还是用中文写吧，思路清晰一点，虽然会有很多转换。

这一次学到的最重要的一点，就是相信自己的local cv score。Public kernel基本都没有什么好的结果，这个确实是发生了。我需要考虑的一个很根本的问题是，如何确定validation strategy。现在回想起来我的第二层并没有cv。

5 fold cv increase – increase on most/all folds。

Patience- tilii 说到他在一个月的时间里public score都没有变过，所以推断0. 284几乎是单模型的极限。也提到5-fold 调参， 10-fold训练。

有很大一节nn课要补

我的cv strategy并没有问题，很多大佬也是这么做的。

CPMP给了一个insight: there was a huge variation of Gini scores among folds, whatever the model used. Relying on pubic LB was like optimizing for a single fixed fold throughout the whole competition: just too risky.

Another insight: I only checked that public LB and CV evolved the same way, which they always did for first level models.

His strategy: (think big)

For each fold seed [1..5] :

For each models type [1..N] over folds:

- simple average 3 prediction (diff seed) on the same fold (as usual)

- complete oof/test for stacking for this Model (again as usual)

# we have N oof/test predictions for selected fold seed

- run Ridge on oof/test to get weights (with positive weights constrains trick)

Simple average 5 Ridge results into final predcition

Need an excel next time

Winner:

Denoising autoencoder hidden activations.

Next step: test them out and see.