## Talk 16: Mathias Lindholm (Stockholms Universitet)

### Title: Boosted tree-models, explainability and tuning

**Abstract.** The starting point will be on classical generalised linear models and how these can be extended in different ways to obtain more flexible models that are explainable. In common for these extensions is that they rely on multi-parametric loss-functions, which makes it non-trivial to decide on the number of boosting iterations to use. I will discuss different options on how to do this and, if time permits, present ongoing work focusing on special cases of relevance to actuarial applications.