

Approaches for target metric optimization

- Optimize another metric, postprocess
- Write custom loss function
 - Any, if you can

Early stopping

- Optimize metric M1, monitor metric M2
 - Stop when M2 score is the best

Conclusion

- Loss vs metric
- Approaches in general:
 - Just run the right model

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- [How to Win a Data Science Competition: Learn from Top Kagglers](#)

From:

<http://jace.link/> - **Various Ways**

Permanent link:

<http://jace.link/open/approaches-for-target-metric-optimization>

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