Model Interpretability

- Model complexity tends to reduce interpretability.

- Create parsimonious models
- When fitting complex models use:
  - Variable importance measures
  - Leave One Covariate Out (LOCO)
  - Surrogate generalized linear models and decision trees with model predictions as target
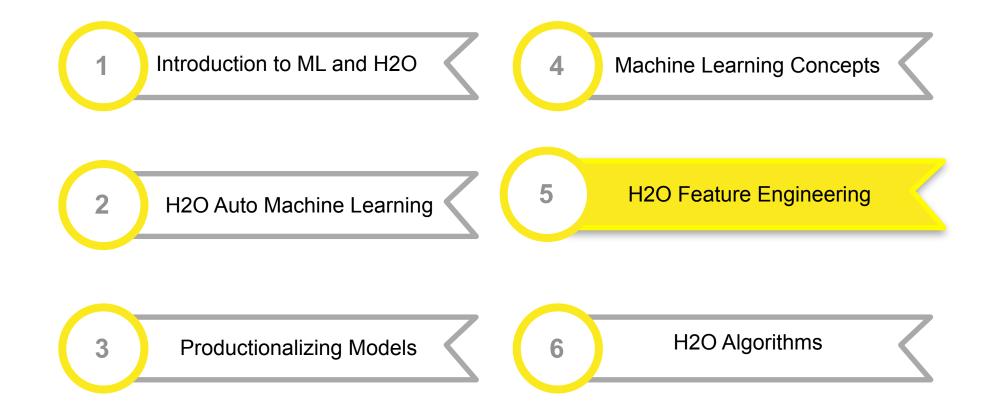 - Local Interpretable Model-Agnostic Explanations (LIME)

Implication of Model Complexity

Solutions

H2O Training

1 Introduction to ML and H2O	**4** Machine Learning Concepts
2 H2O Auto Machine Learning	**5** H2O Feature Engineering
3 Productionalizing Models	**6** H2O Algorithms

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