**How to use stacked model?**

Stacking is an ensemble technique that combines the prediction of several base learners. Usually stacked model achieves a better performance than its individual component models.

Procedure:

1. Suppose we use k fold cross-validation, and m base learners
2. For each base learner, perform k fold cross-validation on the training set. That will result in k \* m base learners and m sets of prediction for the training set.
3. For each base learner’s prediction on test data, use average over their k varieties, and also arrive at m sets of predictions.
4. Choose the second layer model. Use m features from the first layer model as input, use k fold cross-validation to train the second layer model.
5. Perform prediction on test first layer output using second layer model.