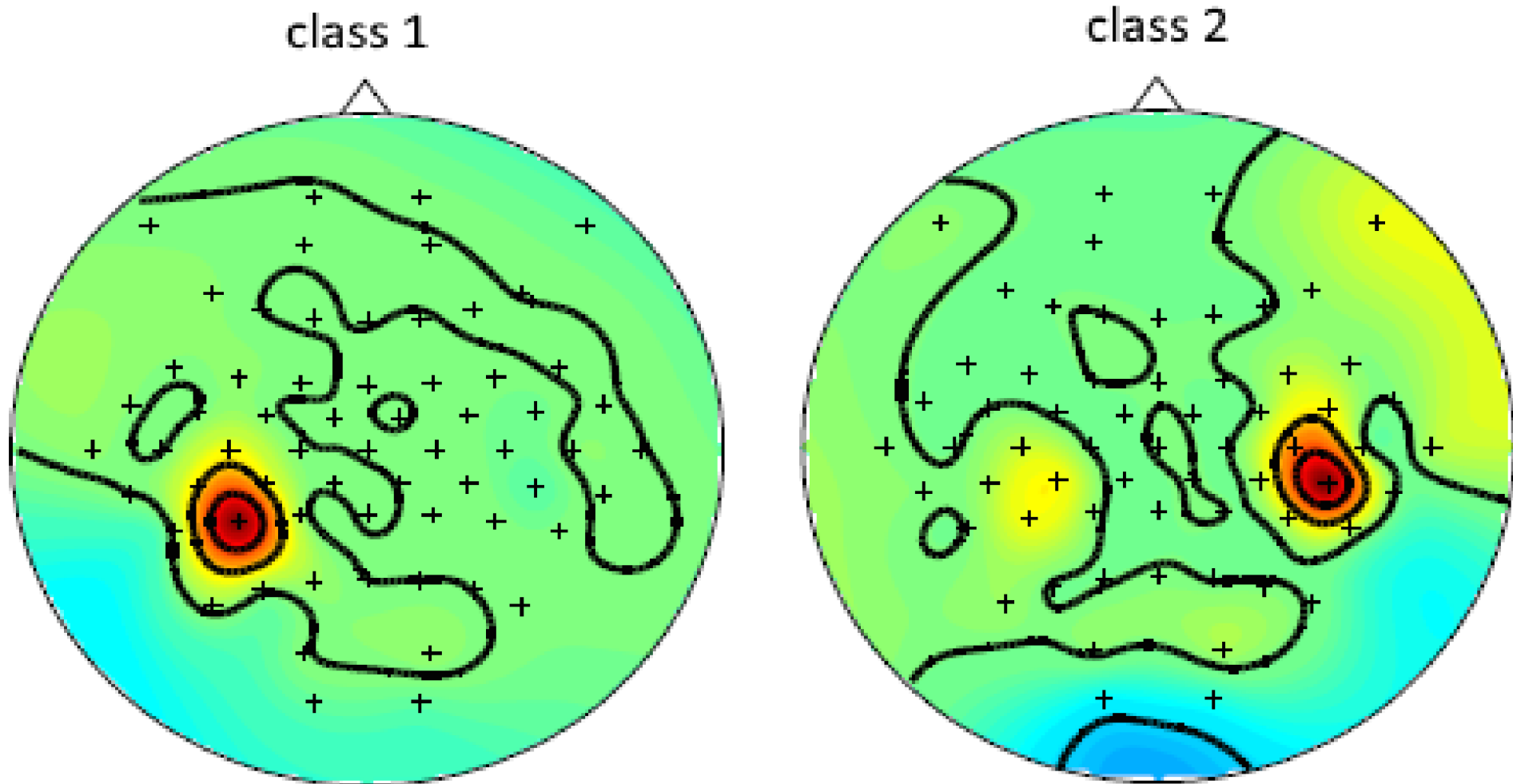
- ML reduces patient training from 300h -> 5min

Applications

- help/hope for patients (ALS, stroke...)
- neuroscience
- neurotechnology (video coding, gaming, monitoring driving)

Leitmotiv: ›let the machines learn‹

DNN Explanation Motor Imagery BCI



Note: Explanation available for single Trial (Sturm et al 2016)

Machine Learning in Chemistry, Physics and Materials

Matthias Rupp, Anatole von Lilienfeld,
Alexandre Tkatchenko, Klaus-Robert Müller

[Rupp et al. Phys Rev Lett 2012, Snyder et al. Phys Rev Lett
2012, Hansen et al. JCTC 2013 and JPCL 2015]

Machine Learning for chemical compound space

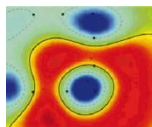
Ansatz:

$$\{Z_I, \mathbf{R}_I\} \xrightarrow{\text{ML}} E$$

instead of

$$\hat{H}(\{Z_I, \mathbf{R}_I\}) \xrightarrow{\Psi} E$$

$$\hat{H}\Psi = E\Psi$$



[from von Lilienfeld]

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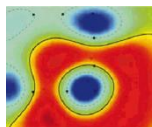
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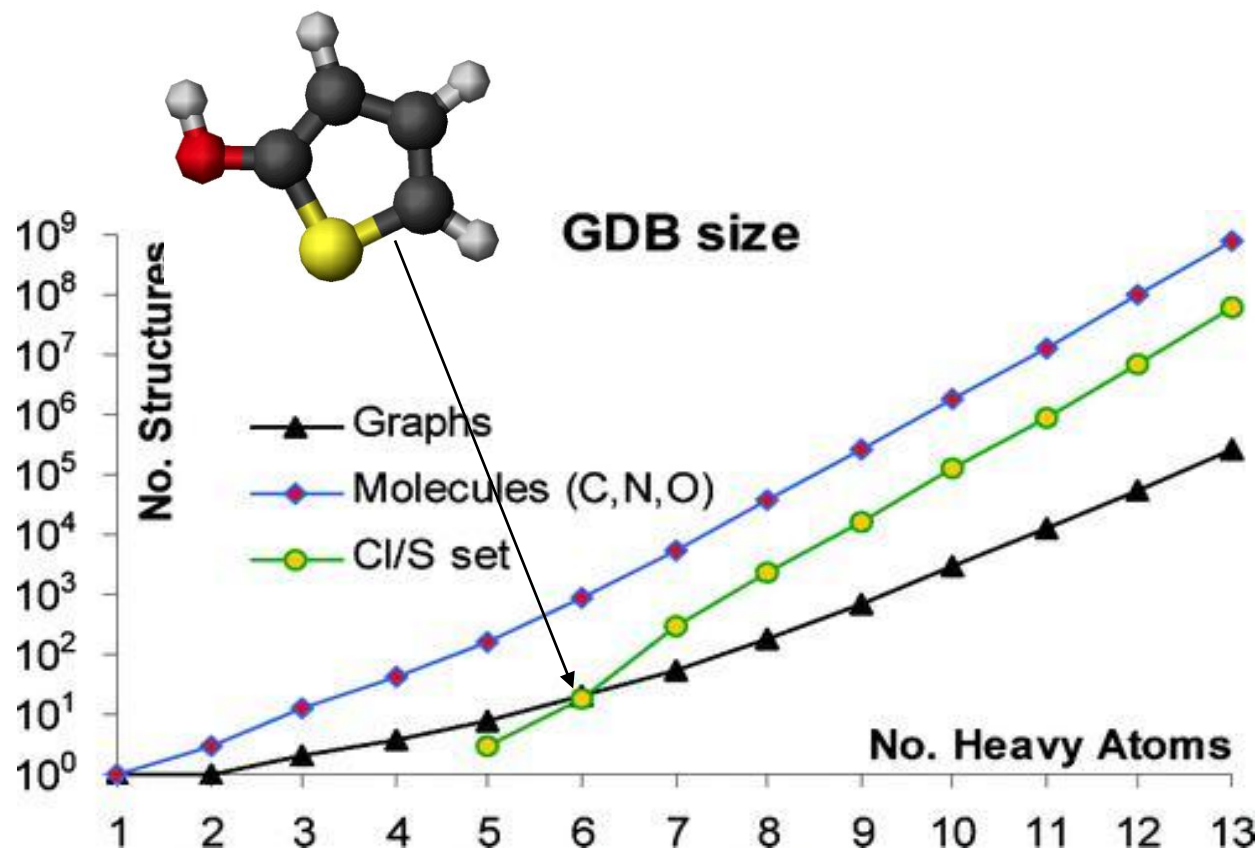
[from von Lilienfeld]

The data

GDB-13 database of all organic molecules (within stability & synthetic constraints) of 13 heavy atoms or less: 0.9B compounds

Table 1. Structure Generation Statistics for GDB-13

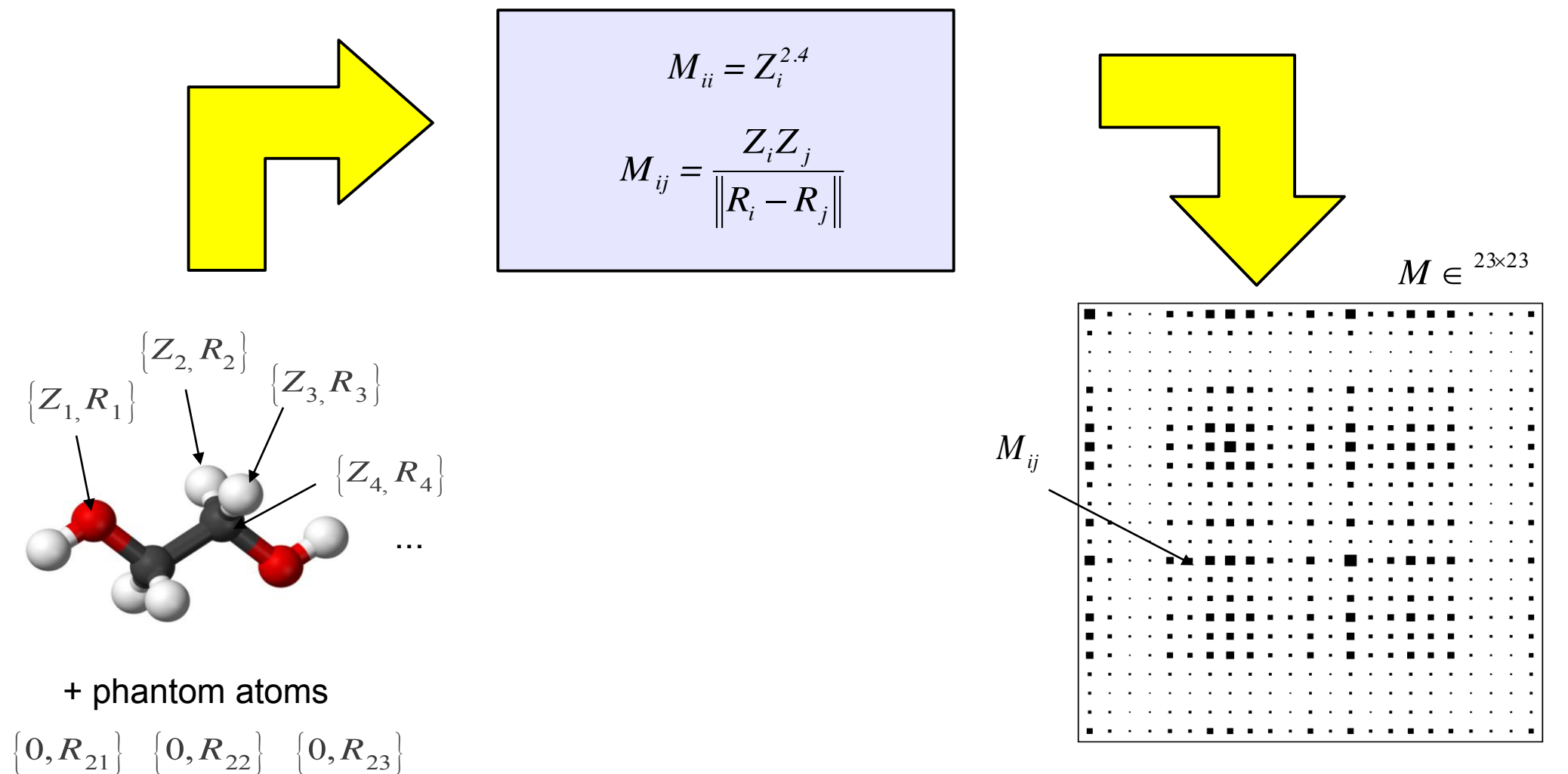
nodes ^a	graphs ^b	GDB ^c	CI/S ^d	CPU time (h) ^e
1	1	1	0	0.00
2	1	3	0	0.00
3	2	12	0	0.00
4	4	43	0	0.00
5	8	155	3	0.01
6	20	934	19	0.02
7	57	5726	315	0.05
8	194	37151	2438	0.33
9	706	255542	17056	2.68
10	2831	1784626	130465	25.26
11	12011	12961686	938704	223.49
12	53789	99821343	7240108	3023.79
13	250268	795244451	59027533	36606.45
Total	319892	910111673	67356641	39882.08



Blum & Raymond, *JACS* (2009)

[from von Lilienfeld]

Coulomb representation of molecules



Coulomb Matrix (Rupp, Müller et al 2012, PRL)

$$d(\mathbf{M}, \mathbf{M}') = \sqrt{\sum_{IJ} |M_{IJ} - M'_{IJ}|^2}$$

Kernel ridge regression

Distances between $\mathbf{M}$ define Gaussian kernel matrix $\mathbf{K}$

$$k(\mathbf{M}, \mathbf{M}') = \exp\left(-\frac{d(\mathbf{M}, \mathbf{M}')^2}{2\sigma^2}\right)$$

Predict energy as sum over weighted Gaussians

$$E^{est}(\mathbf{M}) = \sum_i \alpha_i k(\mathbf{M}, \mathbf{M}_i) + b$$

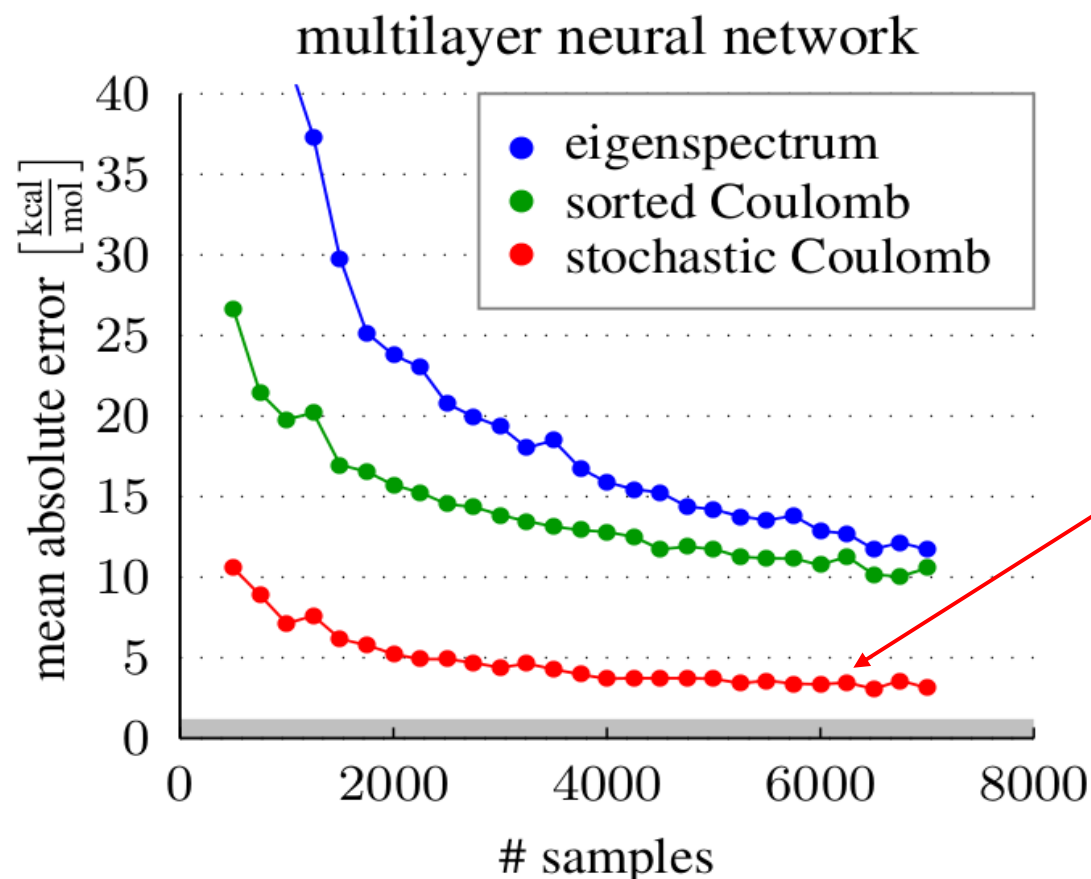
using weights that minimize error in training set

$$\min_{\alpha} \sum_i (E^{est}(\mathbf{M}_i) - E_i^{ref})^2 + \lambda \sum_i \alpha_i^2$$
$$\alpha = (\mathbf{K} + \lambda \mathbf{I})^{-1} \mathbf{E}^{ref}$$

Exact solution

As many parameters as molecules + 2 global parameters, characteristic length-scale or kT of system (σ), and noise-level (λ)

Predicting Energy of small molecules: Results



March 2012

Rupp et al., PRL

9.99 kcal/mol

(kernels + eigenspectrum)

December 2012

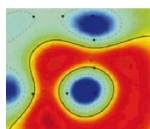
Montavon et al., NIPS

3.51 kcal/mol

(Neural nets + Coulomb sets)

2015 Hansen et al 1.3kcal/mol at
10 million times faster than the
state of the art

Prediction considered chemically
accurate when MAE is below **1
kcal/mol**



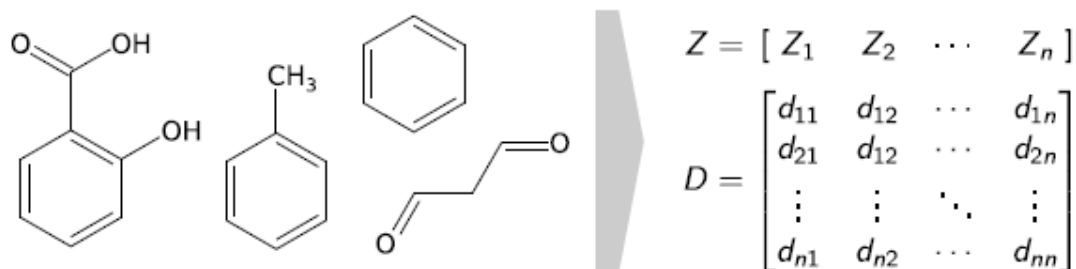
Dataset available at <http://quantum-machine.org>

Learning Atomistic Representations with Deep Tensor Neural Networks

Kristof Schütt, Farhad Arbabzadah,
Stefan Chmiela, Alexandre Tkatchenko,
Klaus-Robert Müller

Deep Tensor Neural Network (DTNN) for representing molecules

Input: Atomic numbers and interatomic distances



Embedding of based on atom types

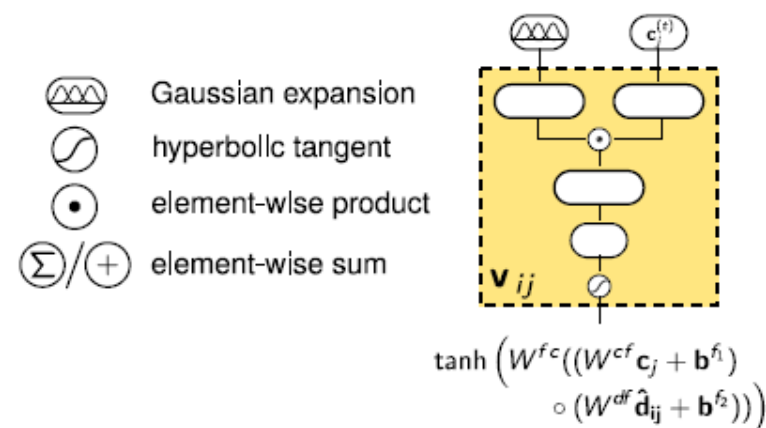
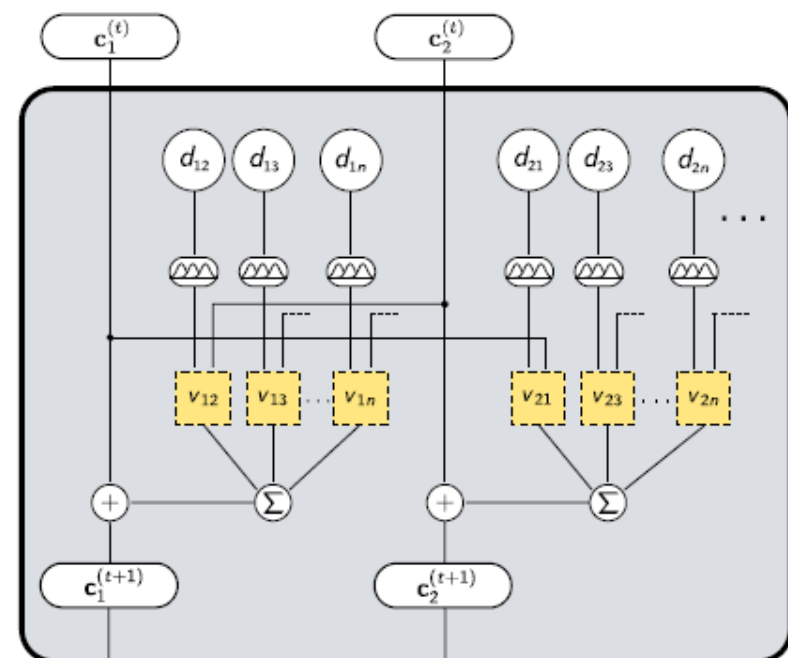
$$\mathbf{x}_i^{(0)} = \mathbf{x}_{Z_i} \in \mathbb{R}^d$$

Add interaction with environment using $t = 1 \dots T$ sequential refinements $\mathbf{v}_i^{(t)}$

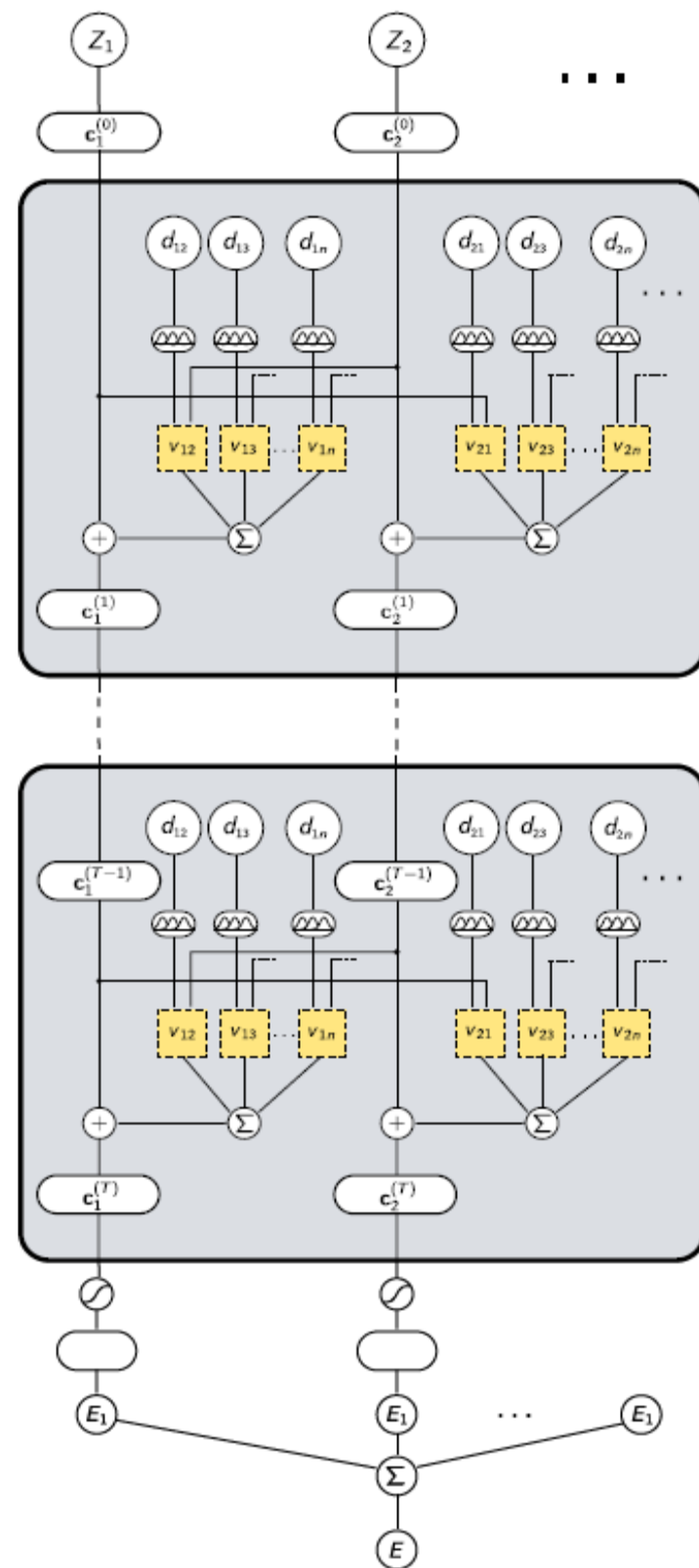
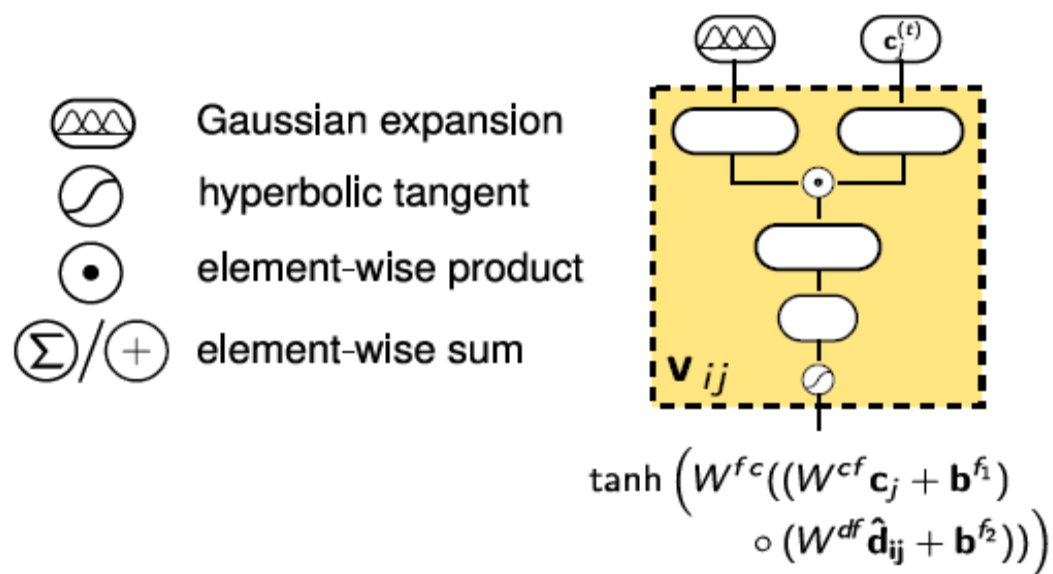
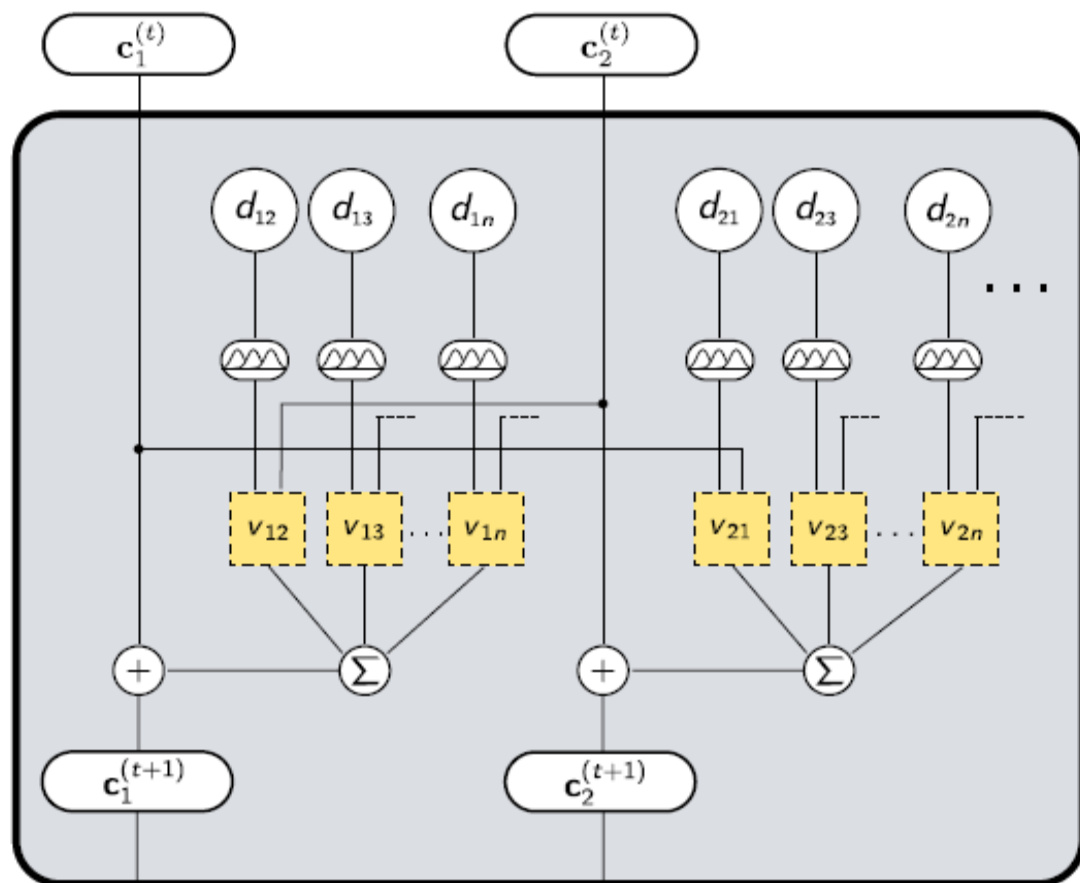
$$\mathbf{x}_i^{(t+1)} = \mathbf{x}_i^{(t)} + \mathbf{v}_i^{(t)} \left(\mathbf{x}_1^{(t)}, \dots, \mathbf{x}_{n_{\text{atoms}}}^{(t)}, d_{i1}, \dots, d_{in_{\text{atoms}}} \right)$$

Prediction via atom-wise contributions:

$$\hat{E} = \sum_{i=1}^{n_{\text{atoms}}} f_{\text{out}}(\mathbf{x}_i^{(T)})$$

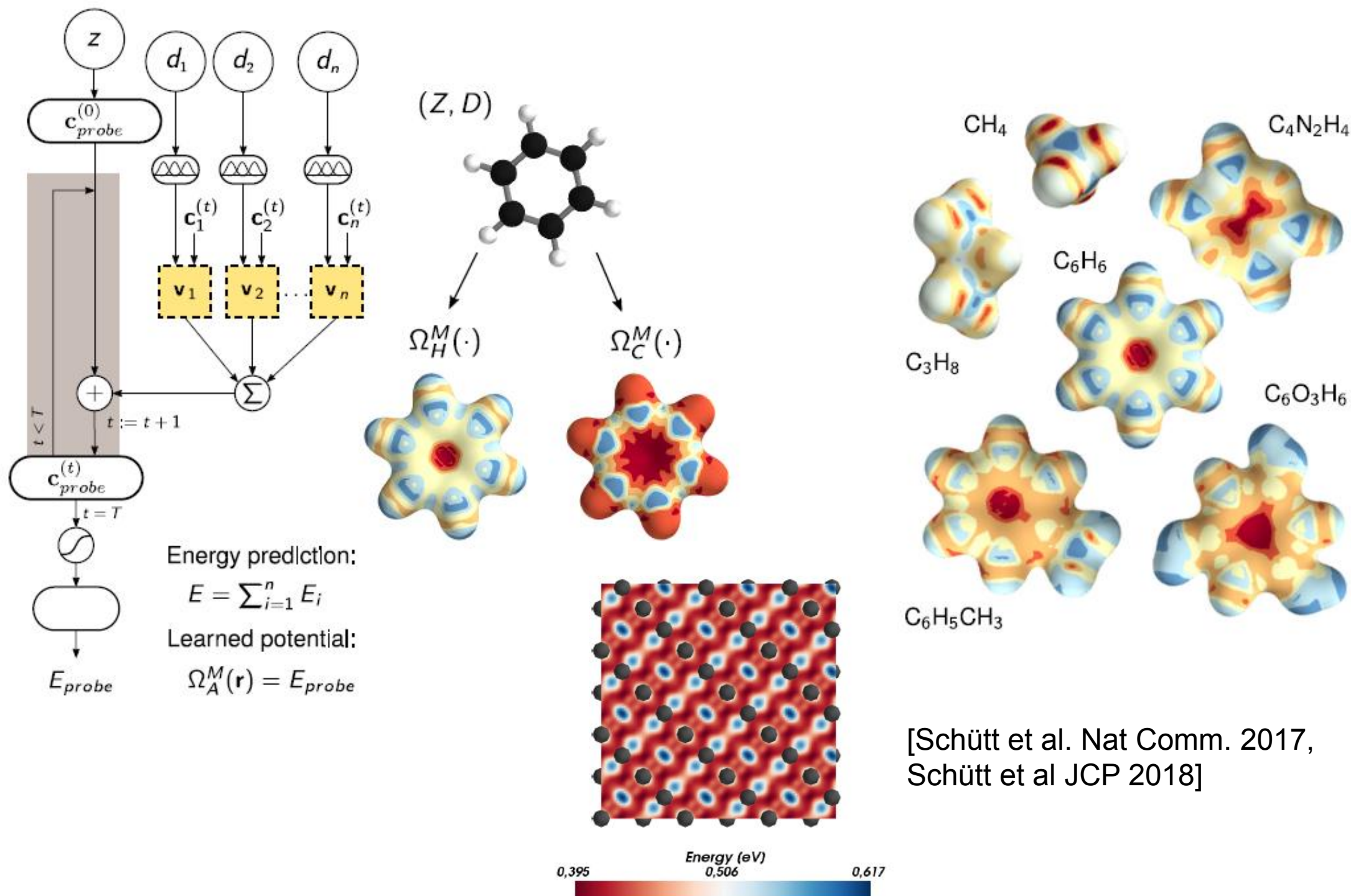


Schütt, Arbabzadah, Chmiela, Müller, Tkatchenko, Nature Communications **8**, 13890 (2017)



Gaining insights for Physics

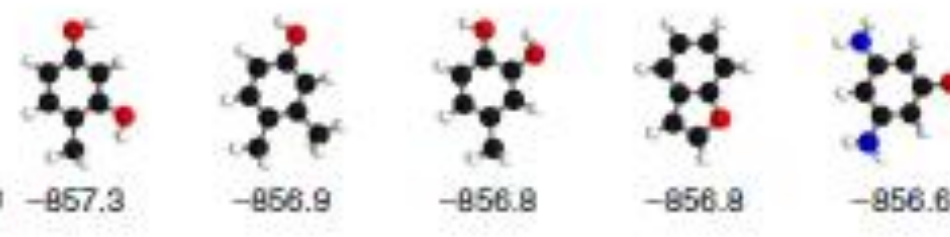
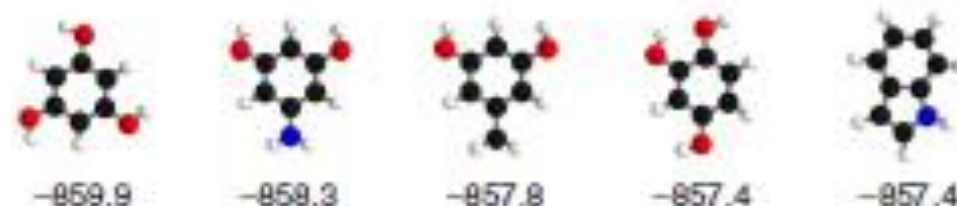
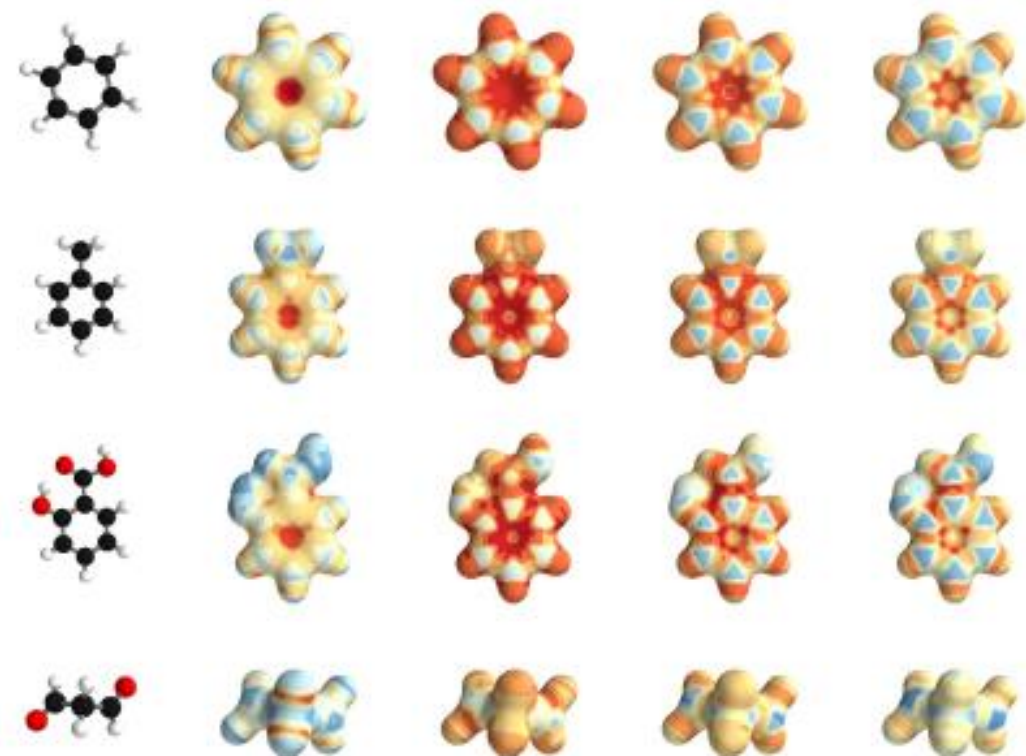
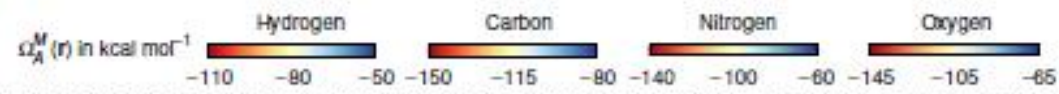
Toward Quantum Chemical Insights: supervised



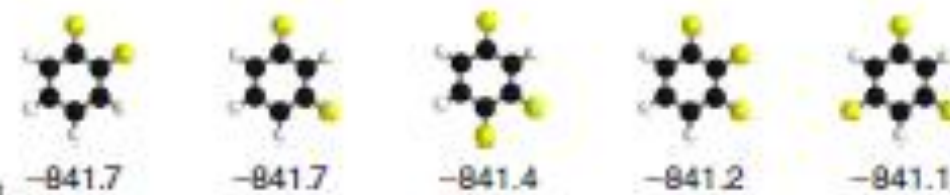
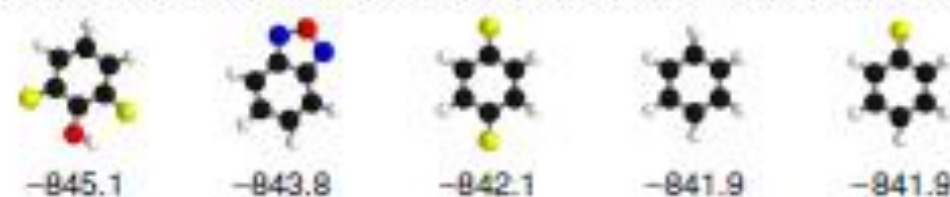
[Schütt et al. Nat Comm. 2017,
Schütt et al JCP 2018]

Quantum chemical insights

Inferred chemical potentials



281 – 290



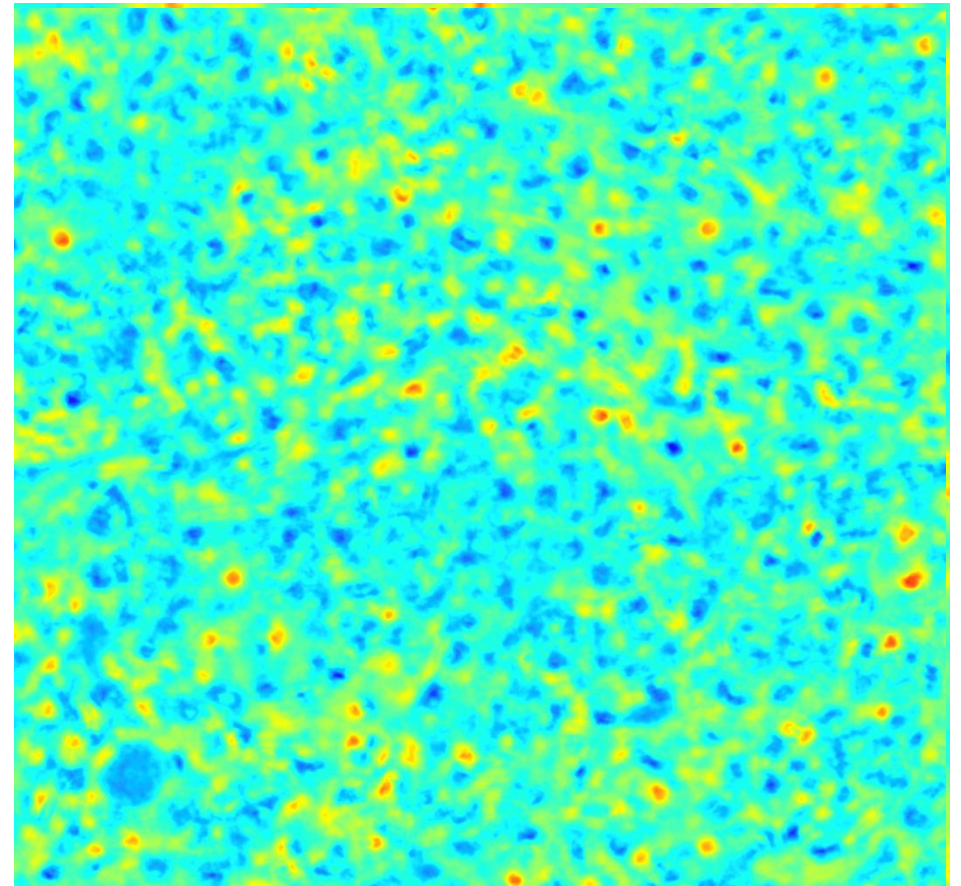
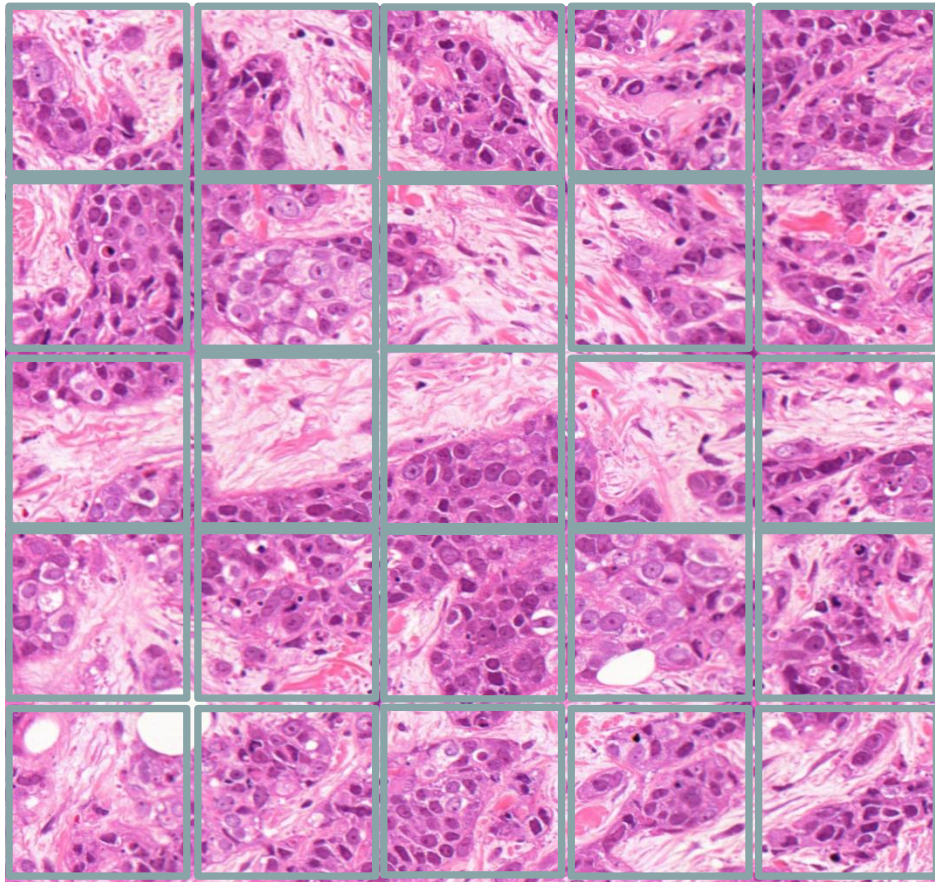
E_{ring} in kcal mol⁻¹

Inferred stable and unstable
carbon ring classification
,aromaticity'

Machine Learning for morpho-molecular Integration

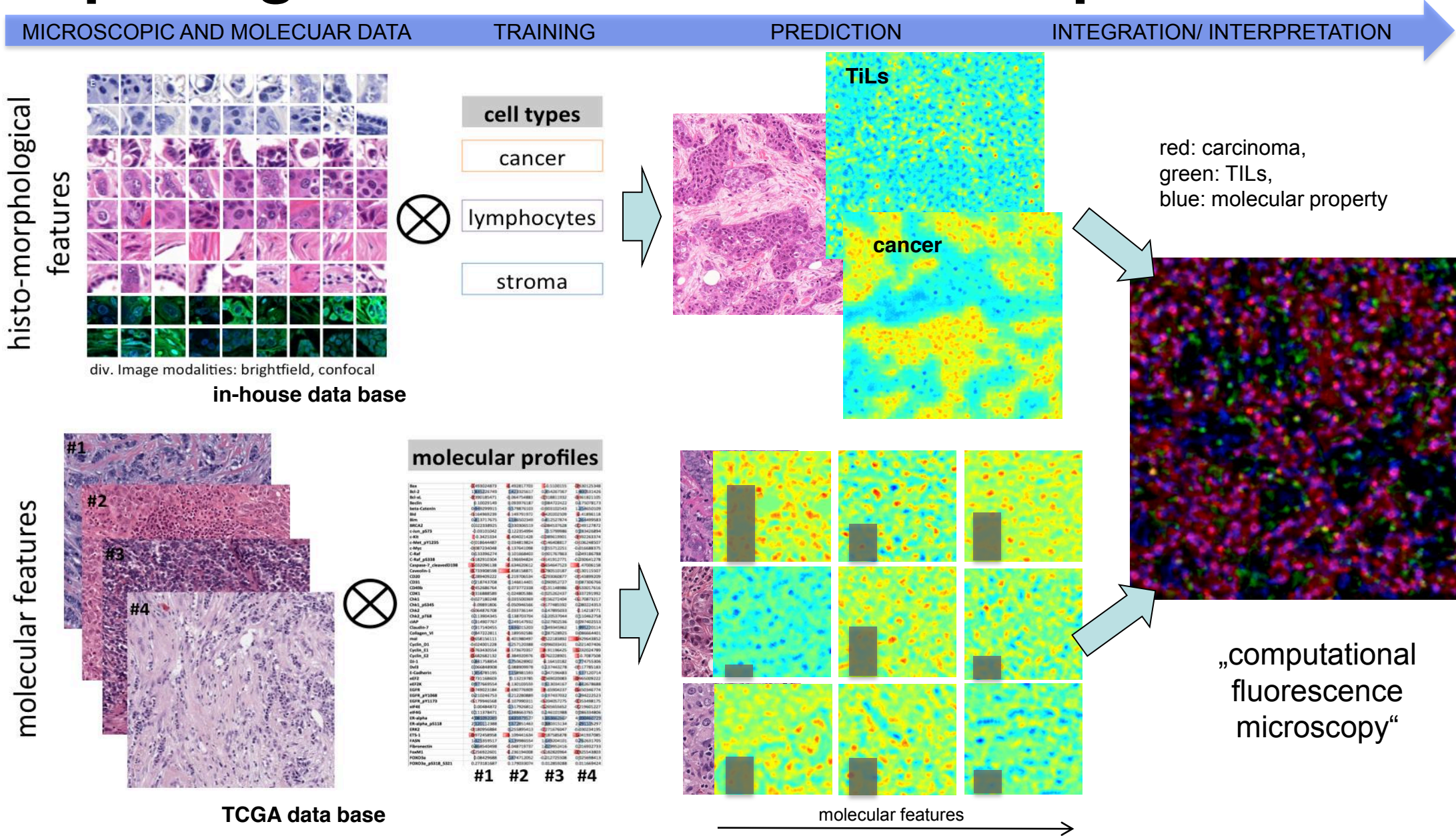
Alexander Binder^{1,6}, Michael Bockmayr^{2,10}, Miriam Hägele¹, Stephan Wienert², Daniel Heim², Katharina Hellweg³, Albrecht Stenzinger⁴, Laura Parlow², Jan Budczies², Benjamin Goeppert⁴, Denise Treue², Manato Kotani⁵, Masaru Ishii⁵, Manfred Dietel², Andreas Hocke³, Carsten Denkert^{2,7}, Klaus-Robert Müller^{1,8,9,*} and Frederick Klauschen^{2,7,*}

Interpretable ML

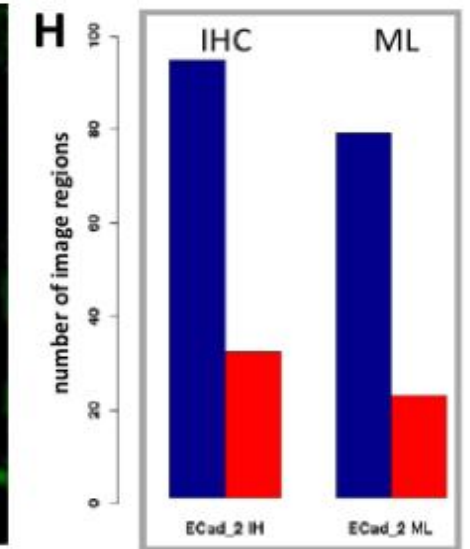
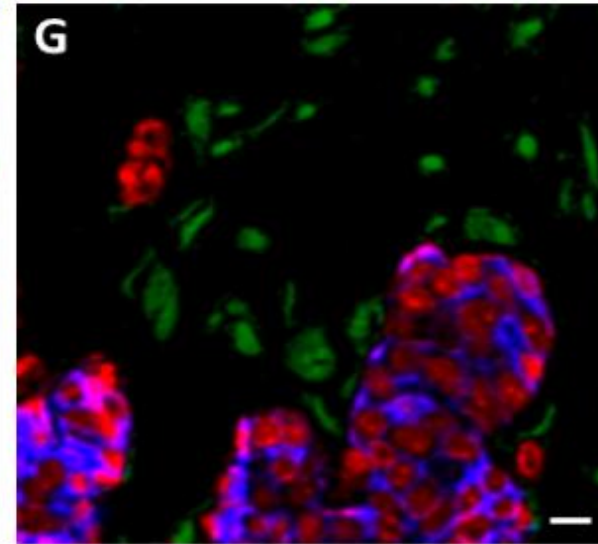
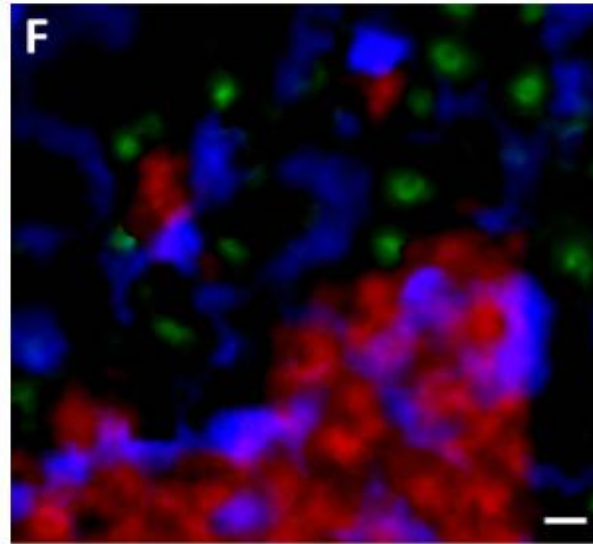
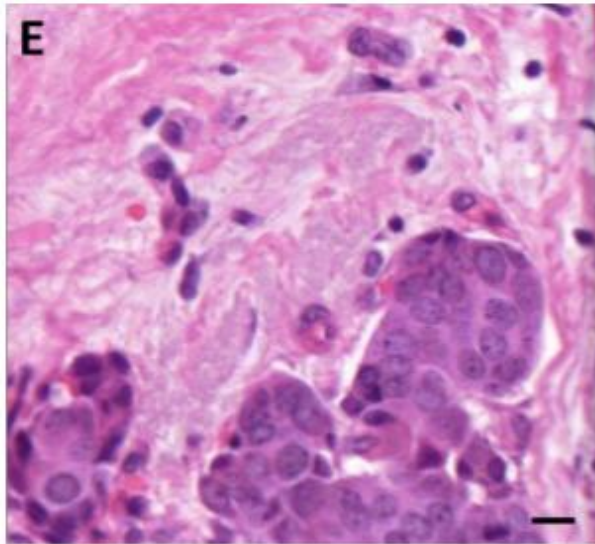
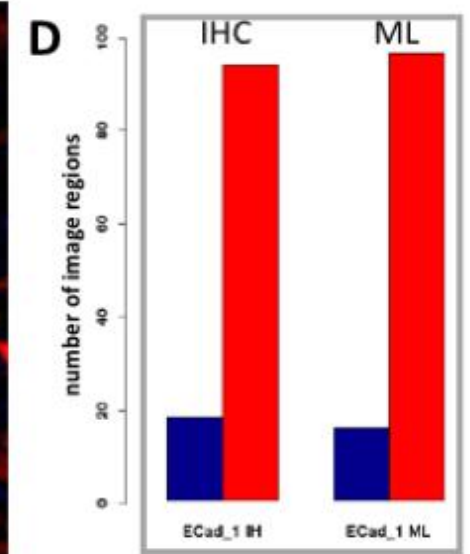
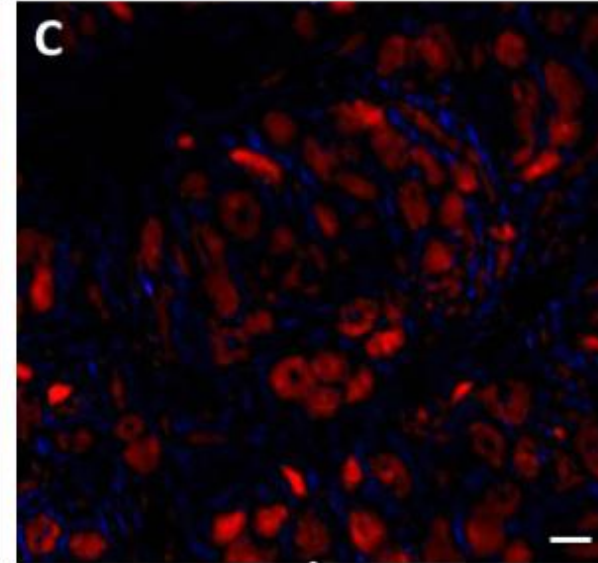
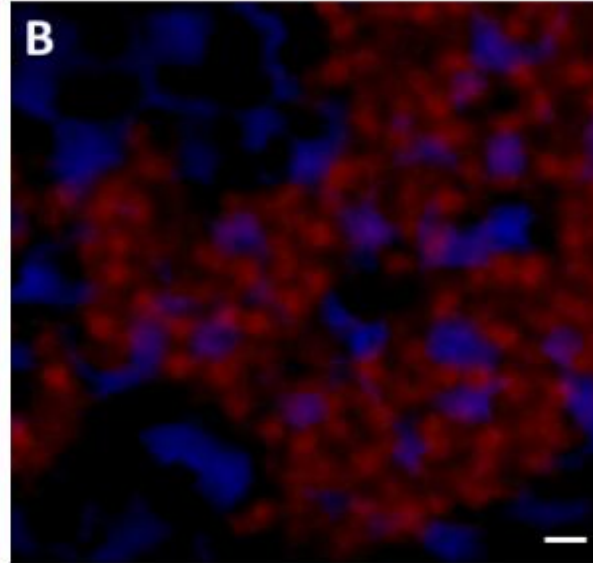
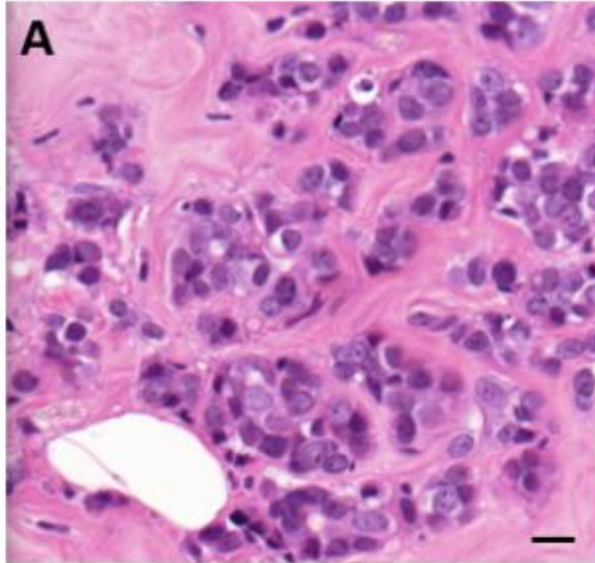


Bach et al., PLoS1 2015
Klauschen et al., US Patent #9558550
Binder et al., *in revision*

Machine learning based integration of morphological and molecular tumor profiles



Heterogeneity of E-Cadherin-Expression



Morphology

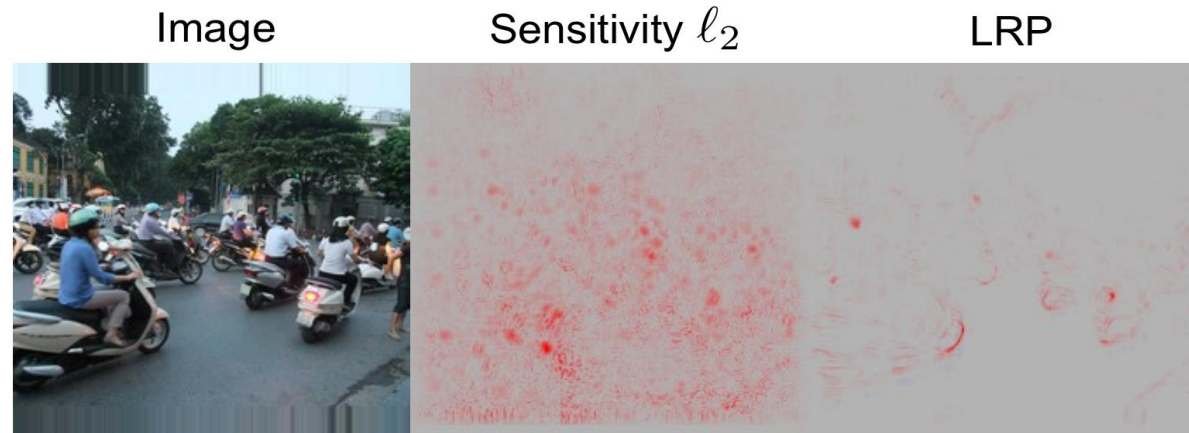
ML-Prediction:
HE+omics

Validation: IHC

Binder et al., in revision.

Take Home messages

Sensitivity analysis is not the question that you would like to ask!



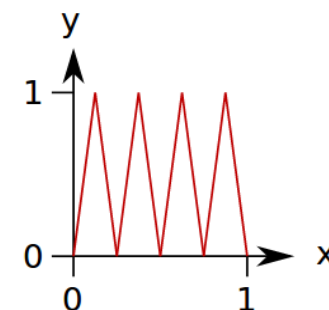
Explanation for simple models does
not necessary work for deep models

What works for simple models doesn't work for deep models.



gradient-
based
methods

vulnerable to
shattered
gradients



Our LRP method is robust to this.

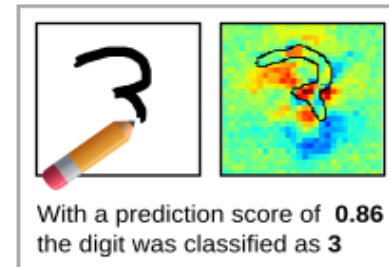
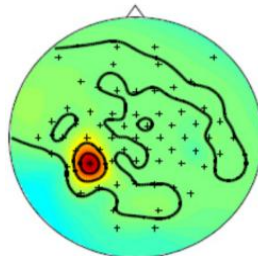
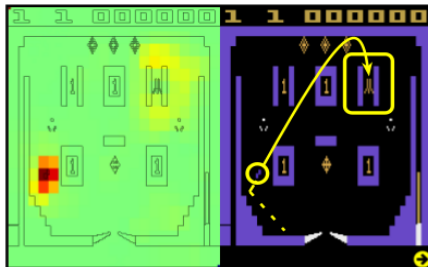
Layer-Wise Relevance Propagation



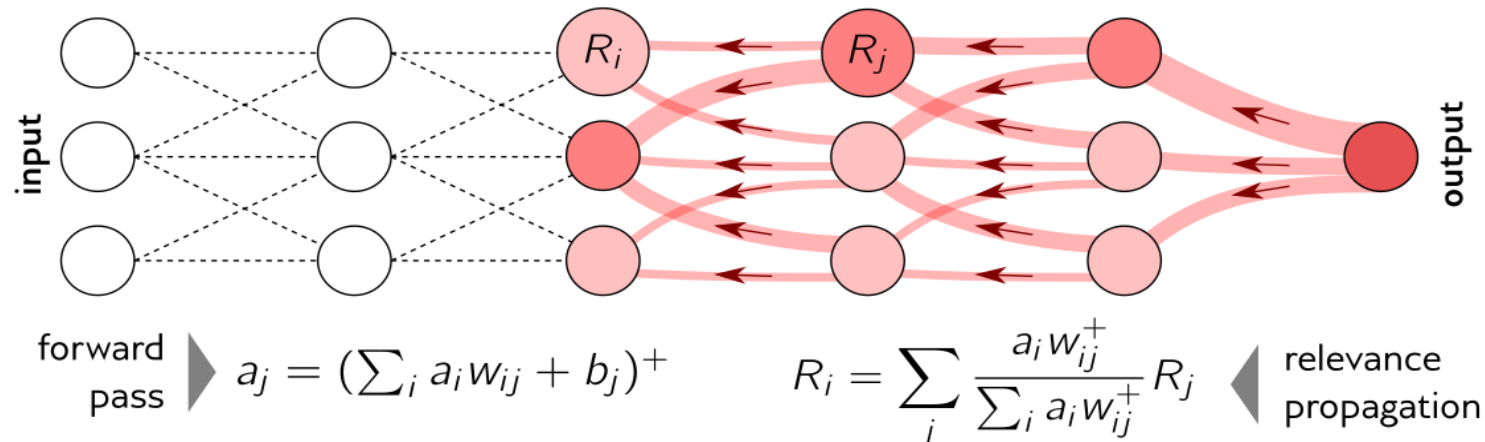
LRP Explanation Framework

e people are more prone to g
The mental part is usually
y is up or down, ie: the Shu
ointed towards **Earth**, so the
astronauts. About 50% of t
s, and **NASA** has done numerou

(software, tutorials, demos,
insights, applications)



LRP works 4 all: deep models, LSTMs, kernel methods ...



A Clarification on LRP

$$\text{LRP} \neq \text{Gradient} \times \text{Input}$$

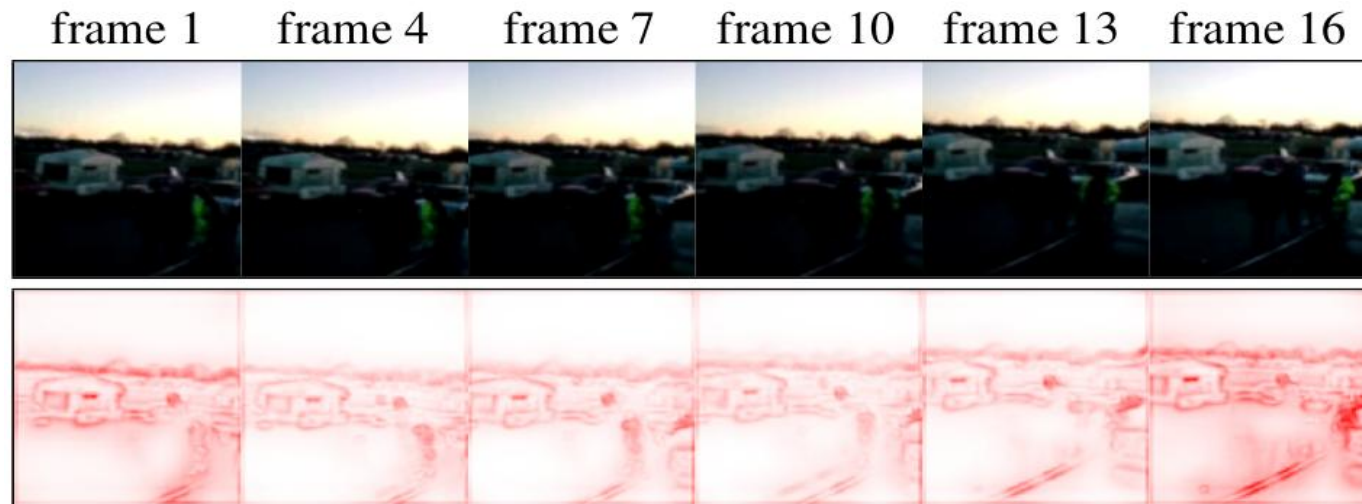
... except for special cases. LRP was developed among others because gradient-based methods aren't satisfying.

When comparing with LRP, please use appropriate LRP parameters (Like when comparing different ML techniques).

Good news: No need to reimplement LRP, check our software at www.heatmapping.org.

Explanations can be evaluated:
Pixel flipping (model agnostic)
And beyond LRP and DTD

Explanation helps to improve models



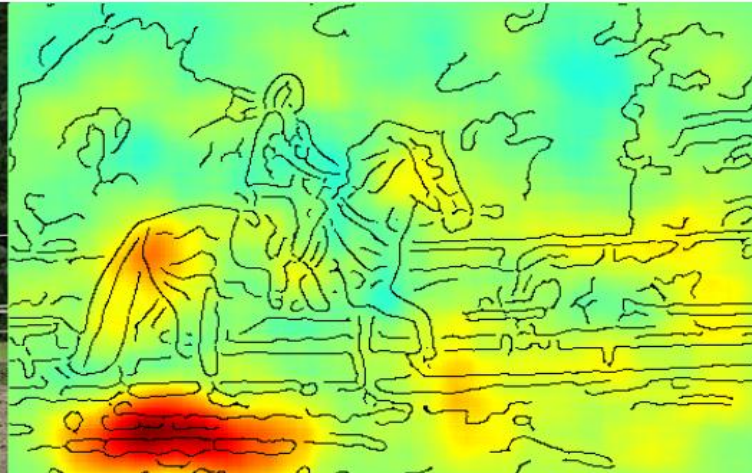
Explaining ML, Now What?

Explanation helps to find flaws in models

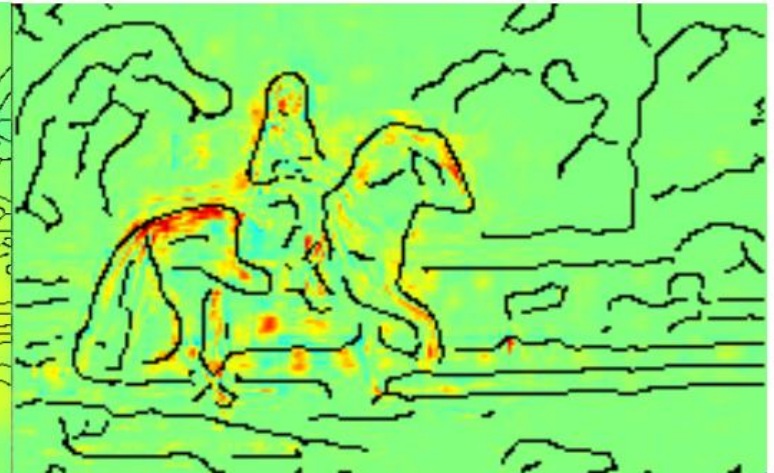
Image



FV



DNN



Getting **new** Insights in the Sciences

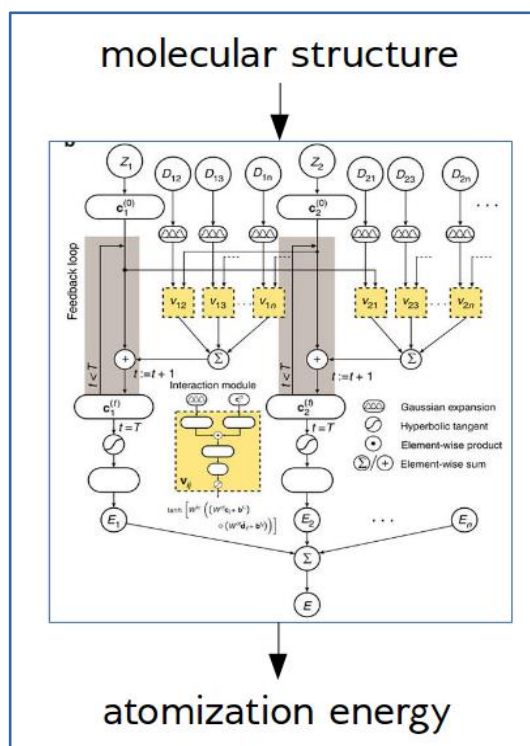
Example: Understanding physical systems at the quantum level.

time-independent
Schrödinger Equation

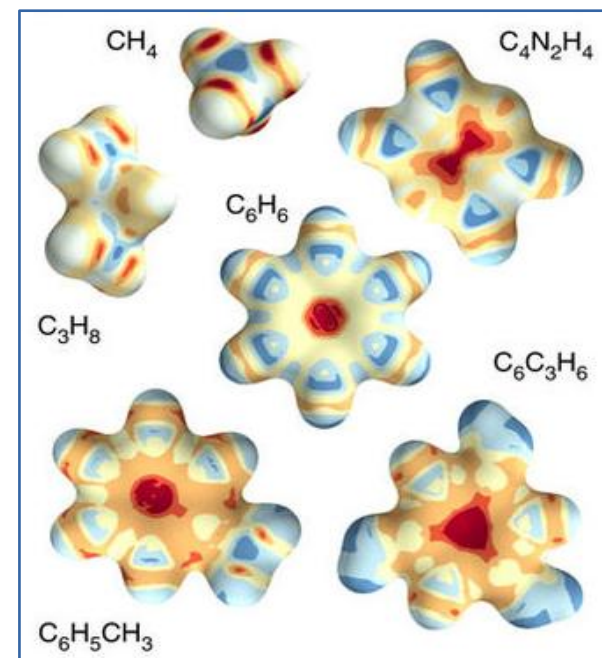
$$\hat{H}\Psi = E\Psi$$

↑ ↑
Hamiltonian energy

equation describing
general physical systems



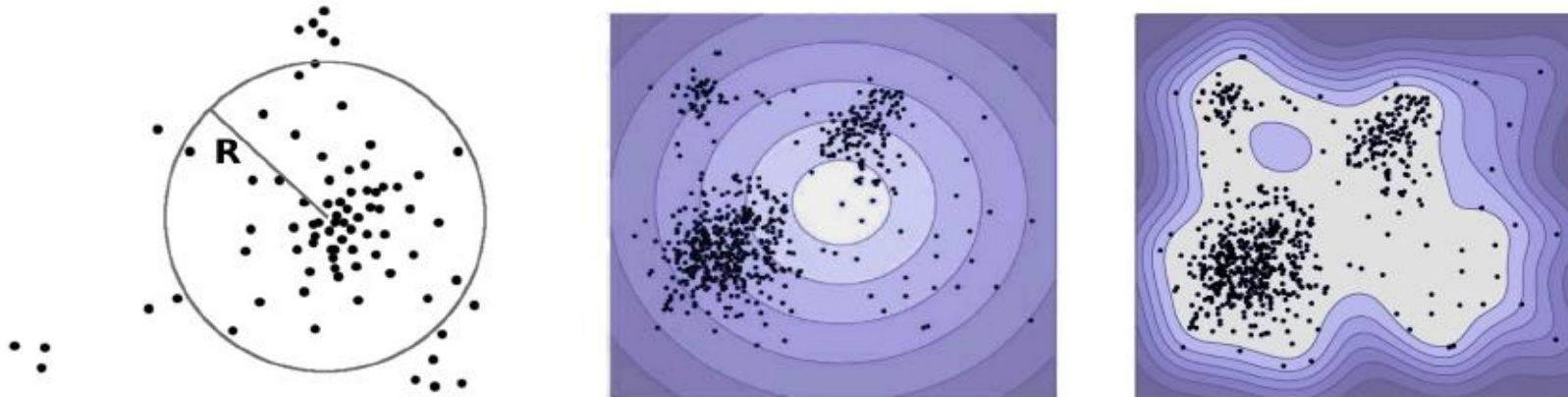
DNN approximation
for organic molecules



Interpretation of the trained
DNN model

[Schütt et al. Nat Comm. 2017, Schütt et al JCP 2018, Chmiela et al. Sci. Adv. 2017,...]

Support Vector Data description



Support Vector Data Description (SVDD)

- Compute minimal enclosing sphere with center $\mathbf{c}$ and radius R
- Anomaly score as the distance to center $\mathbf{c}$, that is $f(\mathbf{x}) = \|\phi(\mathbf{x}) - \mathbf{c}\|$
- Accept data point $\mathbf{x}$ if $f(\mathbf{x}) \leq R$ and ...
... reject $\mathbf{x}$ if $f(\mathbf{x}) > R$

Explaining one-class

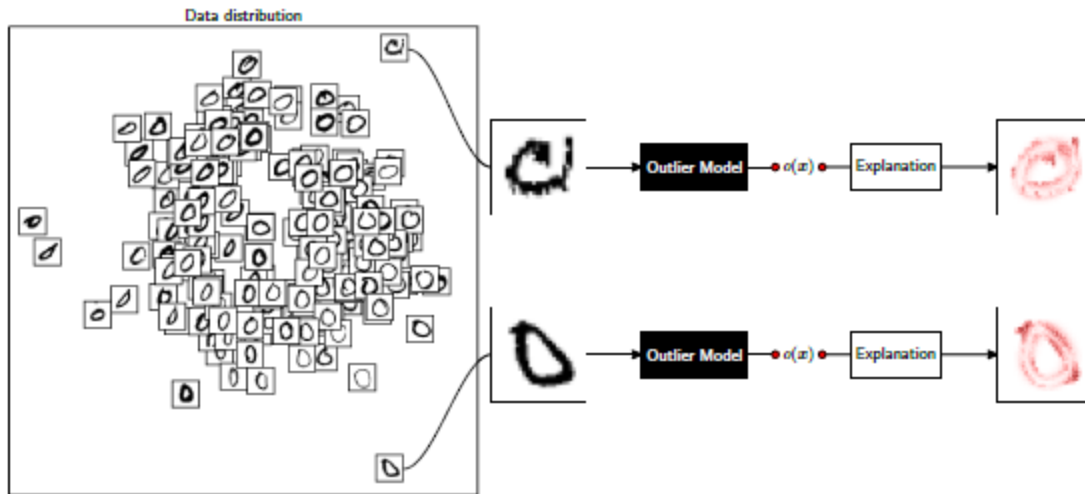


Figure 1: Illustration of the outlier detection and explanation setting. *Left:* Data is generated from an unknown distribution, we are for example interested in potential outliers; *Middle:* Unsupervised machine learning techniques estimate the data generating distribution and assign an outlier score $o(x)$ to unlikely data points; *Right:* Our explanation method assigns a relevance score to every input variable that reflects the contribution of input variable x_i to the model decision. We apply dithering to all heatmaps for printing reliability.

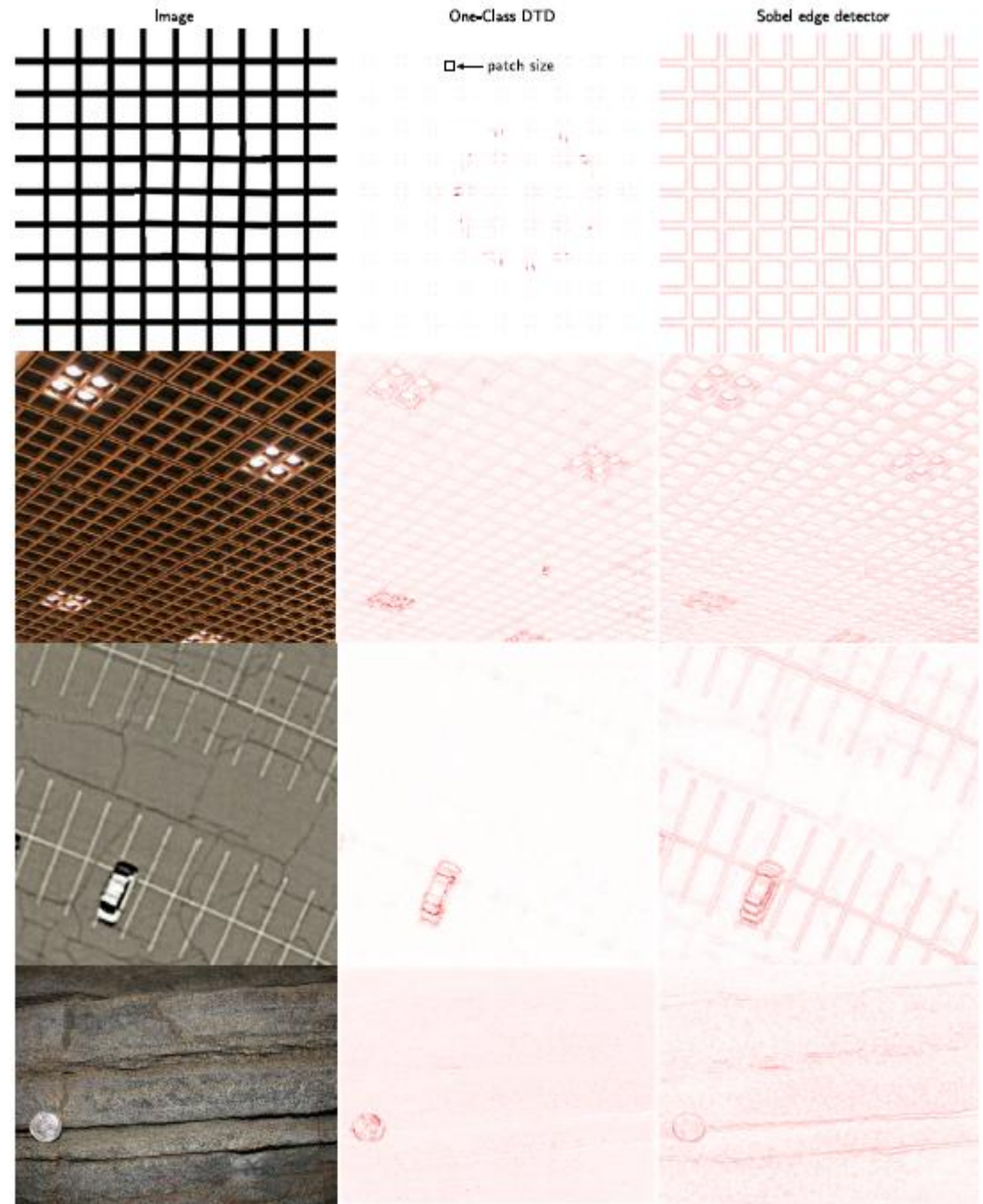


Figure 5: A One-Class SVM is trained on small 7×7 patches of the very image itself. Parameter $\nu = 0.1$ is set to allow at most 10% outliers. Images from a texture data set [11] (row one, two and four) and PatternNet [61]; top image is altered by us. For every image, we show *Left:* input image; *Middle:* decomposition of one-class SVM; *Right:* Sobel filter for reference. All images were resized to 256 pixels width.

Semi-final Conclusion

- explaining & interpreting nonlinear models is essential
- orthogonal to improving DNNs and other models
- need for opening the blackbox ...
- understanding nonlinear models is essential for Sciences & AI
- new **theory**: LRP is based on deep taylor expansion
- compare the right thing

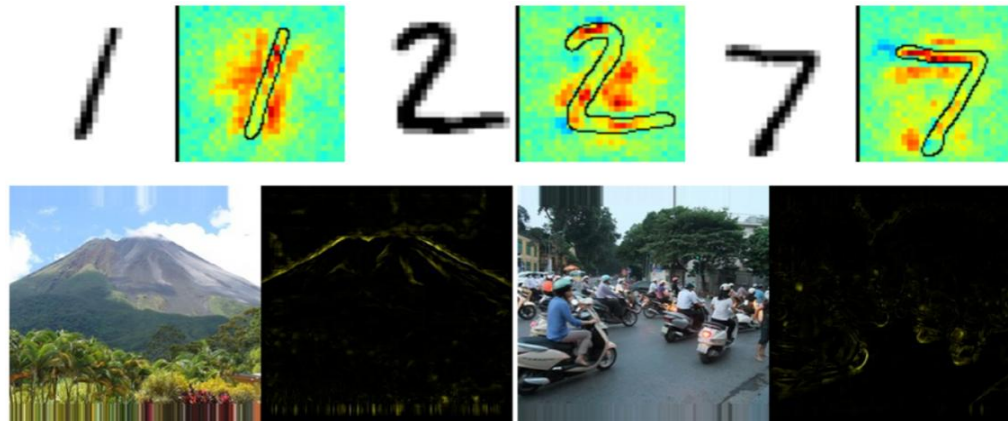
www.heatmapping.org

Thank you for your attention

Visit:

<http://www.heatmapping.org>

- ▶ Tutorials
- ▶ Software
- ▶ Online Demos



Tutorial Paper

Montavon et al., “Methods for interpreting and understanding deep neural networks”, Digital Signal Processing, 73:1-5, 2018

New Book: Samek, Montavon, Vedaldi, Hansen, Müller (eds.), Explainable AI: Interpreting, Explaining and Visualizing Deep Learning. LNAI 11700, Springer (2019) (**coming up in 1 month**)

Keras Explanation Toolbox

<https://github.com/albermax/innvestigate>

Wojciech Samek · Grégoire Montavon ·
Andrea Vedaldi · Lars Kai Hansen ·
Klaus-Robert Müller (Eds.)

State-of-the-Art
Survey

LNAI 11700

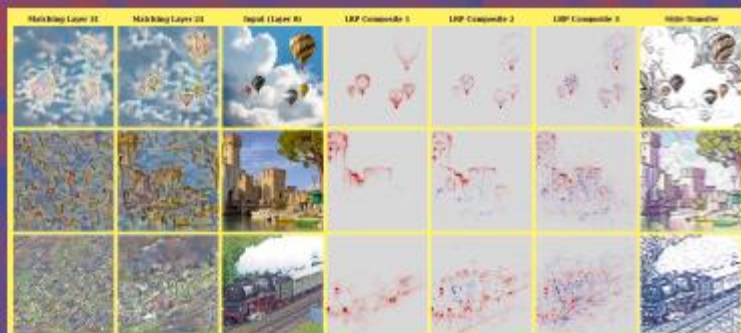
Explainable AI: Interpreting, Explaining and Visualizing Deep Learning

Samek et al. (Eds.)



LNAI
11700

Explainable AI: Interpreting,
Explaining and Visualizing Deep Learning



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