Decision Trees, Bagging, Boosting

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When should you use decision trees?

- -You use them everyday!
- -In fact, your decision to attend Lambda was probably the result of decision tree
- -Non-linear relationships
- -Buy or Sell
- -Strong Buy, Buy, Hold, Sell

Why do we need Ensemble Methods?

- Overfitting...
- Not generalizable

Bagging

- Big number of **strong** learners trained at the same time
- Like a board meeting
- Then decisions are averaged, or smoothed out
- Individually, they are too complex, together, they are the perfect mix
- Random Forest

Boosting

- Big number of **weak** learners trained at the same time
- Lemmings
- Each learner tries to correct the mistakes of the others
- Alone, they aren't very useful, together, they can make a strong model
- XGBoost