XGBoost Regressor

Create an XGBoost regressor object.

Chapter Goals:

- Learn how to create a scikit-learn style regression model in XGBoost

A. XGBoost linear regression

In addition to scikit-learn style classifiers, XGBoost also provides a scikit-learn style linear regression model with the `XGBRegressor` `(https://xgboost.readthedocs.io/en/latest/python/python_api.html#xgboost.XGBRegressor)` object.

```
model = xgb.XGBRegressor(max_depth=2)
# predefined data and labels (for regression)
model.fit(data, labels)

# new_data contains 2 new data observations
predictions = model.predict(new_data)
print('Predictions:\n{}'.format(repr(predictions)))
```

Output 2.446s

```
Predictions:
array([26.668976 , 13.9959345], dtype=float32)
```

Just like the `XGBClassifier` object, we can specify the model's parameters with keyword arguments. In the code above, we set the `max_depth` parameter (representing the depth of the boosted decision tree) to 2.

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XGBoost Classifier

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