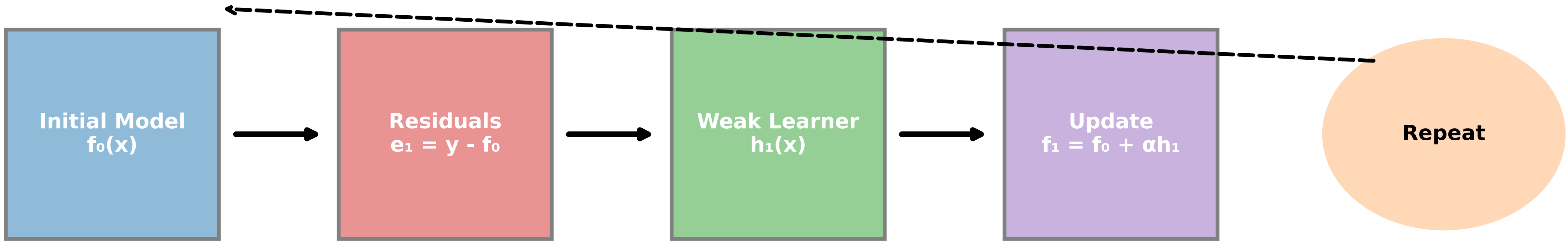
Gradient Boosting Process

$$F_M(x) = f_0(x) + \sum_{m=1}^{M} \alpha_m h_m(x)$$



1. Start with initial prediction f_0

2. Compute residuals (errors)

3. Train weak learner on residuals

4. Update model with weighted learner

5. Iterate M times