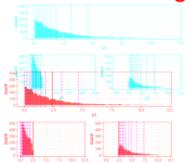
Introduction to Machine Learning

Boosting Boosting: Modern Techniques

Gradient Boosting: Modern Techniques



Learning goals

 Know extensions of XGBoost and how they differ

Learning goalseas upon which

- extensions of XGBoost improve
 Know extensions of XGBoost and how they differ
- Understand areas upon which extensions of XGBoost improve

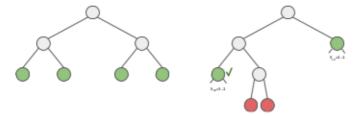


TREE GROWING EFFICIENCY

Recall: **XGBoost** grows a balanced tree of max_depth and prunes leaves that do not improve the risk.

Leaf-wise (Best-first) Tree Growth allows the growing of unbalanced trees by comparing improvements between all possible leaves.





Balanced tree (left) of max_depth=3: All 4 leaves (colored green) will be split (in order from left to right). Leaf-wise growth (right) of max_depth=3: From the valid leaves (green), the leaf with largest improvement will be split next (marked). Invalid leaves (red) are not considered.