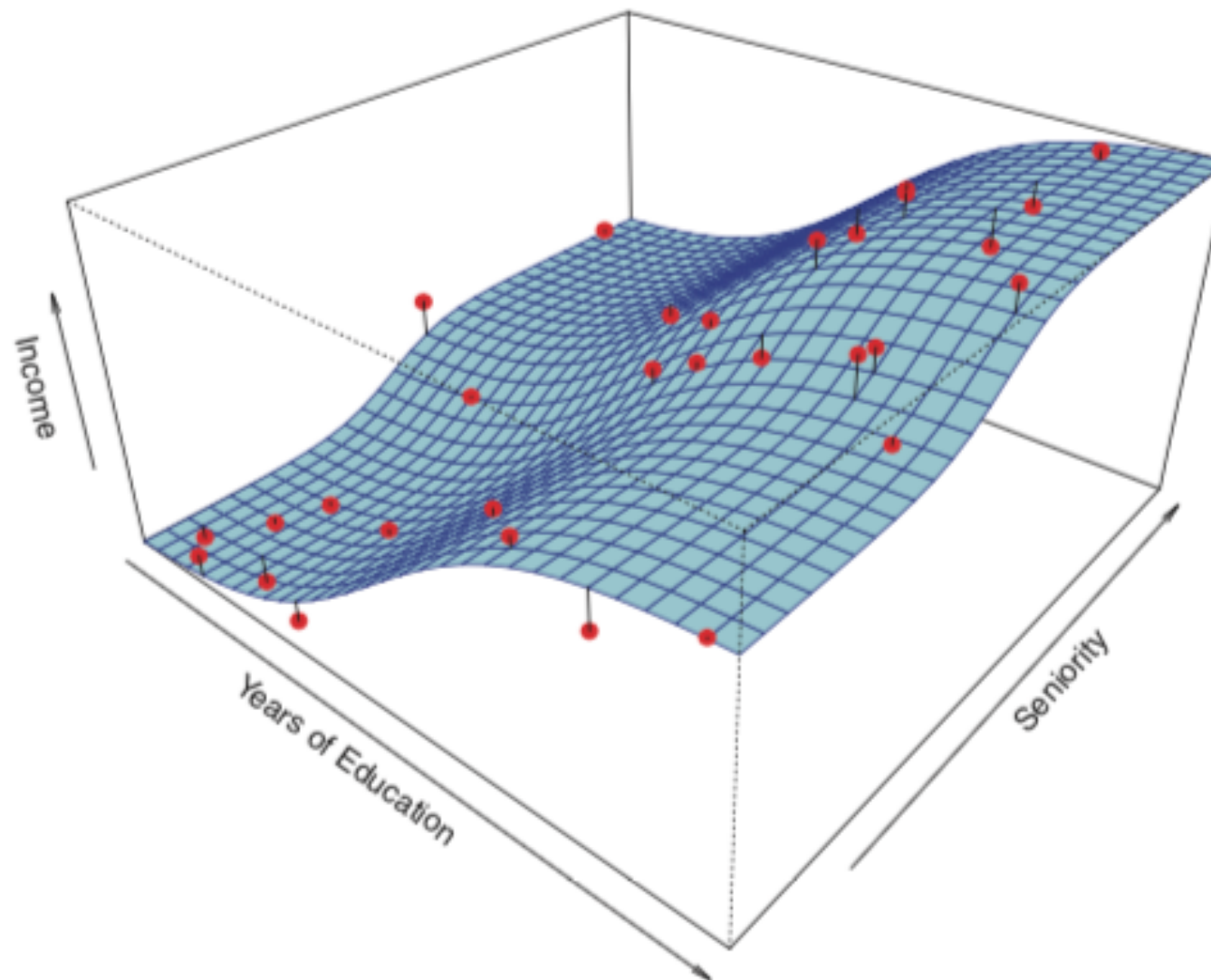


Does model
interpretability matter?

Christine Chen



$$Y = f(X) + \epsilon.$$

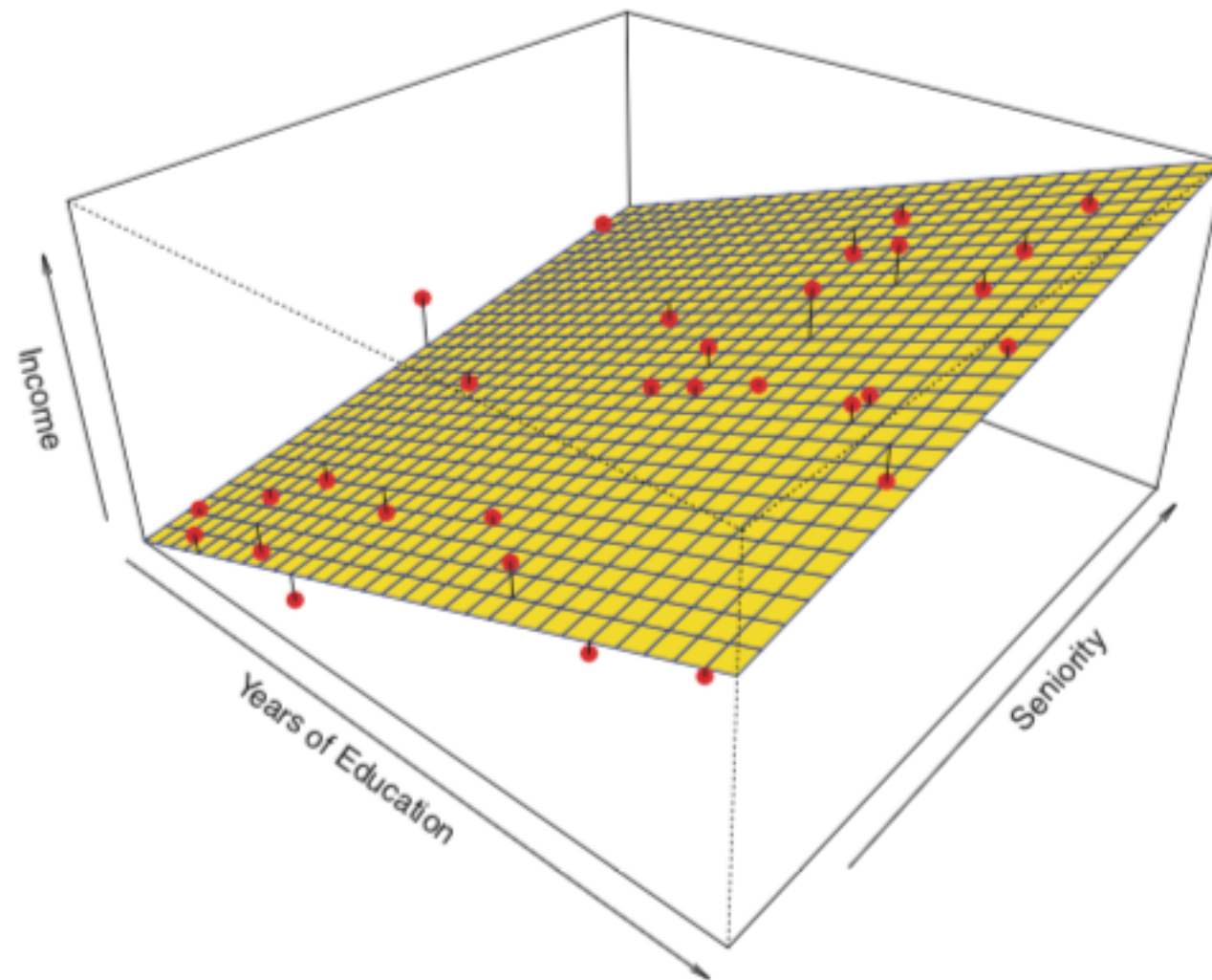
Y = response

X = predictors

epsilon = errors

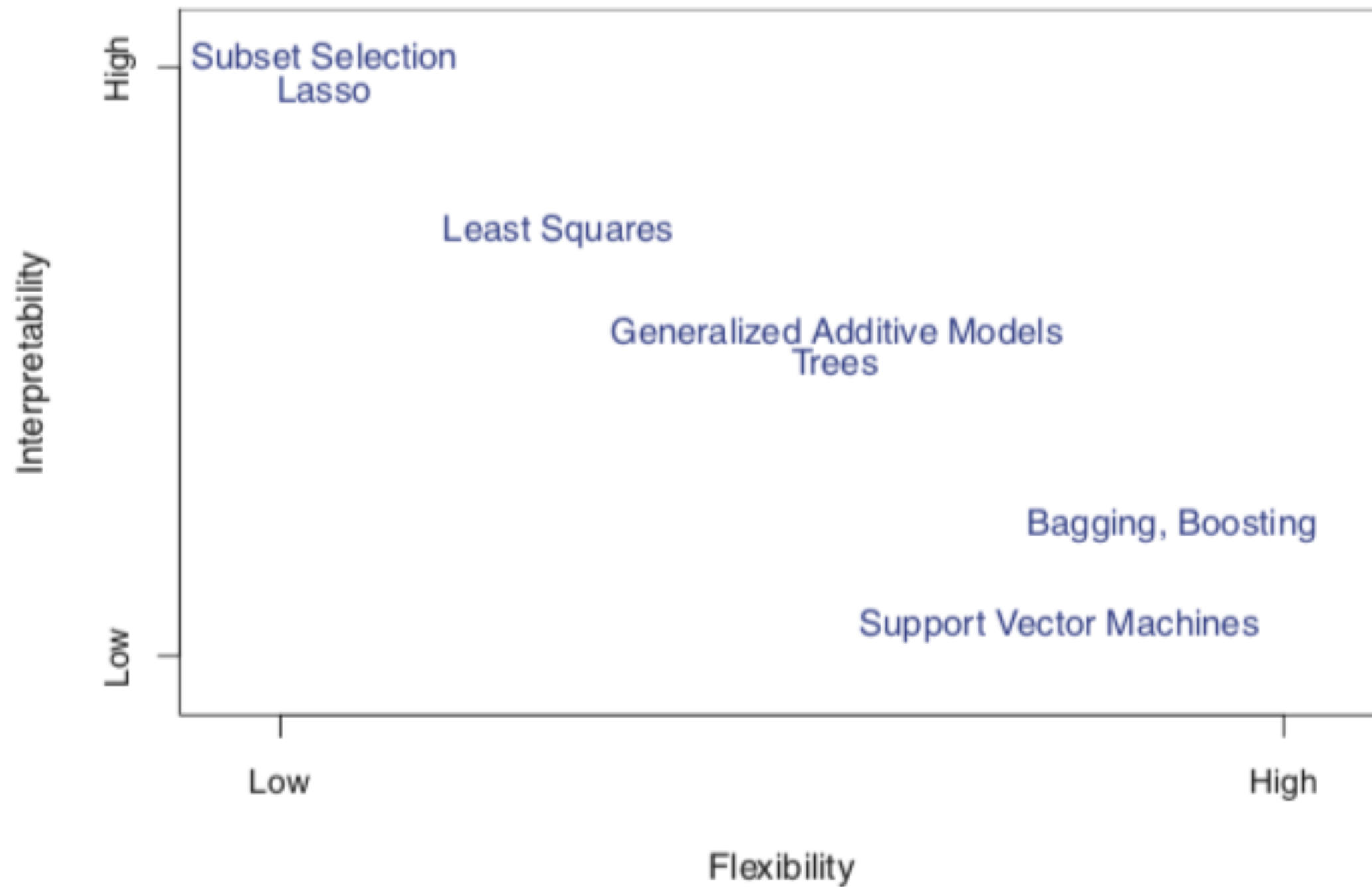
Linear Regression

$$Y = f(X) + \epsilon.$$



Flexibility: How many different shapes can estimate f ?

Interpretability



* Trade-off between flexibility and interpretability