Final Task: advice

If you have not already, go and look at the instructions on the graded task (they are at the end of this module). Now you have learned ensembles, you should consider starting it as soon as possible, because training and experiments may take time.

(By the way, if you have suggestions for this file, please post them on the discussion group.)

Comparing Stacked Ensembles and Constituent Models

You need to know if the stacked ensemble is the best model. But you cannot evaluate on the cross-validation data, and evaluating on train can be unreliable. So consider putting aside a bit of your training data to use for this purpose.

Remember: you should be choosing your best model, before evaluating it on the test data set. Your script needs to show how your decision was made (i.e. it needs to show an objective metrics on the model/ensemble you selected, and that the alternatives were worse.)

Stacked Ensembles and Regression

I have found this can performance worse than any of the constituent models, even evaluating on train data.

(This may be a bug, that is fixed in a newer version of H2O...)