| XGBoost Hyperparameter Table | | | | | | | |
|--------------------------------|---------|----------|--|--|--|--|--|
| Name | Default | Range | Effect | Notes/Tips | | | |
| n_estimators | 100 | [1, inf) | Increasing may improve scores with large data. | The number of trees in the ensemble. | | | |
| learning_rate alias:eta | 0.3 | [0, inf) | Decreasing prevents overfitting. | Shrinks the tree weights in each round of boosting. | | | |
| max_depth | 6 | [0, inf) | Decreasing prevents overfitting. | The depth of the tree. 0 is an option in a loss-guided growing policy. | | | |
| gamma alias: min_split_loss | 0 | [0, inf) | Increasing prevents overfitting. | Low values, usually lower that 10, are standard. | | | |
| min_child_weight | 1 | [0, inf) | Increasing prevents overfitting. | The minimum sum of weight required for a node to split. | | | |
| subsample | 1 | (0, 1] | Decreasing prevents overfitting. | Limits the percentage of training rows for each boosting round. | | | |
| colsample_bytree | 1 | (0, 1] | Decreasing prevents overfitting. | Limits the percentage of training columns for each boosting round. | | | |
| colsample_bylevel | 1 | (0, 1] | Decreasing prevents overfitting. | Limits the percentage of columns for each depth leve of the tree. | | | |
| colsample_bynode | 1 | (0, 1] | Decreasing prevents overfitting. | Limits the percentage of columns to evaluate splits. | | | |
| scale_pos_weight | 1 | (0, inf) | Sum(negatives)/ Sum(positives) balances data. | Used for imbalanced dataset See Chapter 5, XGBoost Unveiled, and Chapter 7, Discovering Exoplanets with XGBoost. | | | |
| max_delta_step | 0 | [0, inf) | Increasing prevents overfitting. | Only recommended for extremely imbalanced datasets. | | | |
| lambda | 1 | [0, inf) | Increasing prevents overfitting. | L2 regularization of weights | | | |
| alpha | 0 | [0, inf) | Increasing prevents overfitting. | L1 regularization of weights | | | |