



Fabian Fumagalli (he/him)

Research

SHAP-IQ: Uncovering Interactions for Explainable AI [1-4]

Efficient and Reliable Local Feature Attributions and Feature Interactions [1-4]

- computation of fair and reliable attributions for any model, e.g. vision transformers, language models, scikit-learn [2,4], or tabular data with XGBoost or LightGBM [3]

Trustworthy Explanations in Other Machine Learning Domains

- e.g. data valuation, LLM prompting, hyperparameter optimization

Efficient Explanations for Data Streams and Changing Models [5-7]

Global Feature Importance [5,6] and Feature Effects [7] under Distribution Shifts

- applicable for sensor networks, financial models, and IoT

Selected Publications (First Authors Bold)

[1] Muschalik et al., shapiq: Shapley Interactions for Machine Learning, **NeurIPS 2024**

[2] Fumagalli et al., KernelSHAP-IQ: Weighted Least-Square Optimization for Shapley Interactions, **ICML 2024**

[3] Muschalik, Fumagalli et al., Beyond TreeSHAP: Efficient Computation of Any-Order Shapley Interactions, **AAAI 2024**

[4] Fumagalli, Muschalik et al., SHAP-IQ: Unified Approximation of Any-Order Shapley Interactions, **NeurIPS 2023**

[5] Fumagalli, Muschalik et al., Incremental Permutation Feature Importance (iPFI): Towards Online Learning on Data Streams, **Machine Learning Journal 2023**

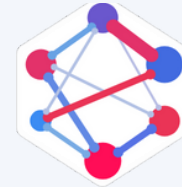
[6] Muschalik, Fumagalli et al., iSAGE: An Incremental Version of SAGE for Online Explanation on Data Streams, **ECML PKDD 2023**

[7] Muschalik, Fumagalli et al., iPDP: On Partial Dependence Plots in Dynamic Modeling Scenarios, **World Conference on Explainable AI (xAI) 2023**

Open Source Projects

shapiq python package [1]

- SHAP interaction quantification
- Shapley Interactions for 11 ML domains



SHAP-IQ

Links

- [GitHub](#)
- [PyPi](#)
- [Docs](#)
- [Blog post](#)

Work Experience

PhD Candidate in Explainable AI | 10/2021 - now

Bielefeld University | AG Machine Learning

SAS & Data Science Consultant | 10/2017 - 10/2021

CBTW (former PTC, mayato)

- international project and client responsibility
- high-performance cloud solutions
- optimization and modeling regulatory processes for banking

Data Scientist Intern | 01/2017 - 06/2017

Munich Re

- machine learning for health insurance

Teaching Assistant | 10/2014 - 10/2016

Freie Universität Berlin

Education

Mathematics M.Sc. | 10/2015 - 10/2018

Technische Universität Berlin

- stochastics, financial mathematics, mathematical deep learning

Statistics (ERASMUS+) | 08/2016 - 12/2016

Norwegian University of Science and Technology

Mathematics B.Sc. | 10/2012 - 11/2015

Freie Universität Berlin

Contact me

ffumagalli@techfak.uni-bielefeld.de

[Website](#)

born September, 27, 1993

Languages

German (Native)

English (Proficient)

Italian (Elementary)

Academia

Workshop Organizer

DynXAI at ECML PKDD 2023

TempXAI at ECML PKDD 2024

Reviewer

ICLR'25, NeurIPS'24, ICML'24, AAAI'25,

AISTATS'25, MLJ, ESANN'24

Awards & Certificates

Best Paper Award

XAI'23

ECML'23 (MLJ Journal Spotlight)

Top Reviewer

ICML'24, NeurIPS'24

Certificates

SAS Viya Machine Learning Specialist

SAS Visual Business Analyst

SAS Base Programmer

Programming

Python

e.g. torch, scikit-learn, numpy, scipy, pandas, matplotlib...

SQL

SAS Base

JavaScript

Personal

Voluntary Trainer | 11/2011 - 08/2016

TuS Lichterfelde e.V.