

CAS Institute Virtual Predictive Analytics Community of Practice Webinar Series

Date and Registration	Topic and Description	Presenters	Coordinator
<u>Wed., Oct. 14, 2020</u>	Model Interpretability Roundtable	Chris Macella, CSPA	Mike Woods, CSPA

Session Description:

- In this roundtable, we will discuss the issue of interpreting block box models. We will first give an overview of various methods for interpreting these model types and then as a group, discuss our successes and failures in explaining these model types to others.

Speakers:

- Chris Macella is a Data Scientist at Allstate Insurance Company. He has a BS in Physics and Mathematics from Oklahoma City University and received his CSPA credential in 2018. He has worked on numerous modeling projects including auto rating plan losses models, customer demand models, and homeowners territory loss models. He has experience applying a plethora of modeling techniques including GLMs and regularized GLMs, Principal Components Analysis, and GBMs.