Log loss bagging et decisiontree 1.03

Random forest 1.58

Sur le test set

Xgb 1,45

Cross xgboost1 1,43

Cross 2 {'model\_\_estimator\_\_min\_child\_weight': 3, 'model\_\_estimator\_\_max\_depth': 12, 'model\_\_estimator\_\_learning\_rate': 0.15, 'model\_\_estimator\_\_gamma': 0.1, 'model\_\_estimator\_\_colsample\_bytree': 0.5}

Cross xbg 3

'model\_\_estimator\_\_min\_child\_weight': 1, 'model\_\_estimator\_\_max\_depth': 15, 'model\_\_estimator\_\_learning\_rate': 0.15, 'model\_\_estimator\_\_gamma': 0.3, 'model\_\_estimator\_\_colsample\_bytree': 0.6

Cross xbg 4 1,42

{'model\_\_estimator\_\_max\_depth': 80, 'model\_\_estimator\_\_learning\_rate': 0.05, 'model\_\_estimator\_\_gamma': 0.2, 'model\_\_estimator\_\_colsample\_bytree': 0.8}

**{'model\_\_estimator\_\_max\_depth': 6, 'model\_\_estimator\_\_learning\_rate': 0.25, 'model\_\_estimator\_\_gamma': 0.1, 'model\_\_estimator\_\_colsample\_bytree': 0.5}**

Bag tree 1,77

Xgb

Best XGBOOST : {'model\_\_estimator\_\_max\_depth': 9, 'model\_\_estimator\_\_min\_child\_weight': 1, 'model\_\_estimator\_\_gamma': 0.4 'model\_\_estimator\_\_colsample\_bytree': 0.9,

'model\_\_estimator\_\_subsample': 0.9, 'model\_\_estimator\_\_reg\_alpha': 0.01

}

16 janvier 2020

#XGBClassifier(max\_depth=9, min\_child\_weight=1,gamma=0.3, subsample=1, colsample\_bytree=0.9,reg\_alpha=0.0001,learning\_rate= 0.2,n\_estimators= 300)

Modèle mieux avec un threshold de 0.01

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Model | Score train | Score test | Train loss | Test loss | Loss total |
| xgboost |  |  |  |  |  |
| Xgboost\_poly\_pca | 0.98 | 0.84 | 0.9533 | 1.17629 | 0.9676 |
| Xgboost var 0.05 | 0.96 | 0.86 | 0.9895 | 0.1427 | 1.0052 |
|  |  |  |  |  |  |

02 février xgbclassifier

#XGBClassifier(max\_depth= 9, min\_child\_weight= 1 , gamma= 0.4, colsample\_bytree= 0.7, subsample= 1, reg\_alpha= 0.0001, learning\_rate= 0.2, n\_estimators= 350)

03 février random forest

'model\_\_estimator\_\_n\_estimators': 900, 'model\_\_estimator\_\_min\_samples\_split': 9, 'model\_\_estimator\_\_max\_features': 'auto', 'model\_\_estimator\_\_max\_depth': 100, bootstrap=True,min\_samples\_leaf=1