

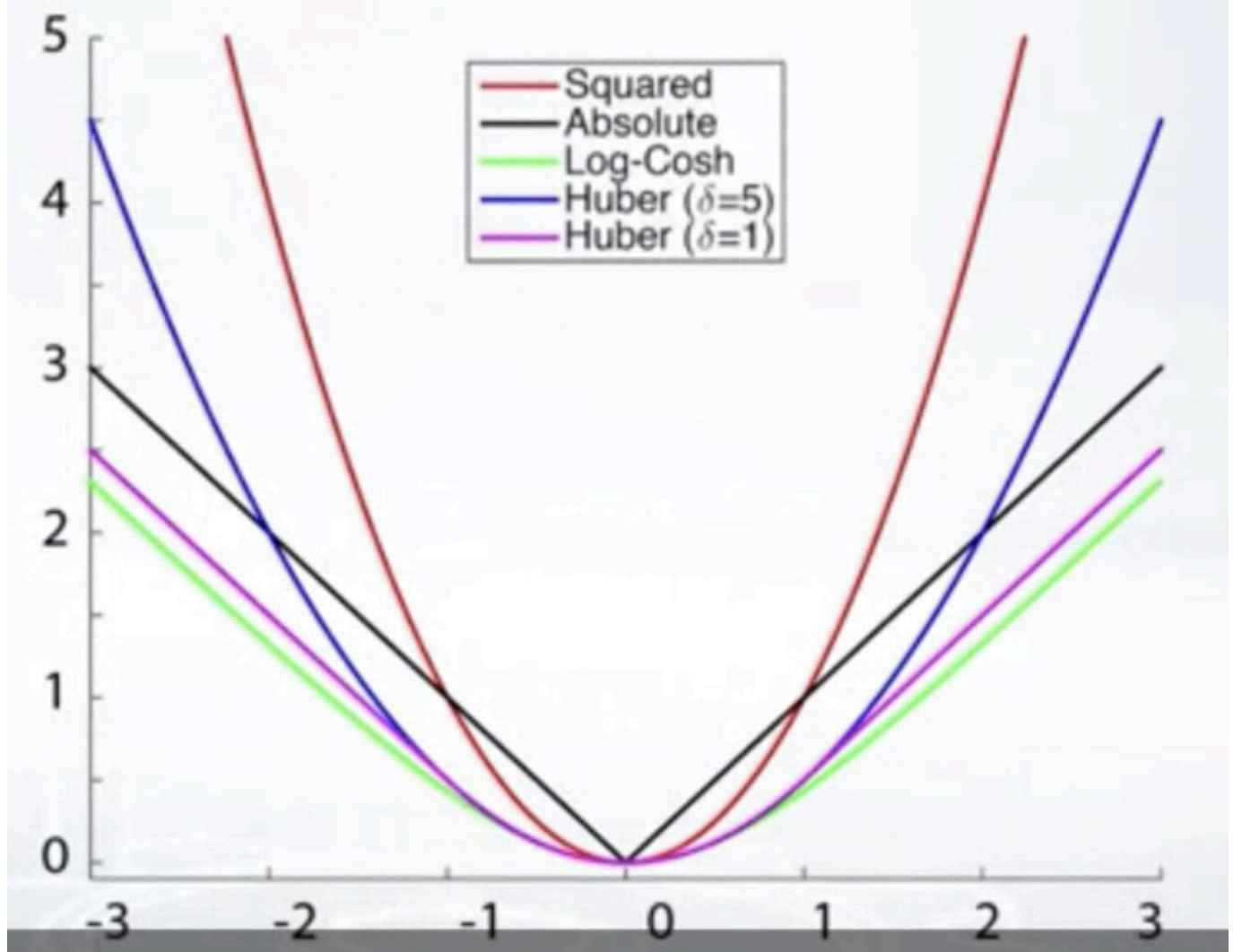
Metrics optimization: our plan

RMSE, MSE, R-squared

- Tree-based
 - [XGBoost](#)
 - [LightGBM](#)
 - [sklearn.RandomForestRegressor](#)

MAE: optimal constant

$$\text{MAE} = \frac{1}{N} \sum_{i=1}^N |y_i - \hat{y}_i|$$



관련 문서

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

From:

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

Permanent link:

<http://jace.link/open/regression-metrics-optimization>

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