

Meeting Minutes (01/06/23)

- Discussion of the SOW, specifically the objectives and the stretch objectives
- Unsure about the potential of a YouTube video due to complications with usage of Wells Fargo brand (approval would most likely be needed)
- Objective 3.2 seems supplemental but it isn't the main objective
- MAIN GOAL: understand the interpretable models and if black box models can do a better job, highlighting performance differences
 - a. Ideally the black box model should perform as interpretable models have more constraints and black box allows for greater complexity → performance indicators that are relative to the magnitude of pros and cons associated with each model
 - b. Experiment with different datasets to see if interpretable model is good enough/sufficient and succinct as black models are difficult to get approved within the financial industry
 - c. Any models present on the GitHub repository can be used, can figure out how to register new models on GitHub and how to add new datasets to it
 - d. Model comparison measures: built-in within PiML
 - e. What state of the art model can be achieved from experimentation and comparison? What is the best model?
 - f. Models to focus on within PiML (2 of 3):
 - EBM Model
 - GAMI-Net Model
 - ReLU-DNN Model