



Modeling Properties

- Complex models tend to have higher predictive power than simple models.
- Complex models tend to require more compute instructions to generate predictions than simple models.

- Real-Time Scoring
 - Use fast scoring infrastructure (e.g. POJO / MOJO)
 - Simplify models that take too long to score
- Offline Scoring
 - More flexible in choice of scoring infrastructure
 - Better able to use most accurate model created

Implication of Model Complexity

Solutions





Model Interpretability

Implication of Model Complexity

Solutions

- Model complexity tends to reduce interpretability.
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- 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)

Model Scoring Properties

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Solutions

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