XGBoost Regressor

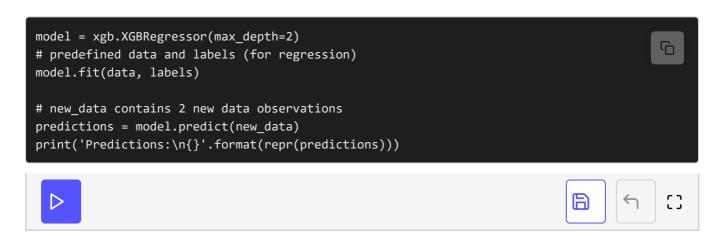
Create an XGBoost regressor object.

Chapter Goals:

• Learn how to create a scikit-learn style regression model in XGBoost

A. XGBoost linear regression

In addition to scikit-learn style classifiers, XGBoost also provides a scikit-learn style linear regression model with the XGBRegressor object.



Just like the XGBClassifier object, we can specify the model's parameters with keyword arguments. In the code above, we set the max_depth parameter (representing the depth of the boosted decision tree) to 2.