

XGBoost Regressor

Create an XGBoost regressor object.

Chapter Goals:

- Learn how to create a scikit-learn style regression model in XGBoost

A. XGBoost linear regression

In addition to scikit-learn style classifiers, XGBoost also provides a scikit-learn style linear regression model with the `XGBRegressor` object.

```
1 model = xgb.XGBRegressor(max_depth=2)
2 # predefined data and labels (for regression)
3 model.fit(data, labels)
4 |
5 # new_data contains 2 new data observations
6 predictions = model.predict(new_data)
7 print('Predictions:\n{}'.format(repr(predictions)))
```

RUN

SAVE

RESET



Just like the `XGBClassifier` object, we can specify the model's parameters with keyword arguments. In the code above, we set the `max_depth` parameter (representing the depth of the boosted decision tree) to 2.