

In the case of classification, Pseudo residuals for log-loss: <https://youtu.be/qEZvOS2caCg>

Page referred to in the above video: <https://stats.stackexchange.com/questions/219241/gradient-for-logistic-loss-function>

The mathematical/rigorous argument for using pseudo-residuals: <https://youtu.be/1o0yd6eMmA0>

Page referred to in the above video: https://en.wikipedia.org/wiki/Gradient_boosting#Algorithm