Machine Learning with XGBoost Using Scikit-learn in Python

INTRODUCING ESSENTIAL PROCESSES



Mike West

MACHINE LEARNING ENGINEER



Module Overview



Examining the decision tree

Ensemble boosting

Gradient boosting

Skills required for the course

Building an XGBoost model



Why Take This Course?



One of the most accurate models in the world is XGBoost



The most winning model in competitive modeling is XGBoost



XGBoost excels when using structured datasets



Course Overview



Detailing the fundamentals
Preparing data for modeling
Scoring the XGBoost models
Saving the completed model
Feature selection
Summary



Your Skills

Not Required

Programming

Statistics or advanced math

Advanced machine learning

Required

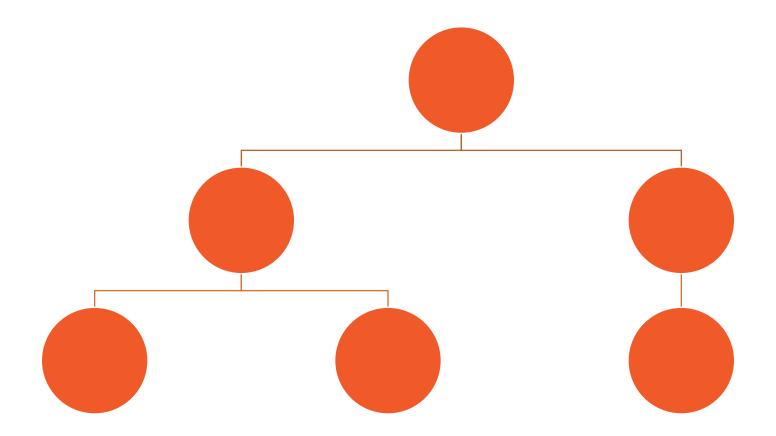
Basic Python

Machine learning basics

Basic math and statistics



Decision Tree



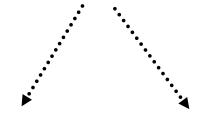


Decision Tree Example

Is the Passenger Male?



Yes. Is age > 9.5 No. Survived at 36%



Yes. Died at 61% Is SibSp > 2.5?



Ensemble Models



XGBoost has won more Kaggle competitions than any other model in the structured data category



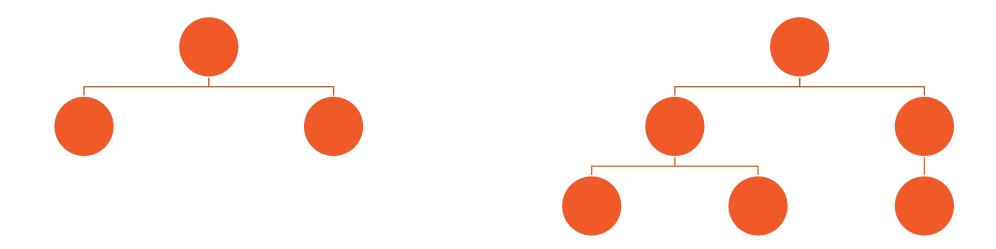
Most ensemble models use the same base learner. In XGBoost that base model is a decision tree



A weak learner is a model that's able to predict something slightly better than 50%



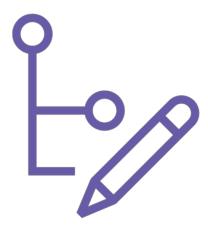
Ensemble Model











Base Learners

A model that is slightly better than a coin toss

Decision Tree

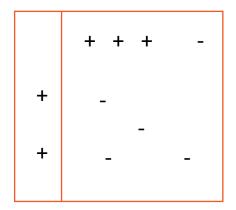
XGBoost uses decision trees as the base learner

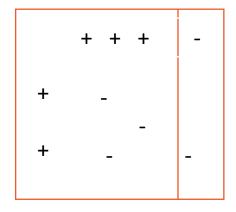
Decision Stumps

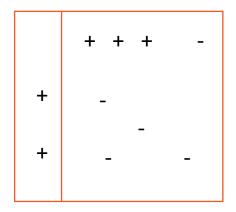
A decision stump is a shallow decision tree with little branching

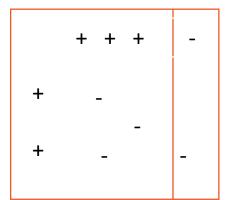


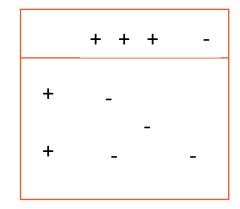
```
+ + + -
+ _
- -
+ _ -
```

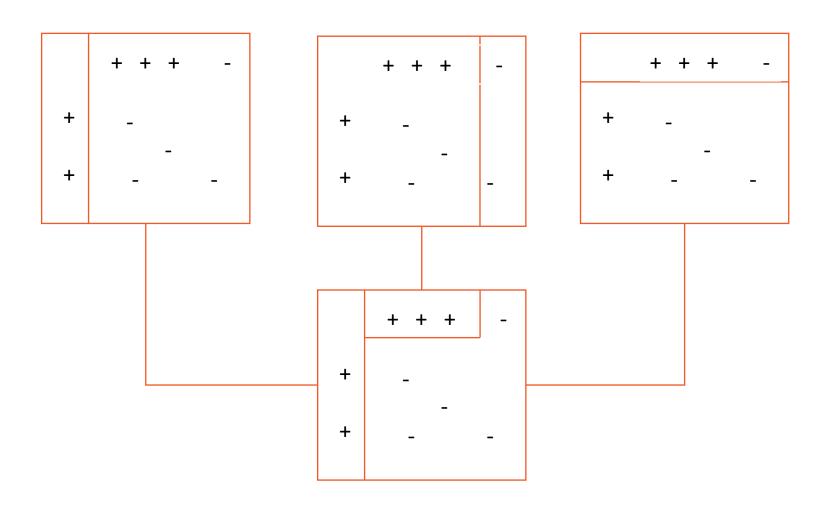












Demo



Import libraries

Load Titanic dataset

Train the XGBoost model

Evaluate model using SciKit-Learn

Score the models accuracy



Summary



Defined decision tree

Skills needed for this course

Ensemble modeling

Examined gradient boosting

Completed a demo using XGBoost

