6-6

### randomforest-ica-6-6-1.csv：

ica，y值没有正态分布修正，

rf\_model = RandomForestRegressor(n\_estimators=70, criterion='mse', max\_depth=3, min\_samples\_split=2, min\_samples\_leaf=6, min\_weight\_fraction\_leaf=0.0, max\_features='auto', max\_leaf\_nodes=None, min\_impurity\_split=1e-07, bootstrap=True, oob\_score=False, n\_jobs=-1, random\_state=1729, verbose=0, warm\_start=False)

offline：

0.562560071345

0.604223922799

0.465109384164

0.574192952401

0.44457172146

0.626150840636

0.559103402228

0.605686693289

0.591436244108

0.585059176142

0.561809440857

Online:

0.54893

### xgboost-ref1-pca-ica-6-6-1.csv

Ica、pca、y值没有正态分布修正, num\_cap=15

xgb\_params = {

'eta': 0.005,

'max\_depth': 4,

'subsample': 0.95,

'objective': 'reg:linear',

'eval\_metric': 'rmse',

'base\_score': y\_mean, # base prediction = mean(target)

'silent': 1

}

cv\_result = xgb.cv(xgb\_params, d\_all\_train,

num\_boost\_round=700, # increase to have better results (~700)

early\_stopping\_rounds=50,

verbose\_eval=50,

show\_stdv=False)

offline：

0.565268592999

0.569993076681

0.466781693386

0.563923226094

0.440493545425

0.610018672501

0.541920037679

0.588080948083

0.57489070066

0.572391670021

0.549376216353

online:

0.55538

### xgboost-pca-ica-6-7-1

Ica、pca、y值没有正态分布修正, num\_cap=15

xgb\_model = xgb.XGBRegressor(max\_depth=4, learning\_rate=0.005, n\_estimators=700,\

silent=False, objective='reg:linear', subsample=0.95,\

colsample\_bytree=1, gamma=0, base\_score=y\_mean,\

scale\_pos\_weight=1, seed=27)

online:

0.55814