

Ensemble Methods

1) **What is Ensemble Models?**

Ensemble models improve model accuracy by combining the results from many models.

2) **What is bagging?**

Bagging is a type of ensemble model based on fitting many models to bootstrapped samples of the data and averaging the models.

3) **What is Random Forest?**

Random Forest is a special type of bagging applied to decision trees. In addition to resampling the data, the random forest algorithm samples the predictor variables when splitting the trees.

4) **Why Random Forest is useful?**

- A useful output from the random forest is a measure of variable importance that ranks the predictors in terms of their contribution to model accuracy.
- The Random Forest has a set of hyper parameters that should be tuned using cross-validation to avoid overfitting.

5) **What is Variable Importance?**

A measure of the importance of a predictor variable in the performance of the model.

6) **What is Boosting?**

A general technique to fit a sequence of models by giving more weight to the records with large residuals for each successive round.

7) **What is Adaboost?**

An early version of boosting based on reweighting the data based on the residuals.

8) **What is Gradient Boosting?**

A more general form of boosting that is cast in terms of minimizing a cost function.

9) **What is Stochastic Gradient Boosting?**

The most general algorithm for boosting that incorporates resampling of records and columns in each round.

10) **What is Regularization?**

A technique to avoid overfitting by adding a penalty term to the cost function on the number of parameters in the model.

11) **What is Hyper-parameters?**

Parameters that need to be set before fitting the algorithm

12) **What is cross-validation?**

Cross validation is especially important for boosting due to the large number of hyper parameters that need to be set.

13) **What is stacking?**

In stacking, initially you train multiple base models of different types on training/testing datasets. It is ideal to mix models that work differently.

14) **What is hard voting and soft voting?**

Majority voting is also known as hard Voting.

The argmax of the sum of predicted probabilities is known as soft voting.