Can You Trust This Prediction?  
Auditing Pointwise Reliability After Learning

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Abstract

To use machine learning in high stakes applications (e.g. medicine), we need tools for building confidence in the system and evaluating whether it is reliable. Methods to improve model reliability often require new learning algorithms (e.g. using Bayesian inference to obtain uncertainty estimates). An alternative is to audit a model after it is trained. In this paper, we describe resampling uncertainty estimation (RUE), an algorithm to audit the pointwise reliability of predictions. Intuitively, RUE estimates the amount that a prediction would change if the model had been fit on different training data. The algorithm uses the gradient and Hessian of the model’s loss function to create an ensemble of predictions. Experimentally, we show that RUE more effectively detects inaccurate predictions than existing tools for auditing reliability subsequent to training. We also show that RUE can create predictive distributions that are competitive with state-of-the-art methods like Monte Carlo dropout, probabilistic backpropagation, and deep ensembles, but does not depend on specific algorithms at train-time like these methods do.

1 Introduction

Machine learning is quickly becoming an important component of everyday software systems. This is due, in large part, to advances in tools that make it easy to express and train models. Using automatic differentiation software, a programmer can describe the “forward pass” of a predictive model and then train the model using gradient-based methods without much additional effort (e.g. Maclaurin et al. 2015 [Abadi et al. 2016]). As the barriers to building machine learning systems become lower, there is rising excitement around the idea of applying the technology in high-impact domains (e.g. Soleimani et al. 2018 [Lipton et al. 2018]).

Tools for quickly building machine learning systems, however, have generally outpaced the growth and adoption of tools to understand whether they are reliable. The average error on heldout training data is a common measure of model performance, but is inadequate for ensuring model reliability. For instance, low average error on heldout training data does not give assurances under data set shift (see e.g. Quinonero Candela et al. 2009). A model with low average error can also still make large pointwise errors on individual predictions for some types of inputs (see e.g. Nushi et al. 2018).

Reliability is commonly addressed during learning. In this paper, we focus on methods that improve reliability by preventing errors at test time (there are other ways to make a system reliable: Saria and Subbaswamy 2019). For instance, we can proactively account for data set shift by using learning algorithms that adjust for possible causes of the difference between train and test distributions (e.g. Schulam and Saria 2017 [Subbaswamy and Saria 2018] [Subbaswamy et al. 2019]). To detect pointwise errors, we can use specialized learning algorithms that produce models equipped with uncertainty estimates of predictions (e.g. Gal and Ghahramani 2016 [Lakshminarayanan et al. 2017]). More generally, we can build confidence in a model by criticizing and refining it (e.g. Blei 2014 [Kim et al. 2016]).

In this paper, we consider the problem of improving model reliability after learning with tools that audit the predictions of a fixed model. To perform the audit, we introduce the Resampling Uncertainty Estimation (RUE) algorithm to calculate an uncertainty score for each prediction at test time. RUE makes minimal assumptions about the structure of the model and how
it was learned. This makes RUE easy to use alongside the rich ecosystem of tools for training models (like automatic differentiation).

The most common approach in machine learning to assessing uncertainty is using Bayesian methods (e.g., Graves 2011; Blundell et al. 2015; Gal and Ghahramani 2016). This approach is tightly coupled to the model structure and the learning algorithm. As a result, Bayesian methods cannot be applied after learning as an auditing tool. Many non-Bayesian methods like the bootstrap (Efron and Tibshirani 1986) or deep ensembles (Lakshminarayanan et al. 2017) also depend on specific train-time procedures, and so cannot be applied after learning either.

There are several existing tools for improving model reliability after learning. For instance, Courrieu (1994) computes the convex hull of inputs in the training data and uses it to define a region wherein outcomes can be safely interpolated by a neural network. Bishop (1994) generalizes this idea by using density estimation to characterize regions where there are sufficient training samples to make reliable predictions. This approach can be further generalized using ideas from novelty detection where the aim is to characterize the support of a distribution without an explicit generative model (see e.g. Schölkopf et al. 2000). Another approach is to fit a second model to errors made by the first, which is related to stacked generalization (Wolpert 1992). One limitation of many existing tools for improving model reliability after learning is that they rely on Euclidean distance, which often ignores model-specific structure. For example, the predictive model may use an internal representation wherein similar points (according to the internal representation) are in fact far away in Euclidean space. This is an issue especially for deep learning, where the empirical successes are thought to be due to rich internal representations of the data that are learned to reflect task-specific invariances (Bengio et al. 2013; Farabet et al. 2013). Characterizing similarity among inputs for these models is difficult because it is not clear how internal representations can be extracted (see e.g. Hinton et al. 2015; Mahendran and Vedaldi 2015).

In Section 3.2, we show that RUE’s uncertainty score reflects two important criteria to judge whether a prediction is reliable: the density criterion and local fit criterion (Leonard et al. 1992). The density criterion states that a prediction at input \( x \) is reliable if there are samples in the training data that are similar to \( x \). The local fit criterion states that a prediction at \( x \) is reliable if the model has small error on samples in the training data similar to \( x \). These criteria hinge upon a definition of similarity, and we show that RUE implements these criteria using a model-dependent inner product to measure similarity.

Contributions. We describe Resampling Uncertainty Estimation (RUE), an algorithm used to audit the pointwise reliability of predictions by computing an uncertainty score. To quantify uncertainty, the RUE algorithm uses the gradients and Hessian of the model’s loss on training data (Line 2 in Algorithm 1) and bootstrap samples (Line 7) to produce an ensemble of predictions for a test input (Lines 9-11). Intuitively, this estimates the amount that the prediction would change had the model been fit on different data sets drawn from the same distribution as the training data. This intuition has connections to the classical bootstrap (Efron and Tibshirani 1986), and in Section 3.1 we show that RUE can be derived as an approximation to this procedure that does not require fitting multiple models. We also show that RUE implements the density and local fit criteria using a model-dependent inner product as a measure of similarity. Experimentally, we show that RUE more effectively detects inaccurate predictions than existing methods for improving reliability after learning. Moreover, we show that RUE’s uncertainty score can create predictive distributions that are well-calibrated and competitive with state-of-the-art integrated methods (i.e., methods like Hernández-Lobato and Adams 2015; Gal and Ghahramani 2016; Lakshminarayanan et al. 2017) that estimate uncertainty during learning.

2 Related Work

The dominant approach to modeling uncertainty in machine learning is to use Bayesian inference. Gaussian processes are a flexible class of Bayesian nonparametric priors over functions and provide a natural framework for reasoning about posterior predictive distributions at test time given training data (Rasmussen and Williams 2006). Bayesian neural networks are another important class of regression models, but have historically been much more challenging to work with given the non-linearities in the likelihood function. Early important work on this subject was done by Buntine and Weigend (1991) and by MacKay (1992), who proposed using a Laplace approximation to the posterior distribution in order to obtain posterior predictive distributions and estimates of the evidence (marginal probability of the data) for model selection. A key challenge with this technique is that it requires computing and inverting the Hessian with respect to the network parameters, which can be prohibitively expensive for larger neural networks. There has, however, been recent work in scalable approximations to the Hessian for second-order optimization (e.g., Martens and Grosse 2015; Botev et al. 2017), which could make the Laplace approximation to the posterior feasible (Ritter et al. 2018).
Efforts to scale Bayesian inference to modern neural networks have revolved around mean field variational approximations to the posterior distribution (e.g. Graves 2011, Blundell et al. 2015). There has also been work to apply expectation propagation to Bayesian neural networks (Hernández-Lobato and Adams 2015; Hernández-Lobato et al. 2016). Dropout, a non-Bayesian technique for regularizing neural networks (Srivastava et al. 2014), was recently shown to approximate a variational approximation of the posterior (Gal and Ghahramani 2016), and the insight led to an "abnormality module" for detecting novel inputs that is similar in spirit to the validity index network proposed by Leonard et al. (1992). Guo et al. (2017) investigate methods for modeling uncertainty in predictive models, with a local fidelity to the desired stationary distribution and computational cost (e.g. Welling and Teh 2011; Ahn et al. 2012). Although the Bayesian approach is conceptually appealing, it is difficult to place meaningful priors on neural networks (see e.g. (Buntine and Weigend 1991).

Many authors have explored alternatives to Bayesian methods for modeling uncertainty in predictive models. Early work by Leonard et al. (1992) explored heuristic scores that reflect the density and local fit principles. Bishop (1994) proposes a technique for identifying "novel" inputs as a way to detect when a model is likely to be unreliable. Hooker (2004) proposes a tree-based density estimator for detecting novel inputs. More recently, Hendrycks and Gimpel (2016) proposed a simple heuristic using softmax outputs to detect misclassifications and out-of-distribution samples for classification problems. They also propose an "abnormality module" for detecting novel inputs that is similar in spirit to the validity index network proposed by Leonard et al. (1992). Guo et al. (2017) investigate whether softmax outputs are calibrated estimates of the conditional distribution $p(y \mid x)$. They find that the softmax probabilities are not calibrated in large neural networks and propose an approach related to Platt scaling (Platt 1999) to address the issue. Ensembles can also be used to express uncertainties (Breiman 1996; Lakshminarayanan et al. 2017).

The bootstrap (Efron and Tibshirani 1986) is a classic approach to estimating uncertainty that uses Monte Carlo simulation to estimate the sampling distribution of arbitrary functions of a data set. It cannot be used after learning because we must fit many models at train time rather than just one (this also makes it computationally expensive). We show that RUE is an approximation of the bootstrap by building upon sensitivity analysis ideas pioneered by Cook 1986 that were recently extended to modern machine learning problems by Koh and Liang (2017) in order to shed light on a model’s provenance and improve interpretability.

There are several other threads of research related to improving model reliability. One issue that in classification problems is when the current set of labels that a model assigns to inputs is not exhaustive. If this occurs, a model that automatically identifies and learns to classify new categories can make the system more robust (e.g. Bender and Boult 2016; Liu et al. 2018). It is also useful for a machine learning system to implement a policy for rejecting an input due to uncertainty. Such a policy can be easy to implement if the model outputs well-calibrated probability distributions (e.g. Chow 1970), but models can also be trained to directly minimize a risk function incorporating the reject option (e.g. Herbei and Wegkamp 2006; Bartlett and Wegkamp 2008; Grandvalet et al. 2009).

3 Resampling Uncertainty Estimation

We assume the classical supervised learning setup. Let $(x, y)$ denote an input-output pair, where $x$ lies in $\mathcal{X} \subseteq \mathbb{R}^p$ and $y$ lies in $\mathcal{Y} \subseteq \mathbb{R}$. Our learning algorithm is given $n$ training examples $D \triangleq \{(x_i, y_i)\}_{i=1}^n$, which we assume are drawn iid from an unknown distribution $P$. Let $\mathcal{H}$ denote a hypothesis space with members $f$ indexed by a vector of parameters $\theta \in \mathbb{R}^d$. We assume that our algorithm learns by minimizing an objective

$$J_D(\theta) \triangleq \sum_{i=1}^n \ell(y_i, f(x_i, \theta)) + R(\theta),$$

where $\ell$ is a loss function and $R(\theta)$ is a regularizer.

To apply RUE, we assume that we have access to (1) the matrix $L \in \mathbb{R}^{d \times n}$ where each column $i$ contains the gradient $\nabla_\theta \ell(y_i, f(x_i, \hat{\theta}))$ and (2) the Hessian $H = \nabla_\theta^2 J_D(\hat{\theta})$, where $\hat{\theta}$ is the parameter vector returned by the learning algorithm. RUE does not depend on assumptions about how the solution $\hat{\theta}$ is obtained. Moreover, we do not assume that $\hat{\theta}$ is a local or global minimum.

Algorithm 1 shows the full steps used to compute uncertainty estimates using RUE for a set of $m$ test points $\{x_j\}_{j=1}^m$. Note that RUE must invert the Hessian $H$, but because we do not assume anything about the convergence of the learning algorithm to a local minimum of Equation 1 there is no guarantee that $H$ is positive definite. As in Koh and Liang (2017), we can add a dampening term $\lambda I$ to make the Hessian invertible, which is equivalent to adding $L_2$ regularization to the learning objective. We denote this adjusted Hessian using $\hat{H} \triangleq H + \lambda I$, and discuss a strategy to select $\lambda$ in the experiments section below.
Algorithm 1 Resampling Uncertainty Estimation

Require: num. training samples $n$, ensemble size $b$, Hessian of loss $H \in \mathbb{R}^{d \times d}$, loss gradient matrix $L \in \mathbb{R}^{d \times n}$, test cases $\{x_i\}_i^{m}$, dampen term $\lambda$.
1: $\hat{H} \leftarrow H + \lambda \* \text{EYE}(d)$
2: $A \leftarrow \hat{H}^{-1}$
3: $w_0 \leftarrow \text{ONES}(n)$
4: $p_0 \leftarrow w_0/n$
5: $\hat{Y} \leftarrow \text{ZEROS}(b,m)$
6: for $i = 1$ to $b$ do
7: $w_i \sim \text{Multinomial}(n,p_0)$
8: $\hat{\theta}_i \leftarrow \hat{\theta} - A(w_i - w_0)$
9: for $j = 1$ to $m$ do
10: $\hat{Y}[i,j] \leftarrow \text{PREDICT}((\hat{\theta}_i,x_j))$
11: end for
12: end for
13: return $\text{COLUMNWISEVARIANCE}(\hat{Y})$

3.1 RUE as Approximation to the Bootstrap

In this section, we connect RUE to Efron’s bootstrap procedure. The bootstrap approximates the sampling distribution of an estimate by repeatedly simulating bootstrap samples, which are new data sets of size $n$ created by sampling with replacement from the uniform distribution over the original data set. To bootstrap a supervised learning algorithm, one would need to sample $b$ bootstrap datasets and run the learning procedure from scratch each time. When learning on the original sample, let $\hat{\theta}$ denote the learned parameters that satisfy

$$\nabla J_D(\hat{\theta}) = \sum_{i=1}^{n} \nabla \ell_i(\hat{\theta}) + \nabla R(\hat{\theta}) = C \quad (2)$$

for some constant $C$, where we have used $\ell_i(\hat{\theta})$ as shorthand for $\ell(y_i, f(x_i, \hat{\theta}))$. Let $w_i$ denote a multiplicative weight for the $i^{th}$ training sample in the objective function. When $w_i = 1$ for all $i$, then the objective can be rewritten to depend on the weights

$$J_D(\theta; w) = \sum_{i=1}^{n} w_i \ell_i(\theta) + R(\theta). \quad (3)$$

The bootstrap is equivalent to choosing new weights $w_i$ that count the number of times a particular example is included in the bootstrap sample and then refitting the objective. Considering our objective function as a function of both the model parameters $\theta$ and sample weights $w_0 \triangleq \{w_i\}$, the following equality holds at the solution $\hat{\theta}$:

$$\nabla \theta J_D(\hat{\theta}; w_0) \triangleq K_D(\hat{\theta}; w_0) = L w_0 + \nabla R(\hat{\theta}) = C. \quad (4)$$

As a reminder, $L \in \mathbb{R}^{d \times n}$ is a matrix where the $i^{th}$ column is the gradient of the $i^{th}$ sample $\nabla \ell_i(\hat{\theta})$, and $w_0 \in \mathbb{R}^n$ is a vector of ones.

If we assume that $K_D(\hat{\theta}; w_0)$ is smooth in $\theta$ (this amounts to assuming that the loss and regularizer are twice continuously differentiable), we can use the implicit function theorem to conclude that there exists a local function such that $\phi(w_0) = \hat{\theta}$. In other words, there is a map from the sample weights to learned model parameters. If we knew this map, then the bootstrap procedure would be straightforward: sample new weights $w^*$ and map them to the parameters $\phi(w^*) = \theta^*$. Our approach approximates this function using a first-order Taylor expansion around $\hat{\theta}$, which means we can estimate the parameters we would obtain with a bootstrap sample $w^*$ as

$$\theta^* \approx \hat{\theta} + \frac{\partial \phi}{\partial w} \bigg|_{w_0} (w^* - w_0) = \hat{\theta} - H^{-1} L(w^* - w_0), \quad (5)$$

where the equality above also follows from the implicit function theorem (recall that $H$ is the Hessian of the objective $J_D$ evaluated at $\hat{\theta}$). The Jacobian of $\phi$ can be computed once (this is the matrix $A$ in Algorithm 1), then sampling $\theta^*$ only requires drawing new weights $w^*$ and a matrix multiplication. To approximate the sampling distribution of the model’s prediction at a new point $x^*$, we compute the predictions made by a collection of models with parameters $\{\theta^*_i\}_i=1$.

3.2 Density and Local Fit Criteria

RUE outputs uncertainty scores $\hat{\sigma}_{RUE}(x)$ by computing the standard deviation of predictions sampled within the loop on lines 6-12 in Algorithm 1. In this section, we argue that these uncertainty scores check both the density and local fit criteria. Moreover, we show that RUE uses a model-dependent similarity measure. For this analysis, we will assume that the loss $\ell$ is the negative log likelihood of an exponential family:

$$\ell(y_i, f) = -\log h(y_i) - t(y_i)f + a(f), \quad (6)$$

where $h(y_i)$ is the base measure of the exponential family, $t(y_i)$ is the natural sufficient statistic, the predicted value $f$ is the natural parameter, and $a(f)$ is the log normalizing constant. Our argument rests upon the following claim.

Claim 1. As the number of training samples $n$ grows, we can approximate $\hat{\sigma}_{RUE}^2(x)$ as

$$\hat{\sigma}_{RUE}^2(x) \approx \sum_{i=1}^{n} r_i^2 k_{RUE}(x,x_i), \quad (7)$$

where $r_i = E[t(y_i) | f] - t(y_i)$ and $k_{RUE}$ is a positive definite kernel function with definition

$$k_{RUE}(x_1, x_2) = \left[ \nabla f(x_1, \hat{\theta}) H^{-1} \nabla f(x_2, \hat{\theta}) \right]^2. \quad (8)$$
We can also use Equations 7 and 8 to show that RUE implements the density criterion. Let \( \mathcal{N}(x) \) denote the set of influential neighbors of \( x \); i.e., those with the highest similarity that contribute most to the uncertainty score \( \hat{\sigma}_{\text{RUE}}(x) \). In Equation 8, we see that the similarity \( k_{\text{RUE}}(x, x_i) \) depends on the gradients \( \nabla_{\theta} f(y_i, \hat{\theta}) \) and \( \nabla_{\theta} f(x_i, \hat{\theta}) \), but also on the dampened Hessian \( \tilde{H} = H + \lambda I \). In particular, we see that the gradients will be projected into the space spanned by the eigenvectors of \( \tilde{H} \), and then scaled by the corresponding inverse eigenvalues. The eigenvectors with largest eigenvalues will point in directions with high curvature, implying that the training data strongly determine the model parameters along that direction. We see that \( \hat{\sigma}_{\text{RUE}}(x) \) will be smaller if \( x \)'s gradient and those of its neighbors \( \mathcal{N}(x) \) lie along a direction with high curvature. If we consider curvature to be a proxy for density, then we see that RUE also implements a form of the density criterion.

Finally, we note that the similarity metric \( k_{\text{RUE}}(x, x_i) \) depends on both the structure of the model and the learned parameter values \( \hat{\theta} \) through the gradient and Hessian. We therefore see that RUE uses a similarity that is model-dependent for both the local fit and density criteria, which is a distinguishing feature among tools for improving reliability after learning.

### 3.2.1 Simulated Data Illustration

To make the connection between RUE and the density and local fit criteria concrete, we use a small simulated data set shown in Figure 1. We consider a 1-dimensional nonlinear regression problem, where the mean function is shown in Figure 1a (grey line) and is defined as \( \mathbb{E}[y \mid x] = \beta_1(1 - \exp^{-\beta_2 x^2}) \). The data are normally distributed around the mean and are shown as points in the same panel. In Figure 1b, we plot the directions of the gradient of the likelihood \( \nabla_{\theta} \ell(y_i, f(x_i, \hat{\theta})) \) evaluated at the MLE for each of the training samples projected on to the eigenvectors of the Hessian. The grey contours show the shape of the quadratic defined by the Hessian in this rotated space. The colors of the points in Figure 1a and of the directions in Figure 1b show the correspondence between training samples and their gradients. We highlight two
observations about panel (b). First, the points whose gradient vectors lie along similar directions are not necessarily close on the x-axis in panel (a). The blue and tan points, for example, have similar gradient vectors but the tan points are closer to the red than to the blue points in panel (a). Second, the gradient vectors lie along directions with high curvature (i.e. moving left to right in panel (b)), suggesting that curvature does indeed reflect the density principle in this space. Finally, in Figure 1, we show how the model-dependent kernel and error terms $r^2_i$ are smoothed to produce an uncertainty estimate. Each summand in Equation 7 is an error $r^2_i$ weighted by a basis function $k_{RUE}(\cdot, x_i)$. Panel (c) plots these basis functions for three samples from the training data (colored curves, location of training sample is indicated by colored tick at the top of the plot) and also shows the uncertainty score $\hat{\sigma}^2_{RUE}(\cdot)$ as a function of $x$ (dotted curve). Higher values of the basis functions reflect points for which the associated training sample is considered relevant.

### 3.2.2 Related Uncertainty Scores

**Laplace approximation.** As a point of comparison, the variance of $\theta$ under the Laplace approximation to the posterior is $\nabla^2 \theta J_D(\hat{\theta})^{-1} = H^{-1}$. If we linearize the model at $\hat{\theta}$ we can approximate the posterior predictive variance at a test point $x$ as $\hat{\sigma}^2_{\text{Laplace}}(x) \approx \nabla^2 f(x, \hat{\theta}) H^{-1} \nabla \theta f(x, \hat{\theta})$. We see that the Laplace approximation measures uncertainty using the norm of the test point according to a model-specific inner product. The score is small when the gradient of the input points in a direction of high curvature, and so reflects the density criteria, but not local fit.

**Sandwich covariance estimator.** RUE has connections to robust statistics. When the learning objective is the log likelihood of independent samples, the negative Hessian of the objective is known as the Fisher information matrix, and it is often used to approximate the covariance matrix under the sampling distribution of a maximum likelihood estimator (Tibshirani [1996]). In likelihood theory, an alternative estimator of the covariance matrix of the parameters that is robust to model misspecification is the sandwich covariance estimator (Kent [1982]), which is $\nabla^T \nabla \theta f(x, \theta) H^{-1} \nabla \theta f(x, \theta)$. Recall that we arrived at a similar expression in Equation 4 by letting $n \rightarrow \infty$. This draws a connection between RUE and robust statistics (Huber and Ronchetti [1982]). In our experiments, we find that RUE outperforms the Laplace approximation and these connections to robust statistics may help to develop theory that explains this observation.

### 3.2.3 Scalability

One concern with RUE is that it may be too computationally demanding to use in practice. In particular, the algorithm requires us to store the Hessian (requiring $O(d^2)$ space), invert the Hessian (requiring $O(d^3)$ operations), and store all gradients of the training data (requiring $O(nd)$ space). We address the issue related to storing all gradients of the training data by noting that it may be possible to retain only a small fraction of the original data set and still obtain high quality reliability scores. Note that in step 8 of Algorithm 11 we sample a parameter using the update $\theta^*_i \leftarrow \theta - A(w_i - w_0)$, where $A = H^{-1} L$. This sampling step is a Newton-Raphson update using a resampled data set. Just as there are diminishing returns in terms of accuracy when computing stochastic gradient updates with larger minibatches (Bousquet and Bottou [2008]), there may be a similar relationship between the amount of training data retained and the quality of the reliability scores computed using RUE. In our experiments, we consider smaller data sets and so leave this extension for future work.

To address storage and computation issues related to the Hessian, we note that we do not need to explicitly store the Hessian so long as we have access to the model code and can run backwards-mode automatic differentiation, which allows us to efficiently compute Hessian-vector products (Pearlmutter [1994]). Moreover, we can perform the required inversion approximately using conjugate gradients (which only requires Hessian-vector products), or can use more sophisticated techniques discussed by Koh and Liang [2017]. Alternatively, we could use recently developed approximations to the Hessian such as K-FAC (Martens and Grosse [2015]). We leave exploration and evaluation of these approximations for future work.

### 4 Experiments

#### Overview.

We first evaluate RUE on an auditing task where the goal is to detect when model predictions will be wrong. We compare to existing methods for improving reliability after learning, and show that RUE generally outperforms them. Next, we show that RUE can create predictive distributions over outputs that are competitive with state-of-the-art integrated methods that rely on particular algorithms at train time (e.g. Bayesian inference).

#### 4.1 Error Detection

In our first experiment, we compare how well RUE and three baseline methods for improving reliability after learning are able to detect when a model’s prediction will be far from the true value. The first alternative is the Laplace approximation (MacKay [1992]), which uses the curvature of the learning objective as the precision matrix of a multivariate normal over the model parameters. We draw samples from this multivariate normal distribution and compute an ensemble of predictions to obtain a predictive distribution. The second base-
Figure 2: Comparison of uncertainty scores across eight benchmark regression data sets. Each figure plots area under the ROC curve as a function of the error threshold used to define correct and incorrect predictions (curves that grow higher and faster from left to right are better).

line uses a kernel density estimator (KDE) to estimate the marginal distribution over inputs in the training sample. The uncertainty score of a test prediction is the negative density of the input; test cases that have higher density lie closer to the training data in Euclidean space and so should be more certain according to the density principle. We use an isotropic Gaussian kernel for the KDE, which depends on a single bandwidth parameter that we estimate using 5-fold cross validation on the training data. Finally, we compare to a method similar to RUE but that uses only first-order rather than second-order information. This baseline computes an ensemble as in Algorithm 1 but on Line 8 the new parameter \( \theta^*_i \) is set to \( \theta - \eta L w_i \), which is the parameter vector obtained by taking a single gradient step using a bootstrapped sample with step size \( \eta \). We use the step size \( \eta = 0.001 \), which is the base learning rate during training (more information is in paragraph Model below). We refer to this baseline as Bootstrap SGD. Both RUE and the Laplace approximation must invert the Hessian. To choose a dampening factor \( \lambda \), we compute the eigenvalues of \( H \) using LAPACK’s syevd routine and choose \( \lambda \) so that the smallest eigenvalue of \( \tilde{H} \) is at least one.

Data. We run our experiments on eight common benchmark regression data sets (e.g. Hernández-Lobato and Adams 2015; Gal and Ghahramani 2016; Lakshminarayanan et al. 2017). The data sets we use are: Boston housing, concrete compression strength, energy efficiency, robot arm kinematics, naval propulsion, combined cycle power plant, red wine quality, and yacht hydrodynamics. For each data set, we sample twenty train-test splits. For the smaller data sets (housing, concrete, energy, and yacht), we sample 90% of the points for training. The remaining data sets are larger and so we use smaller percentages of the data set for each training split in order to simulate a small data regime, where uncertainty scores are most useful. For the larger data sets we sample approximately 600 training points per split and test on the remaining points.

Model. To control for model structure, learning objective, and optimization algorithm across all data sets and uncertainty estimation algorithms, we fix a single feedforward neural network architecture with a single hidden layer comprised of 50 hidden units, softplus nonlinearities, and \( L^2 \) loss. We regularize with weight decay and set the penalty \( \alpha = 1 \). Moreover, we use a single set of learning hyperparameters: we learn for a total of 500 epochs with 128 samples per minibatch, and use the default settings (\( b_1 = 0.9 \), \( b_2 = 0.999 \)) of Adam (Kingma and Ba, 2015) with a fixed learning rate of 0.001. We fit a single model for each split of each data set, and compute uncertainty scores for the predictions made by that model on the test set using the four alternative uncertainty score methods (RUE, Laplace, KDE, and Bootstrap SGD).

Evaluation. Let \( y \in \mathbb{R} \) denote the true output for input \( x \) and let \( \hat{y} \in \mathbb{R} \) be the model’s prediction. For a given error tolerance \( \tau \), our goal is to use uncertainty scores to detect whether the prediction will be correct (\( |y - \hat{y}| \leq \tau \)) or incorrect (\( |y - \hat{y}| > \tau \)). We use the area under the ROC curve (AUC) to evaluate each uncertainty score’s ability to detect incorrect predictions across all test splits for a given data set. Figure 2 shows AUC as a function of error tolerance \( \tau \) for each data set and for each uncertainty score. We sweep across

Figure 2: Comparison of uncertainty scores across eight benchmark regression data sets. Each figure plots area under the ROC curve as a function of the error threshold used to define correct and incorrect predictions (curves that grow higher and faster from left to right are better).

1These data sets are all available from https://archive.ics.uci.edu/ml/index.php
RUE is better at detecting errors than Laplace, KDE, and Bootstrap SGD for most data sets and most error tolerances. Note that the range of AUC scores varies widely across data sets. For instance, the RUE scores are able to discriminate well across all thresholds in the energy data set. The power data set, however, is challenging; all AUCs are < 0.56.

### 4.2 RUE Predictive Distributions

Existing methods for quantifying uncertainty output probabilities. Although the methods we compare to in the first experiments above do not output probability distributions, there is a natural way to create one for the methods that use ensembles of model predictions (RUE, Laplace, and Cascade SGD). When the observation noise is additive—that is, \( y = f(x) + \epsilon \)—the posterior variance of a prediction at input \( x \) for a Bayesian model is the posterior variance of \( f(x) \) plus the variance of the observation noise \( \epsilon \). For the ensemble methods, the uncertainty scores can be seen as approximations of the variance of \( f(x) \), which we denote using \( \hat{\sigma}^2(x) \).

We can also estimate the variance of \( \epsilon \) using the residuals on the training data, which we denote using \( \hat{\nu}^2 \).

A natural predictive distribution is a Gaussian centered at the prediction \( f(x) \) under the learned model parameters \( \hat{\theta} \) with variance \( \hat{\sigma}^2(x) + \hat{\nu}^2 \). We use this predictive distribution to compute negative log likelihoods (NLL) and compare the methods used after learning to state-of-the-art alternatives that estimate uncertainty during training using specialized objectives (Gal and Ghahramani 2016, Hernandez-Lobato and Adams 2015, Lahman et al. 2017). We find that RUE is competitive with these methods (e.g., on Housing, Power and Wine), but does not outperform them. We are not surprised by this result because integrated methods jointly fit predictions and uncertainty using a specialized objective. Furthermore, we suspect that RUE’s negative log likelihood would be further improved if the learning rates and regularization weights were tuned using cross validation for each data set (these choices were fixed upfront at a single setting for all data sets in order to control for effects of learning algorithms).

### 5 Conclusion

We introduced RUE, an algorithm that audits a model by estimating the uncertainty of predictions without changing the learning algorithm. This makes it easy to use RUE alongside the rich ecosystem of existing tools for training machine learning models (e.g., automatic differentiation libraries). This is in contrast to methods like Bayesian inference that depend on specific learning algorithms to estimate uncertainty. By making it easier to estimate uncertainty, we suspect that after-learning auditing methods like RUE will help to increase the adoption of machine learning in high-stakes domains such as medicine. We evaluated RUE on an error detection task, and showed that it outperforms existing tools for improving model reliability after learning. Moreover, we showed that RUE generates predictive distributions that are competitive with state-of-the-art integrated methods that use specialized training algorithms to quantify uncertainty (e.g., Bayesian inference). We also showed that RUE’s uncertainty score reflects the density and local fit criteria using a model-dependent similarity measure. In future work we can define new audits by leveraging different principles. For instance, methods for interpreting model predictions (e.g. Ribeiro et al. 2016) or performing sensitivity analyses (e.g. Koh and Liang 2017) after learning may inspire new criteria for reliability that could be integrated into different auditing tools.
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