

Intro to ensemble methods

By Marios Michailidis



Background

- Research data scientist at **H₂O.ai**
- PhD in ensemble methods
- Former kaggle #1



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What is ensemble modelling?

It means combining different machine learning models to get a better prediction.

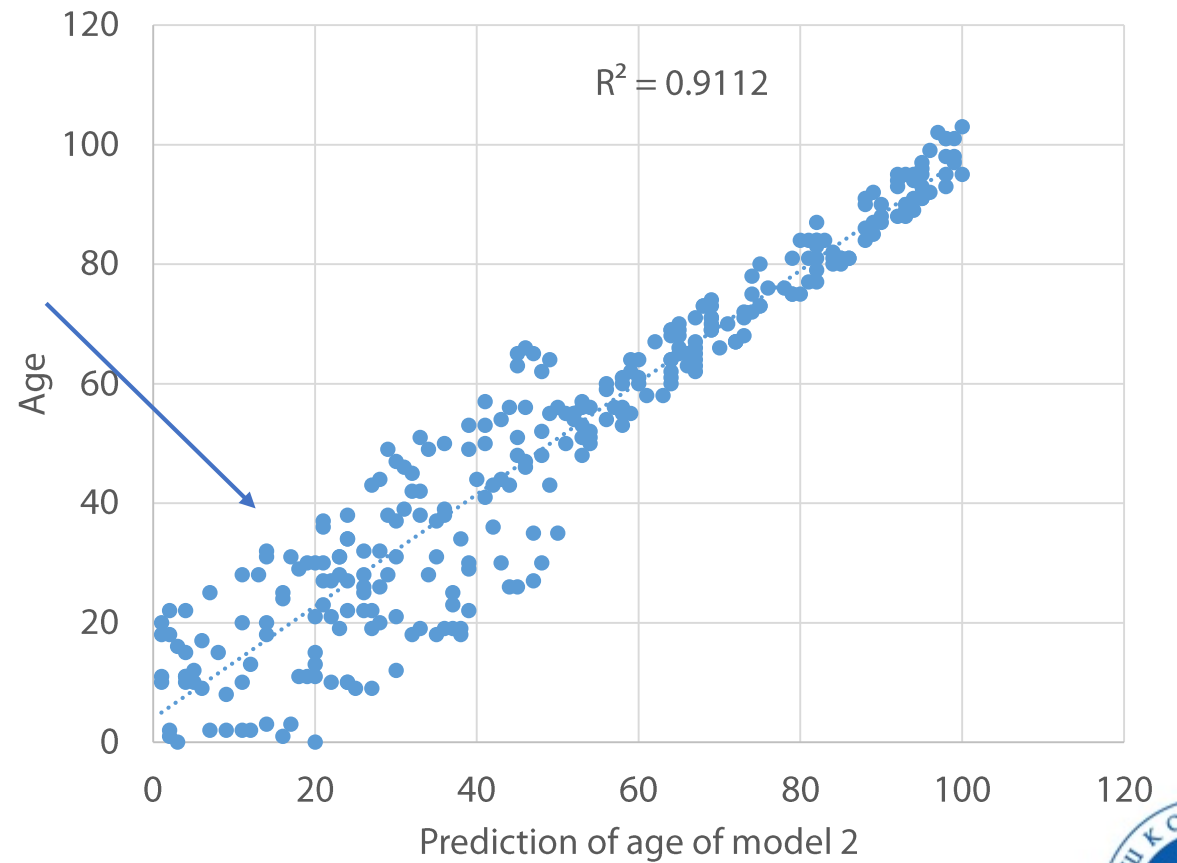
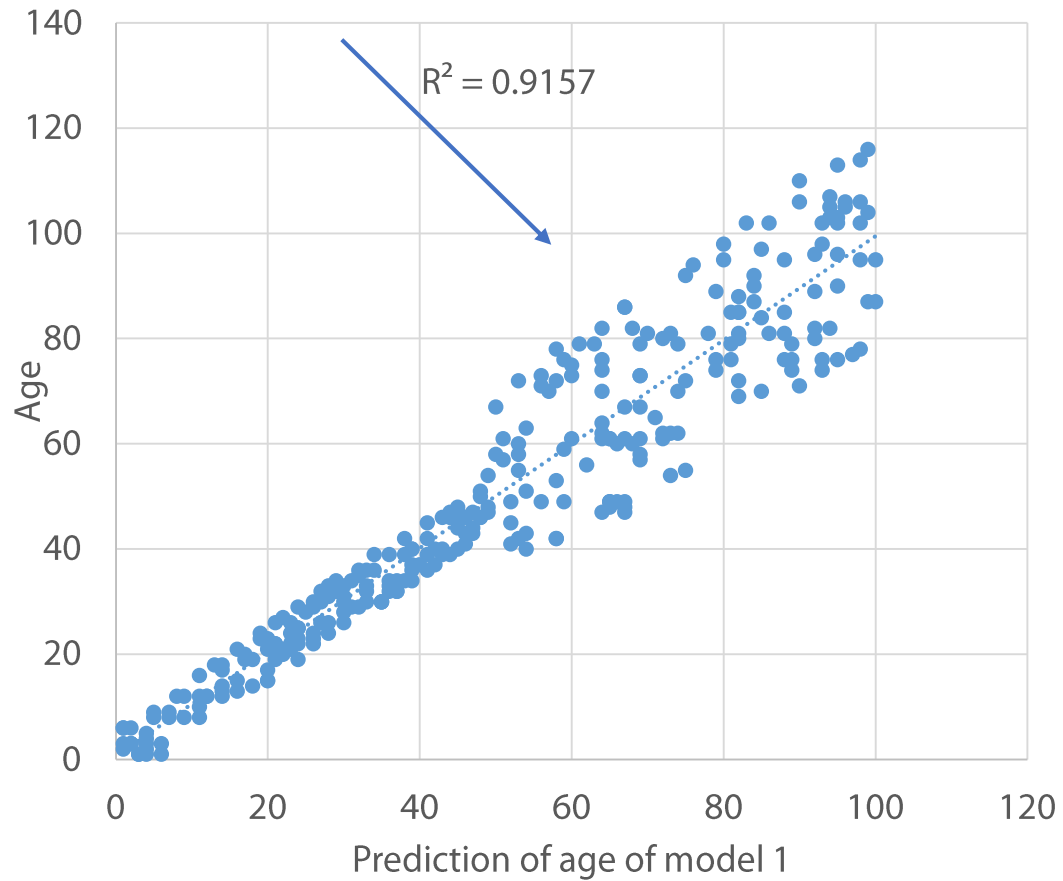


Examined ensemble methods

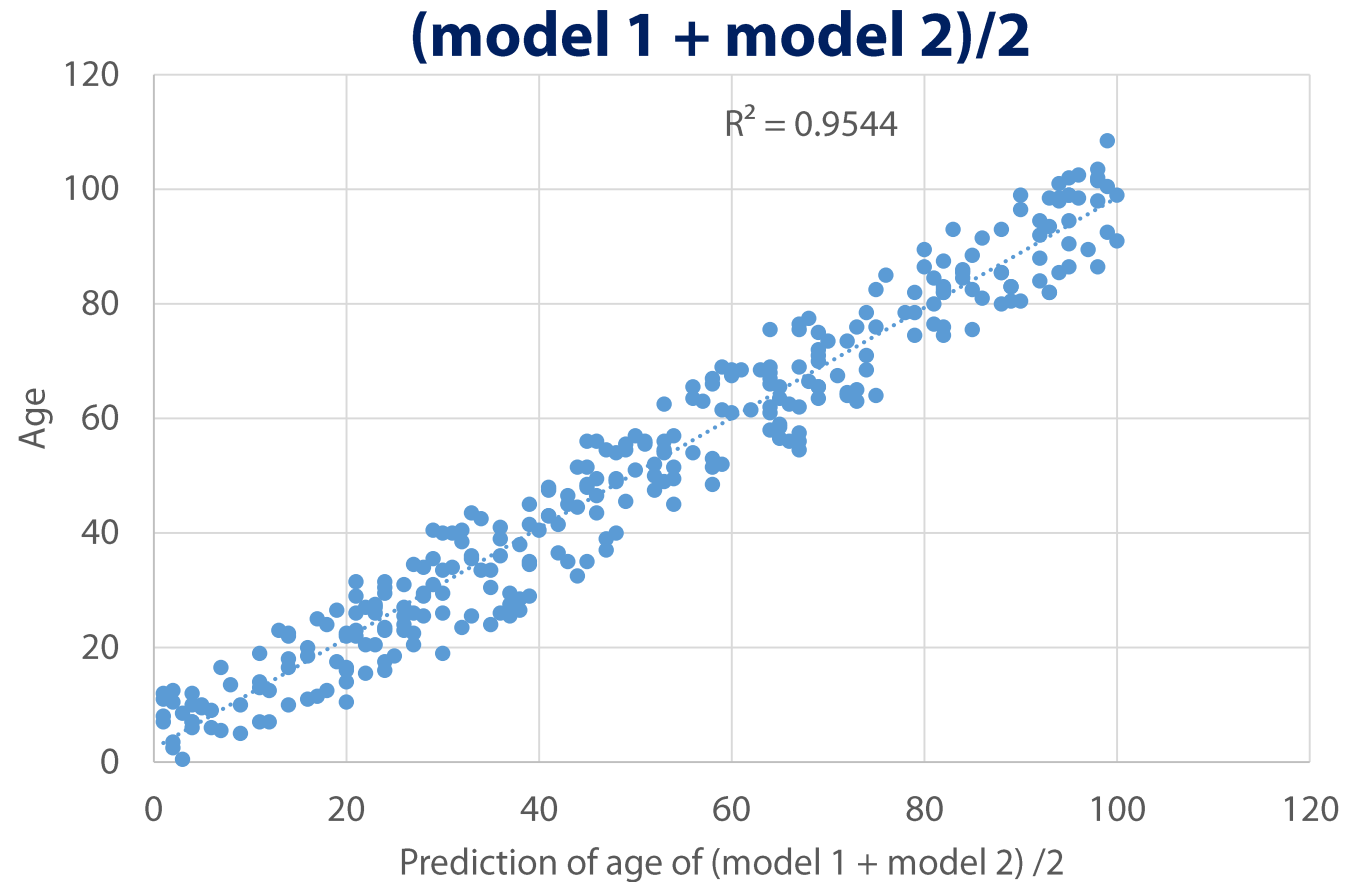
- Averaging (or blending)
- Weighted averaging
- Conditional averaging
- Bagging
- Boosting
- Stacking
- StackNet



Averaging ensemble methods

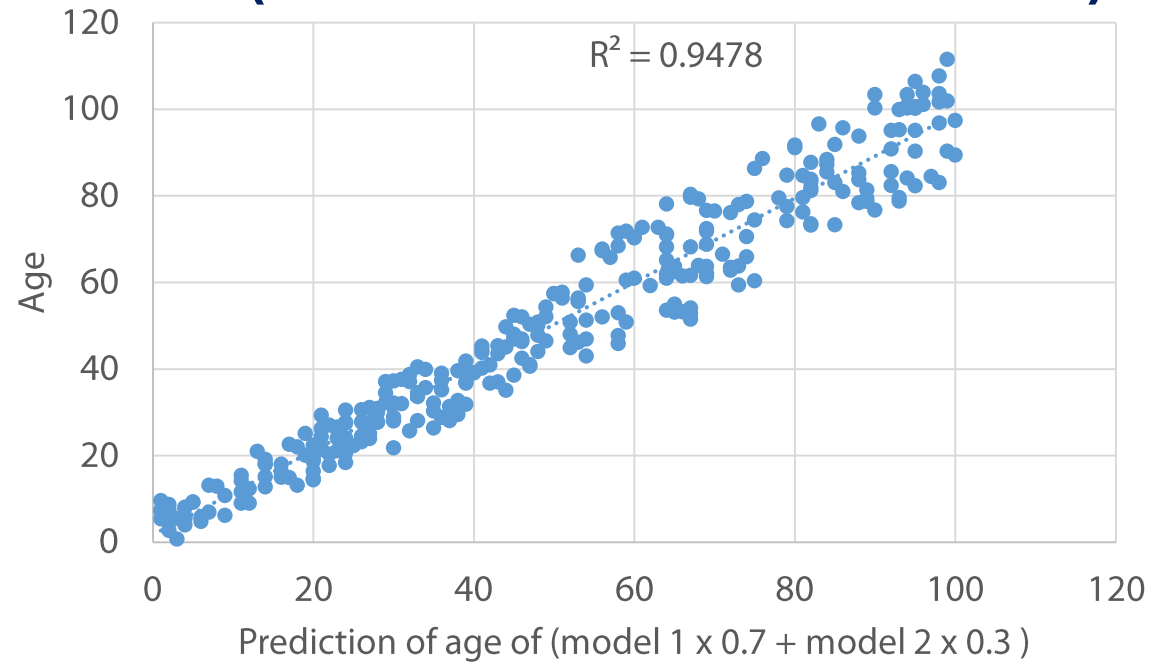


Averaging ensemble methods



Averaging ensemble methods

(model 1 x 0.7 + model 2 x 0.3)



Averaging ensemble methods

