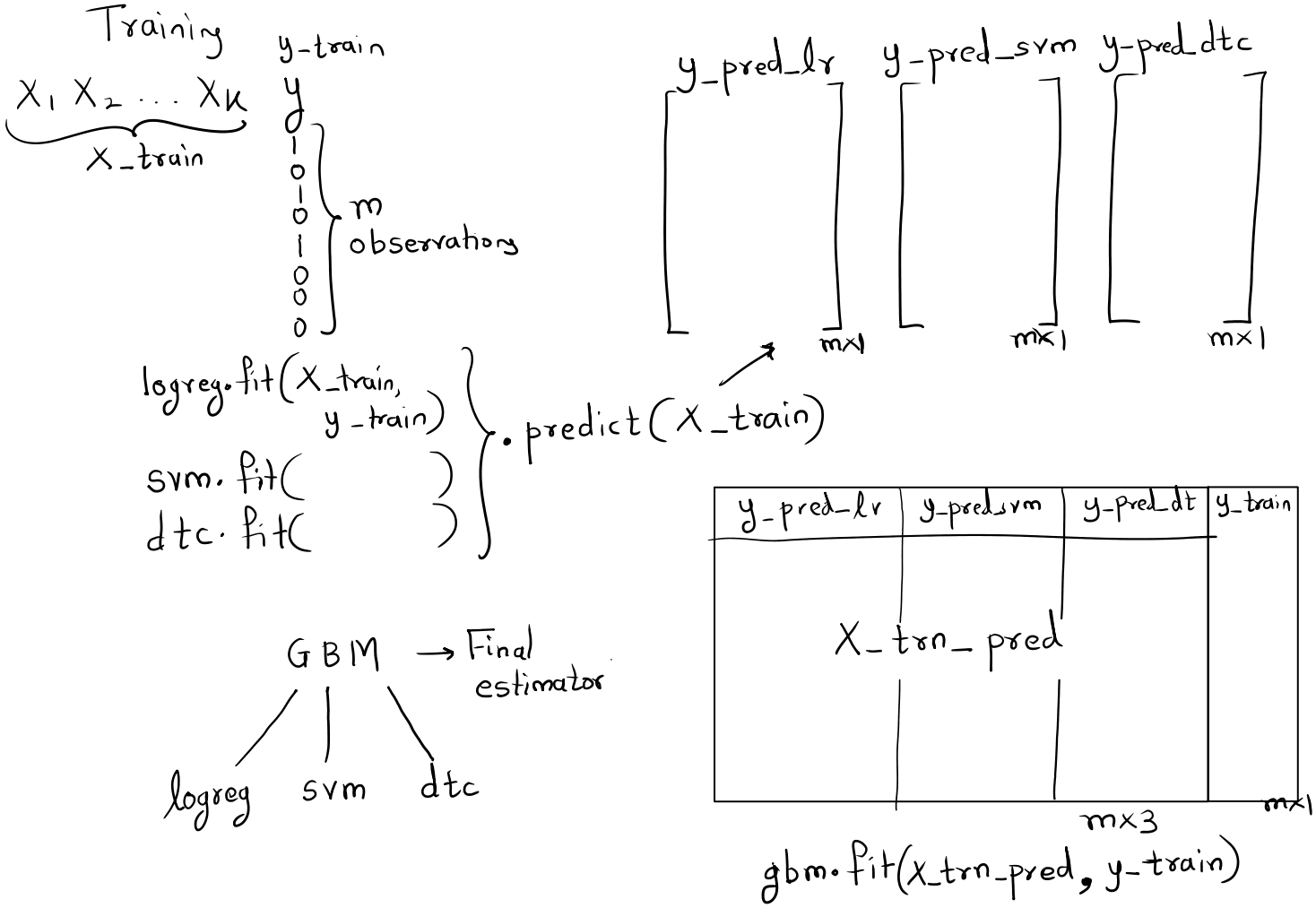
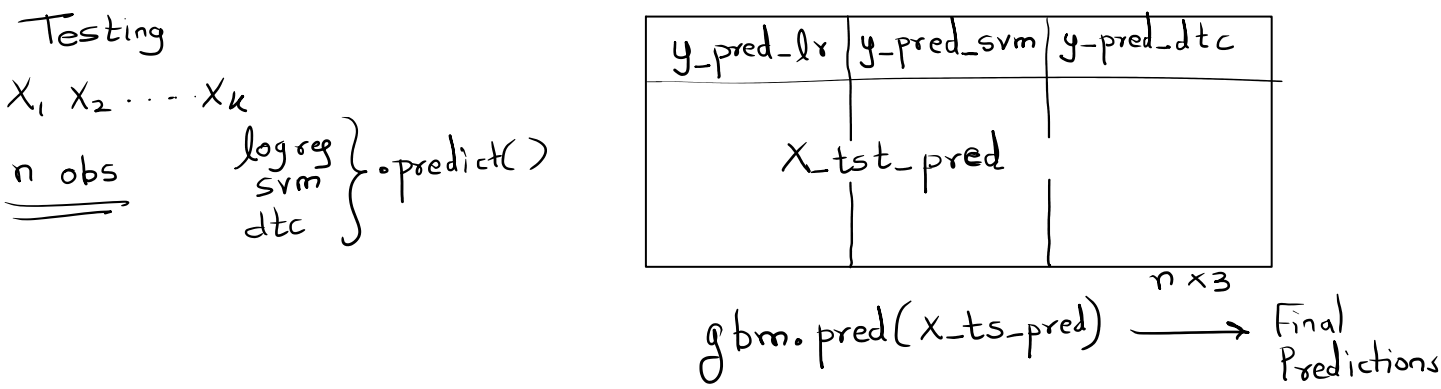
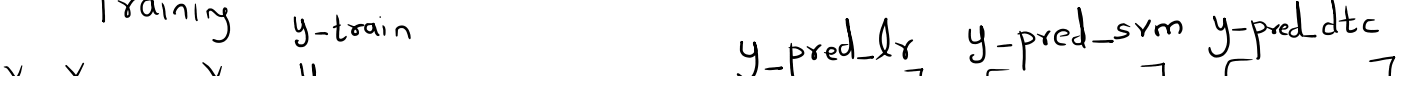
Stacking

Saturday, July 15, 2023 11:03 AM





passthrough=True



Training

$X_1\ X_2 \ldots X_k$ → X_train

y-train

y
1
0
0
1
0
0
0

m observations

logreg.fit(X_train, y_train)
svm.fit( )
dtc.fit( ) } .predict(X_train)

y_pred_lr (m×1) y_pred_svm (m×1) y_pred_dtc (m×1)

GBM → Final estimator

logreg svm dtc

$X_1\ X_2 \ldots X_k$	y_pred_lr	y_pred_svm	y_pred_dt	y_train
		X_trn_pred		

m × (k+3)

gbm.fit(X_trn_pred, y_train)

Testing

$X_1\ X_2 \ldots X_k$

n obs

logreg
svm
dtc
} .predict( )

$X_1\ X_2 \ldots X_k$	y_pred_lr	y_pred_svm	y_pred_dtc
		X_tst_pred	

n × (k+3)

gbm.pred(X_ts_pred) → Final Predictions