GRADIENT BOOSTING MACHINES
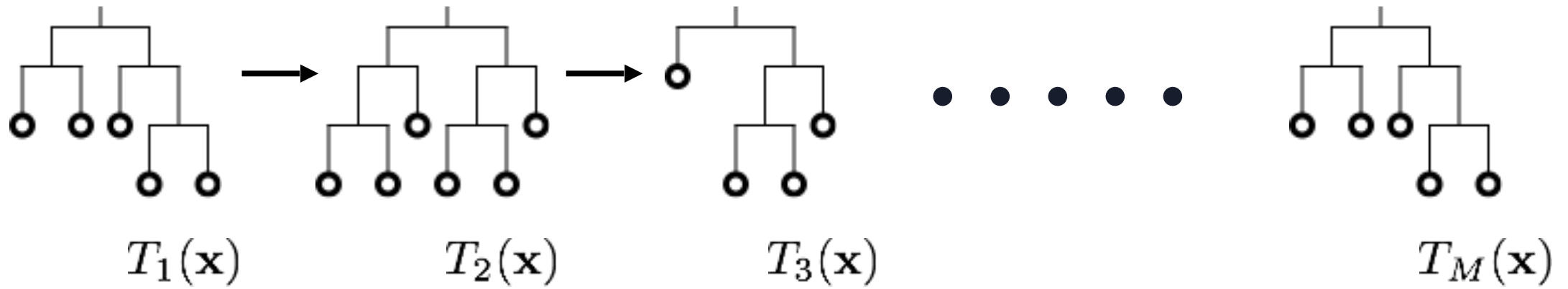
Supervised Learning:

Gradient Boosting Machine (GBM)

$T_1(\mathbf{x})$ $T_2(\mathbf{x})$ $T_3(\mathbf{x})$ $T_M(\mathbf{x})$

$$f_i(\mathbf{x}) = f_{i-1}(\mathbf{x}) + T_i(\mathbf{x}; \hat{\Theta}_i)$$

Supervised Learning:

GRADIENT BOOSTING MACHINES