Only the target variable is used in fitting the model. The predicted values from various models in Step 1 are used as predictors.

Model 1

Model 2

Model n

………

Predictions from Model 1

Predictions from Model 2

Predictions from Model n

Training Dataset

Stacked Model

*\* The common way to stack the model is by using linear regression.*

**Step 1**

**Step 2**

Model 1

Model 2

Model n

………

Predictions from Model 1

Predictions from Model 2

Predictions from Model n

New data point

Weighted Prediction

*Weight 1*

*Note that the weights of individual models are optimized during model stacking stage.*

*Weight n*

*Weight 2*