

Multiple Outputs

- Training with one model per leaf
 - Experimental support for multi-output regression and multi-label classification
 - Builds one model for each target by default
 - For multi-label classification, input should be of shape (n samples, n classes), with each column being labeled 0 or 1 to display if labeled as positive
- Training with Vector Leaf
 - Can build multi-output trees with the size of the leaf being equal to the number of targets
 - Multi_strategy training parameter
 - `clf = xgb.XGBClassifier(tree_method="hist", multi_strategy="multi_output_tree")`