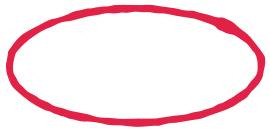
Example

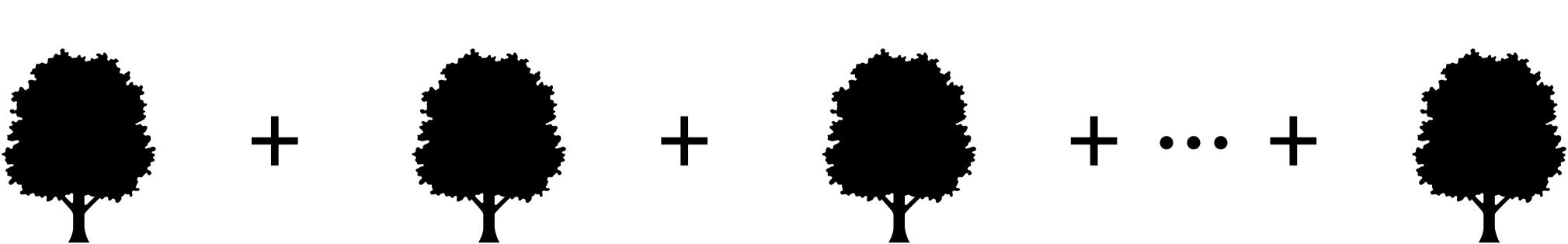
| | age | initial guess | residual |
|-------|-----|---------------|----------|
| obs 1 | 21 | 22 | -1 |
| obs 2 | 22 | 22 | 0 |
| obs 3 | 23 | 22 | 1 |
| obs 4 | 22 | 22 | 0 |
| obs 5 | 21 | 22 | -1 |

actual value = predicted + residual



what if we had a tree that could predict the residuals made by the initial model?

⇒ gradient boosting tree! instead of fitting a bunch of independent trees, we incrementally improve on our initial guess



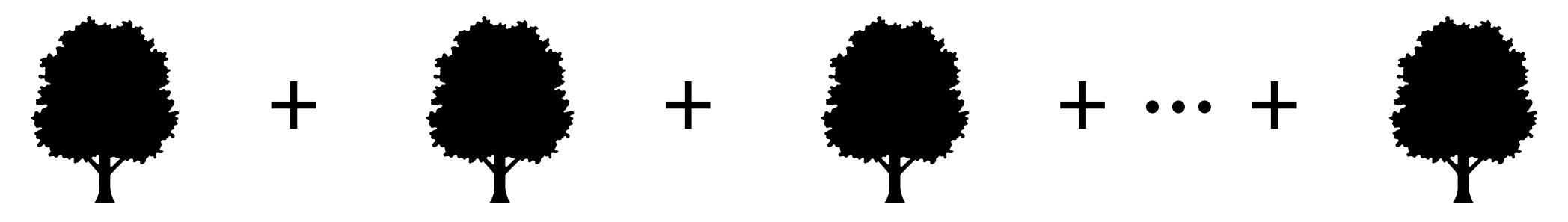
Example

| | age | initial guess | residual |
|-------|-----|---------------|----------|
| obs 1 | 21 | 22 | -1 |
| obs 2 | 22 | 22 | O |
| obs 3 | 23 | 22 | 1 |
| obs 4 | 22 | 22 | O |
| obs 5 | 21 | 22 | -1 |

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gradient boosting tree!

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Example

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