

Scoring and Stopping

score_tree_interval: score model after n treesSetting criteria for stopping

o stopping_rounds: early stop if stopping metric's moving average does not

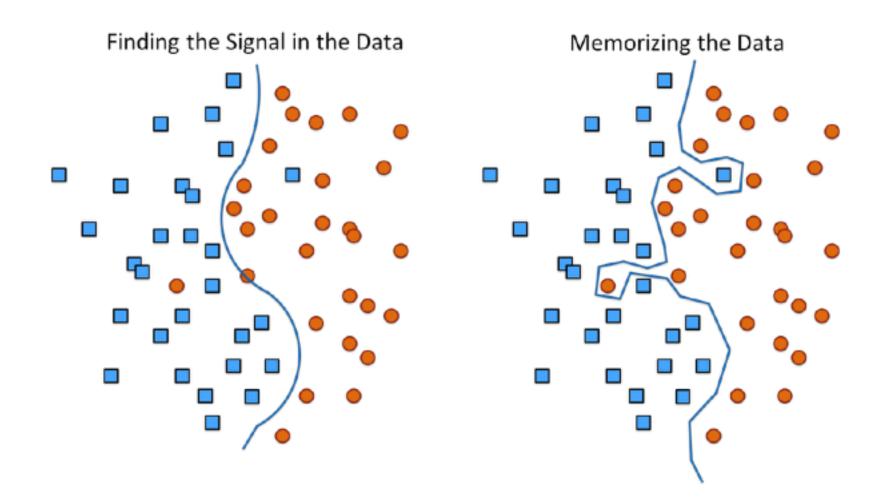
How often should we check our validation error? (Computation time)

o score_each iteration: score model after each tree

versus generalization)

improve for this many rounds

- stopping_metric: metric for early stopping
 stopping_tolerance: Relative tolerance for metric-based stopping criterion (stop if relative improvement is not at least this much)
- max_runtime_secs: maximum runtime to allow for model building



Scoring and Stopping

- How often should we check our validation error? (Computation time versus generalization)
 - o score each iteration: score model after each tree
 - o score tree interval: score model after n trees
- Setting criteria for stopping
 - stopping_rounds: early stop if stopping metric's moving average does not improve for this many rounds
 - o stopping_metric: metric for early stopping
 - stopping_tolerance: Relative tolerance for metric-based stopping criterion (stop if relative improvement is not at least this much)
 - o max_runtime_secs: maximum runtime to allow for model building

