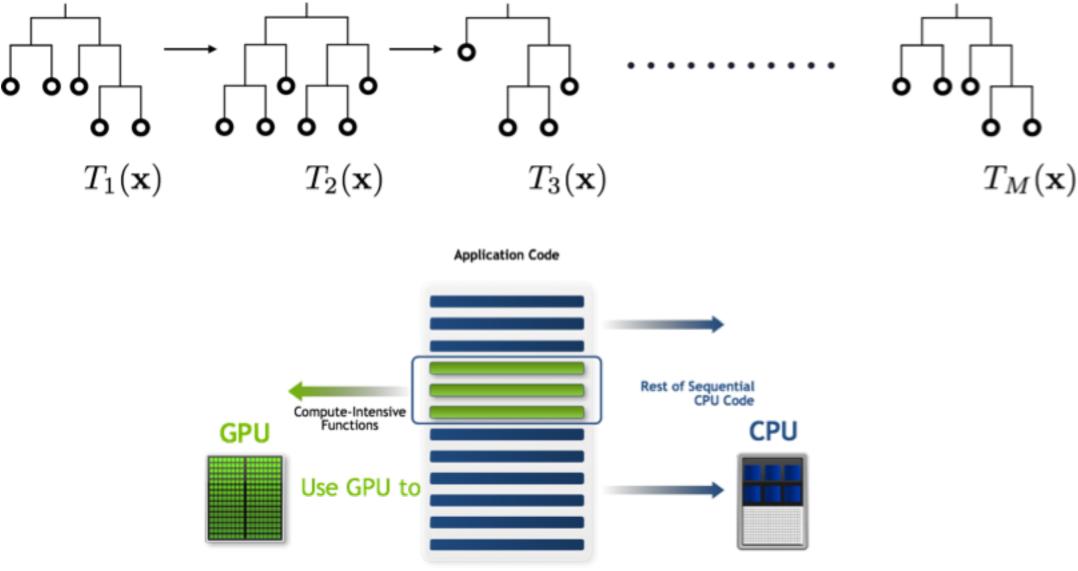


GBM on GPU



Pros and Cons of Gradient Boosting Machines

Pros

- Robust to correlated features
- Robust to missing values
- Handles non-linearities in data
- Handles interaction effects

Cons

- Requires care in tuning params
 - Tends to overfit the training set
- Sensitive to noise and outliers



GBM on GPU

