

Stacking (type of ensemble)

★ consists of two main blocks Base model and Meta Model. Each base model can be any ML model. The data is separated into training and validation / K-Fold cross validation. You use training data to train Base models. Each base model generates predictions on the validation sets data or sometimes the training set. These predictions are then used as input features for the meta model. The target for the meta model remains the original target from the validation / training data set. The meta model learns to combine predictions from base model to make the final prediction. The meta model can be Logistic regression which gives coefficients as weights to find which base models outputs are most important for final prediction. It uses this to become a ranker of models to be a meta model which can get the best out of all base models.

- Ex:

