

RF Parameters: Loss Function

o 'multinomial' o 'gaussian' o 'poisson' ○ 'qamma' o 'laplace' o 'quantile' o 'huber' o 'tweedie' huber_alpha, quantile_alpha

distribution: specifies the loss function

o 'bernoulli'

Choosing a Distribution Function For Numeric Response

Distribution	Loss	Details
Gaussian	Squared Error Loss	Sensitive to outliers
Laplace	Absolute Error Loss	Very robust to outliers
Huber	Hybrid of Squared and Absolute Error Loss	Robust to outliers
Poisson	Poisson Loss (Deviance)	Used for estimating counts
Gamma	Gamma Loss	Used for estimating total values
Tweedie	Tweedie Loss	Used for estimating densities
Quantile	Quantile Regression Loss	Used for estimating a specified percentile



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• distribution: specifies the loss function

```
o 'bernoulli'
o 'multinomial'
o 'gaussian'
o 'poisson'
o 'gamma'
o 'laplace'
o 'quantile'
o 'huber'
o 'tweedie'
```

huber_alpha, quantile_alpha

