Do machines dream of atoms? A quantitative molecular benchmark for explainable AI heatmaps

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Abstract

While there is a great deal of interest in methods aimed at explaining machine learning predictions of chemical properties, it is difficult to quantitatively benchmark such methods, especially for regression tasks. We show that the Crippen logP model (*J. Chem. Inf. Comput. Sci.* 1999, 39, 868) provides an excellent benchmark for atomic attribution/heatmap approaches, especially if the ground truth heatmaps can be adjusted to reflect the molecular representation. The "atom attribution from finger prints"-method developed by Riniker and Landrum (*J. Chem. Inf. Comput. Sci.* 2013, 5, 43) gives atomic attribution heatmaps that are in reasonable agreement with the atomic contribution heatmaps of the Crippen logP model for most molecules, with average heatmap overlaps of up to 0.54. The agreement is increased significantly (to 0.75) when the atomic contributions are adjusted to match the fact that the molecular representation is fragment-based rather than atom-based (the finger print-adapted (FPA) ground truth vector). Most heatmaps and the corresponding FPA overlaps are relatively insensitive to the training set size and the results are close to converged for a training set size of 1000 molecules, although for molecules with low overlap some heatmaps change significantly. Heatmaps of the prediction uncertainty and the uncertainty in the atomic attributions can help identify molecular regions that contribute significantly to errors in the logP prediction and/or attribution and these heatmaps can be used to guide the design of counterfactual examples to probe the ML model further. Like the simpler attribution benchmarks for classification tasks that have come before it, this work sets the bar for regression tasks.

1 Introduction

Machine learning (ML) models occasionally make wrong predictions and given their black-box nature it is not always obvious when that is the case. While there are several methods for assigning uncertainties to the predictions, these methods report (at best) on the likelihood of prediction errors and there is not a strong correlation between errors in the predictions and their uncertainties.[1] There is therefore a great deal of interest in methods aimed at explaining the ML predictions, often referred to as explainable AI (XAI), which can help humans decide whether the predictions are reasonable.[2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14] Within chemistry, in general, and drug discovery in particular, another motivation is to use the explanation to help guide the design of molecules with improved properties (for example: [15]).

Attribution methods, which aim at producing explanations by assigning a numerical value to each atom to create a so-called heatmap, are among the most popular XAI methods in chemistry.[8, 9, 10, 11, 12, 13, 14] Some of these methods were originally developed for image classification (for example [16]) where it is often fairly obvious whether the heatmap highlights the correct part of the image. However, for chemical applications it is often less clear whether the atomic attributions are correct for a certain chemical property, which complicates the benchmarking of these methods. One solution is to use simple toy models such as

classifying molecules with respect to the presence or absence of certain functional group. While methods that fail at such simple tasks can probably be discounted, it is not clear whether methods that succeed will also succeed for more complex classification and, especially, regression tasks.

Harren at al.[8] has demonstrated that binding affinity data for pairs of closely related molecules (matched molecular pairs) combined with expert chemical knowledge can be a powerful benchmark, but it is difficult to quantify the performance using this approach. Sanchez-Lengeling et al.[13] addressed this problem by fitting models to experimentally measured solvation energies[17] and comparing the corresponding heatmaps to the contributions from Crippen's well-known linearly additive atom-based model of logP values[18] - a property that is related to solubility. The attribution methods tested using this benchmark gave atomic attributions with relatively modest correlation to this ground truth but, as pointed out by Henderson et al.[9], part of the reason may be that the correlation between logP values and solvation energies is not perfect. Instead they suggested that it may be better to fit the model to Crippen logP values themselves, but did not test this approach.

In this study we show that ML models fit to Crippen logP values do lead to heatmaps that are in slightly better agreement with the ground truth heatmap derived from the atomic contributions of the Crippen model. However, when using finger prints (FPs) as the molecular representations there is a fundamental limit to the correlation that can be obtained due to the fact that the FPs are inherently fragment based and not atom based. We show that when the ground truth heatmaps are adapted to reflect this fragment-based nature the correlation is increased significantly.

2 Computational Methodology

The Crippen logP model[18] implemented in RDKit[19] predicts the logP value of a molecule by

$$logP = \sum_i n_i a_i \tag{1}$$

where n_i is the number of a particular atom type i and a_i is the logP contribution from that atom type. There are about 100 different atom types and their contributions were determined by fitting to experimental logP values. The atom types are defined by the nearest neighbour atoms so that, for example, the a_i for C is different for ethane and methanol. However, the model is local in the sense that a_i is independent of atoms not directly bonded to atom i. The a_i values are taken as the ground truth for atom attributions, with the caveat that a_i values from H atoms are added to the closest non-H atom.

We use the Random Forest (RF) regression model implemented in scikit-learn,[20] with 200 trees and a minimum of three samples per leaf node. The predicted logP value is the average over all trees and the uncertainty in the prediction is the corresponding standard deviation. The molecules for the training and test set are taken from a 250K molecules subset of the ZINC data base, which has been used in many other studies.[21, 22, 23, 24] A training set of size N corresponds to the first N molecules in the data set and the 5K test set corresponds to the last 5K molecules in the data set. For the molecular representation we use Morgan extended connectivity fingerprints[25] with a diameter of four (ECFP4) as implemented in RDKit. This method identifies fragments of varying sizes centered at each atom of the molecule, with the maximum size determined by the radius. Each fragment is then assigned a random position in a binary vector of length 2048, where the presence and absence of a particular fragment is indicated by a 1 and 0, respectively. Other bit-vector sizes are also possible, but 2048 is a very typical value. The number of different fragments for a collection of molecules is typically much larger than 2048, meaning that a bit position can report on many different fragments, which is known as bit collision.

We use the "atom attribution from finger prints"-method developed by Riniker and Landrum[11] and also test the dummy-atom approach as implemented by Jimenez-Luna et al.[10] Both methods are described

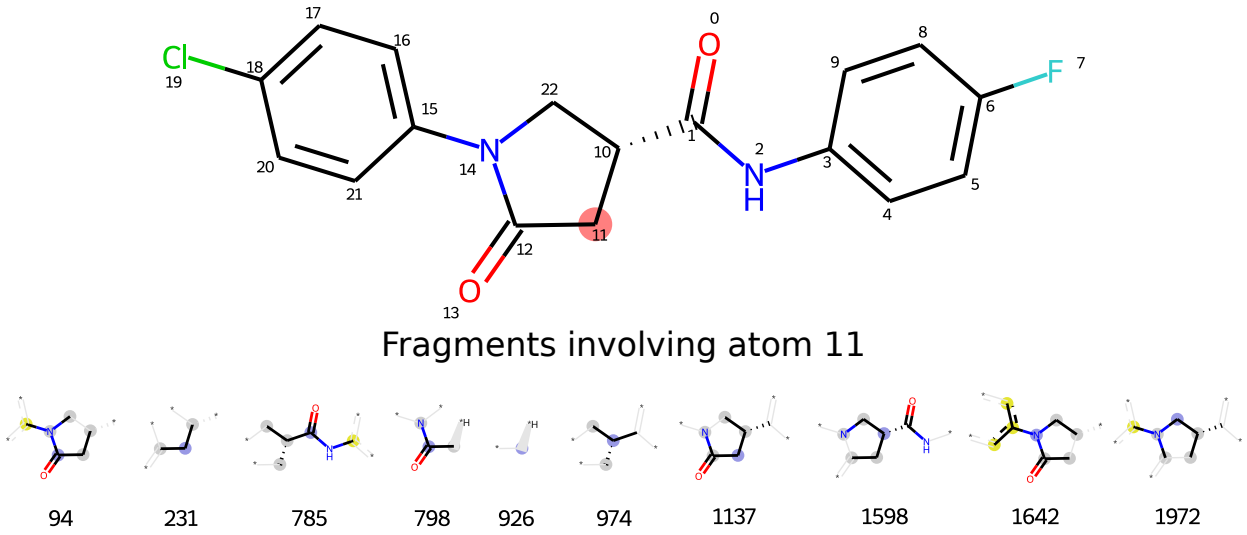


Figure 1: An example of the fingerprint fragments that are removed when an atom (11) is removed.

in more details in the following section. The atom attributions are visualised as colored contour plots, with magenta-colored dotted and green-colored solid contour lines for negative and positive contributions, respectively. When drawing the maps of the atomic contributions the number of contour lines from minimum to maximum value needs to be set. This is set so that each contour line approximately represents a 0.06 change: $N_{contour} = \frac{ac_{max} - ac_{min}}{0.06}$, where ac_{max} and ac_{min} are the highest and lowest atomic contributions of the molecule, respectively. $N_{contour}$ is rounded to nearest integer. The coloring is scaled to the maximum absolute value in the attribution vector.

3 Results and Discussion

3.1 Comparison of the atomic attributions to the ground truth

The "atom attribution from finger prints"-method developed by Riniker and Landrum[11] computes the contribution of a given (non-hydrogen) atom by removing all bits from the fingerprint for which the corresponding fragments contain the atom (cf Figure 1). The ML predicted value using this new fingerprint is subtracted from the value predicted with the unmodified fingerprint and the difference is attributed to that atom. This results in a vector of atom attributions that we want to compare to the corresponding atom contributions-vector (the ground truth vector) from the Crippen logP model. While the ground truth vector sums up to the ground truth logP value, the atom attribution vector does not sum up to the ML-predicted logP value. The vector elements are in fact very different in magnitude so a simple difference is not instructive. Sanchez-Lengeling et al.[13] used Kendall's tau (rank correlation) while Henderson et al.[9] used Pearson's r to quantify agreement. We choose to compute the dot product of the normalised atom attribution and ground truth vectors, which ranges from -1 to 1 and where 1 corresponds to a perfect agreement. This overlap compares the distribution and relative importance of positive and negative contributions within the molecule, but it does not report directly on the contribution of each atom to the logP value. Thus, when comparing the vectors visually we re-scale the attribution vector so that it sums to the predicted logP value and depict the magnitude of these contributions as a contour map, while the color intensity corresponds to a "normalised" vector where the largest magnitude contribution is 1 (this vector is very similar to the normalised vectors used to compute the overlap, but gives better visual comparison). We compare the overlap to Pearson's r below.

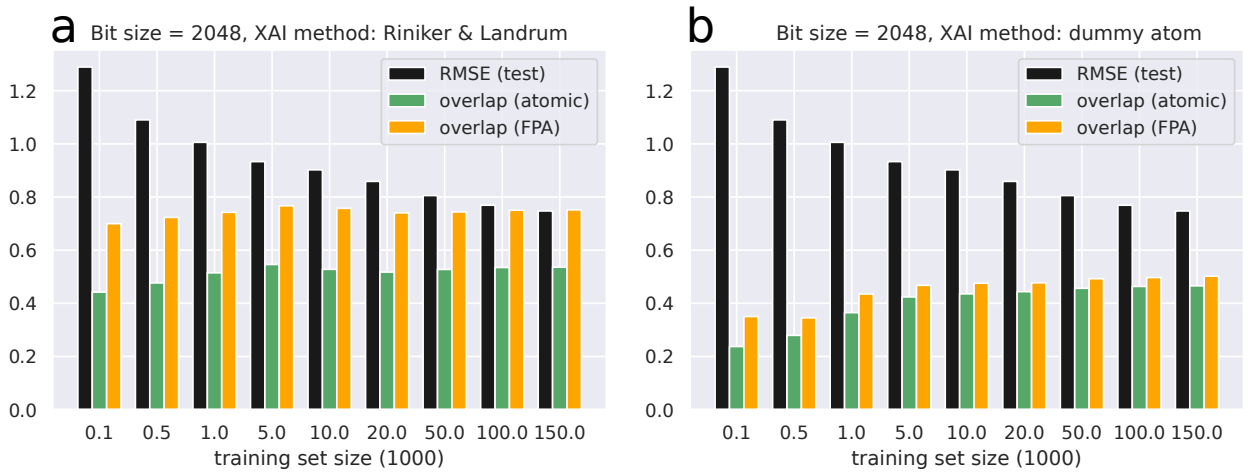


Figure 2: (a) The average overlap of the ML vector with different versions of the ground truth and FPA vectors calculated based on the RDKit atom contributions. (b) Same as for (a) but using the dummy atom approach.

3.2 Results for a large training set

We train nine different RF/ECFP4 models using training sets ranging in size from 100 to 150K molecules and test the performance using a test set of 5K molecules. The RMSE is shown in Figure 2a and suggests that the error is converged for the largest training set and that the model is as good as it is going to get. We first focus on the results from this model since that separates any issues related to incomplete training from any issues intrinsic to the XAI methodology.

The average overlap (green column) is 0.54 indicating that the atomic attributions are largely correct for a majority of the molecules. For comparison, a null-model attribution vector, where each atom is assigned the value logP/N where logP is the predicted value and N is the number of non-H atoms, results in a average overlap of 0.32 (Figure S1). Figure 3a and b shows plots of the atomic attributions and the ground truth contributions, respectively, for a molecule (**1**) with an overlap (0.66) close to the average. Both plots show positive contributions from the phenyl rings, but the rest of the atoms in the molecule do not appear to contribute significantly to to the predicted logP value, in contrast to the ground truth. Never-the-less the logP value is predicted to within 0.3 units. One possible reason is that when using a FP radius of two, the removal of an atom results in the removal of a relatively large chunk of the molecule, while the associated change in logP is ascribed to a single atom. For example, removing the carbonyl C atom in the pyrrolidone ring actually removes the entire moiety plus part of the substituents (Figure 1) and the combined atomic logP contributions of these atoms, which is roughly zero, is assigned to that atom. To quantify this effect we compute the sum of the logP contributions for each of the ten fragments and assign it to the carbonyl C and repeat this process for all the other atoms to produce a "finger print-adapted" (FPA) ground truth vector. A plot of this vector is shown in Figure 3c and shows a near perfect agreement with the ML attribution vector, with an overlap of 0.99. Thus, the discrepancy between the attribution and ground truth vectors observed for this molecule is due to the way the attributions are computed and not a deficiency in the ML model itself. Using FPA ground truth vectors the average overlap for the test set increases significantly from 0.54 to 0.75, suggesting that this is the case for most molecules, although the average null-model overlap also increases, to 0.61 (Figure S1).

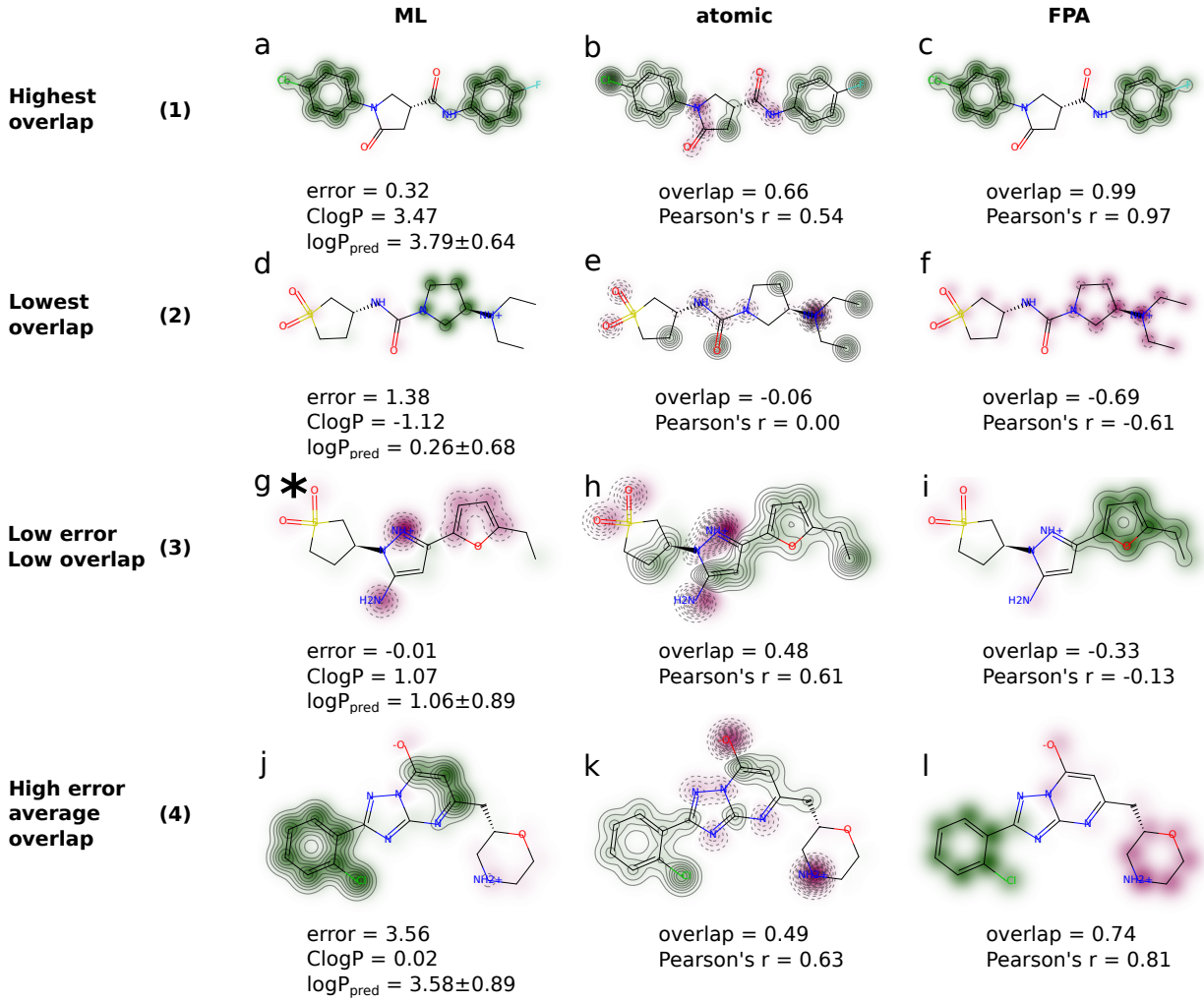


Figure 3: Heatmap examples for four molecules (**1-4**). The first column is the heatmap from the ML model trained on 150K molecules. The second column is the ground truth heatmap from the atomic contributions of the Crippen model and the third column is the FP adapted ground truth heatmap (see text). ML contributions are scaled so they sum to ML prediction, AF contributions are scaled to sum logP. Crippen (atomic) contributions sum to logP by nature. *While the predicted logP is positive, summing the atomic contributions results in a negative number. Instead of scaling to $\log P_{\text{pred}}$, the atomic contributions are scaled to sum to $-\log P_{\text{pred}}$

However, the good match between the ML-attribution and FPA vectors for **1** does not mean that the ML model has learned the contribution of each FP fragment correctly. Out of the 41 different ECFP4 fragments that describe **1** only nine (Figure 4) make a significant (>0.05) contribution to the logP value and a FP with only these nine bits reproduces the predicted logP value to within 0.25 units. All but one of these fragments (fragment 90) are ECFP2 fragments and none of these fragments derive from the pyrrolidone ring. So according to the ML model the net logP contribution of the pyrrolidone ring is nearly zero because all associated fragments each make nearly zero contributions, in contrast to the FPA vector where most fragments make sizeable positive or negative contributions that mostly cancel.

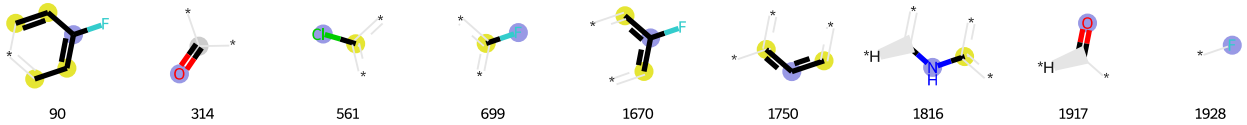


Figure 4: The bits that make the largest contributions to the predicted logP value of molecule **1**

Figures 3d-f show similar plots for the molecule (**2**) with the lowest FPA overlap (-0.69) in the test set. The predicted logP value is slightly positive (0.26) while the ground truth is negative (-1.12) and the error (1.38) is more than twice the model MAE (0.58) (Table S1). Comparison of the ML-attribution vector to the ground truth and FPA vectors clearly show that the discrepancy arises from the region of the molecule involving the N cation. Indeed, the error is eliminated by removing the proton, which also increases the overlap to 0.75 (Figure S2).

In general a low overlap does not necessarily correspond a high error: the Pearson correlation factors for the FPA overlap vs MAE is only -0.11. While the direct correlation is small there is a modest enrichment of low error predictions for molecules with high overlap (Figure S6d). For example, the MAE of molecules with overlaps between 0.8 and 1.0 is 0.55 while the MAE for molecules with negative overlaps is 0.82

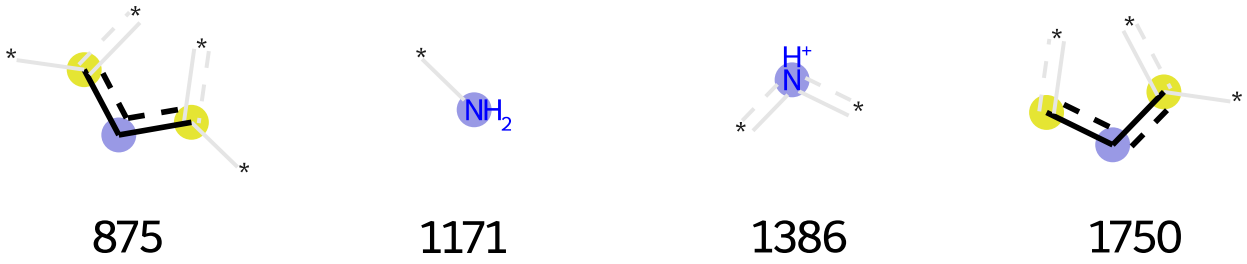


Figure 5: The bits that make the largest contributions to the predicted logP value of molecule **3**

Figures 3g-i show heat maps for a molecule (**3**) with both a low error and low FPA overlap (-0.33). In this case the ML-attributions are all negative, while the predicted logP value is positive. Comparison of the ML attribution vector and FPA vector shows that the problem lies mainly with the C atoms in the furan ring, which make negative contributions to the logP. Removing the N proton changes the sign of these contributions and increases the overlap to 0.73 (Figure S3), so the "sign problem" in the furan ring is related to the protonation state of the neighboring pyrazole ring. We investigated several possible explanations, such as bit collisions between fragments in these two rings or the effect of FP fragments that connect the two rings, but the reason turns out to be a bit more complicated. The changes in predicted logP that gives rise to the heat map has three main contributions (Figure 5): bit 1171 (the NH_2 group), 1386 (the NH^+ group), and 1750 (the furan C atoms). In fact a FP vector with only these three bits results in a predicted logP value (0.91) that is very similar to the value predicted with all 45 on-bits (1.07). Removing bit 1750 from this FP decreases the predicted logP by 0.36 (i.e. bit 1750 makes a positive logP contribution), while

removing bit 1750 from the full FP vector increases logP by 0.35, which gives rise to the negative contours on the furan ring. Clearly, at least one additional bit is needed for the negative furan ring contributions and that bit turns out to be 875, which represents the three C atoms of the pyrazole ring (Figure 5). Note that all three bits (875, 1171, and 1386) must be on for bit 1750 to make a negative contribution, which is why deprotonation (which removes bit 1386) changes the sign of bit 1750's contribution. This is a case of overfitting in the sense that the ML model has learned a non-additive rule for an additive property, but we will qualify this point further the end of this subsection.

Clearly, the ML heatmap for **3** (Figure 3g) is not helpful in understanding the predicted logP values and we found that for 13% of the molecules the sum of the ML atomic attributions do not have the correct sign (Figure S6d). This sign problem is also found in the FPA heatmaps in 5% of the molecules, but only 2% of the molecules have a sign problem for both the ML and FPA heatmaps. About half of the sign problems in the FPA heatmaps occur for logP values that are ≤0.5 suggesting the sign problem is due to imperfect cancellation of nearly equal positive and negative contributions and the heatmaps still offer insights into the predicted logP value (see e.g. Figure S3).

The non-additive behavior observed for compound **3** is also observed for compound **2**: at first sight the heat map seems to show that the model simply has erroneously learned that a protonated tertiary amine group makes a small contribution to a logP value. However, a similar bit-analysis shows that the NH^+ only makes small contributions when bits related to the distant sulfone group are on. Changing the sulfone group to a methylene group leads to an excellent logP prediction (0.53 vs 0.64) and a better overlap (0.60) where the NH^+ makes a sizable negative contribution to the logP value (Figure S2).

Figures 3j-l show heat maps for the case of high error but average overlap. The relatively high overlap considering the difference in heatmaps reflect the fact that the overlap focuses more on the distribution of positive and negative contributions, rather than on their magnitudes. The ground truth and FPA vectors show that the ground truth logP value (0.02) is a result of the near perfect cancellation of positive and negative contributions of near equal magnitude. Comparing the ML- and FPA-vectors it is clear that while the colors, which are representative of the overlap, are matched reasonably well, the contours, which are representative the magnitude of the contributions, are not. The error clearly comes from an underestimation of the effect of the N cation and an overestimation of some of the C atoms in the pyrimidine ring. Neutralising the cationic N decreases the error by ca 1 unit due the ground truth logP value being raised by roughly the same amount while the predicted value is essentially unchanged (Figure S4). However, roughly the same error (2.26) can be obtained by removing the chlorophenyl group since the NH_2^+ group now correctly makes a sizeable negative contribution to the predicted logP value (Figure S4). So, just like for **2**, the contribution of a cationic N is dependent on another, distant, functional group, which is clearly at odds with the additive nature of the ground truth model. In the absence of the proton or the chlorophenyl group, the remaining error is largely due to some of the C atoms in the pyrimidine ring. The reason seems to be a consistent overestimation of the effect of the corresponding bit (875, Figure 5) for the pyridine ring and the overestimation can be removed simply by adding a methyl group (Figure S4).

To sum up, the "atom attribution from finger prints"-method developed by Riniker and Landrum, when used with a RF model, gives atomic attributions that are in reasonable agreement with the atomic contributions of the Crippen logP model for most molecules. The agreement is increased significantly when the atomic contributions are adjusted to match the fact that the molecular representation is fragment-based rather than atom-based (the FPA ground truth vector). Molecules where the atomic attribution differs significantly from the ground truth tend to have slightly larger errors on average, but the correlation factor is near zero when considering individual molecules. One question is whether cases such as **3** with low errors and wrong attribution is due to overfitting. The fact that the ML-model has a learned non-additive correlations between structurally distant FP fragments is at odds with the additive and local nature of the ground truth and thus consistent with overfitting. On the other hand, the problem (as measured by the

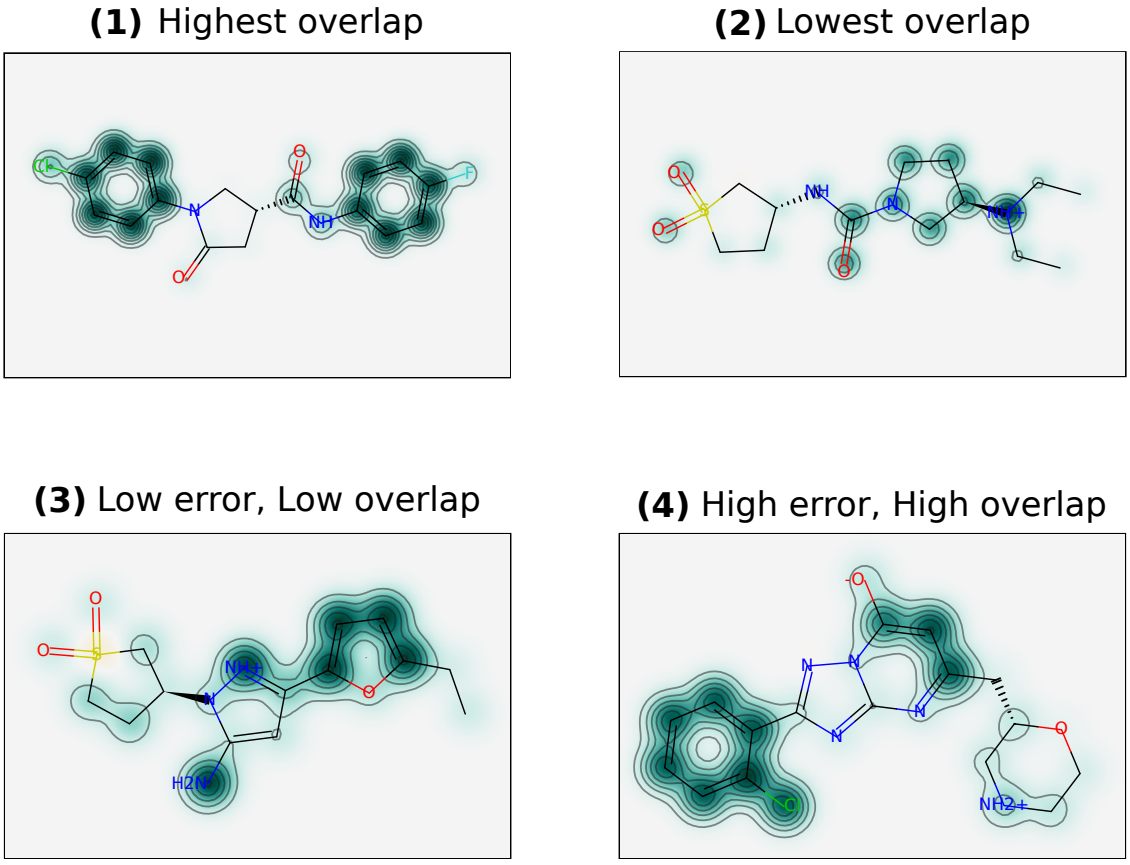


Figure 6: UAA uncertainty heatmaps of the four molecules depicted in Figure 3. Depicted uncertainties are scaled such that 0.3 is the zero-point (no color or contour on the map) and the color scale is with respect to the maximum atom uncertainty in the molecule. Each contour represents a 0.2 increase in uncertainty.

percentage of molecules with "sign problems") is most severe for the largest training set where one would expect overfitting to be less important. A likely explanation is that the use of a non-additive representation (binary FPs) to model an additive property, combined with bit collision, results in an intrinsically overfit model. For example, only two FP fragments make significant contributions to the predicted logP of n-butane: CH3- and CH2-CH3-CH2-. The fragment that indicates that there are two of each of these fragments in n-butane (CH3-CH2-CH2-CH3) is not in the training set so that bit position is used for another fragment not contained in n-butane (bit collision). Even if n-butane was contained in the training set, the corresponding fragment would only appear once and the model would learn that that this bit position is far more likely to report on some other non-pertinent fragment. For example, there are only 24 instances where bit 94 corresponds to the fragment shown in Figure 1, compared to 6050 instances for the most popular fragment, so this bit cannot be used by the model to predict logP for molecule **1**. Thus, rather than making use of large fragments to help estimate the number and proximity of smaller fragments, the model is forced to learn correlations between smaller fragments. As a result, spurious correlations between fragments such as those seen for molecules **2**-**4** can occur because the representation does not effectively report on whether, for example, the fragments shown in Figure 5 are in the same ring or not. A corollary of this hypothesis is that the Crippen logP values represent a challenging benchmark for the ECFP4/RF model and, hence, the atomic attribution method.

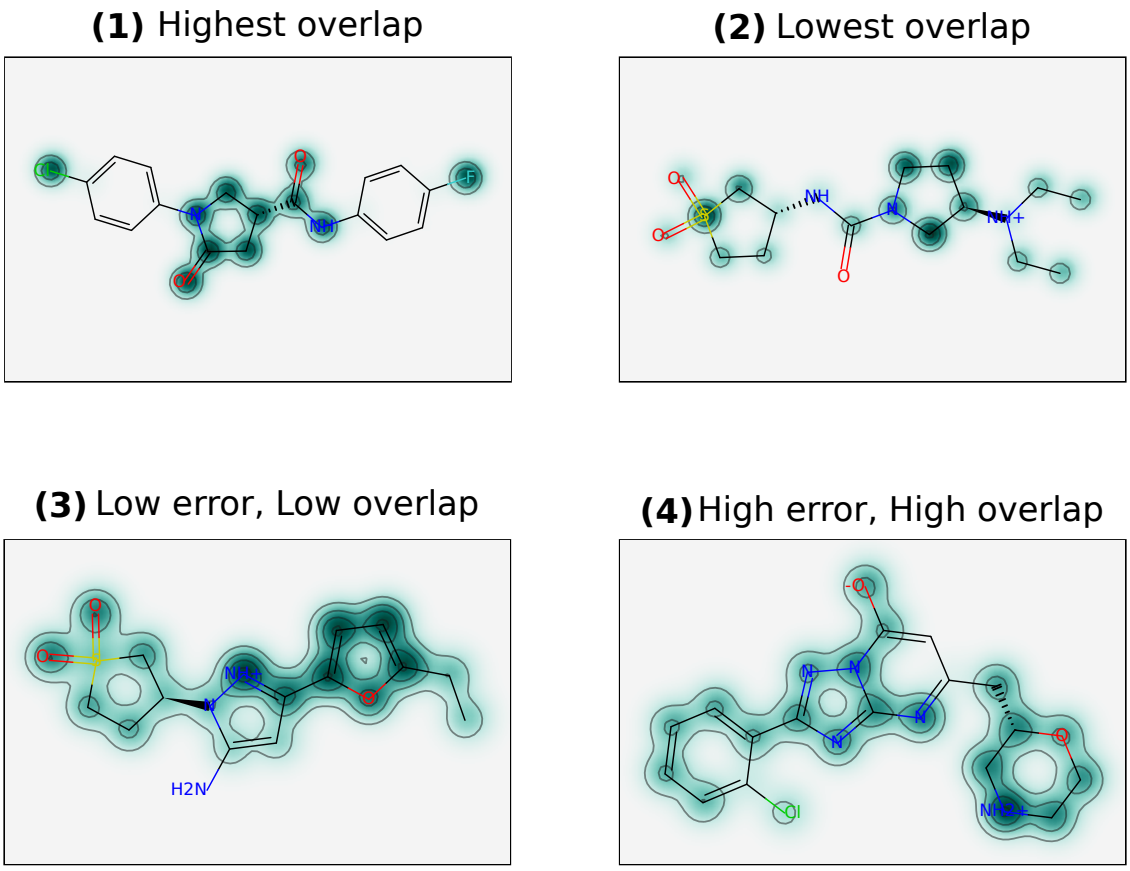


Figure 7: AAU uncertainty heatmaps of the predicted uncertainty on logP. The plots are scaled so that the lowest atom contribution set to 0 and the atom contributions sum to the total uncertainty on the predicted logP. Each contour represent a 0.02 difference.

3.2.1 Using atom attributions in the absence of the ground truth

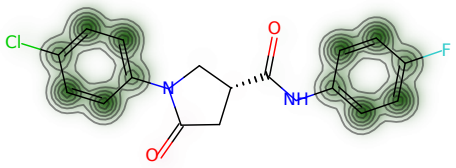
As we have shown in the previous section, one can learn a great deal about the ML model from heatmaps by comparing to the corresponding ground truth heatmaps. However, ground truth heatmaps will not be available for other properties so here we discuss what can be learned without them. We investigate two approaches: uncertainty in the atomic attribution (UAA) and atomic attribution of the uncertainty (AAU). The UAA is obtained by computing the atomic attributions for each tree in the random forest and computing a standard deviation for each atom while the AAU is computed as described above except using the standard deviation of the logP predictions instead of the logP value itself. Figure 6 shows heatmaps of the UAA for the four molecules discussed so far, which generally emphasize the same parts of the molecules as the logP attributions, i.e. the atoms that contribute most to the logP value tend to have the highest uncertainties. However, the heatmaps for molecule **2** and **4** do indicate uncertainties for the cationic atoms that are higher than the corresponding logP contributions and similarly for the C atoms in the furan ring of **3**. The AAU plots show a reverse trend where the highest uncertainties often are in regions that make relatively small logP contributions. The plots for molecules **3** and **4** show the highest uncertainties for the cationic atoms as well as the C atoms in the furan ring for **3**. Interestingly, for molecule **2** the S atom of the sulfone group contributes significantly to the uncertainty in the logP prediction.

To summarise, the plots of the UAA and AAU can help identify molecular regions that contribute significantly to errors in the logP prediction and/or attribution and can be used to guide the design of counterfactual examples to probe the ML model further (Figures S2-S4).

3.3 Results for smaller training sets

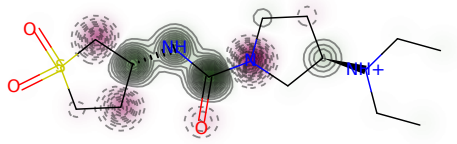
Most data sets in chemical science are often considerably smaller than 150K with many as small as 500-5000 molecules, so we investigate the effect on training set size on the conclusions drawn thus far. Figure 2a shows that the average overlaps are essentially converged for 5K molecules. The drop in average overlap on going to smaller training sets is more pronounced for the ground truth vector compared to the FPA vector but even for a training set of 100 molecules the average overlaps (0.44 and 0.70) are still significantly larger than for the null-model (0.31 and 0.58). Figures 8 and 9 show heat maps for molecules **1**-**4** for training set sizes of 100 and 1000 molecules, respectively. Comparison to Figure 3 shows that for molecule **1** there is very little change in the heatmap, overlaps, and predicted logP value on going to the smaller training set. For molecule **2** the heatmap for 100, 1000, and 150K all look different from the ground truth and from each other while the error in the predicted logP is consistently high. In contrast, for molecule **3** the FPA overlap decreases from 0.77 to 0.70 to 0.33 on going from training set sizes of 100 to 1000 to 150K, while the error in the predicted logP value decreases from 1.91 to 0.58 to -0.01. The furan ring is correctly predicted to make a positive contribution to the logP for the two smaller training set sizes and the heatmaps are consistent with a positive logP value. More generally, the number of molecules with "sign problems" is lower for the smaller training set sizes as shown in Figure S6. Finally, for molecule **4** the main difference in the heatmaps is the growing contribution of some of the C atoms in the pyrimidine ring on going to larger training set sizes, but the FPA overlap is essentially unchanged.

To sum up, most heatmaps and the corresponding FPA overlaps are relatively insensitive to the training set size and the results are close to converged for a training set size of 1000 molecules, although for molecules with low overlap some heatmaps change significantly. The difference in average error for molecules with high and low overlap is more pronounced for smaller training sets (Figure S6), but this could just reflect the larger spread in errors for models trained on smaller training sets.



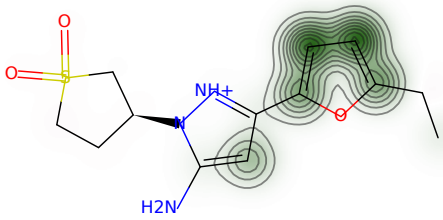
1

error = -0.42
ClogP = 3.47
$\log P_{pred}$ = 3.05±0.99
overlap (ground truth) = 0.63
overlap (FPA) = 0.97



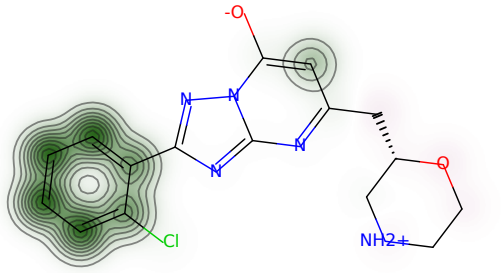
2

error = 1.53
ClogP = -1.12
$\log P_{pred}$ = 0.41±1.44
overlap (ground truth) = 0.15
overlap (FPA) = 0.05



3

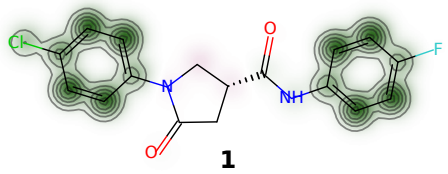
error = 1.91
ClogP = 1.07
$\log P_{pred}$ = 2.97±0.82
overlap (ground truth) = 0.36
overlap (FPA) = 0.77



4

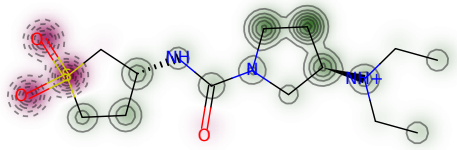
error = 2.68
ClogP = 0.02
$\log P_{pred}$ = 2.70±0.97
overlap (ground truth) = 0.31
overlap (FPA) = 0.79

Figure 8: ML heatmaps for molecules **1**-**4** for a training set size of 100 molecules.



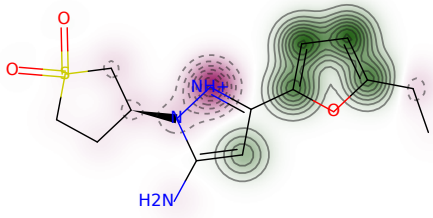
1

error = 0.13
ClogP = 3.47
$\log P_{pred}$ = 3.60±1.12
overlap (ground truth) = 0.65
overlap (FPA) = 0.96



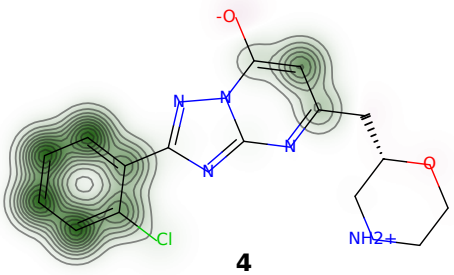
2

error = 2.30
ClogP = -1.12
$\log P_{pred}$ = 1.18±1.31
overlap (ground truth) = 0.06
overlap (FPA) = -0.43



3

error = 0.58
ClogP = 1.07
$\log P_{pred}$ = 1.65±1.01
overlap (ground truth) = 0.53
overlap (FPA) = 0.70



4

error = 3.37
ClogP = 0.02
$\log P_{pred}$ = 3.40±1.10
overlap (ground truth) = 0.35
overlap (FPA) = 0.75

Figure 9: ML heatmaps for molecules **1**-**4** for a training set size of 1000 molecules.

3.4 Comparison to related approaches

3.4.1 Dummy atom approach

Sheridan[12] has developed an XAI approach in which the contribution of an atom is determined by replacing it with a Na atom and this approach has been adopted by others.[10, 8] The advantage if this approach is its ease of implementation and general applicability to all kinds of molecular representations such as FPs and graph neural networks. Figure 2b shows the average overlaps as a function of training set size using this approach as implemented by Jimenez-Luna et al.[10] The overlaps are significantly lower, especially using the FPA vector, where the average overlap is lower than the null-model for all training set sizes. The effects on the average overlaps with the ground truth vector is less pronounced but the average overlaps are similar to or lower than the null-model for training set sizes smaller than 5000 molecules.

The likely reason for the poorer performance of the dummy atom approach is that while it removes the same bits as the Riniker and Landrum approach, it also introduces an equal number of new on-bits associated with the dummy atom. These new on-bits introduces spurious logP contributions which can corrupt the heatmaps. We note that these conclusions are specific to the FP representation and do not necessarily apply to the use of dummy atoms with graph neural networks.

3.4.2 Overlap vs correlation coefficients

As mentioned in the introduction, Sanchez-Lengeling et al.[13] have tested graph-based atom attribution methods by fitting solubility data[17] and then comparing the atomic attributions to the atomic contributions from the Crippen logP model - an approach that has also been used by Henderson et al.[9]. Both used correlation coefficients to compare the vectors for individual molecules: Sanchez-Lengeling et al. used Kendall's tau (rank correlation) while Henderson et al. used Pearson's r. In general we find that there is a good correlation between Pearson's r and the overlap. For example, for the 150K training set the average Pearson's r values for the ground truth and FPA ground truth are 0.46 and 0.74, which are in reasonable agreement with the corresponding average overlaps of 0.54 and 0.75 (Table S2). However, comparing R and overlap values for the four molecules in Figure 3 the R value occasionally overestimates the agreement with the ground truth vector. For example, for molecules **3** and **4** the R values indicate significantly above-average agreements with the ground truth vector, while the overlaps indicate slightly below-average agreements.

Since the models used by Sanchez-Lengeling et al. and Henderson et al. are fit to solubility values rather than logP values one cannot say anything definitive about how their attribution methods compares to our approach. However, the best average r values found by Sanchez-Lengeling et al. and Henderson et al. (0.37 and 0.28) are not too different from the corresponding value (0.43) we obtain for a training set size of 1000 (Table S2), which roughly corresponds to the size of the solubility dataset used in these studies. As pointed out in both studies, these average r values are relatively low and our study suggests that perhaps they could be improved somewhat by fitting the model to the Crippen logP values. However, a more important factor could be that the ground truth attribution must be (somehow) adapted to better reflect the molecular representation used in these graph-based models.

4 Conclusions and outlook

The "atom attribution from finger prints"-method developed by Riniker and Landrum, when used with a RF model fitted to Crippen logP values, gives atomic attribution heatmaps that are in reasonable agreement with the atomic contribution heatmaps of the Crippen logP model for most molecules, with average heatmap overlaps of up to 0.54. The agreement is increased significantly (to 0.75) when the atomic contributions are adjusted to match the fact that the molecular representation (FPs) is fragment-based rather than atom-based

(the FPA ground truth vector). Molecules where the atomic attribution differs significantly from the ground truth tend to have slightly larger errors on average, but the correlation factor is near zero when considering individual molecules.

Most heatmaps and the corresponding FPA overlaps are relatively insensitive to the training set size and the results are close to converged for a training set size of 1000 molecules, although for molecules with low overlap some heatmaps change significantly. The difference in average error for molecules with high and low overlap is more pronounced for smaller training sets (Figure S6), but this could just reflect the larger spread in errors for models trained on smaller training sets.

Heatmaps of the prediction uncertainty (AAU) and the uncertainty in the atomic attributions (UAA) can help identify molecular regions that contribute significantly to errors in the logP prediction and/or attribution and can be used to guide the design of counterfactual examples to probe the ML model further.

Our main conclusion is that the Crippen logP model provides an excellent benchmark for heatmap approaches, especially if the ground truth heatmaps can be adjusted to reflect the molecular representation. While this is straightforward for a FP representation, it is not immediately clear how to do this for graph-based representations, should that be necessary. In any case, we have shown that a combination of a relatively simple and widely used ML model and attribution method can provide heatmaps that are in good agreement with the ground truth and give a great deal of insight into how the model has learned. Like the simpler attribution benchmarks for classification tasks that have come before it, this work sets the bar for regression tasks.

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Supporting Information

The code and data resulting from this study can be found here https://github.com/jensengroup/FP_RF_XAI and https://sid.erda.dk/sharelink/eUVFpTDU62, respectively.

Table S1: Table of training and test MAE values

			Training set size								
			100	500	1000	5000	10.000	20.000	50.000	100.000	150.000
N_{bits}	2048	train	0.59	0.46	0.44	0.39	0.37	0.36	0.34	0.32	0.31
		test	1.01	0.86	0.79	0.73	0.71	0.67	0.63	0.60	0.58
	1024	train	0.57	0.45	0.44	0.39	0.38	0.37	0.35	0.33	0.32
		test	1.03	0.88	0.82	0.76	0.74	0.71	0.66	0.63	0.62

Table S2: Mean of Pearson's r for the test set

	Training set size			
	100	500	1.000	150.000
FPA	0.63	0.66	0.69	0.74
"ground truth"	0.34	0.39	0.43	0.46

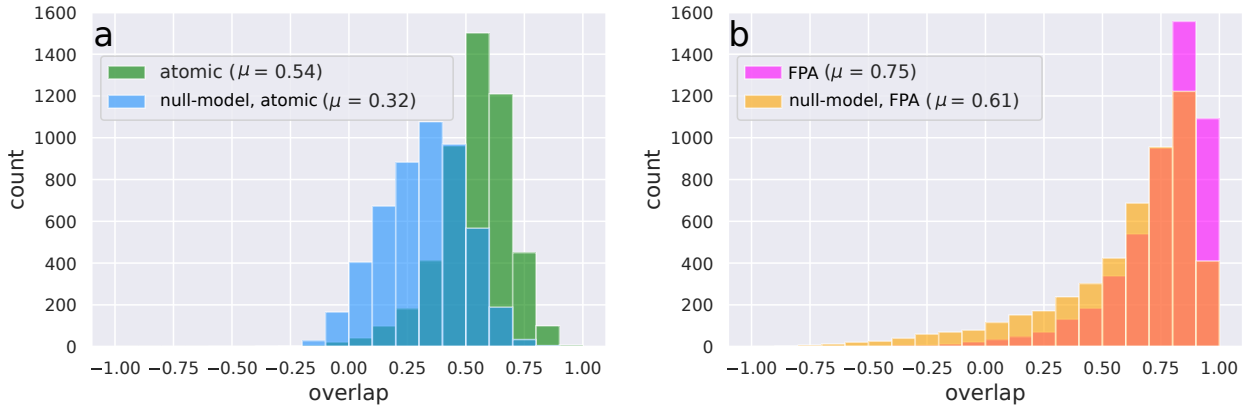

Figure S1: overlap distributions for a) the atomic-attribution vector and the ML vector (green) compared to the overlap between the atomic attribution vector and the null-model vector (blue) and b) the FP-attribution vector and the ML vector (magenta) compared to the overlap between the FP-attribution vector and the zero-model vector (orange). The null-model vector is created by simply assigning the mean atom contribution to each atom based on the predicted logP; for positive logP predictions all atoms will have the same positive contribution and for negative logP predictions all atom will have the same negative contribution.

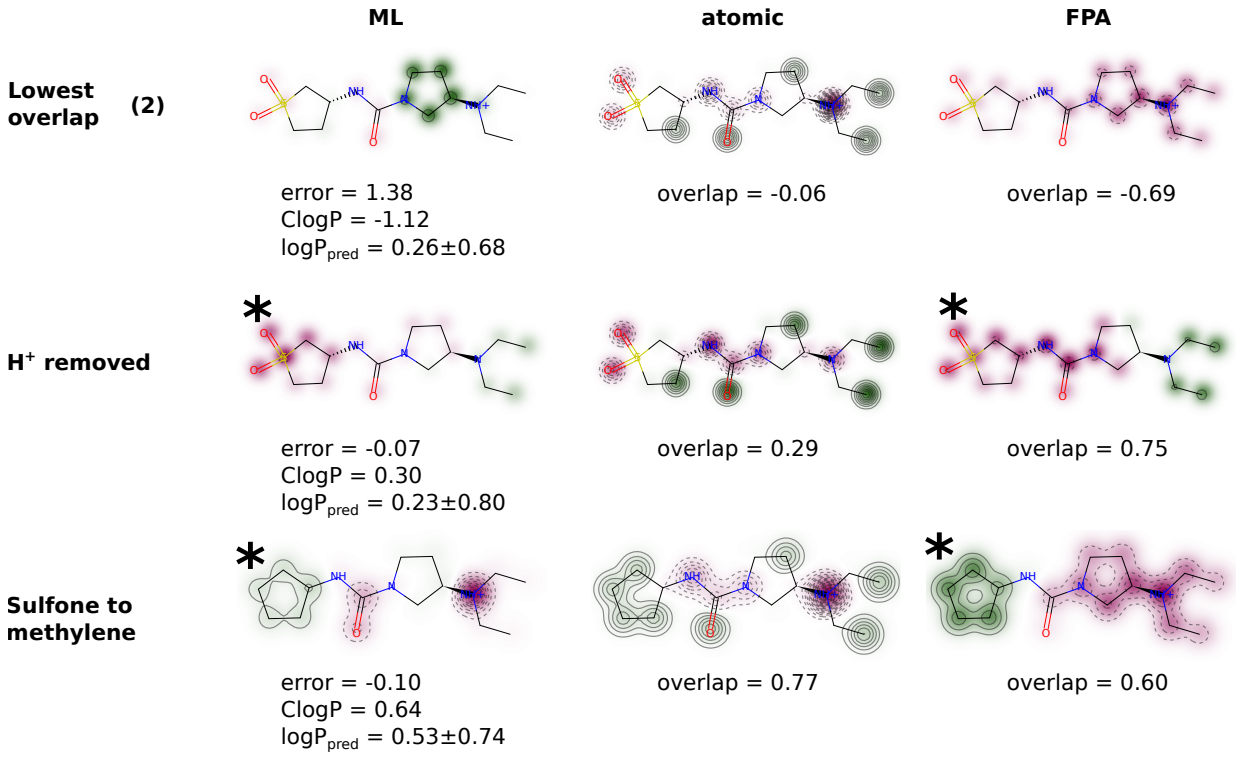

Figure S2: Effect of removing proton as well as changing a sulfone group to a methyl group from the molecule with lowest FPA overlap. Heatmaps with sign problems are marked with *.

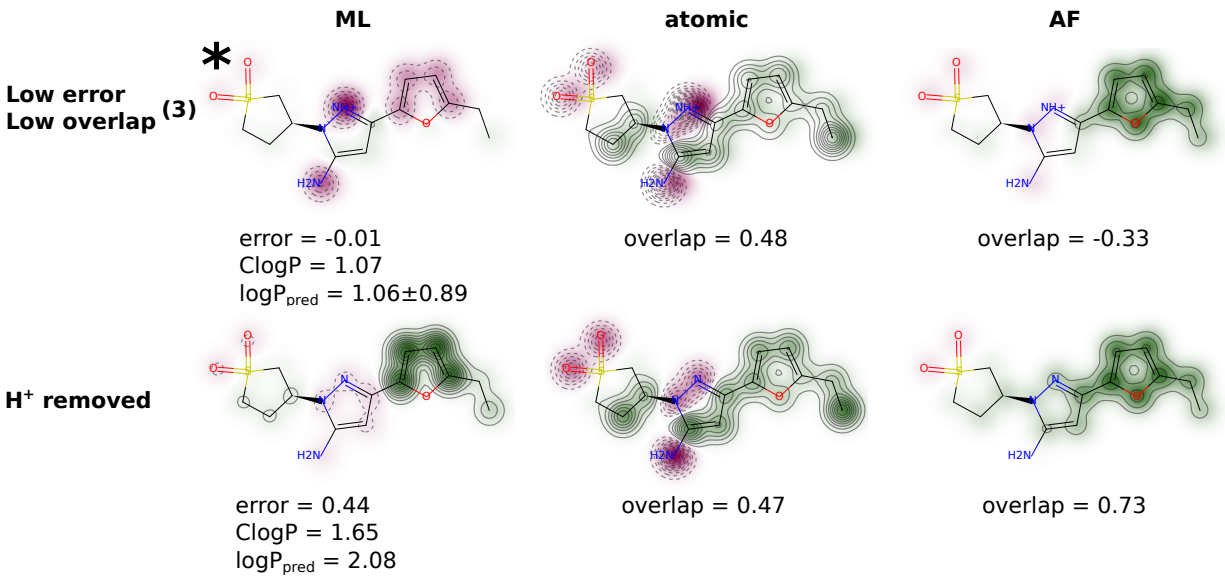

Figure S3: Effect of removing proton from a molecule with low FPA overlap and low error

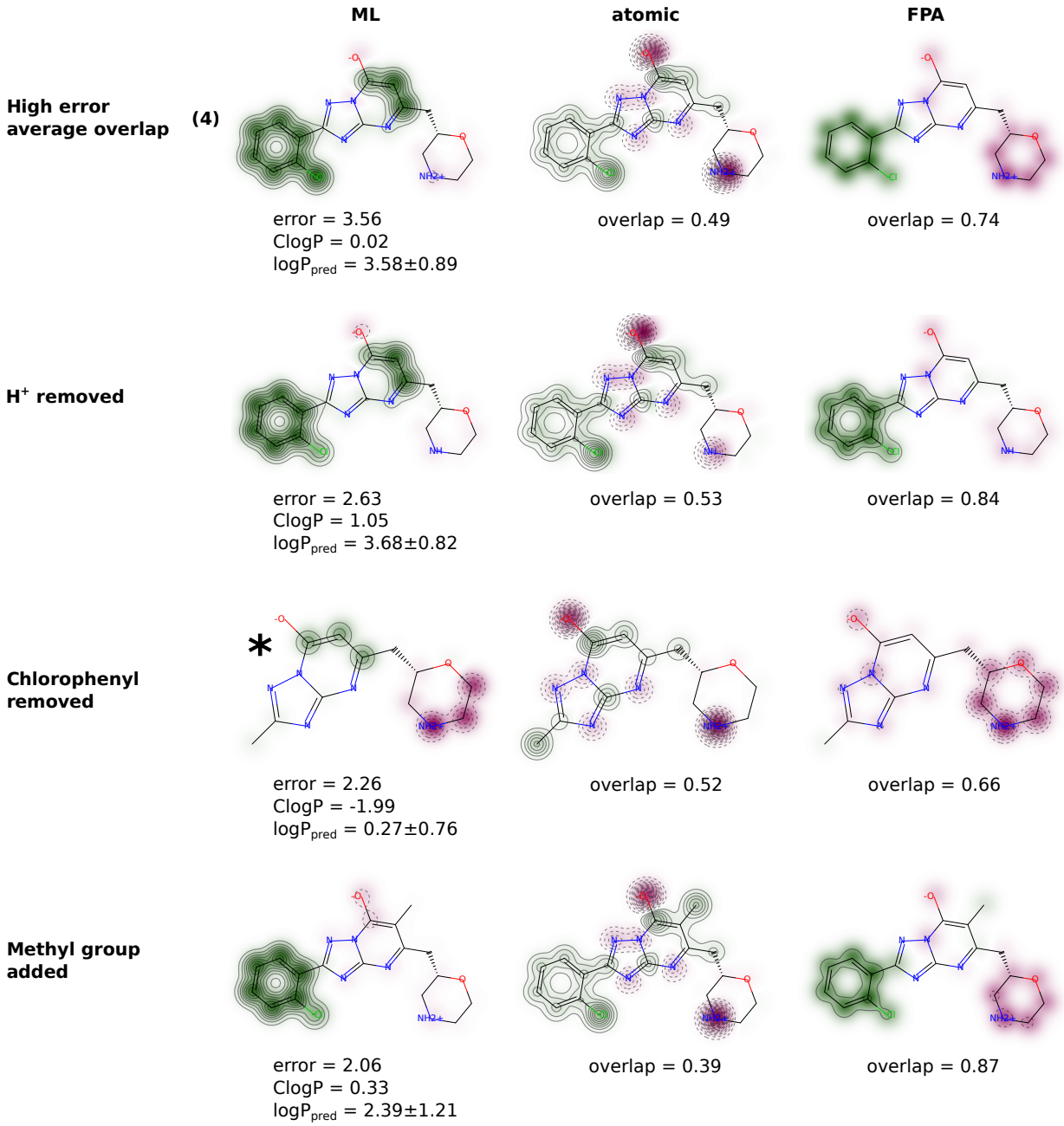

Figure S4: Effect of removing proton from a molecule with high FPA overlap and low error

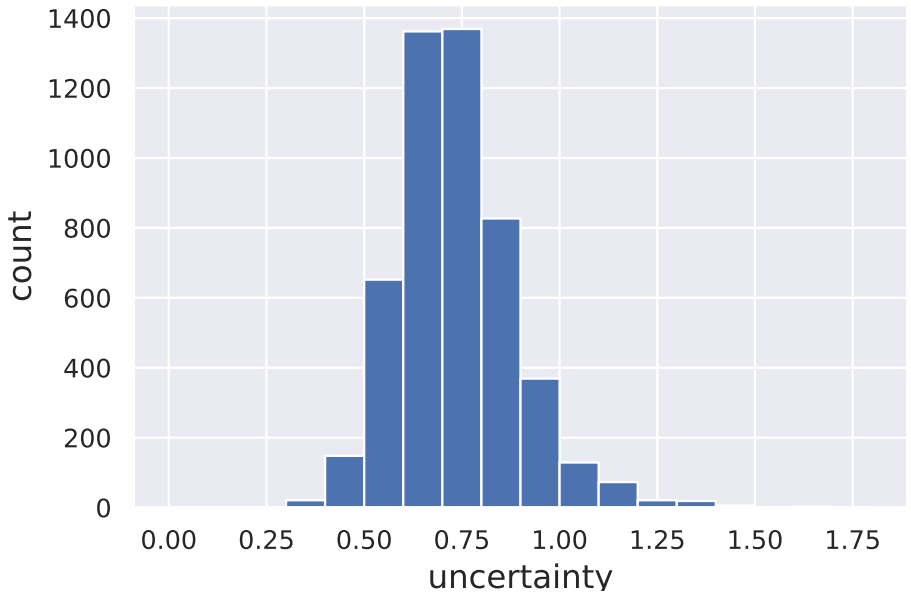

Figure S5: Distribution of predicted uncertainties for the test set with the model trained on 150.000 ClogP values.

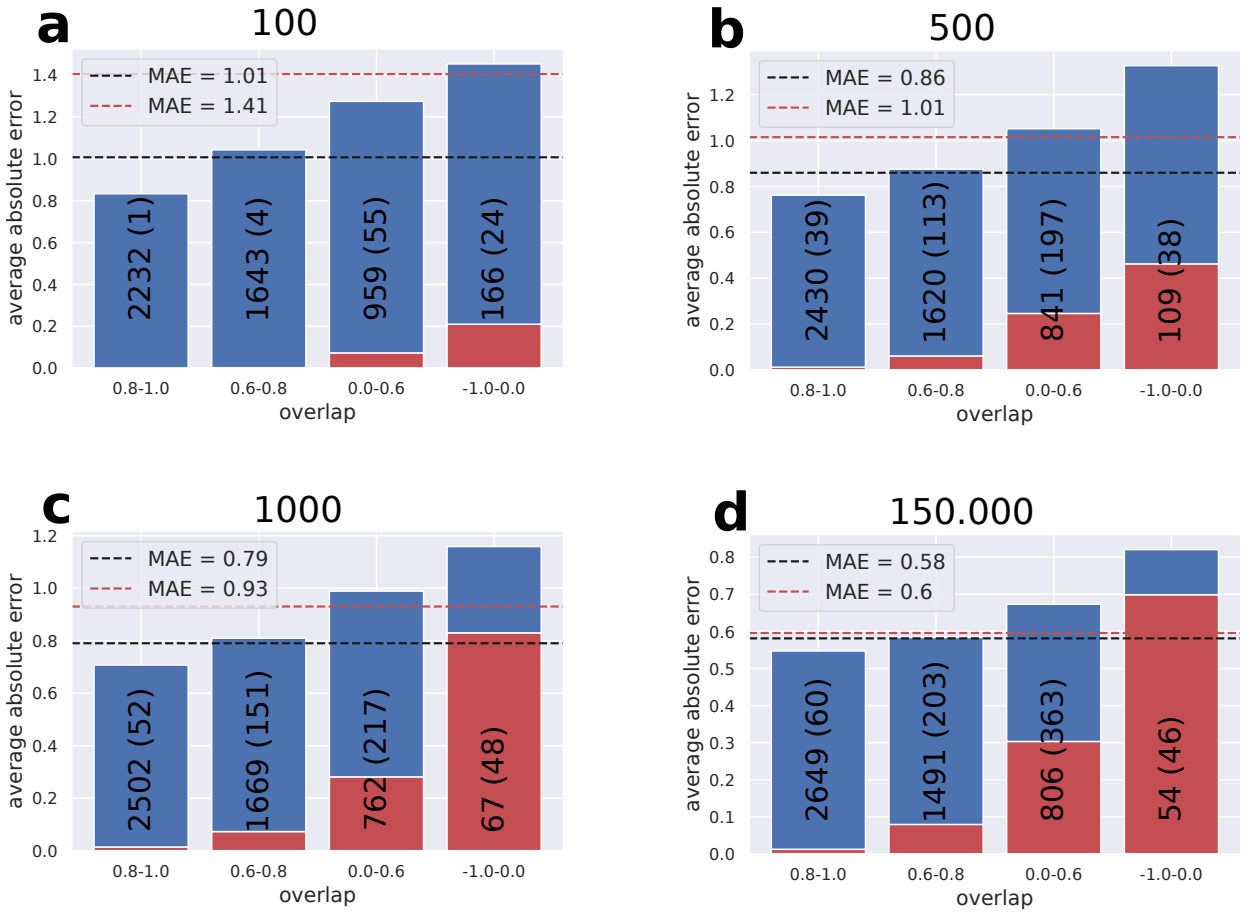

Figure S6: overlap, error and sign-problem analysis on test set based on model trained on 100, 500 and 150.000 entries with bit vector of length 2048. Doing the same analysis on the first 5000 entries of the training set for the 150.000 model results in an increased number of molecules with sign problem (845 vs 672 for the test set) Doing the same analysis on the test set but with a model trained on 150.000 and with a bit vector length of 1024 results in a decrease in the total number of molecules with the sign-problem (558 vs. 672)

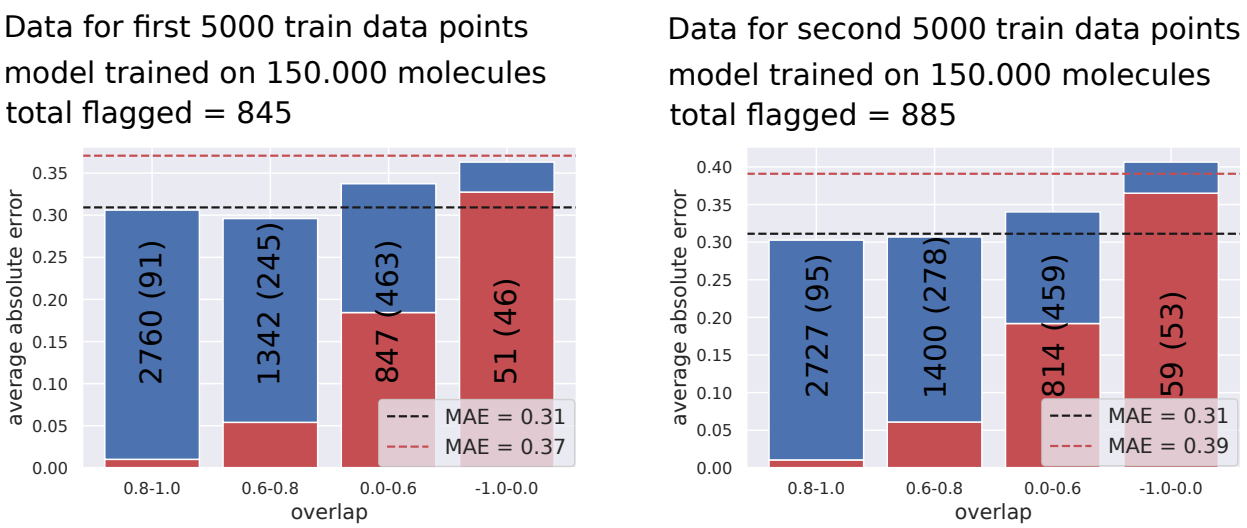

Figure S7: length of bit vector = 2048