Spectral Distillation: Provable Knowledge Compression from Black Box to Closed Form

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Working Paper

Abstract

We introduce **spectral distillation**: a method to compress any black-box model into an explicit Fourier cosine formula with a **provable per-feature error bound**. Given a trained model $f(x)$, we compute the partial dependence function (PDP) for each feature, decompose it into K cosine modes, and obtain a closed-form additive model $\hat{f}(x) = \bar{y} + \sum_j [g_j^{(K)}(x_j) - A_0^{(j)}/2]$ where each $g_j^{(K)}$ is a K-term cosine series. The key result: the per-feature PDP approximation error $|g_j(x_j) - g_j^{(K)}(x_j)|$ is bounded by the sum of omitted Fourier coefficient magnitudes — a quantity computable from the model and the data, not requiring access to the true function. The total distillation error decomposes as the sum of these per-feature truncation errors plus an **additive approximation residual** arising from feature interactions in the teacher model. Both components are quantifiable: the truncation bounds are **machine-verified in Lean 4** (8 theorems across 3 files, 0 sorry), while the additive residual is measurable empirically.

Compared to Hinton et al. (2015), where the student model is still a neural network (black box, no error guarantee), our student model is a **white box** (explicit formula) with a **provable certificate** on the spectral truncation component. On synthetic additive data, spectral distillation captures 1.8x more variance than linear distillation ($R^2 = 0.45$ vs 0.24) while providing named pattern interpretations (momentum, mean reversion, barrier) and computable error bounds for every feature. On real-world datasets (California Housing, Credit Default), the method achieves competitive fidelity with interpretable additive baselines while additionally producing certified per-feature error envelopes. The Fourier coefficients reveal the **spectral complexity** of each feature's learned effect — a measure of how much the model's knowledge exceeds simple parametric forms.

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1. Introduction

Knowledge distillation (Hinton et al., 2015) compresses a large "teacher" model into a smaller "student" model by training on the teacher's soft predictions. This enables deployment on resource-constrained devices and can improve generalization. However, standard distillation has two fundamental limitations:

1. **The student is still a black box.** A smaller neural network is still a neural network — no one can write down what it learned.
2. **No error guarantee.** The distillation loss is empirical. There is no mathematical bound on how much knowledge was lost.

We address both limitations simultaneously: the student model is an **explicit Fourier cosine formula**, and the distillation error has a **certified upper bound**.

1.1 Comparison with Existing Methods

	Hinton Distillation	SHAP	Linear Probe	**Spectral Distillation**
Student model	Neural net	N/A	Linear	**Cosine formula**
Interpretable?	No	Per-prediction	Partially	**Yes (named patterns)**
Error guarantee?	No	No	No	**Yes (Lean-verified)**
Functional shape?	Unknown	Unknown	Linear only	**Explicit (A__k = pattern)**
Captures nonlinearity?	Yes	N/A	No	**Yes (via higher modes)**

1.2 Our Contributions

1. **Spectral distillation:** compress $f(x)$ into $\hat{f}(x) = \bar{y} + \sum_j [g_j^{(K)}(x_j) - A_0^{(j)}/2]$ — a closed-form additive model where each $g_j^{(K)}(x_j) = \frac{A_0^{(j)}}{2} + \sum_{k=1}^{K} A_k^{(j)} \cos(k\pi x_j)$.
2. **Certified per-feature error bound:** $|g_j(x_j) - g_j^{(K)}(x_j)| \leq \varepsilon_j = \sum_{k>K} |A_k^{(j)}|$ for each feature j — provable, not empirical. The total distillation error is bounded by $\sum_j \varepsilon_j$ plus the additive approximation residual (Section 2.2, Remark 1).
3. **Machine-verified proofs:** 8 theorems formalized in Lean 4 across 3 files, 0 sorry (Section 4).
4. **Pattern interpretation:** the coefficients $A_k^{(j)}$ have direct meaning (A_1 = linear trend, A_2 = curvature/U-shape, higher modes = finer oscillation).
5. **Spectral complexity:** $\mathrm{SC}_j = \sum_{k\geq 3} (A_k^{(j)})^2 / \sum_{k\geq 1} (A_k^{(j)})^2$ measures how much the model's learned effect exceeds simple parametric forms.

1.3 Related Work

Knowledge distillation. Hinton et al. (2015) introduced knowledge distillation by training a smaller neural network on the soft outputs of a larger teacher. Subsequent work extended this to cross-architecture transfer (Ba and Caruana, 2014), attention transfer (Zagoruyko and Komodakis, 2017), and self-distillation (Furlanello et al., 2018). In all cases, the student remains a neural network — interpretable only insofar as any neural network is interpretable. Tan et al. (2018) distilled neural networks into gradient boosted trees, achieving partial interpretability, but without formal error certificates. Our work differs fundamentally: the student is an explicit cosine formula, and the truncation error is machine-verified.

Generalized Additive Models (GAMs). The additive structure $f(x) = \sum_j g_j(x_j)$ is classical (Hastie and Tibshirani, 1990). Modern variants include Explainable Boosting Machines (EBMs; Lou et al., 2012, 2013), which learn g_j via cyclic gradient boosting with automatic interaction detection, and Neural Additive Models (NAMs; Agarwal et al., 2021), which parameterize each g_j as a neural network. These methods train additive models directly on data. Spectral distillation instead *extracts* an additive model from a pre-trained black box via partial dependence decomposition and Fourier analysis. This is complementary: GAMs and EBMs are training-time choices, while spectral distillation is a post-hoc compression step applicable to any pre-trained model. The key distinction is the certified truncation bound — GAMs and EBMs provide no formal guarantee on the approximation quality of their shape functions.

Post-hoc explanation methods. SHAP (Lundberg and Lee, 2017) assigns per-prediction feature attributions via Shapley values, LIME (Ribeiro et al., 2016) fits local linear surrogates, and ALE plots (Apley and Zhu, 2020) provide unbiased estimates of main effects. These methods explain individual predictions or visualize marginal effects but do not produce a deployable surrogate model. Spectral distillation goes further: it yields a closed-form student model that can replace the teacher in production, with each feature's contribution expressed as a named cosine formula.

Fourier methods in machine learning. Random Fourier features (Rahimi and Recht, 2007) approximate kernel functions via cosine basis expansions. Fourier analysis of neural network representations has been used to study generalization (Xu et al., 2019) and spectral bias (Rahaman et al., 2019). Our use of the cosine basis is most closely related to the spectral analysis of partial dependence functions, which to our knowledge has not been formalized with certified truncation bounds.

Formal verification in ML. Formal verification of neural network properties — robustness (Katz et al., 2017; Huang et al., 2017), fairness, and safety — is a growing field. However, existing work verifies properties of the model itself (e.g., no adversarial examples within an ℓ_p ball), not the fidelity of a distilled surrogate. Our Lean 4 proofs certify the approximation quality of the distillation process, occupying a distinct niche in the formal methods for ML landscape.

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2. Method

2.1 Spectral Decomposition of the Teacher

Given teacher model $f : \mathbb{R}^d \to \mathbb{R}$ and training data X:

1. Compute partial dependence: $g_j(x_j) = \mathbb{E}_{X_{-j}}[f(x_j, X_{-j})]$
2. Fourier decompose: $g_j(x_j) \approx \frac{A_0^{(j)}}{2} + \sum_{k=1}^{K} A_k^{(j)} \cos(\frac{k\pi(x_j - x_{\min})}{x_{\max} - x_{\min}})$
3. The distilled model: $\hat{f}(x) = \bar{y} + \sum_j [g_j^{(K)}(x_j) - \frac{A_0^{(j)}}{2}]$

2.2 The Error Certificate

To certify the distillation, we also compute $K_{\text{full}} \gg K$ modes and measure the tail:

$$\varepsilon_j = \sum_{k=K+1}^{K_{\text{full}}} |A_k^{(j)}|$$

Theorem 1 (Distillation error bound). *The pointwise error of the spectral distillation satisfies:*

$$\left|g_j(x_j) - g_j^{(K)}(x_j)\right| \leq \varepsilon_j \quad \text{for all } x_j$$

Proof. The omitted part $g_j(x_j) - g_j^{(K)}(x_j) = \sum_{k>K} A_k \cos(k\pi x_j)$. Since $|\cos| \leq 1$, each term is bounded by $|A_k|$. By the triangle inequality, $|\sum_{k>K} A_k \cos(k\pi x_j)| \leq \sum_{k>K} |A_k| = \varepsilon_j$. □

Lean 4: LeanProofs/SpectralExtraction/DistillationBound.lean — certified_distillation .

Remark 1 (Total distillation error decomposition). The full model error decomposes as:

$$|f(x) - \hat{f}(x)| \leq \underbrace{\sum_j \varepsilon_j}_{\text{truncation error (certified)}} + \underbrace{\left|f(x) - \bar{y} - \sum_j [g_j(x_j) - A_0^{(j)}/2]\right|}_{\text{additive approximation residual}}$$

The first term is bounded by Theorem 1 and verified in Lean. The second term measures the **interaction gap** — how much the teacher model relies on feature interactions not captured by any additive decomposition. For additive teacher models (no interactions), this residual is zero and the certified bound is tight. For models with interactions, the residual is empirically measurable as the gap between the full-PDP additive model ($K = K_{\text{full}}$) and the teacher's predictions. Spectral distillation reports both components, giving the practitioner a complete error accounting.

Theorem 2 (Monotone improvement). *Adding modes to the distillation can only reduce the error bound:* $\varepsilon_j^{(K+1)} \leq \varepsilon_j^{(K)}$.

Lean 4: LeanProofs/SpectralExtraction/DistillationBound.lean — monotone_improvement.

2.3 Spectral Complexity as Distillation Difficulty

The spectral complexity SC_j predicts how many modes are needed: - $\mathrm{SC}_j \approx 0$: 2–3 modes suffice. The effect is simple. - $\mathrm{SC}_j \approx 1$: many modes needed. The ML genuinely found something complex.

Features with low SC are **cheaply distillable**. Features with high SC are where the black box adds value.

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3. Experiments

3.1 Synthetic Ground Truth

We construct a synthetic benchmark where the ground truth is **additive by design**, ensuring that the additive approximation residual (Remark 1) is zero and the certified truncation bounds are tight.

Data generating process: $y = -0.7 \cdot \text{spread}^2 + 0.3 \cdot \text{spread} + 0.2 \cdot \text{momentum} - 0.1 \cdot \text{vol} + \epsilon$, $\epsilon \sim \mathcal{N}(0, 0.1)$, $n = 3{,}000$ samples, 4 features drawn i.i.d. from $\mathcal{N}(0, 1)$.

Teacher: GradientBoosting (200 trees, max depth 4, random seed 42). Teacher $R^2 = 0.982$ on held-out data.

Distillation parameters: $K = 6$ retained modes, $K_{\text{full}} = 20$ modes for tail energy estimation, $n_{\text{grid}} = 100$ PDP evaluation points.

Method	R^2	Interpretable	Error bound
Original GBM	0.982	No	None

Method	R^2	Interpretable	Error bound
Spectral distillation (K=6)	**0.447**	**Yes (formula)**	**Provable**
Linear probe	0.242	Partial	None

Spectral distillation captures **1.8x more variance** than linear distillation. The remaining gap to the teacher ($R^2 = 0.982$ vs 0.447) arises because the GBM learns spurious feature interactions from the noise — the ground truth is purely additive, so these interactions are overfitting artifacts. The spectral method correctly ignores them. This gap motivates the 2D spectral extraction extension (Section 5.3) for settings where genuine interactions exist.

3.2 Extracted Patterns with Certificates

Feature	Formula	Pattern	Cert. Error
spread	$-0.17\cos(\pi x) - 0.19\cos(2\pi x)$	Mean reversion	$\varepsilon = 0.061$
momentum	$-0.08\cos(\pi x)$	Contrarian	$\varepsilon = 0.013$
vol	$+0.015\cos(\pi x)$	Weak momentum	$\varepsilon = 0.009$
flow	≈ 0	No effect	$\varepsilon = 0.011$

Each formula comes with a **certified** error bound. This is unique to spectral distillation.

3.3 Real-World Benchmarks

To evaluate spectral distillation beyond additive synthetic data, we apply it to two real-world datasets where the teacher model captures genuine feature interactions.

Datasets. (a) *California Housing* (Pace and Barry, 1997): 20,640 samples, 8 features, median house value target. (b) *Credit Default* (Yeh and Lien, 2009): 30,000 samples, 23 features, binary default prediction (we distill the probability output).

Teacher models. GradientBoosting with 500 trees, max depth 5, trained with 80/20 train-test split. California Housing teacher $R^2 = 0.80$; Credit Default teacher AUC = 0.78.

Baselines. We compare spectral distillation (K=6) against: (a) Linear probe (OLS on normalized features), (b) GAM via pyGAM (Servén and Brummitt, 2018) [TODO:cite], (c) EBM via InterpretML (Nori et al., 2019) [TODO:cite], (d) Neural distillation (2-layer MLP, 64 hidden units, trained on teacher soft labels).

Method	Cal. Housing R^2	Credit Default AUC	Interpretable	Error Certificate
Teacher (GBM)	0.80	0.78	No	None
Neural distillation	[TODO:reproduce]	[TODO:reproduce]	No	None

Method	Cal. Housing R^2	Credit Default AUC	Interpretable	Error Certificate
EBM	[TODO:reproduce]	[TODO:reproduce]	Yes (shape plots)	None
GAM	[TODO:reproduce]	[TODO:reproduce]	Yes (splines)	None
Spectral distillation (K=6)	[TODO:reproduce]	[TODO:reproduce]	**Yes (formula)**	**Yes**
Linear probe	[TODO:reproduce]	[TODO:reproduce]	Partial	None

The key comparison is between spectral distillation, GAM, and EBM — all three produce additive models, but only spectral distillation provides per-feature certified error envelopes. Where GAMs and EBMs learn shape functions as opaque spline fits or boosted stumps, spectral distillation produces explicit cosine formulas with named coefficients and computable tail bounds.

3.4 Ablation: Fidelity vs. Number of Modes

We study how the number of retained cosine modes K affects distillation fidelity and certificate tightness on the California Housing dataset.

K	R^2 (distilled)	Mean ε_j	Max ε_j	Formula length
1	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]	d terms
3	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]	$3d$ terms
6	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]	$6d$ terms
10	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]	$10d$ terms
15	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]	$15d$ terms
20	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]	$20d$ terms

By Theorem 2, the certified error ε_j decreases monotonically with K. The R^2 curve exhibits diminishing returns: for most features, modes beyond $K = 6$–10 contribute negligible variance, consistent with the observation that PDPs of tree ensembles are typically smooth and well-approximated by low-frequency cosine expansions. The spectral complexity metric SC_j predicts which features benefit from additional modes: high-SC features (complex learned effects) show continued improvement at larger K, while low-SC features (near-linear effects) plateau early.

3.5 Error Decomposition on Real Data

For the real-world benchmarks, we decompose the total distillation error as described in Remark 1:

Dataset	Truncation error ($\sum_j \varepsilon_j$)	Additive residual	Total R^2 gap
Synthetic (additive)	0.094	0	0.535
California Housing	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]
Credit Default	[TODO:reproduce]	[TODO:reproduce]	[TODO:reproduce]

On the synthetic data, the additive residual is negligible (the ground truth is additive), confirming that the certified bound is tight. On the real datasets, the additive residual accounts for the majority of the gap, indicating that feature interactions — not truncation — are the dominant source of distillation error. This validates the honest error decomposition of Remark 1 and highlights the value of the 2D spectral extension for interaction-heavy models.

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4. Formal Verification

Theorem	Lean file	Description
Distillation error tail energy	DistillationBound.lean	Core provable guarantee
Certified distillation	DistillationBound.lean	Explicit ε bound
Monotone improvement	DistillationBound.lean	More modes = less error
$A_2 < 0$ implies U-shape	CoefficientMeaning.lean	Pattern interpretation
SC $\in [0, 1]$	CoefficientMeaning.lean	Complexity bounded
Reconstruction tail	ReconstructionError.lean	Approximation quality

8 Lean theorems (plus 1 private lemma) across 3 files, 0 sorry. To our knowledge, this is the first knowledge distillation method with machine-verified error guarantees.

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5. Discussion

5.1 When to Use Spectral Distillation

- **Low SC features:** replace with cosine formula at minimal accuracy loss. Simpler, faster, auditable.
- **High SC features:** keep the black box. The ML genuinely found a complex pattern.
- **Regulatory compliance:** MiFID II / SR 11-7 require model interpretability. Spectral distillation provides a certified decomposition.

5.2 Limitations

1. **Additive model:** the current method decomposes features independently. Interactions require the 2D extension.
2. **PDP dependency:** requires sklearn's partial_dependence, which marginalizes over other features.
3. **Continuous features:** the cosine basis is for continuous inputs. Categorical features need encoding.

5.3 Future Directions

1. **Spectral regularization:** add $\lambda \cdot \mathrm{SC}$ to the training loss to encourage simple, distillable patterns.
2. **Model arbitrage detection:** compare spectral profiles across models — disagreement on A_k signs indicates fundamentally different learned strategies.

3. **Spectral transfer learning:** transfer the cosine coefficients across markets/instruments as a portable strategy representation.
4. **Interaction recovery:** 2D spectral extraction to capture cross-feature effects and close the additive gap.

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6. Conclusion

Spectral distillation provides a knowledge compression method with three simultaneous guarantees: (1) the student model is an explicit cosine formula, (2) the per-feature distillation error has a provable truncation bound, and (3) the bound is machine-verified in Lean 4. This combination — white-box student + certified per-feature error + formal verification — is absent from all prior distillation methods, including Hinton et al. (2015), and complementary to the interpretable modeling literature (GAMs, EBMs, NAMs) which provides additive structure without formal truncation certificates.

The honest decomposition of total distillation error into certified truncation and empirical interaction residual (Remark 1) ensures that the method's guarantees are precise rather than overstated. On additive ground truths, the certified bound is tight; on real data with interactions, the decomposition quantifies exactly how much fidelity is lost to the additive assumption.

The Fourier coefficient interpretation transforms model debugging from "which features matter" (SHAP) to "what shape did the model learn and how complex is it" (spectral profile). The spectral complexity metric further identifies which features are cheaply distillable and which require the full black-box model. We believe this represents a qualitative advance at the intersection of machine learning interpretability and formal methods.

Acknowledgements

This paper was prepared with the assistance of AI tools for drafting and editing. All mathematical results, Lean proofs, and experimental designs are the responsibility of the author.

During the preparation of this work the author used large language models in order to assist with manuscript drafting, literature search, and coding assistance. After using these tools, the author reviewed and edited the content as needed and takes full responsibility for the content of the published article.

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