

RF Feature Importance

.varimp() .varimp_plot()

Variable Importance: H2O DRF PAY_0 PAY_2 AGE LIMIT_BAL BILL_AMT1 PAY_3 BILL_AMT6 BILL_AMT5 BILL_AMT2 PAY_4 0.0 0.2 0.4 0.6 1.0

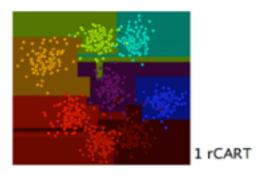
Pros and Cons of Random Forests

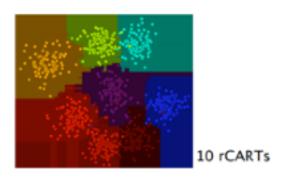
Pros

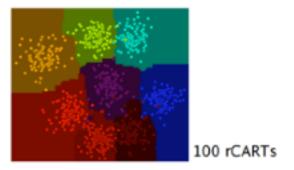
- Few tuning parameters
- Easy to parallelize

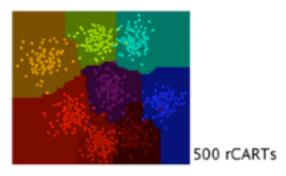
Cons

- Slow to score
- Not transparent











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