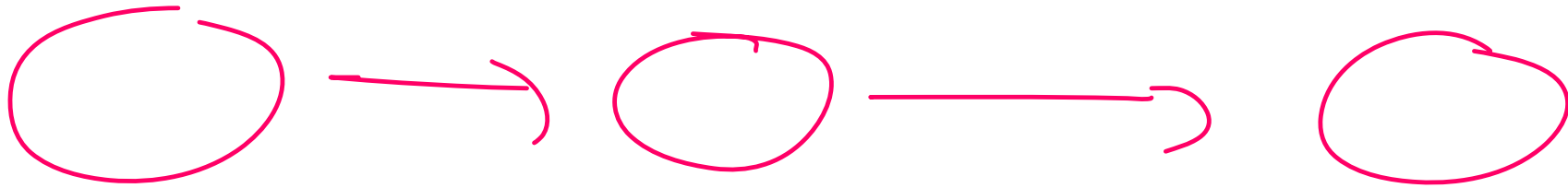


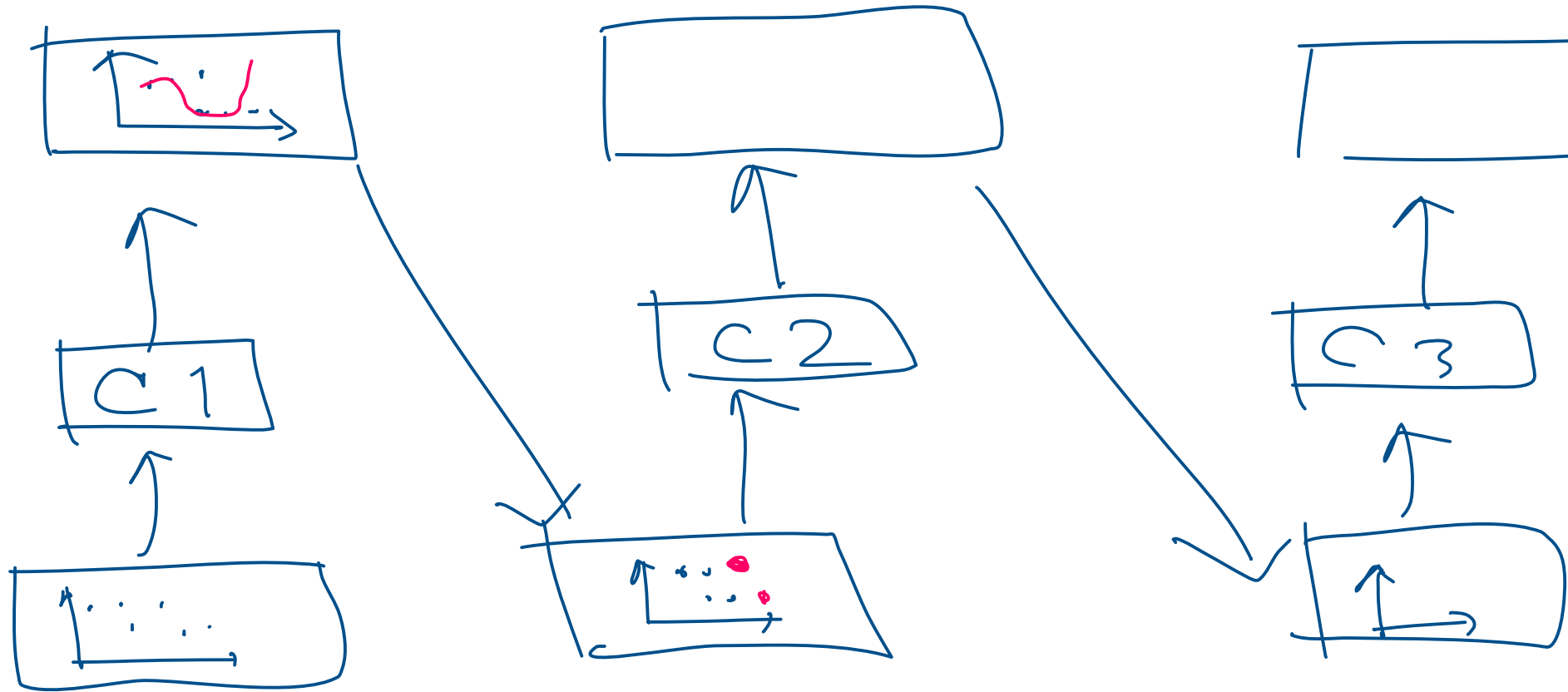
Boosting



AdaBoost



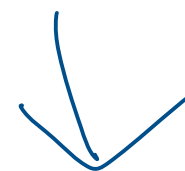
weight ↑





Multiclass \rightarrow SAMME

~~predictors~~ \rightarrow predict - probal



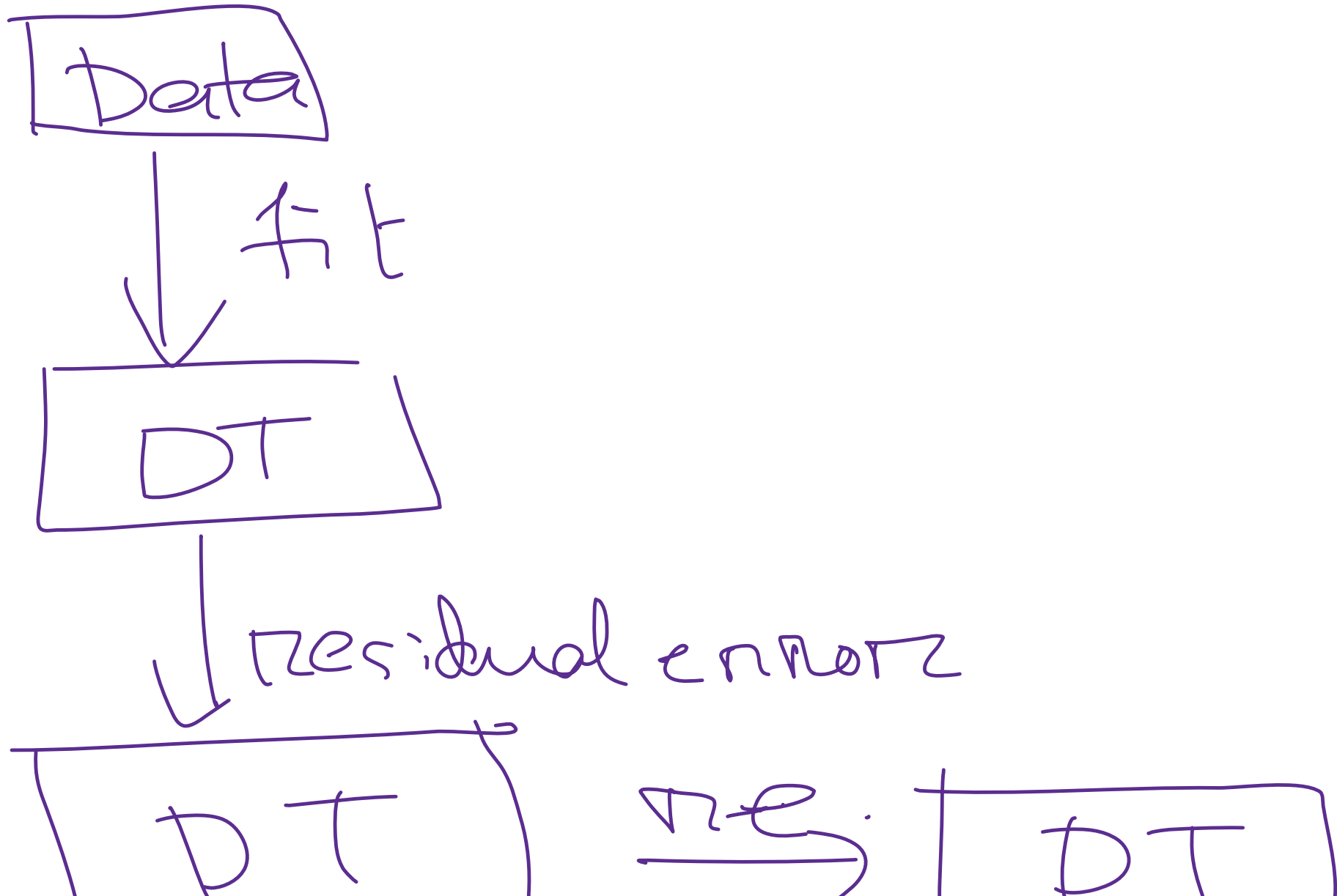
SAMME.R
 \downarrow
Real

Gradient Boosting

— residual errors

↓ fit

new pred.



PI \rightarrow DTU

Shrinkage

$$\Rightarrow \ln = 0.1$$

\Rightarrow trees $\xrightarrow{\quad}$ more

Stochastic GB

- Subsample hyperparam
↓
- for training tree
fraction \rightarrow training
inst.

subsample = 0.25

— each tree is trained

on 25% of training

instances (randomly)

ed

g

tradeoff

- higher bias

for a lower variance

- Speedy

ce
—

XGR Boost

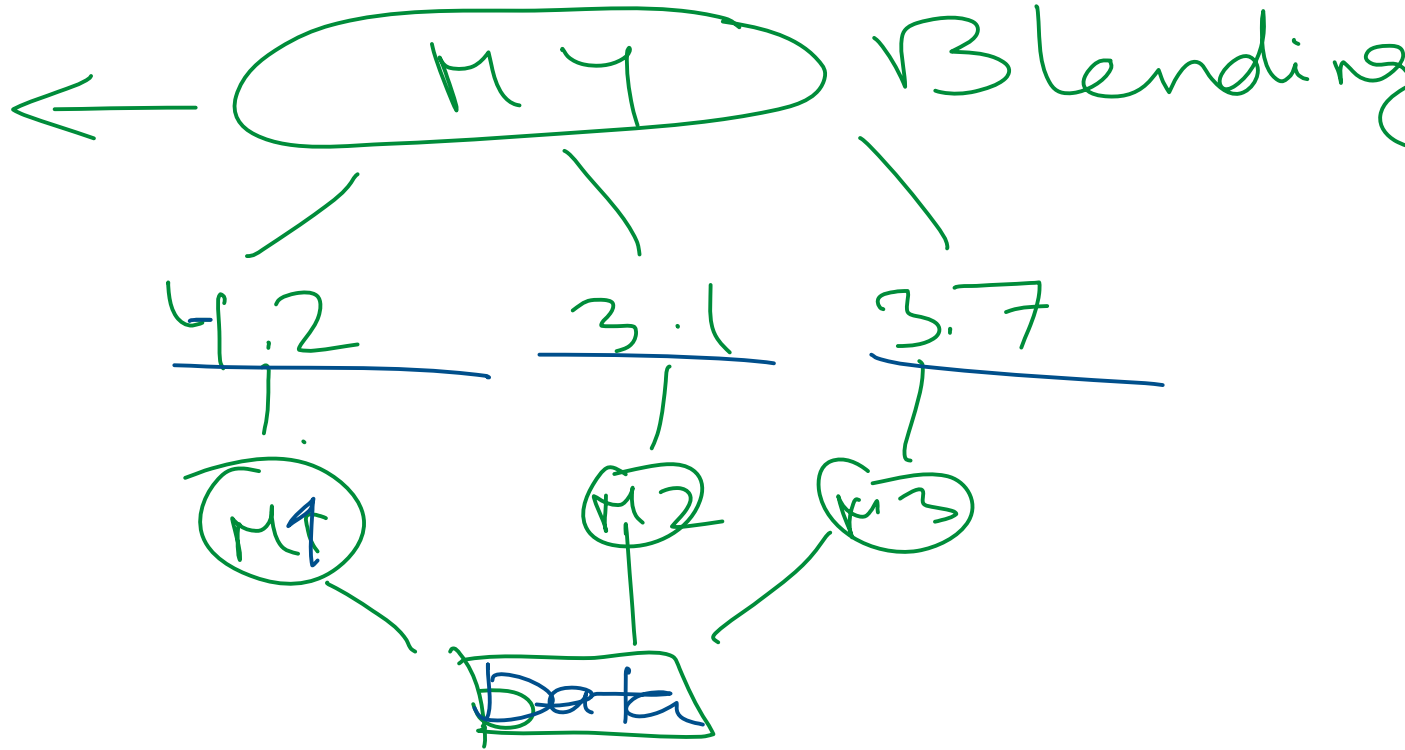
- fast

- scalable

Stacking


4.0 ✓

Meta
Learner



1

— Hold-out set

Blender 

— Out-of-fold Predict

Stacking

Thursday, June 22, 2023 10:22 PM