Loss Math

Table 1: Regression Results (MSE)

Dataset	Obs.	Dim.	GF	RF	XGB	LGBM	CatBoost
California Housing	20640	8	–	–	–	–	–
Wine Quality	4898	11	–	–	–	–	–
Concrete Strength	1030	9	–	–	–	–	–
Airfoil Self Noise	1503	5	–	–	–	–	–
Energy Efficiency	768	8	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–

Table 2: Classification Results (Log-Loss)

Dataset	Obs.	Dim.	GF	RF	XGB	LGBM	CatBoost
10M Higgs	11M	28	–	–	–	–	–
Cardiovascular Disease	–	11	–	–	–	–	–
Heart Disease	–	–	–	–	–	–	–
Airline Satisfaction	–	–	–	–	–	–	–
Health Insurance Interest	–	–	–	–	–	–	–
L&T Vehicle Loan	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–
Wine Quality	–	–	–	–	–	–	–