

XGBoost (eXtreme Gradient Boosting)

XGBoost

- XGBoost?
 - GBM + / (x) (y)
- XGBoost가
 - Binary classification
 - Multiclass classification
 - Regression
 - Learning to Rank

- Model: (x) (y)
- θ : (가 ,)
 -
- Objective Function
 - Training Loss + Regularization
- L: Training Loss (Loss Function)
- Ω : Regularization
 - ()

XGBoost Parameters

- referred from : <https://www.analyticsvidhya.com/blog/2016/03/complete-guide-parameter-tuning-xgboost-with-codes-python/>
- official website : <http://xgboost.readthedocs.io/en/latest/parameter.html#general-parameters>
- XGBoost : <http://homes.cs.washington.edu/~tqchen/pdf/BoostedTree.pdf>
- XGBoost ? : <http://xgboost.readthedocs.io/en/latest/model.html>
- XGBoost GBM(Gradient Boosting Machine) ? : <https://www.analyticsvidhya.com/blog/2016/02/complete-guide-parameter-tuning-gradient-boosting-gbm-python/>

- GBM (Gradient Boosting Machine) : Boosted Tree Gradient Boosting
: (ex) decision tree , stage wise boosting .
- XGBoost supervised learning . XGBoost Tree
. CART . (: <http://xgboost.readthedocs.io/en/latest/model.html>)
- CART : Classification and Regression Trees Tree , leaf
. Tree Boosting Tree

- <http://kweonwooj.tistory.com/archive/20160414>
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- [Boosting](#)
- [Machine Learning Study](#)
- [Tree-based models](#)

From:
<https://jace.link/> - **Various Ways**

Permanent link:
<https://jace.link/open/xgboost>

Last update: **2020/07/15 08:02**

