

BDT

Gradient Boosting

NTrees and Shrinkage is the most important variables, basically, if not tuned, it will lead to overtraining.

But if we turn on the RandomizedTrees, for each tree, we only take a few of features, it will help a lot in improving overtraining condition.

Finding maximum/minimum

Evolution Strategy

<https://blog.openai.com/evolution-strategies/#content>

Smoothing

BoxCar

<https://terpconnect.umd.edu/~toh/spectrum/Smoothing.html>

<http://iopscience.iop.org/article/10.1088/0741-3335/27/7/004/meta>

-- RongkunWang - 2018-01-21

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