xgboost

Release 2.0.0-dev

xgboost developers

Apr 26, 2022
## CONTENTS

1 Contents 3

1.1 Installation Guide ................................................................. 3
1.2 Building From Source ............................................................. 8
1.3 Get Started with XGBoost ......................................................... 17
1.4 XGBoost Tutorials ................................................................. 19
1.5 Frequently Asked Questions ....................................................... 87
1.6 XGBoost GPU Support ......................................................... 89
1.7 XGBoost Parameters .......................................................... 93
1.8 Prediction ................................................................. 104
1.9 Tree Methods .............................................................. 106
1.10 XGBoost Python Package ......................................................... 108
1.11 XGBoost R Package ............................................................ 266
1.12 XGBoost JVM Package ......................................................... 285
1.13 XGBoost.jl ................................................................. 304
1.14 XGBoost C Package .......................................................... 305
1.15 XGBoost C++ API ............................................................ 305
1.16 XGBoost Command Line version .............................................. 305
1.17 Contribute to XGBoost ......................................................... 305

**Python Module Index** 319

**Index** 321
XGBoost is an optimized distributed gradient boosting library designed to be highly efficient, flexible and portable. It implements machine learning algorithms under the Gradient Boosting framework. XGBoost provides a parallel tree boosting (also known as GBDT, GBM) that solve many data science problems in a fast and accurate way. The same code runs on major distributed environment (Hadoop, SGE, MPI) and can solve problems beyond billions of examples.
1.1 Installation Guide

XGBoost provides binary packages for some language bindings. The binary packages support the GPU algorithm (gpu_hist) on machines with NVIDIA GPUs. Please note that training with multiple GPUs is only supported for Linux platform. See XGBoost GPU Support. Also we have both stable releases and nightly builds, see below for how to install them. For building from source, visit this page.

<table>
<thead>
<tr>
<th>Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>• Installation Guide</td>
</tr>
<tr>
<td>• Stable Release</td>
</tr>
<tr>
<td>* Python</td>
</tr>
<tr>
<td>• Conda</td>
</tr>
<tr>
<td>* R</td>
</tr>
<tr>
<td>* JVM</td>
</tr>
<tr>
<td>• Nightly Build</td>
</tr>
<tr>
<td>* Python</td>
</tr>
<tr>
<td>* R</td>
</tr>
<tr>
<td>* JVM</td>
</tr>
</tbody>
</table>

1.1.1 Stable Release

Python

Pre-built binary are uploaded to PyPI (Python Package Index) for each release. Supported platforms are Linux (x86_64, aarch64), Windows (x86_64) and MacOS (x86_64, Apple Silicon).

```
pip install xgboost
```

You might need to run the command with --user flag or use virtualenv if you run into permission errors. Python pre-built binary capability for each platform:
Conda

You may use the Conda packaging manager to install XGBoost:

```bash
conda install -c conda-forge py-xgboost
```

Conda should be able to detect the existence of a GPU on your machine and install the correct variant of XGBoost. If you run into issues, try indicating the variant explicitly:

```bash
# CPU only
conda install -c conda-forge py-xgboost-cpu
# Use NVIDIA GPU
conda install -c conda-forge py-xgboost-gpu
```

Visit the Miniconda website to obtain Conda.

R

- From CRAN:

  ```r
  install.packages("xgboost")
  ```

  **Note:** Using all CPU cores (threads) on Mac OSX

  If you are using Mac OSX, you should first install OpenMP library (`libomp`) by running

  ```bash
  brew install libomp
  ```

  and then run `install.packages("xgboost")`. Without OpenMP, XGBoost will only use a single CPU core, leading to suboptimal training speed.

- We also provide experimental pre-built binary with GPU support. With this binary, you will be able to use the GPU algorithm without building XGBoost from the source. Download the binary package from the Releases page. The file name will be of the form `xgboost_r_gpu_[os]_[version].tar.gz`, where `[os]` is either `linux` or `win64`. (We build the binaries for 64-bit Linux and Windows.) Then install XGBoost by running:

  ```bash
  # Install dependencies
  R -q -e "install.packages(c('data.table', 'jsonlite'))"
  # Install XGBoost
  R CMD INSTALL ./xgboost_r_gpu_linux.tar.gz
  ```
JVM

- XGBoost4j/XGBoost4j-Spark

Listing 1: Maven

```xml
<properties>
  ...
  <!-- Specify Scala version in package name -->
  <scala.binary.version>2.12</scala.binary.version>
</properties>

<dependencies>
  ...
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j_${scala.binary.version}</artifactId>
    <version>latest_version_num</version>
  </dependency>
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j-spark_${scala.binary.version}</artifactId>
    <version>latest_version_num</version>
  </dependency>
</dependencies>
```

Listing 2: sbt

```scala
libraryDependencies += Seq(
  "ml.dmlc" %% "xgboost4j" % "latest_version_num",
  "ml.dmlc" %% "xgboost4j-spark" % "latest_version_num"
)
```

- XGBoost4j-GPU/XGBoost4j-Spark-GPU

Listing 3: Maven

```xml
<properties>
  ...
  <!-- Specify Scala version in package name -->
  <scala.binary.version>2.12</scala.binary.version>
</properties>

<dependencies>
  ...
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j-gpu_${scala.binary.version}</artifactId>
    <version>latest_version_num</version>
  </dependency>
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j-spark-gpu_${scala.binary.version}</artifactId>
    <version>latest_version_num</version>
  </dependency>
</dependencies>
```

(continues on next page)
Listing 4: sbt

```scala
libraryDependencies ++= Seq(
    "ml.dmlc" %% "xgboost4j-gpu" % "latest_version_num",
    "ml.dmlc" %% "xgboost4j-spark-gpu" % "latest_version_num"
)
```

This will check out the latest stable version from the Maven Central.

For the latest release version number, please check release page.

To enable the GPU algorithm (tree_method='gpu_hist'), use artifacts xgboost4j-gpu_2.12 and xgboost4j-spark-gpu_2.12 instead (note the gpu suffix).

**Note:** Windows not supported in the JVM package

Currently, XGBoost4J-Spark does not support Windows platform, as the distributed training algorithm is inoperational for Windows. Please use Linux or MacOS.

### 1.1.2 Nightly Build

**Python**

Nightly builds are available. You can go to [this page](#), find the wheel with the commit ID you want and install it with pip:

```
pip install <url to the wheel>
```

The capability of Python pre-built wheel is the same as stable release.

**R**

Other than standard CRAN installation, we also provide *experimental* pre-built binary on with GPU support. You can go to [this page](#), Find the commit ID you want to install and then locate the file `xgboost_r_gpu_[os]_[commit].tar.gz`, where [os] is either `linux` or `win64`. (We build the binaries for 64-bit Linux and Windows.) Download it and run the following commands:

```
# Install dependencies
R -q -e "install.packages(c('data.table', 'jsonlite', 'remotes'))"
# Install XGBoost
R CMD INSTALL ./xgboost_r_gpu_linux.tar.gz
```
JVM

- XGBoost4j/XGBoost4j-Spark

Listing 5: Maven

```xml
<repository>
  <id>XGBoost4J Snapshot Repo</id>
  <name>XGBoost4J Snapshot Repo</name>
  <url>https://s3-us-west-2.amazonaws.com/xgboost-maven-repo/snapshot/</url>
</repository>
```

Listing 6: sbt

```scala
resolvers += "XGBoost4J Snapshot Repo" at "https://s3-us-west-2.amazonaws.com/xgboost-maven-repo/snapshot/"
```

Then add XGBoost4J as a dependency:

Listing 7: maven

```xml
<properties>
  ...
  <!-- Specify Scala version in package name -->
  <scala.binary.version>2.12</scala.binary.version>
</properties>
<dependencies>
  ...
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j_${scala.binary.version}</artifactId>
    <version>latest_version_num-SNAPSHOT</version>
  </dependency>
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j-spark_${scala.binary.version}</artifactId>
    <version>latest_version_num-SNAPSHOT</version>
  </dependency>
</dependencies>
```

Listing 8: sbt

```scala
libraryDependencies += Seq(
  "ml.dmlc" %% "xgboost4j" % "latest_version_num-SNAPSHOT",
  "ml.dmlc" %% "xgboost4j-spark" % "latest_version_num-SNAPSHOT"
)
```

- XGBoost4j-GPU/XGBoost4j-Spark-GPU

Listing 9: maven

```xml
<properties>
  ...
</properties>
```

(continues on next page)
<!-- Specify Scala version in package name -->
<scala.binary.version>2.12</scala.binary.version>
</properties>

<dependencies>
  ...
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j-gpu_${scala.binary.version}</artifactId>
    <version>latest_version_num-SNAPSHOT</version>
  </dependency>
  <dependency>
    <groupId>ml.dmlc</groupId>
    <artifactId>xgboost4j-spark-gpu_${scala.binary.version}</artifactId>
    <version>latest_version_num-SNAPSHOT</version>
  </dependency>
</dependencies>

Listing 10: sbt

libraryDependencies += Seq(
  "ml.dmlc" %% "xgboost4j-gpu" % "latest_version_num-SNAPSHOT",
  "ml.dmlc" %% "xgboost4j-spark-gpu" % "latest_version_num-SNAPSHOT"
)

Look up the version field in pom.xml to get the correct version number.

The SNAPSHOT JARs are hosted by the XGBoost project. Every commit in the master branch will automatically trigger generation of a new SNAPSHOT JAR. You can control how often Maven should upgrade your SNAPSHOT installation by specifying updatePolicy. See here for details.

You can browse the file listing of the Maven repository at https://s3-us-west-2.amazonaws.com/xgboost-maven-repo/list.html.

To enable the GPU algorithm (tree_method='gpu_hist'), use artifacts xgboost4j-gpu_2.12 and xgboost4j-spark-gpu_2.12 instead (note the gpu suffix).

## 1.2 Building From Source

This page gives instructions on how to build and install XGBoost from the source code on various systems. If the instructions do not work for you, please feel free to ask questions at the user forum.

**Note:** Pre-built binary is available: now with GPU support

Consider installing XGBoost from a pre-built binary, to avoid the trouble of building XGBoost from the source. Check-out Installation Guide.
1.2.1 Obtaining the Source Code

To obtain the development repository of XGBoost, one needs to use `git`.

**Note:** Use of Git submodules

XGBoost uses Git submodules to manage dependencies. So when you clone the repo, remember to specify `--recursive` option:

```
$ git clone --recursive https://github.com/dmlc/xgboost
```

For windows users who use github tools, you can open the git shell and type the following command:

```
$ git submodule init
$ git submodule update
```
1.2.2 Building the Shared Library

This section describes the procedure to build the shared library and CLI interface independently. For building language specific package, see corresponding sections in this document.

- On Linux and other UNIX-like systems, the target library is `libxgboost.so`
- On MacOS, the target library is `libxgboost.dylib`
- On Windows the target library is `xgboost.dll`

This shared library is used by different language bindings (with some additions depending on the binding you choose).

The minimal building requirement is

- A recent C++ compiler supporting C++11 (g++-5.0 or higher)
- CMake 3.14 or higher.

For a list of CMake options like GPU support, see `#-- Options` in CMakeLists.txt on top level of source tree.

**Building on Linux and other UNIX-like systems**

After obtaining the source code, one builds XGBoost by running CMake:

```
cd xgboost
mkdir build
cd build
cmake ..
make -j$(nproc)
```

**Building on MacOS**

Obtain libomp from Homebrew:

```
brew install libomp
```

Rest is the same as building on Linux.

**Building on Windows**

XGBoost support compilation with Microsoft Visual Studio and MinGW. To build with Visual Studio, we will need CMake. Make sure to install a recent version of CMake. Then run the following from the root of the XGBoost directory:

```
mkdir build
cd build
cmake .. -G"Visual Studio 14 2015 Win64"
# for VS15: cmake .. -G"Visual Studio 15 2017" -A x64
# for VS16: cmake .. -G"Visual Studio 16 2019" -A x64
cmake --build . --config Release
```

This specifies an out of source build using the Visual Studio 64 bit generator. (Change the -G option appropriately if you have a different version of Visual Studio installed.)

After the build process successfully ends, you will find a `xgboost.dll` library file inside `.\lib/` folder. Some notes on using MinGW is added in Building Python Package for Windows with MinGW-w64 (Advanced).
Building with GPU support

XGBoost can be built with GPU support for both Linux and Windows using CMake. See Building R package with GPU support for special instructions for R.

An up-to-date version of the CUDA toolkit is required.

Note: Checking your compiler version

CUDA is really picky about supported compilers, a table for the compatible compilers for the latests CUDA version on Linux can be seen here.

Some distros package a compatible gcc version with CUDA. If you run into compiler errors with nvcc, try specifying the correct compiler with `-DCMAKE_CXX_COMPILER=/path/to/correct/g++ -DCMAKE_C_COMPILER=/path/to/correct/gcc`. On Arch Linux, for example, both binaries can be found under `/opt/cuda/bin/`.

From the command line on Linux starting from the XGBoost directory:

```
mkdir build
cd build
# For CUDA toolkit >= 11.4, `BUILD_WITH_CUDA_CUB` is required.
cmake .. -DUSE_CUDA=ON -DBUILD_WITH_CUDA_CUB=ON
make -j4
```

Note: Specifying compute capability

To speed up compilation, the compute version specific to your GPU could be passed to cmake as, e.g., `-DGPU_COMPUTE_VER=50`. A quick explanation and numbers for some architectures can be found in this page.

Note: Enabling distributed GPU training

By default, distributed GPU training is disabled and only a single GPU will be used. To enable distributed GPU training, set the option `USE_NCCL=ON`. Distributed GPU training depends on NCCL2, available at this link. Since NCCL2 is only available for Linux machines, distributed GPU training is available only for Linux.

```
mkdir build
cd build
cmake .. -DUSE_CUDA=ON -DUSE_NCCL=ON -DNCCl_ROOT=/path/to/nccl2
make -j4
```

On Windows, run CMake as follows:

```
mkdir build
cd build
cmake .. -G"Visual Studio 14 2015 Win64" -DUSE_CUDA=ON
```

(Change the `-G` option appropriately if you have a different version of Visual Studio installed.)

The above cmake configuration run will create an `xgboost.sln` solution file in the build directory. Build this solution in release mode as a x64 build, either from Visual studio or from command line:

```
cmake --build . --target xgboost --config Release
```

1.2. Building From Source
To speed up compilation, run multiple jobs in parallel by appending option -- /MP.

### 1.2.3 Building Python Package from Source

The Python package is located at `python-package/`.

#### Building Python Package with Default Toolchains

There are several ways to build and install the package from source:

1. Use Python setuptools directly

   The XGBoost Python package supports most of the setuptools commands, here is a list of tested commands:

   ```
   python setup.py install  # Install the XGBoost to your current Python environment.
   python setup.py build   # Build the Python package.
   python setup.py build_ext # Build only the C++ core.
   python setup.py sdist   # Create a source distribution
   python setup.py bdist   # Create a binary distribution
   python setup.py bdist_wheel # Create a binary distribution with wheel format
   ```

   Running `python setup.py install` will compile XGBoost using default CMake flags. For passing additional compilation options, append the flags to the command. For example, to enable CUDA acceleration and NCCL (distributed GPU) support:

   ```
   python setup.py install --use-cuda --use-nccl
   ```

   Please refer to `setup.py` for a complete list of available options. Some other options used for development are only available for using CMake directly. See next section on how to use CMake with setuptools manually.

   You can install the created distribution packages using pip. For example, after running `sdist` setuptools command, a tar ball similar to `xgboost-1.0.0.tar.gz` will be created under the `dist` directory. Then you can install it by invoking the following command under `dist` directory:

   ```
   # under python-package directory
cd dist
   pip install ./xgboost-1.0.0.tar.gz
   ```

   For details about these commands, please refer to the official document of setuptools, or just Google “how to install Python package from source”. XGBoost Python package follows the general convention. Setuptools is usually available with your Python distribution, if not you can install it via system command. For example on Debian or Ubuntu:

   ```
   sudo apt-get install python-setuptools
   ```

   For cleaning up the directory after running above commands, `python setup.py clean` is not sufficient. After copying out the build result, simply running `git clean -xdf` under python-package is an efficient way to remove generated cache files. If you find weird behaviors in Python build or running linter, it might be caused by those cached files.

   For using develop command (editable installation), see next section.
2. Build C++ core with CMake first

This is mostly for C++ developers who don’t want to go through the hooks in Python setuptools. You can build C++ library directly using CMake as described in above sections. After compilation, a shared object (or called dynamic linked library, jargon depending on your platform) will appear in XGBoost’s source tree under lib/ directory. On Linux distributions it’s lib/libxgboost.so. From there all Python setuptools commands will reuse that shared object instead of compiling it again. This is especially convenient if you are using the editable installation, where the installed package is simply a link to the source tree. We can perform rapid testing during development. Here is a simple bash script does that:

```bash
# Under xgboost source tree.
mkdir build
cd build
cmake ..
make -j$(nproc)
cd ../python-package
pip install -e .  # or equivalently python setup.py develop
```

3. Use libxgboost.so on system path.

This is for distributing xgboost in a language independent manner, where libxgboost.so is separately packaged with Python package. Assuming libxgboost.so is already presented in system library path, which can be queried via:

```python
import sys
import os
os.path.join(sys.prefix, 'lib')
```

Then one only needs to provide an user option when installing Python package to reuse the shared object in system path:

```bash
cd xgboost/python-package
python setup.py install --use-system-libxgboost
```

### Building Python Package for Windows with MinGW-w64 (Advanced)

Windows versions of Python are built with Microsoft Visual Studio. Usually Python binary modules are built with the same compiler the interpreter is built with. However, you may not be able to use Visual Studio, for following reasons:

1. VS is proprietary and commercial software. Microsoft provides a freeware “Community” edition, but its licensing terms impose restrictions as to where and how it can be used.
2. Visual Studio contains telemetry, as documented in Microsoft Visual Studio Licensing Terms. Running software with telemetry may be against the policy of your organization.

So you may want to build XGBoost with GCC own your own risk. This presents some difficulties because MSVC uses Microsoft runtime and MinGW-w64 uses own runtime, and the runtimes have different incompatible memory allocators. But in fact this setup is usable if you know how to deal with it. Here is some experience.

1. The Python interpreter will crash on exit if XGBoost was used. This is usually not a big issue.
2. -O3 is OK.
3. -mtune=native is also OK.
4. Don’t use `-march=native` gcc flag. Using it causes the Python interpreter to crash if the DLL was actually used.
5. You may need to provide the lib with the runtime libs. If `mingw32/bin` is not in `PATH`, build a wheel (`python setup.py bdist_wheel`), open it with an archiver and put the needed dlls to the directory where `xgboost.dll` is situated. Then you can install the wheel with `pip`.

### 1.2.4 Building R Package From Source

By default, the package installed by running `install.packages` is built from source. Here we list some other options for installing development version.

#### Installing the development version (Linux / Mac OSX)

Make sure you have installed git and a recent C++ compiler supporting C++11 (See above sections for requirements of building C++ core).

Due to the use of git-submodules, `devtools::install_github` can no longer be used to install the latest version of R package. Thus, one has to run git to check out the code first, see *Obtaining the Source Code* on how to initialize the git repository for XGBoost. The simplest way to install the R package after obtaining the source code is:

```bash
cd R-package
R CMD INSTALL
```

But if you want to use CMake build for better performance (which has the logic for detecting available CPU instructions) or greater flexibility around compile flags, the above snippet can be replaced by:

```bash
mkdir build
cd build
cmake .. -DR_LIB=ON
make -j$(nproc)
make install
```

#### Installing the development version with Visual Studio (Windows)

On Windows, CMake with Visual C++ Build Tools (or Visual Studio) can be used to build the R package.

While not required, this build can be faster if you install the R package `processx` with `install.packages("processx")`.

**Note:** Setting correct PATH environment variable on Windows

If you are using Windows, make sure to include the right directories in the `PATH` environment variable.

- If you are using R 4.x with RTools 4.0: `-C:\rtools40\usr\bin -C:\rtools40\mingw64\bin`
- If you are using R 3.x with RTools 3.x:
  - `-C:\Rtools\bin`
  - `-C:\Rtools\mingw_64\bin`

Open the Command Prompt and navigate to the XGBoost directory, and then run the following commands. Make sure to specify the correct R version.
Building R package with GPU support

The procedure and requirements are similar as in Building with GPU support, so make sure to read it first.

On Linux, starting from the XGBoost directory type:

```
mkdir build
cd build
cmake .. -DUSE_CUDA=ON -DR_LIB=ON
make install -j$(nproc)
```

When default target is used, an R package shared library would be built in the build area. The install target, in addition, assembles the package files with this shared library under build/R-package and runs R CMD INSTALL.

On Windows, CMake with Visual Studio has to be used to build an R package with GPU support. Rtools must also be installed.

**Note:** Setting correct PATH environment variable on Windows

If you are using Windows, make sure to include the right directories in the PATH environment variable.

- If you are using R 4.x with RTools 4.0:
  - C:\rttools40\usr\bin
  - C:\rttools40\mingw64\bin
- If you are using R 3.x with RTools 3.x:
  - C:\Rtools\bin
  - C:\Rtools\mingw_64\bin

Open the Command Prompt and navigate to the XGBoost directory, and then run the following commands. Make sure to specify the correct R version.

```
cd C:\path\to\xgboost
mkdir build
cd build
cmake .. -G"Visual Studio 16 2019" -A x64 -DUSE_CUDA=ON -DR_LIB=ON -DR_VERSION=4.0.0
cmake --build . --target install --config Release
```

If CMake can't find your R during the configuration step, you might provide the location of R to CMake like this: 
- DLIBR_HOME="C:\Program Files\R\R-4.0.0".

If on Windows you get a “permission denied” error when trying to write to ...Program Files/R/... during the package installation, create a .Rprofile file in your personal home directory (if you don't already have one in there), and add a line to it which specifies the location of your R packages user library, like the following:

```
.libPaths( unique(c("C:/Users/USERNAME/Documents/R/win-library/3.4", .libPaths())))
```
1.2.5 Building JVM Packages

Building XGBoost4J using Maven requires Maven 3 or newer, Java 7+ and CMake 3.13+ for compiling Java code as well as the Java Native Interface (JNI) bindings.

Before you install XGBoost4J, you need to define environment variable `JAVA_HOME` as your JDK directory to ensure that your compiler can find `jni.h` correctly, since XGBoost4J relies on JNI to implement the interaction between the JVM and native libraries.

After your `JAVA_HOME` is defined correctly, it is as simple as run `mvn package` under jvm-packages directory to install XGBoost4J. You can also skip the tests by running `mvn -DskipTests=true package`, if you are sure about the correctness of your local setup.

To publish the artifacts to your local maven repository, run

```
mvn install
```

Or, if you would like to skip tests, run

```
mvn -DskipTests install
```

This command will publish the xgboost binaries, the compiled java classes as well as the java sources to your local repository. Then you can use XGBoost4J in your Java projects by including the following dependency in `pom.xml`:

```xml
<dependency>
  <groupId>ml.dmlc</groupId>
  <artifactId>xgboost4j</artifactId>
  <version>latest_source_version_num</version>
</dependency>
```

For sbt, please add the repository and dependency in `build.sbt` as following:

```scala
resolvers += "Local Maven Repository" at "file:///"+Path.userHome.absolutePath+"/.m2/
  ->repository"

"ml.dmlc" % "xgboost4j" % "latest_source_version_num"
```

If you want to use XGBoost4J-Spark, replace `xgboost4j` with `xgboost4j-spark`.

**Note:** XGBoost4J-Spark requires Apache Spark 2.3+

XGBoost4J-Spark now requires **Apache Spark 2.3+**. Latest versions of XGBoost4J-Spark uses facilities of `org.apache.spark.ml.param.shared` extensively to provide for a tight integration with Spark MLLIB framework, and these facilities are not fully available on earlier versions of Spark.

Also, make sure to install Spark directly from Apache website. **Upstream XGBoost is not guaranteed to work with third-party distributions of Spark, such as Cloudera Spark.** Consult appropriate third parties to obtain their distribution of XGBoost.
Enabling OpenMP for Mac OS

If you are on Mac OS and using a compiler that supports OpenMP, you need to go to the file `xgboost/jvm-packages/create_jni.py` and comment out the line

```python
CONFIG["USE_OPENMP"] = "OFF"
```

in order to get the benefit of multi-threading.

Building with GPU support

If you want to build XGBoost4J that supports distributed GPU training, run

```bash
mvn -Duse.cuda=ON install
```

1.2.6 Building the Documentation

XGBoost uses Sphinx for documentation. To build it locally, you need a installed XGBoost with all its dependencies along with:

- System dependencies
  - git
  - graphviz
- Python dependencies

Checkout the `requirements.txt` file under `doc/`

Under `xgboost/doc` directory, run `make <format>` with `<format>` replaced by the format you want. For a list of supported formats, run `make help` under the same directory.

1.2.7 Makefiles

It's only used for creating shorthands for running linters, performing packaging tasks etc. So the remaining makefiles are legacy.

1.3 Get Started with XGBoost

This is a quick start tutorial showing snippets for you to quickly try out XGBoost on the demo dataset on a binary classification task.
1.3.1 Links to Other Helpful Resources

- See *Installation Guide* on how to install XGBoost.
- See *Text Input Format* on using text format for specifying training/testing data.
- See *Tutorials* for tips and tutorials.
- See *Learning to use XGBoost by Examples* for more code examples.

1.3.2 Python

```python
import xgboost as xgb
# read in data
dtrain = xgb.DMatrix('demo/data/agaricus.txt.train')
dtest = xgb.DMatrix('demo/data/agaricus.txt.test')
# specify parameters via map
param = {'max_depth':2, 'eta':1, 'objective':'binary:logistic'}
num_round = 2
bst = xgb.train(param, dtrain, num_round)
# make prediction
preds = bst.predict(dtest)
```

1.3.3 R

```r
# load data
data(agaricus.train, package='xgboost')
data(agaricus.test, package='xgboost')
train <- agaricus.train
test <- agaricus.test
# fit model
bst <- xgboost(data = train$data, label = train$label, max_depth = 2, eta = 1, nrounds = 2,
nthread = 2, objective = "binary:logistic")
# predict
pred <- predict(bst, test$data)
```

1.3.4 Julia

```julia
using XGBoost
# read data
train_X, train_Y = readlibsvm("demo/data/agaricus.txt.train", (6513, 126))
test_X, test_Y = readlibsvm("demo/data/agaricus.txt.test", (1611, 126))
# fit model
num_round = 2
bst = xgboost(train_X, num_round, label=train_Y, eta=1, max_depth=2)
# predict
pred = predict(bst, test_X)
```
1.3.5 Scala

```scala
import ml.dmlc.xgboost4j.scala.DMatrix
import ml.dmlc.xgboost4j.scala.XGBoost

object XGBoostScalaExample {
  def main(args: Array[String]) {
    // read training data, available at xgboost/demo/data
    val trainData = new DMatrix("/path/to/agaricus.txt.train")
    // define parameters
    val paramMap = List(
      "eta" -> 0.1,
      "max_depth" -> 2,
      "objective" -> "binary:logistic"").toMap
    // number of iterations
    val round = 2
    // train the model
    val model = XGBoost.train(trainData, paramMap, round)
    // run prediction
    val predTrain = model.predict(trainData)
    // save model to the file.
    model.saveModel("/local/path/to/model")
  }
}
```

1.4 XGBoost Tutorials

This section contains official tutorials inside XGBoost package. See Awesome XGBoost for more resources.

1.4.1 Introduction to Boosted Trees

XGBoost stands for “Extreme Gradient Boosting”, where the term “Gradient Boosting” originates from the paper *Greedy Function Approximation: A Gradient Boosting Machine*, by Friedman.

The gradient boosted trees has been around for a while, and there are a lot of materials on the topic. This tutorial will explain boosted trees in a self-contained and principled way using the elements of supervised learning. We think this explanation is cleaner, more formal, and motivates the model formulation used in XGBoost.

Elements of Supervised Learning

XGBoost is used for supervised learning problems, where we use the training data (with multiple features) \( x_i \) to predict a target variable \( y_i \). Before we learn about trees specifically, let us start by reviewing the basic elements in supervised learning.
Model and Parameters

The model in supervised learning usually refers to the mathematical structure of by which the prediction $y_i$ is made from the input $x_i$. A common example is a linear model, where the prediction is given as $\hat{y}_i = \sum_j \theta_j x_{ij}$, a linear combination of weighted input features. The prediction value can have different interpretations, depending on the task, i.e., regression or classification. For example, it can be logistic transformed to get the probability of positive class in logistic regression, and it can also be used as a ranking score when we want to rank the outputs.

The parameters are the undetermined part that we need to learn from data. In linear regression problems, the parameters are the coefficients $\theta$. Usually we will use $\theta$ to denote the parameters (there are many parameters in a model, our definition here is sloppy).

Objective Function: Training Loss + Regularization

With judicious choices for $y_i$, we may express a variety of tasks, such as regression, classification, and ranking. The task of training the model amounts to finding the best parameters $\theta$ that best fit the training data $x_i$ and labels $y_i$. In order to train the model, we need to define the objective function to measure how well the model fit the training data.

A salient characteristic of objective functions is that they consist two parts: training loss and regularization term:

$$\text{obj}(\theta) = L(\theta) + \Omega(\theta)$$

where $L$ is the training loss function, and $\Omega$ is the regularization term. The training loss measures how predictive our model is with respect to the training data. A common choice of $L$ is the mean squared error, which is given by

$$L(\theta) = \sum_i (y_i - \hat{y}_i)^2$$

Another commonly used loss function is logistic loss, to be used for logistic regression:

$$L(\theta) = \sum_i [y_i \ln(1 + e^{-\hat{y}_i}) + (1 - y_i) \ln(1 + e^{\hat{y}_i})]$$

The regularization term is what people usually forget to add. The regularization term controls the complexity of the model, which helps us to avoid overfitting. This sounds a bit abstract, so let us consider the following problem in the following picture. You are asked to fit visually a step function given the input data points on the upper left corner of the image. Which solution among the three do you think is the best fit?
The correct answer is marked in red. Please consider if this visually seems a reasonable fit to you. The general principle is we want both a simple and predictive model. The tradeoff between the two is also referred as bias-variance tradeoff in machine learning.

**Why introduce the general principle?**

The elements introduced above form the basic elements of supervised learning, and they are natural building blocks of machine learning toolkits. For example, you should be able to describe the differences and commonalities between gradient boosted trees and random forests. Understanding the process in a formalized way also helps us to understand the objective that we are learning and the reason behind the heuristics such as pruning and smoothing.
Decision Tree Ensembles

Now that we have introduced the elements of supervised learning, let us get started with real trees. To begin with, let us first learn about the model choice of XGBoost: decision tree ensembles. The tree ensemble model consists of a set of classification and regression trees (CART). Here’s a simple example of a CART that classifies whether someone will like a hypothetical computer game X.

We classify the members of a family into different leaves, and assign them the score on the corresponding leaf. A CART is a bit different from decision trees, in which the leaf only contains decision values. In CART, a real score is associated with each of the leaves, which gives us richer interpretations that go beyond classification. This also allows for a principled, unified approach to optimization, as we will see in a later part of this tutorial.

Usually, a single tree is not strong enough to be used in practice. What is actually used is the ensemble model, which sums the prediction of multiple trees together.

Here is an example of a tree ensemble of two trees. The prediction scores of each individual tree are summed up to
get the final score. If you look at the example, an important fact is that the two trees try to complement each other. Mathematically, we can write our model in the form

\[ \hat{y}_i = \sum_{k=1}^{K} f_k(x_i), f_k \in \mathcal{F} \]

where \( K \) is the number of trees, \( f_k \) is a function in the functional space \( \mathcal{F} \), and \( \mathcal{F} \) is the set of all possible CARTs. The objective function to be optimized is given by

\[ \text{obj}(\theta) = \sum_{i=1}^{n} l(y_i, \hat{y}_i) + \sum_{k=1}^{K} \omega(f_k) \]

where \( \omega(f_k) \) is the complexity of the tree \( f_k \), defined in detail later.

Now here comes a trick question: what is the model used in random forests? Tree ensembles! So random forests and boosted trees are really the same models; the difference arises from how we train them. This means that, if you write a predictive service for tree ensembles, you only need to write one and it should work for both random forests and gradient boosted trees. (See Treelite for an actual example.) One example of why elements of supervised learning rock.

### Tree Boosting

Now that we introduced the model, let us turn to training: How should we learn the trees? The answer is, as is always for all supervised learning models: define an objective function and optimize it!

Let the following be the objective function (remember it always needs to contain training loss and regularization):

\[ \text{obj} = \sum_{i=1}^{n} l(y_i, \hat{y}_i^{(t)}) + \sum_{i=1}^{t} \omega(f_i) \]

### Additive Training

The first question we want to ask: what are the parameters of trees? You can find that what we need to learn are those functions \( f_i \), each containing the structure of the tree and the leaf scores. Learning tree structure is much harder than traditional optimization problem where you can simply take the gradient. It is intractable to learn all the trees at once. Instead, we use an additive strategy: fix what we have learned, and add one new tree at a time. We write the prediction value at step \( t \) as \( \hat{y}_i^{(t)} \). Then we have

\[ \hat{y}_i^{(0)} = 0 \]
\[ \hat{y}_i^{(1)} = f_1(x_i) = \hat{y}_i^{(0)} + f_1(x_i) \]
\[ \hat{y}_i^{(2)} = f_1(x_i) + f_2(x_i) = \hat{y}_i^{(1)} + f_2(x_i) \]
\[ \ldots \]
\[ \hat{y}_i^{(t)} = \sum_{k=1}^{t} f_k(x_i) = \hat{y}_i^{(t-1)} + f_t(x_i) \]

It remains to ask: which tree do we want at each step? A natural thing is to add the one that optimizes our objective.

\[ \text{obj}^{(t)} = \sum_{i=1}^{n} l(y_i, \hat{y}_i^{(t)}) + \sum_{i=1}^{t} \omega(f_i) \]
\[ = \sum_{i=1}^{n} l(y_i, \hat{y}_i^{(t-1)} + f_t(x_i)) + \omega(f_t) + \text{constant} \]
If we consider using mean squared error (MSE) as our loss function, the objective becomes

\[
\text{obj}^{(t)} = \sum_{i=1}^{n} (y_i - (\hat{y}_i^{(t-1)} + f_t(x_i)))^2 + \sum_{i=1}^{t} \omega(f_t)
\]

\[
= \sum_{i=1}^{n} [2(\hat{y}_i^{(t-1)} - y_i)f_t(x_i) + f_t(x_i)^2] + \omega(f_t) + \text{constant}
\]

The form of MSE is friendly, with a first order term (usually called the residual) and a quadratic term. For other losses of interest (for example, logistic loss), it is not so easy to get such a nice form. So in the general case, we take the Taylor expansion of the loss function up to the second order:

\[
\text{obj}^{(t)} = \sum_{i=1}^{n} [l(y_i, \hat{y}_i^{(t-1)}) + g_if_t(x_i) + \frac{1}{2}h_if_t^2(x_i)] + \omega(f_t) + \text{constant}
\]

where the \( g_i \) and \( h_i \) are defined as

\[
g_i = \partial_{\hat{y}_i^{(t-1)}}l(y_i, \hat{y}_i^{(t-1)})
\]

\[
h_i = \partial^2_{\hat{y}_i^{(t-1)}}l(y_i, \hat{y}_i^{(t-1)})
\]

After we remove all the constants, the specific objective at step \( t \) becomes

\[
\sum_{i=1}^{n} [g_if_t(x_i) + \frac{1}{2}h_if_t^2(x_i)] + \omega(f_t)
\]

This becomes our optimization goal for the new tree. One important advantage of this definition is that the value of the objective function only depends on \( g_i \) and \( h_i \). This is how XGBoost supports custom loss functions. We can optimize every loss function, including logistic regression and pairwise ranking, using exactly the same solver that takes \( g_i \) and \( h_i \) as input!

**Model Complexity**

We have introduced the training step, but wait, there is one important thing, the **regularization term**! We need to define the complexity of the tree \( \omega(f) \). In order to do so, let us first refine the definition of the tree \( f(x) \) as

\[
f_t(x) = w_{q(x)}: w \in R^T, q: R^d \rightarrow \{1, 2, \ldots, T\}.
\]

Here \( w \) is the vector of scores on leaves, \( q \) is a function assigning each data point to the corresponding leaf, and \( T \) is the number of leaves. In XGBoost, we define the complexity as

\[
\omega(f) = \gamma T + \frac{1}{2} \lambda \sum_{j=1}^{T} w_j^2
\]

Of course, there is more than one way to define the complexity, but this one works well in practice. The regularization is one part most tree packages treat less carefully, or simply ignore. This was because the traditional treatment of tree learning only emphasized improving impurity, while the complexity control was left to heuristics. By defining it formally, we can get a better idea of what we are learning and obtain models that perform well in the wild.
The Structure Score

Here is the magical part of the derivation. After re-formulating the tree model, we can write the objective value with the $t$-th tree as:

$$\text{obj}^{(t)} \approx \sum_{i=1}^{n} [g_i w_{q(x_i)} + \frac{1}{2} h_i w_{q(x_i)}^2] + \gamma T + \frac{1}{2} \lambda \sum_{j=1}^{T} w_j^2$$

$$= \sum_{j=1}^{T} [(\sum_{i \in I_j} g_i) w_j + \frac{1}{2} (\sum_{i \in I_j} h_i + \lambda) w_j^2] + \gamma T$$

where $I_j = \{i|q(x_i) = j\}$ is the set of indices of data points assigned to the $j$-th leaf. Notice that in the second line we have changed the index of the summation because all the data points on the same leaf get the same score. We could further compress the expression by defining $G_j = \sum_{i \in I_j} g_i$ and $H_j = \sum_{i \in I_j} h_i$:

$$\text{obj}^{(t)} = \sum_{j=1}^{T} [G_j w_j + \frac{1}{2} (H_j + \lambda) w_j^2] + \gamma T$$

In this equation, $w_j$ are independent with respect to each other, the form $G_j w_j + \frac{1}{2} (H_j + \lambda) w_j^2$ is quadratic and the best $w_j$ for a given structure $q(x)$ and the best objective reduction we can get is:

$$w_j^* = -\frac{G_j}{H_j + \lambda}$$

$$\text{obj}^* = -\frac{1}{2} \sum_{j=1}^{T} \frac{G_j^2}{H_j + \lambda} + \gamma T$$

The last equation measures how good a tree structure $q(x)$ is.

If all this sounds a bit complicated, let’s take a look at the picture, and see how the scores can be calculated. Basically, for a given tree structure, we push the statistics $g_i$ and $h_i$ to the leaves they belong to, sum the statistics together, and use the formula to calculate how good the tree is. This score is like the impurity measure in a decision tree, except that it also takes the model complexity into account.
Learn the tree structure

Now that we have a way to measure how good a tree is, ideally we would enumerate all possible trees and pick the best one. In practice this is intractable, so we will try to optimize one level of the tree at a time. Specifically we try to split a leaf into two leaves, and the score it gains is

\[ \text{Gain} = \frac{1}{2} \left[ \frac{G_L^2}{H_L + \lambda} + \frac{G_R^2}{H_R + \lambda} - \frac{(G_L + G_R)^2}{H_L + H_R + \lambda} \right] - \gamma \]

This formula can be decomposed as 1) the score on the new left leaf 2) the score on the new right leaf 3) The score on the original leaf 4) regularization on the additional leaf. We can see an important fact here: if the gain is smaller than \( \gamma \), we would do better not to add that branch. This is exactly the pruning techniques in tree based models! By using the principles of supervised learning, we can naturally come up with the reason these techniques work :)

For real valued data, we usually want to search for an optimal split. To efficiently do so, we place all the instances in sorted order, like the following picture.

![Image of sorted instances](image)

\[ G_L = g_1 + g_4 \]
\[ G_R = g_2 + g_3 + g_5 \]

A left to right scan is sufficient to calculate the structure score of all possible split solutions, and we can find the best split efficiently.

**Note:** Limitation of additive tree learning

Since it is intractable to enumerate all possible tree structures, we add one split at a time. This approach works well most of the time, but there are some edge cases that fail due to this approach. For those edge cases, training results in a degenerate model because we consider only one feature dimension at a time. See Can Gradient Boosting Learn Simple Arithmetic? for an example.

**Final words on XGBoost**

Now that you understand what boosted trees are, you may ask, where is the introduction for XGBoost? XGBoost is exactly a tool motivated by the formal principle introduced in this tutorial! More importantly, it is developed with both deep consideration in terms of systems optimization and principles in machine learning. The goal of this library is to push the extreme of the computation limits of machines to provide a scalable, portable and accurate library. Make sure you try it out, and most importantly, contribute your piece of wisdom (code, examples, tutorials) to the community!
1.4.2 Introduction to Model IO

In XGBoost 1.0.0, we introduced support of using JSON for saving/loading XGBoost models and related hyperparameters for training, aiming to replace the old binary internal format with an open format that can be easily reused. Later in XGBoost 1.6.0, additional support for Universal Binary JSON is added as an optimization for more efficient model IO. They have the same document structure with different representations, and we will refer them collectively as the JSON format. This tutorial aims to share some basic insights into the JSON serialisation method used in XGBoost. Without explicitly mentioned, the following sections assume you are using one of the 2 outputs formats, which can be enabled by providing the file name with .json (or .ubj for binary JSON) as file extension when saving/loading model: booster.save_model('model.json'). More details below.

Before we get started, XGBoost is a gradient boosting library with focus on tree model, which means inside XGBoost, there are 2 distinct parts:

1. The model consisting of trees and
2. Hyperparameters and configurations used for building the model.

If you come from Deep Learning community, then it should be clear to you that there are differences between the neural network structures composed of weights with fixed tensor operations, and the optimizers (like RMSprop) used to train them.

So when one calls booster.save_model (xgb.save in R), XGBoost saves the trees, some model parameters like number of input columns in trained trees, and the objective function, which combined to represent the concept of “model” in XGBoost. As for why are we saving the objective as part of model, that’s because objective controls transformation of global bias (called base_score in XGBoost). Users can share this model with others for prediction, evaluation or continue the training with a different set of hyper-parameters etc.

However, this is not the end of story. There are cases where we need to save something more than just the model itself. For example, in distributed training, XGBoost performs checkpointing operation. Or for some reasons, your favorite distributed computing framework decide to copy the model from one worker to another and continue the training in there. In such cases, the serialisation output is required to contain enough information to continue previous training without user providing any parameters again. We consider such scenario as memory snapshot (or memory based serialisation method) and distinguish it with normal model IO operation. Currently, memory snapshot is used in the following places:

- Python package: when the Booster object is pickled with the built-in pickle module.
- R package: when the xgb.Booster object is persisted with the built-in functions saveRDS or save.

Other language bindings are still working in progress.

**Note:** The old binary format doesn’t distinguish difference between model and raw memory serialisation format, it’s a mix of everything, which is part of the reason why we want to replace it with a more robust serialisation method. JVM Package has its own memory based serialisation methods.

To enable JSON format support for model IO (saving only the trees and objective), provide a filename with .json or .ubj as file extension, the latter is the extension for Universal Binary JSON

**Listing 11:** Python

```python
bst.save_model('model_file_name.json')
```

**Listing 12:** R

```r
xgb.save(bst, 'model_file_name.json')
```

While for memory snapshot, UBJSON is the default starting with xgboost 1.6.
A note on backward compatibility of models and memory snapshots

We guarantee backward compatibility for models but not for memory snapshots.

Models (trees and objective) use a stable representation, so that models produced in earlier versions of XGBoost are accessible in later versions of XGBoost. **If you’d like to store or archive your model for long-term storage, use save_model (Python) and xgb.save (R).**

On the other hand, memory snapshot (serialisation) captures many stuff internal to XGBoost, and its format is not stable and is subject to frequent changes. Therefore, memory snapshot is suitable for checkpointing only, where you persist the complete snapshot of the training configurations so that you can recover robustly from possible failures and resume the training process. Loading memory snapshot generated by an earlier version of XGBoost may result in errors or undefined behaviors. **If a model is persisted with pickle.dump (Python) or saveRDS (R), then the model may not be accessible in later versions of XGBoost.**

Custom objective and metric

XGBoost accepts user provided objective and metric functions as an extension. These functions are not saved in model file as they are language dependent features. With Python, user can pickle the model to include these functions in saved binary. One drawback is, the output from pickle is not a stable serialization format and doesn’t work on different Python version nor XGBoost version, not to mention different language environments. Another way to workaround this limitation is to provide these functions again after the model is loaded. If the customized function is useful, please consider making a PR for implementing it inside XGBoost, this way we can have your functions working with different language bindings.

Loading pickled file from different version of XGBoost

As noted, pickled model is neither portable nor stable, but in some cases the pickled models are valuable. One way to restore it in the future is to load it back with that specific version of Python and XGBoost, export the model by calling save_model.

A similar procedure may be used to recover the model persisted in an old RDS file. In R, you are able to install an older version of XGBoost using the remotes package:

```r
library(remotes)
remotes::install_version("xgboost", "0.90.0.1")  # Install version 0.90.0.1
```

Once the desired version is installed, you can load the RDS file with readRDS and recover the xgb.Booster object. Then call xgb.save to export the model using the stable representation. Now you should be able to use the model in the latest version of XGBoost.

Saving and Loading the internal parameters configuration

XGBoost’s C API, Python API and R API support saving and loading the internal configuration directly as a JSON string. In Python package:

```python
bst = xgboost.train(...)  
config = bst.save_config()  
print(config)
```

or in R:

```r
config <- xgb.config(bst)  
print(config)
```
Will print out something similar to (not actual output as it’s too long for demonstration):

```json
{
    "Learner": {
        "generic_parameter": {
            "gpu_id": "0",
            "gpu_page_size": "0",
            "n_jobs": "0",
            "random_state": "0",
            "seed": "0",
            "seed_per_iteration": "0"
        },
        "gradient_booster": {
            "gbtree_train_param": {
                "num_parallel_tree": "1",
                "predictor": "gpu_predictor",
                "process_type": "default",
                "tree_method": "gpu_hist",
                "updater": "grow_gpu_hist",
                "updater_seq": "grow_gpu_hist"
            },
            "name": "gbtree",
            "updater": {
                "grow_gpu_hist": {
                    "gpu_hist_train_param": {
                        "debug_synchronize": "0",
                        "gpu_batch_nrows": "0",
                        "single_precision_histogram": "0"
                    },
                    "train_param": {
                        "alpha": "0",
                        "cache_opt": "1",
                        "colsample_bylevel": "1",
                        "colsample_bynode": "1",
                        "colsample_bytree": "1",
                        "default_direction": "learn",
                        ...
                        "subsample": "1"
                    }
                }
            }
        },
        "learner_train_param": {
            "booster": "gbtree",
            "disable_default_eval_metric": "0",
            "dsplit": "auto",
            "objective": "reg:squarederror"
        },
        "metrics": []
    }
}
```
You can load it back to the model generated by same version of XGBoost by:

```python
bst.load_config(config)
```

This way users can study the internal representation more closely. Please note that some JSON generators make use of locale dependent floating point serialization methods, which is not supported by XGBoost.

### Difference between saving model and dumping model

XGBoost has a function called `dump_model` in Booster object, which lets you to export the model in a readable format like `text`, `json` or `dot` (graphviz). The primary use case for it is for model interpretation or visualization, and is not supposed to be loaded back to XGBoost. The JSON version has a schema. See next section for more info.

### JSON Schema

Another important feature of JSON format is a documented schema, based on which one can easily reuse the output model from XGBoost. Here is the initial draft of JSON schema for the output model (not serialization, which will not be stable as noted above). It’s subject to change due to the beta status. For an example of parsing XGBoost tree model, see `/demo/json-model`. Please notice the “weight_drop” field used in “dart” booster. XGBoost does not scale tree leaf directly, instead it saves the weights as a separated array.

```json
{
  "$schema": "http://json-schema.org/draft-07/schema#",
  "definitions": {
    "gbtree": {
      "type": "object",
      "properties": {
        "name": {
          "const": "gbtree"
        },
        "model": {
          "type": "object",
          "properties": {
            "gbtree_model_param": {
              "$ref": "#/definitions/gbtree_model_param"
            },
            "trees": {
              "type": "array",
              "items": {
                "type": "object",
                "properties": {
                  "tree_param": {
                    "type": "object",
                    "properties": {
                      "type": "object"
                    }
                  }
                }
              }
            }
          }
        }
      }
    }
  }
}
```

(continues on next page)
"properties": {
  "num_nodes": {
    "type": "string"
  },
  "size_leaf_vector": {
    "type": "string"
  },
  "num_feature": {
    "type": "string"
  }
},
"required": [
  "num_nodes",
  "num_feature",
  "size_leaf_vector"
],
"id": {
  "type": "integer"
},
"loss_changes": {
  "type": "array",
  "items": {
    "type": "number"
  }
},
"sum_hessian": {
  "type": "array",
  "items": {
    "type": "number"
  }
},
"base_weights": {
  "type": "array",
  "items": {
    "type": "number"
  }
},
"left_children": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"right_children": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"parents": {
  "type": "array",
  "items": {
    "type": "integer"
  }
}
}
"items": {
  "type": "integer"
},
"split_indices": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"split_conditions": {
  "type": "array",
  "items": {
    "type": "number"
  }
},
"split_type": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"default_left": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"categories": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"categories_nodes": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"categories_segments": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"categorical_sizes": {
  "type": "array",
  "items": {
    "type": "integer"
  }
}


},
"required": [
  "tree_param",
  "loss_changes",
  "sum_hessian",
  "base_weights",
  "left_children",
  "right_children",
  "parents",
  "split_indices",
  "split_conditions",
  "default_left",
  "categories",
  "categories_nodes",
  "categories_segments",
  "categories_sizes"
]
},
"tree_info": {
  "type": "array",
  "items": {
    "type": "integer"
  }
},
"required": [
  "gbtree_model_param",
  "trees",
  "tree_info"
]
},
"required": [
  "name",
  "model"
]
},
"gbtree_model_param": {
  "type": "object",
  "properties": {
    "num_trees": {
      "type": "string"
    },
    "num_parallel_tree": {
      "type": "string"
    },
    "size_leaf_vector": {
      "type": "string"
    }
  },
  "required": [
"num_trees",
"size_leaf_vector"
}
},
"tree_param": {
"type": "object",
"properties": {
"num_nodes": {
"type": "string"
},
"size_leaf_vector": {
"type": "string"
},
"num_feature": {
"type": "string"
}
},
"required": [ 
"num_nodes",
"num_feature",
"size_leaf_vector"
],
"reg_loss_param": {
"type": "object",
"properties": {
"scale_pos_weight": {
"type": "string"
}
},
"psuedo_huber_param": {
"type": "object",
"properties": {
"huber_slope": {
"type": "string"
}
},
"aft_loss_param": {
"type": "object",
"properties": {
"aft_loss_distribution": {
"type": "string"
},
"aft_loss_distribution_scale": {
"type": "string"
}
},
"softmax_multiclass_param": {
"type": "object",
}
"properties": {
   "num_class": { "type": "string" }
}
"lambda_rank_param": {
   "type": "object",
   "properties": {
      "num_pairsample": { "type": "string" },
      "fix_list_weight": { "type": "string" }
   }
}
"type": "object",
"properties": {
   "version": {
      "type": "array",
      "items": [
         { "type": "number", "minimum": 1 },
         { "type": "number", "minimum": 0 },
         { "type": "number", "minimum": 0 }
      ],
      "minItems": 3, "maxItems": 3
   },
   "learner": {
      "type": "object",
      "properties": {
         "feature_names": { "type": "array", "items": { "type": "string" } },
         "feature_types": { "type": "array", "items": { "type": "string" } },
         "gradient_booster": { "oneOf": [{ "$ref": "#/definitions/gbtree" }]
      }
   }
}
"type": "object",
"properties": {
   "num_class": { "type": "string" }
}
"lambda_rank_param": {
   "type": "object",
   "properties": {
      "num_pairsample": { "type": "string" },
      "fix_list_weight": { "type": "string" }
   }
}
"type": "object",
"properties": {
   "version": {
      "type": "array",
      "items": [
         { "type": "number", "minimum": 1 },
         { "type": "number", "minimum": 0 },
         { "type": "number", "minimum": 0 }
      ],
      "minItems": 3, "maxItems": 3
   },
   "learner": {
      "type": "object",
      "properties": {
         "feature_names": { "type": "array", "items": { "type": "string" } },
         "feature_types": { "type": "array", "items": { "type": "string" } },
         "gradient_booster": { "oneOf": [{ "$ref": "#/definitions/gbtree" }]
      }
   }
}
"type": "object",
"properties": {
   "num_class": { "type": "string" }
}
"lambda_rank_param": {
   "type": "object",
   "properties": {
      "num_pairsample": { "type": "string" },
      "fix_list_weight": { "type": "string" }
   }
}"type": "object",
"properties": {
   "version": {
      "type": "array",
      "items": [
         { "type": "number", "minimum": 1 },
         { "type": "number", "minimum": 0 },
         { "type": "number", "minimum": 0 }
      ],
      "minItems": 3, "maxItems": 3
   },
   "learner": {
      "type": "object",
      "properties": {
         "feature_names": { "type": "array", "items": { "type": "string" } },
         "feature_types": { "type": "array", "items": { "type": "string" } },
         "gradient_booster": { "oneOf": [{ "$ref": "#/definitions/gbtree" }]
      }
   }
}


```
},
{
  "type": "object",
  "properties": {
    "name": { "const": "gblinear" },
    "model": {
      "type": "object",
      "properties": {
        "weights": {
          "type": "array",
          "items": {
            "type": "number"
          }
        }
      }
    }
  }
},
{
  "type": "object",
  "properties": {
    "name": { "const": "dart" },
    "gbtree": {
      "$ref": "/definitions/gbtree"
    },
    "weight_drop": {
      "type": "array",
      "items": {
        "type": "number"
      }
    }
  },
  "required": [ "name", "gbtree", "weight_drop"
  ]
},

"objective": {
  "oneOf": [
    {
      "type": "object",
      "properties": {
        "name": { "const": "reg:squarederror" },
        "reg_loss_param": { "$ref": "/definitions/reg_loss_param" }
      }
    },
    "required": [ "name", "reg_loss_param"
  ]
  ]
}
```

(continues on next page)


```json
[
  {
    "type": "object",
    "properties": {
      "name": { "const": "reg:pseudohubererror" },
      "reg_loss_param": { "$ref": "/#definitions/reg_loss_param" }
    },
    "required": [
      "name",
      "reg_loss_param"
    ]
  },
  {
    "type": "object",
    "properties": {
      "name": { "const": "reg:squaredlogerror" },
      "reg_loss_param": { "$ref": "/#definitions/reg_loss_param" }
    },
    "required": [
      "name",
      "reg_loss_param"
    ]
  },
  {
    "type": "object",
    "properties": {
      "name": { "const": "reg:linear" },
      "reg_loss_param": { "$ref": "/#definitions/reg_loss_param" }
    },
    "required": [
      "name",
      "reg_loss_param"
    ]
  },
  {
    "type": "object",
    "properties": {
      "name": { "const": "reg:logistic" },
      "reg_loss_param": { "$ref": "/#definitions/reg_loss_param" }
    },
    "required": [
      "name",
      "reg_loss_param"
    ]
  },
  {
    "type": "object",
    "properties": {
      "name": { "const": "binary:logistic" },
      "reg_loss_param": { "$ref": "/#definitions/reg_loss_param" }
    },
    "required": [
      "name",
      "reg_loss_param"
    ]
  }
]
```

(continues on next page)
"required": [
  "name",
  "reg_loss_param"
],

{
  "type": "object",
  "properties": {
    "name": { "const": "binary:logitraw" },
    "reg_loss_param": { "$ref": "#/definitions/reg_loss_param" }
  },
  "required": [
    "name",
    "reg_loss_param"
  ]
},

{
  "type": "object",
  "properties": {
    "name": { "const": "count:poisson" },
    "poisson_regression_param": {
      "type": "object",
      "properties": {
        "max_delta_step": { "type": "string" }
      }
    }
  },
  "required": [
    "name",
    "poisson_regression_param"
  ]
},

{
  "type": "object",
  "properties": {
    "name": { "const": "reg:tweedie" },
    "tweedie_regression_param": {
      "type": "object",
      "properties": {
        "tweedie_variance_power": { "type": "string" }
      }
    }
  },
  "required": [
    "name",
    "tweedie_regression_param"
  ]
},

{
  "properties": {
    "name": {
      "const": "reg:absoluteerror"
    }
  }
}

"lambda_rank_param"
  ]
},
{
  "type": "object",
  "properties": {
    "name": { "const": "rank:ndcg" },
    "lambda_rank_param": { "$ref": "#/definitions/lambda_rank_param" }
  },
  "required": [
    "name",
    "lambda_rank_param"
  ]
},
{
  "type": "object",
  "properties": {
    "name": { "const": "rank:map" },
    "lambda_rank_param": { "$ref": "#/definitions/lambda_rank_param" }
  },
  "required": [
    "name",
    "lambda_rank_param"
  ]
},
{
  "type": "object",
  "properties": {
    "name": { "const": "survival:aft" },
    "aft_loss_param": { "$ref": "#/definitions/aft_loss_param" }
  }
},
{
  "type": "object",
  "properties": {
    "name": { "const": "binary:hinge" }
  }
}
],
"learner_model_param": {
  "type": "object",
  "properties": {
    "base_score": { "type": "string" },
    "num_class": { "type": "string" },
    "num_feature": { "type": "string" }
  }
},
"required": [
  "gradient_booster",
]
1.4.3 Distributed XGBoost YARN on AWS

[This page is under construction.]

Note: XGBoost with Spark
If you are preprocessing training data with Spark, consider using XGBoost4J-Spark.

1.4.4 Distributed XGBoost on Kubernetes

Distributed XGBoost training and batch prediction on Kubernetes are supported via Kubeflow XGBoost Training Operator.

Instructions

In order to run a XGBoost job in a Kubernetes cluster, perform the following steps:

1. Install XGBoost Operator on the Kubernetes cluster.
   a. XGBoost Operator is designed to manage the scheduling and monitoring of XGBoost jobs. Follow this installation guide to install XGBoost Operator.

2. Write application code that will be executed by the XGBoost Operator.
   a. To use XGBoost Operator, you’ll have to write a couple of Python scripts that implement the distributed training logic for XGBoost. Please refer to the Iris classification example.
   b. Data reader/writer: you need to implement the data reader and writer based on the specific requirements of your chosen data source. For example, if your dataset is stored in a Hive table, you have to write the code to read from or write to the Hive table based on the index of the worker.
   c. Model persistence: in the Iris classification example, the model is stored in Alibaba OSS. If you want to store your model in other storages such as Amazon S3 or Google NFS, you’ll need to implement the model persistence logic based on the requirements of the chosen storage system.

3. Configure the XGBoost job using a YAML file.
   a. YAML file is used to configure the computational resources and environment for your XGBoost job to run, e.g. the number of workers/masters and the number of CPU/GPUs. Please refer to this YAML template for an example.

4. Submit XGBoost job to a Kubernetes cluster.
   a. Use kubectl to submit a distributed XGBoost job as illustrated here.

1.4. XGBoost Tutorials
Support

Please submit an issue on XGBoost Operator repo for any feature requests or problems.

1.4.5 Distributed XGBoost with Dask

Dask is a parallel computing library built on Python. Dask allows easy management of distributed workers and excels at handling large distributed data science workflows. The implementation in XGBoost originates from dask-xgboost with some extended functionalities and a different interface. The tutorial here focuses on basic usage of dask with CPU tree algorithms. For an overview of GPU based training and internal workings, see A New, Official Dask API for XGBoost.

Contents

- Requirements
- Overview
- Running prediction
- Scikit-Learn interface
- Working with other clusters
- Threads
- Working with asyncio
- Evaluation and Early Stopping
- Other customization
- Troubleshooting
- Why is the initialization of DaskDMatrix so slow and throws weird errors
- Memory Usage

Requirements

Dask can be installed using either pip or conda (see the dask installation documentation for more information). For accelerating XGBoost with GPUs, dask-cuda is recommended for creating GPU clusters.

Overview

A dask cluster consists of three different components: a centralized scheduler, one or more workers, and one or more clients which act as the user-facing entry point for submitting tasks to the cluster. When using XGBoost with dask, one needs to call the XGBoost dask interface from the client side. Below is a small example which illustrates basic usage of running XGBoost on a dask cluster:

```python
import xgboost as xgb
import dask.array as da
import dask.distributed

if __name__ == '__main__':
    cluster = dask.distributed.LocalCluster()
```

(continues on next page)
Here we first create a cluster in single-node mode with `distributed.LocalCluster`, then connect a `distributed.Client` to this cluster, setting up an environment for later computation. Notice that the cluster construction is guarded by `__name__ == "__main__"`, which is necessary otherwise there might be obscure errors.

We then create a `xgboost.dask.DaskDMatrix` object and pass it to `xgboost.dask.train()`, along with some other parameters, much like XGBoost's normal, non-dask interface. Unlike that interface, data and label must be either `Dask DataFrame` or `Dask Array` instances.

The primary difference with XGBoost's dask interface is we pass our dask client as an additional argument for carrying out the computation. Note that if client is set to `None`, XGBoost will use the default client returned by dask.

There are two sets of APIs implemented in XGBoost. The first set is functional API illustrated in above example. Given the data and a set of parameters, the `train` function returns a model and the computation history as a Python dictionary:

```
{
    'booster': Booster,
    'history': dict
}
```

For prediction, pass the output returned by `train` into `xgboost.dask.predict()`:

```
prediction = xgb.dask.predict(client, output, dtrain)
# Or equivalently, pass `output[booster]``:
prediction = xgb.dask.predict(client, output['booster'], dtrain)
```

Eliminating the construction of DaskDMatrix is also possible, this can make the computation a bit faster when meta information like `base_margin` is not needed:

```
prediction = xgb.dask.predict(client, output, X)
# Use inplace version.
prediction = xgb.dask.inplace_predict(client, output, X)
```

Here `prediction` is a dask `Array` object containing predictions from model if input is a DaskMatrix or da.Array. When putting dask collection directly into the `predict` function or using `xgboost.dask.inplace_predict()`, the output type depends on input data. See next section for details.

Alternatively, XGBoost also implements the Scikit-Learn interface with `DaskXGBClассifier`, `DaskXGBRegressor`, `DaskXGBRanker` and 2 random forest variances. This wrapper is similar to the single node Scikit-Learn interface in
xgboost, with dask collection as inputs and has an additional `client` attribute. See following sections and XGBoost Dask Feature Walkthrough for more examples.

### Running prediction

In previous example we used `DaskDMatrix` as input to `predict` function. In practice, it’s also possible to call `predict` function directly on dask collections like `Array` and `DataFrame` and might have better prediction performance. When `DataFrame` is used as prediction input, the result is a dask `Series` instead of array. Also, there’s in-place predict support on dask interface, which can help reducing both memory usage and prediction time.

```python
# dtrain is the DaskDMatrix defined above.
prediction = xgb.dask.predict(client, booster, dtrain)
```
or equivalently:

```python
# where X is a dask DataFrame or dask Array.
prediction = xgb.dask.predict(client, booster, X)
```

Also for inplace prediction:

```python
booster.set_param({"predictor": 'gpu_predictor'})
# where X is a dask DataFrame or dask Array containing cupy or cuDF backed data.
prediction = xgb.dask.inplace_predict(client, booster, X)
```

When input is `da.Array` object, output is always `da.Array`. However, if the input type is `dd.DataFrame`, output can be `dd.Series`, `dd.DataFrame` or `da.Array`, depending on output shape. For example, when shap based prediction is used, the return value can have 3 or 4 dimensions. In such cases an `Array` is always returned.

The performance of running prediction, either using `predict` or `inplace_predict`, is sensitive to number of blocks. Internally, it’s implemented using `da.map_blocks` and `dd.map_partitions`. When number of partitions is large and each of them have only small amount of data, the overhead of calling `predict` becomes visible. On the other hand, if not using GPU, the number of threads used for prediction on each block matters. Right now, xgboost uses single thread for each partition. If the number of blocks on each workers is smaller than number of cores, then the CPU workers might not be fully utilized.

One simple optimization for running consecutive predictions is using `distributed.Future`:

```python
dataset = [X_0, X_1, X_2]
booster_f = client.scatter(booster, broadcast=True)
futures = []
for X in dataset:
    # Here we pass in a future instead of concrete booster
    shap_f = xgb.dask.predict(client, booster_f, X, pred_contribs=True)
    futures.append(shap_f)
results = client.gather(futures)
```

This is only available on functional interface, as the Scikit-Learn wrapper doesn’t know how to maintain a valid future for booster. To obtain the booster object from Scikit-Learn wrapper object:

```python
cls = xgb.dask.DaskXGBClassifier()
cls.fit(X, y)
booster = cls.get_booster()
```
Scikit-Learn interface

As mentioned previously, there’s another interface that mimics the scikit-learn estimators with higher level of abstraction. The interface is easier to use compared to the functional interface but with more constraints. It’s worth mentioning that, although the interface mimics scikit-learn estimators, it doesn’t work with normal scikit-learn utilities like GridSearchCV as scikit-learn doesn’t understand distributed dask data collection.

```python
from distributed import LocalCluster, Client
import xgboost as xgb

def main(client: Client) -> None:
    X, y = load_data()
    clf = xgb.dask.DaskXGBClassifier(n_estimators=100, tree_method="hist")
    clf.client = client  # assign the client
    clf.fit(X, y, eval_set=[[X, y]])
    proba = clf.predict_proba(X)

if __name__ == "__main__":
    with LocalCluster() as cluster:
        with Client(cluster) as client:
            main(client)
```

Working with other clusters

LocalCluster is mostly used for testing. In real world applications some other clusters might be preferred. Examples are like LocalCUDACluster for single node multi-GPU instance, manually launched cluster by using command line utilities like dask-worker from distributed for not yet automated environments. Some special clusters like KubeCluster from dask-kubernetes package are also possible. The dask API in xgboost is orthogonal to the cluster type and can be used with any of them. A typical testing workflow with KubeCluster looks like this:

```python
from dask_kubernetes import KubeCluster  # Need to install the "dask-kubernetes" package
from dask.distributed import Client
import xgboost as xgb
import dask
import dask.array as da
dask.config.set({"kubernetes.scheduler-service-type": "LoadBalancer",
    "kubernetes.scheduler-service-wait-timeout": 360,
    "distributed.comm.timeouts.connect": 360})

def main():
    """Connect to a remote kube cluster with GPU nodes and run training on it."
    m = 1000
    n = 10
    kWorkers = 2  # assuming you have 2 GPU nodes on that cluster.
    # You need to work out the worker-spec youself. See document in dask_kubernetes for
    # its usage. Here we just want to show that XGBoost works on various clusters.
    cluster = KubeCluster.from_yaml('worker-spec.yaml', deploy_mode='remote')
    cluster.scale(kWorkers)  # scale to use all GPUs
```

(continues on next page)
with Client(cluster) as client:
    X = da.random.random(size=(m, n), chunks=100)
    y = da.random.random(size=(m,), chunks=100)

    regressor = xgb.dask.DaskXGBRegressor(n_estimators=10, missing=0.0)
    regressor.client = client
    regressor.set_params(tree_method='gpu_hist')
    regressor.fit(X, y, eval_set=[(X, y)])

if __name__ == '__main__':
    # Launch the kube cluster on somewhere like GKE, then run this as client process.
    # main function will connect to that cluster and start training xgboost model.
    main()

However, these clusters might have their subtle differences like network configuration, or specific cluster implementation might contains bugs that we are not aware of. Open an issue if such case is found and there’s no documentation on how to resolve it in that cluster implementation.

## Threads

XGBoost has built in support for parallel computation through threads by the setting nthread parameter (n_jobs for scikit-learn). If these parameters are set, they will override the configuration in Dask. For example:

```python
with dask.distributed.LocalCluster(n_workers=7, threads_per_worker=4) as cluster:

output = xgb.dask.train(
    client,
    "verbosity": 1, "nthread": 8, "tree_method": "hist"},
    dtrain,
    num_boost_round=4,
    evals=[(dtrain, "train")],
)
```

XGBoost will use 8 threads in each training process.

## Working with asyncio

New in version 1.2.0.

XGBoost’s dask interface supports the new asyncio in Python and can be integrated into asynchronous workflows. For using dask with asynchronous operations, please refer to this dask example and document in distributed. To use XGBoost’s dask interface asynchronously, the client which is passed as an argument for training and prediction must be operating in asynchronous mode by specifying asynchronous=True when the client is created (example below). All functions (including DaskDMatrix) provided by the functional interface will then return coroutines which can then be awaited to retrieve their result.

Functional interface:
async with dask.distributed.Client(scheduler_address, asynchronous=True) as client:
    X, y = generate_array()
    m = await xgb.dask.DaskDMatrix(client, X, y)
    output = await xgb.dask.train(client, {}, dtrain=m)
    with_m = await xgb.dask.predict(client, output, m)
    with_X = await xgb.dask.predict(client, output, X)
    inplace = await xgb.dask.inplace_predict(client, output, X)

    # Use `client.compute` instead of the `compute` method from dask collection
    print(await client.compute(with_m))

Evaluation and Early Stopping

New in version 1.3.0.

The Dask interface allows the use of validation sets that are stored in distributed collections (Dask DataFrame or Dask Array). These can be used for evaluation and early stopping.

To enable early stopping, pass one or more validation sets containing DaskDMatrix objects.

import dask.array as da
import xgboost as xgb
	num_rows = 1e6
	num_features = 100
	num_partitions = 10
	rows_per_chunk = num_rows / num_partitions

data = da.random.random(
    size=(num_rows, num_features),
    chunks=(rows_per_chunk, num_features)
)

labels = da.random.random(
    size=(num_rows, 1),
    chunks=(rows_per_chunk, 1)
)

X_eval = da.random.random(
    size=(num_rows, num_features),
    chunks=(rows_per_chunk, num_features)
)

y_eval = da.random.random(
    size=(num_rows, 1),
    chunks=(rows_per_chunk, 1)
)

dtrain = xgb.dask.DaskDMatrix(
    client=client,
    data=data,
    label=labels
)

dvalid = xgb.dask.DaskDMatrix(
    client=client,
    data=X_eval,
    label=y_eval
)

result = xgb.dask.train(
    client=client,
    params={
        "objective": "reg:squarederror",
    },
    dtrain=dtrain,
    num_boost_round=10,
    evals=[(dvalid, "valid1")],
    early_stopping_rounds=3
)

When validation sets are provided to `xgb.dask.train()` in this way, the model object returned by `xgb.dask.train()` contains a history of evaluation metrics for each validation set, across all boosting rounds.

```python
print(result["history"])
# {valid1: OrderedDict([('rmse', [0.28857, 0.28858, 0.288592, 0.288598])])}
```

If early stopping is enabled by also passing `early_stopping_rounds`, you can check the best iteration in the returned booster.

```python
booster = result["booster"]
print(booster.best_iteration)
best_model = booster[: booster.best_iteration]
```
Other customization

XGBoost dask interface accepts other advanced features found in single node Python interface, including callback functions, custom evaluation metric and objective:

```python
def eval_error_metric(predt, dtrain: xgb.DMatrix):
    label = dtrain.get_label()
    r = np.zeros(predt.shape)
    gt = predt > 0.5
    r[gt] = 1 - label[gt]
    le = predt <= 0.5
    r[le] = label[le]
    return 'CustomErr', np.sum(r)
```

# custom callback
early_stop = xgb.callback.EarlyStopping(
    rounds=early_stopping_rounds,
    metric_name="CustomErr",
    data_name="Train",
    save_best=True,
)

booster = xgb.dask.train(
    client,
    params={
        "objective": "binary:logistic",
        "eval_metric": ["error", "rmse"],
        "tree_method": "hist",
    },
    dtrain=D_train,
    evals=[(D_train, "Train"), (D_valid, "Valid")],
    feval=eval_error_metric,  # custom evaluation metric
    num_boost_round=100,
    callbacks=[early_stop],
)
```

Troubleshooting

New in version 1.6.0.

In some environments XGBoost might fail to resolve the IP address of the scheduler, a symptom is user receiving OSError: [Errno 99] Cannot assign requested address error during training. A quick workaround is to specify the address explicitly. To do that dask config is used:

```python
import dask
from distributed import Client
from xgboost import dask as dxgb
    # let xgboost know the scheduler address
dask.config.set({"xgboost.scheduler_address": "192.0.0.100")

with Client(scheduler_file="sched.json") as client:
    reg = dxgb.DaskXGBRegressor()
```

(continues on next page)
Why is the initialization of DaskDMatrix so slow and throws weird errors

The dask API in XGBoost requires construction of DaskDMatrix. With the Scikit-Learn interface, DaskDMatrix is implicitly constructed for all input data during the fit or predict steps. You might have observed that DaskDMatrix construction can take large amounts of time, and sometimes throws errors that don’t seem to be relevant to DaskDMatrix. Here is a brief explanation for why. By default most dask computations are lazily evaluated, which means that computation is not carried out until you explicitly ask for a result by, for example, calling compute(). See the previous link for details in dask, and this wiki for information on the general concept of lazy evaluation. The DaskDMatrix constructor forces lazy computations to be evaluated, which means it’s where all your earlier computation actually being carried out, including operations like dd.read_csv(). To isolate the computation in DaskDMatrix from other lazy computations, one can explicitly wait for results of input data before constructing a DaskDMatrix. Also dask’s diagnostics dashboard can be used to monitor what operations are currently being performed.

Memory Usage

Here are some practices on reducing memory usage with dask and xgboost.

- In a distributed work flow, data is best loaded by dask collections directly instead of loaded by client process. When loading with client process is unavoidable, use client.scatter to distribute data from client process to workers. See [2] for a nice summary.

- When using GPU input, like dataframe loaded by dask_cudf, you can try xgboost.dask.DaskDeviceQuantileDMatrix as a drop in replacement for DaskDMatrix to reduce overall memory usage. See Example of training with Dask on GPU for an example.

- Use in-place prediction when possible.

References:


1.4.6 Distributed XGBoost with Ray

Ray is a general purpose distributed execution framework. Ray can be used to scale computations from a single node to a cluster of hundreds of nodes without changing any code.

The Python bindings of Ray come with a collection of well maintained machine learning libraries for hyperparameter optimization and model serving.

The XGBoost-Ray project provides an interface to run XGBoost training and prediction jobs on a Ray cluster. It allows to utilize distributed data representations, such as Modin dataframes, as well as distributed loading from cloud storage (e.g. Parquet files).

XGBoost-Ray integrates well with hyperparameter optimization library Ray Tune, and implements advanced fault tolerance handling mechanisms. With Ray you can scale your training jobs to hundreds of nodes just by adding new nodes to a cluster. You can also use Ray to leverage multi GPU XGBoost training.
Installing and starting Ray

Ray can be installed from PyPI like this:

```
pip install ray
```

If you’re using Ray on a single machine, you don’t need to do anything else - XGBoost-Ray will automatically start a local Ray cluster when used.

If you want to use Ray on a cluster, you can use the Ray cluster launcher.

Installing XGBoost-Ray

XGBoost-Ray is also available via PyPI:

```
pip install xgboost_ray
```

This will install all dependencies needed to run XGBoost on Ray, including Ray itself if it hasn’t been installed before.

Using XGBoost-Ray for training and prediction

XGBoost-Ray uses the same API as core XGBoost. There are only two differences:

1. Instead of using a `xgboost.DMatrix`, you’ll use a `xgboost_ray.RayDMatrix` object
2. There is an additional `ray_params` parameter that you can use to configure distributed training.

Simple training example

To run this simple example, you’ll need to install scikit-learn (with `pip install sklearn`).

In this example, we will load the breast cancer dataset and train a binary classifier using two actors.

```python
from xgboost_ray import RayDMatrix, RayParams, train
from sklearn.datasets import load_breast_cancer

train_x, train_y = load_breast_cancer(return_X_y=True)
train_set = RayDMatrix(train_x, train_y)

evals_result = {}
bst = train(
    
    "objective": "binary:logistic",
    "eval_metric": ["logloss", "error"],
    
),
train_set,

evals_result=evals_result,
evals=[(train_set, "train")],

\verb+\(\text{verbose_eval=False,}\)
ray_params=RayParams(num_actors=2, cpus_per_actor=1))

bst.save_model("model.xgb")
print("Final training error: {:.4f}".format(evals_result["train"]["error"][1]))
```
The only differences compared to the non-distributed API are the import statement (\texttt{xgboost} instead of \texttt{xgboost\_ray}), using the RayDMatrix instead of the DMatrix, and passing a \texttt{RayParams} object.

The return object is a regular \texttt{xgboost.Booster} instance.

\textbf{Simple prediction example}

```
from xgboost\_ray import RayDMatrix, RayParams, predict
from sklearn.datasets import load\_breast\_cancer
import xgboost as xgb

data, labels = load\_breast\_cancer(return\_X\_y=True)
dpred = RayDMatrix(data, labels)
bst = xgb.Booster(model\_file="model\_xgb")
pred\_ray = predict(bst, dpred, ray\_params=RayParams(num\_actors=2))
print(pred\_ray)
```

In this example, the data will be split across two actors. The result array will integrate this data in the correct order.

\textbf{The RayParams object}

The RayParams object is used to configure various settings relating to the distributed training.

```
class xgboost\_ray.RayParams(num\_actors=0, cpus\_per\_actor=0, gpus\_per\_actor=-1,
resources\_per\_actor=None, elastic\_training=False, max\_failed\_actors=0,
max\_actor\_restarts=0, checkpoint\_frequency=5, distributed\_callbacks=None)
```

Parameters to configure Ray-specific behavior.

- **num\_actors** (int) – Number of parallel Ray actors.
- **cpus\_per\_actor** (int) – Number of CPUs to be used per Ray actor.
- **gpus\_per\_actor** (int) – Number of GPUs to be used per Ray actor.
- **resources\_per\_actor** (Optional[Dict]) – Dict of additional resources required per Ray actor.
- **elastic\_training** (bool) – If True, training will continue with fewer actors if an actor fails. Default False.
- **max\_failed\_actors** (int) – If elastic\_training is True, this specifies the maximum number of failed actors with which we still continue training.
- **max\_actor\_restarts** (int) – Number of retries when Ray actors fail. Defaults to 0 (no retries). Set to -1 for unlimited retries.
- **checkpoint\_frequency** (int) – How often to save checkpoints. Defaults to 5 (every 5th iteration).
- **distributed\_callbacks** (Optional[List[xgboost\_ray.callback.DistributedCallback]]) –

\textbf{Return type} None
Public API (beta): This API is in beta and may change before becoming stable.

Multi GPU training

Ray automatically detects GPUs on cluster nodes. In order to start training on multiple GPUs, all you have to do is to set the `gpus_per_actor` parameter of the `RayParams` object, as well as the `num_actors` parameter for multiple GPUs:

```python
ray_params = RayParams(
    num_actors=4,
    gpus_per_actor=1,
)
```

This will train on four GPUs in parallel.

Note that it usually does not make sense to allocate more than one GPU per actor, as XGBoost relies on distributed libraries such as Dask or Ray to utilize multi GPU training.

Setting the number of CPUs per actor

XGBoost natively utilizes multi threading to speed up computations. Thus if your are training on CPUs only, there is likely no benefit in using more than one actor per node. In that case, assuming you have a cluster of homogeneous nodes, set the number of CPUs per actor to the number of CPUs available on each node, and the number of actors to the number of nodes.

If you are using multi GPU training on a single node, divide the number of available CPUs evenly across all actors. For instance, if you have 16 CPUs and 4 GPUs available, each actor should access 1 GPU and 4 CPUs.

If you are using a cluster of heterogeneous nodes (with different amounts of CPUs), you might just want to use the greatest common divisor for the number of CPUs per actor. E.g. if you have a cluster of three nodes with 4, 8, and 12 CPUs, respectively, you’d start 6 actors with 4 CPUs each for maximum CPU utilization.

Fault tolerance

XGBoost-Ray supports two fault tolerance modes. In non-elastic training, whenever a training actor dies (e.g. because the node goes down), the training job will stop, XGBoost-Ray will wait for the actor (or its resources) to become available again (this might be on a different node), and then continue training once all actors are back.

In elastic-training, whenever a training actor dies, the rest of the actors continue training without the dead actor. If the actor comes back, it will be re-integrated into training again.

Please note that in elastic-training this means that you will train on fewer data for some time. The benefit is that you can continue training even if a node goes away for the remainder of the training run, and don’t have to wait until it is back up again. In practice this usually leads to a very minor decrease in accuracy but a much shorter training time compared to non-elastic training.

Both training modes can be configured using the respective `RayParams` parameters.
Hyperparameter optimization

XGBoost-Ray integrates well with hyperparameter optimization framework Ray Tune. Ray Tune uses Ray to start multiple distributed trials with different hyperparameter configurations. If used with XGBoost-Ray, these trials will then start their own distributed training jobs.

XGBoost-Ray automatically reports evaluation results back to Ray Tune. There’s only a few things you need to do:

1. Put your XGBoost-Ray training call into a function accepting parameter configurations (`train_model` in the example below).
2. Create a `RayParams` object (`ray_params` in the example below).
3. Define the parameter search space (`config` dict in the example below).
4. Call `tune.run()`:
   - The `metric` parameter should contain the metric you’d like to optimize. Usually this consists of the prefix passed to the `evals` argument of `xgboost_ray.train()`, and an `eval_metric` passed in the XGBoost parameters (`train-error` in the example below).
   - The `mode` should either be `min` or `max`, depending on whether you’d like to minimize or maximize the metric
   - The `resources_per_actor` should be set using `ray_params.get_tune_resources()`. This will make sure that each trial has the necessary resources available to start their distributed training jobs.

```python
from xgboost_ray import RayDMatrix, RayParams, train
from sklearn.datasets import load_breast_cancer

num_actors = 4
num_cpus_per_actor = 1

ray_params = RayParams(
    num_actors=num_actors, cpus_per_actor=num_cpus_per_actor)

def train_model(config):
    train_x, train_y = load_breast_cancer(return_X_y=True)
    train_set = RayDMatrix(train_x, train_y)

    evals_result = {}
    bst = train(
        params=config,
        dtrain=train_set,
        evals_result=evals_result,
        evals=[(train_set, "train")],
        verbose_eval=False,
        ray_params=ray_params)
    bst.save_model("model.xgb")

from ray import tune

# Specify the hyperparameter search space.
config = {
    "tree_method": "approx",
    "objective": "binary:logistic",
    "eval_metric": ["logloss", "error"],
}
```

(continues on next page)
"eta": tune.loguniform(1e-4, 1e-1),
"subsample": tune.uniform(0.5, 1.0),
"max_depth": tune.randint(1, 9)
}

# Make sure to use the `get_tune_resources` method to set the `resources_per_trial`
analysis = tune.run(
    train_model,
    config=config,
    metric="train-error",
    mode="min",
    num_samples=4,
    resources_per_trial=ray_params.get_tune_resources(),
    print("Best hyperparameters", analysis.best_config)
)

Ray Tune supports various search algorithms and libraries (e.g. BayesOpt, Tree-Parzen estimators), smart schedulers like successive halving, and other features. Please refer to the Ray Tune documentation for more information.

**Additional resources**

- XGBoost-Ray repository
- XGBoost-Ray documentation
- Ray core documentation
- Ray Tune documentation

### 1.4.7 DART booster

XGBoost mostly combines a huge number of regression trees with a small learning rate. In this situation, trees added early are significant and trees added late are unimportant.

Vinayak and Gilad-Bachrach proposed a new method to add dropout techniques from the deep neural net community to boosted trees, and reported better results in some situations.

This is a instruction of new tree booster dart.

**Original paper**

Rashmi Kor lakai Vinayak, Ran Gilad-Bachrach. “DART: Dropouts meet Multiple Additive Regression Trees.” JMLR.

**Features**

- Drop trees in order to solve the over-fitting.
  - Trivial trees (to correct trivial errors) may be prevented.

Because of the randomness introduced in the training, expect the following few differences:

- Training can be slower than gbtree because the random dropout prevents usage of the prediction buffer.
- The early stop might not be stable, due to the randomness.
How it works

• In $m$-th training round, suppose $k$ trees are selected to be dropped.
• Let $D = \sum_{i \in K} F_i$ be the leaf scores of dropped trees and $F_m = \eta \tilde{F}_m$ be the leaf scores of a new tree.
• The objective function is as follows:
  $$
  \text{Obj} = \sum_{j=1}^{n} L(y_j, \hat{y}_j^{m-1} - D_j + \tilde{F}_m) + \Omega(\tilde{F}_m).
  $$
• $D$ and $F_m$ are overshooting, so using scale factor
  $$
  \hat{y}_j^m = \sum_{i \notin K} F_i + a \left( \sum_{i \in K} F_i + b F_m \right).
  $$

Parameters

The booster dart inherits gbtree booster, so it supports all parameters that gbtree does, such as eta, gamma, max_depth etc.

Additional parameters are noted below:

• **sample_type**: type of sampling algorithm.
  – **uniform**: (default) dropped trees are selected uniformly.
  – **weighted**: dropped trees are selected in proportion to weight.

• **normalize_type**: type of normalization algorithm.
  – **tree**: (default) New trees have the same weight of each of dropped trees.
    $$
    a \left( \sum_{i \in K} F_i + \frac{1}{k} F_m \right) = a \left( \sum_{i \in K} F_i + \frac{\eta}{k} \tilde{F}_m \right).
    $$
    $$
    \sim a \left( 1 + \frac{\eta}{k} \right) D
    $$
    $$
    = \frac{k + \eta}{k} D = D,
    $$
    $$
    a = \frac{k}{k + \eta}
    $$
  – **forest**: New trees have the same weight of sum of dropped trees (forest).
    $$
    a \left( \sum_{i \in K} F_i + F_m \right) = a \left( \sum_{i \in K} F_i + \eta \tilde{F}_m \right).
    $$
    $$
    \sim a (1 + \eta) D
    $$
    $$
    = a (1 + \eta) D = D,
    $$
    $$
    a = \frac{1}{1 + \eta}.
    $$

• **rate_drop**: dropout rate.
  – range: [0.0, 1.0]

• **skip_drop**: probability of skipping dropout.
  – If a dropout is skipped, new trees are added in the same manner as gbtree.
  – range: [0.0, 1.0]
**Sample Script**

```python
import xgboost as xgb
# read in data
dtrain = xgb.DMatrix('demo/data/agaricus.txt.train')
dtest = xgb.DMatrix('demo/data/agaricus.txt.test')
# specify parameters via map
param = {
    'booster': 'dart',
    'max_depth': 5,
    'learning_rate': 0.1,
    'objective': 'binary:logistic',
    'sample_type': 'uniform',
    'normalize_type': 'tree',
    'rate_drop': 0.1,
    'skip_drop': 0.5
}
num_round = 50
bst = xgb.train(param, dtrain, num_round)
preds = bst.predict(dtest)
```

### 1.4.8 Monotonic Constraints

It is often the case in a modeling problem or project that the functional form of an acceptable model is constrained in some way. This may happen due to business considerations, or because of the type of scientific question being investigated. In some cases, where there is a very strong prior belief that the true relationship has some quality, constraints can be used to improve the predictive performance of the model.

A common type of constraint in this situation is that certain features bear a **monotonic** relationship to the predicted response:

\[
 f(x_1, x_2, \ldots, x_{n-1}, x_n) \leq f(x_1, x_2, \ldots, x', \ldots, x_{n-1}, x_n)
\]

whenever \( x \leq x' \) is an **increasing constraint**; or

\[
 f(x_1, x_2, \ldots, x_{n-1}, x_n) \geq f(x_1, x_2, \ldots, x', \ldots, x_{n-1}, x_n)
\]

whenever \( x \leq x' \) is a **decreasing constraint**.

XGBoost has the ability to enforce monotonicity constraints on any features used in a boosted model.

**A Simple Example**

To illustrate, let’s create some simulated data with two features and a response according to the following scheme

\[
y = 5x_1 + \sin(10\pi x_1) - 5x_2 - \cos(10\pi x_2) + N(0, 0.01)x_1, x_2 \in [0, 1]
\]

The response generally increases with respect to the \( x_1 \) feature, but a sinusoidal variation has been superimposed, resulting in the true effect being non-monotonic. For the \( x_2 \) feature the variation is decreasing with a sinusoidal variation.
Let's fit a boosted tree model to this data without imposing any monotonic constraints:

The black curves show the trend inferred from the model for each feature. To make these plots the distinguished feature $x_i$ is fed to the model over a one-dimensional grid of values, while all the other features (in this case only one other feature) are set to their average values. We see that the model does a good job of capturing the general trend with the oscillatory wave superimposed.

Here is the same model, but fit with monotonicity constraints:
We see the effect of the constraint. For each variable the general direction of the trend is still evident, but the oscillatory behaviour no longer remains as it would violate our imposed constraints.

**Enforcing Monotonic Constraints in XGBoost**

It is very simple to enforce monotonicity constraints in XGBoost. Here we will give an example using Python, but the same general idea generalizes to other platforms.

Suppose the following code fits your model without monotonicity constraints

```python
code
model_no_constraints = xgb.train(params, dtrain,
                                  num_boost_round = 1000, evals = evallist,
                                  early_stopping_rounds = 10)
```

Then fitting with monotonicity constraints only requires adding a single parameter

```python
code
params_constrained = params.copy()
params_constrained['monotone_constraints'] = (1,-1)

model_with_constraints = xgb.train(params_constrained, dtrain,
                                     num_boost_round = 1000, evals = evallist,
                                     early_stopping_rounds = 10)
```

In this example the training data $X$ has two columns, and by using the parameter values $(1, -1)$ we are telling XGBoost to impose an increasing constraint on the first predictor and a decreasing constraint on the second.

Some other examples:

- $(1, 0)$: An increasing constraint on the first predictor and no constraint on the second.
- $(0, -1)$: No constraint on the first predictor and a decreasing constraint on the second.

**Note for the ‘hist’ tree construction algorithm.** If `tree_method` is set to either `hist`, `approx` or `gpu_hist`, enabling monotonic constraints may produce unnecessarily shallow trees. This is because the `hist` method reduces the number of candidate splits to be considered at each split. Monotonic constraints may wipe out all available split candidates, in which case no split is made. To reduce the effect, you may want to increase the `max_bin` parameter to consider more split candidates.
Using feature names

XGBoost’s Python package supports using feature names instead of feature index for specifying the constraints. Given a data frame with columns ["f0", "f1", "f2"], the monotonic constraint can be specified as {"f0": 1, "f2": -1}, and "f1" will default to 0 (no constraint).

1.4.9 Random Forests(TM) in XGBoost

XGBoost is normally used to train gradient-boosted decision trees and other gradient boosted models. Random Forests use the same model representation and inference, as gradient-boosted decision trees, but a different training algorithm. One can use XGBoost to train a standalone random forest or use random forest as a base model for gradient boosting. Here we focus on training standalone random forest.

We have native APIs for training random forests since the early days, and a new Scikit-Learn wrapper after 0.82 (not included in 0.82). Please note that the new Scikit-Learn wrapper is still experimental, which means we might change the interface whenever needed.

Standalone Random Forest With XGBoost API

The following parameters must be set to enable random forest training.

- booster should be set to gbtree, as we are training forests. Note that as this is the default, this parameter needn't be set explicitly.
- subsample must be set to a value less than 1 to enable random selection of training cases (rows).
- One of colsample_by* parameters must be set to a value less than 1 to enable random selection of columns. Normally, colsample_bynode would be set to a value less than 1 to randomly sample columns at each tree split.
- num_parallel_tree should be set to the size of the forest being trained.
- num_boost_round should be set to 1 to prevent XGBoost from boosting multiple random forests. Note that this is a keyword argument to train(), and is not part of the parameter dictionary.
- eta (alias: learning_rate) must be set to 1 when training random forest regression.
- random_state can be used to seed the random number generator.

Other parameters should be set in a similar way they are set for gradient boosting. For instance, objective will typically be reg:squarederror for regression and binary:logistic for classification, lambda should be set according to a desired regularization weight, etc.

If both num_parallel_tree and num_boost_round are greater than 1, training will use a combination of random forest and gradient boosting strategy. It will perform num_boost_round rounds, boosting a random forest of num_parallel_tree trees at each round. If early stopping is not enabled, the final model will consist of num_parallel_tree * num_boost_round trees.

Here is a sample parameter dictionary for training a random forest on a GPU using xgboost:

```python
params = {
    'colsample_bynode': 0.8,
    'learning_rate': 1,
    'max_depth': 5,
    'num_parallel_tree': 100,
    'objective': 'binary:logistic',
    'subsample': 0.8,
    'tree_method': 'gpu_hist'
}
```
A random forest model can then be trained as follows:

```python
bst = train(params, dmatrix, num_boost_round=1)
```

### Standalone Random Forest With Scikit-Learn-Like API

XGBRFClassifier and XGBRFRegressor are SKL-like classes that provide random forest functionality. They are basically versions of XGBClassifier and XGBRegressor that train random forest instead of gradient boosting, and have default values and meaning of some of the parameters adjusted accordingly. In particular:

- `n_estimators` specifies the size of the forest to be trained; it is converted to `num_parallel_tree`, instead of the number of boosting rounds
- `learning_rate` is set to 1 by default
- `colsample_bytree` and `subsample` are set to 0.8 by default
- `booster` is always `gbtree`

For a simple example, you can train a random forest regressor with:

```python
from sklearn.model_selection import KFold

# Your code ...

kf = KFold(n_splits=2)
for train_index, test_index in kf.split(X, y):
    xgb_model = xgb.XGBRFRegressor(random_state=42).fit(X[train_index], y[train_index])
```

Note that these classes have a smaller selection of parameters compared to using `train()`. In particular, it is impossible to combine random forests with gradient boosting using this API.

### Caveats

- XGBoost uses 2nd order approximation to the objective function. This can lead to results that differ from a random forest implementation that uses the exact value of the objective function.
- XGBoost does not perform replacement when subsampling training cases. Each training case can occur in a subsampled set either 0 or 1 time.

### 1.4.10 Feature Interaction Constraints

The decision tree is a powerful tool to discover interaction among independent variables (features). Variables that appear together in a traversal path are interacting with one another, since the condition of a child node is predicated on the condition of the parent node. For example, the highlighted red path in the diagram below contains three variables: $x_1$, $x_7$, and $x_{10}$, so the highlighted prediction (at the highlighted leaf node) is the product of interaction between $x_1$, $x_7$, and $x_{10}$.

When the tree depth is larger than one, many variables interact on the sole basis of minimizing training loss, and the resulting decision tree may capture a spurious relationship (noise) rather than a legitimate relationship that generalizes across different datasets. **Feature interaction constraints** allow users to decide which variables are allowed to interact and which are not.

Potential benefits include:
• Better predictive performance from focusing on interactions that work – whether through domain specific knowledge or algorithms that rank interactions
• Less noise in predictions; better generalization
• More control to the user on what the model can fit. For example, the user may want to exclude some interactions even if they perform well due to regulatory constraints.

A Simple Example

Feature interaction constraints are expressed in terms of groups of variables that are allowed to interact. For example, the constraint \([0, 1]\) indicates that variables \(x_0\) and \(x_1\) are allowed to interact with each other but with no other variable. Similarly, \([2, 3, 4]\) indicates that \(x_2, x_3,\) and \(x_4\) are allowed to interact with one another but with no other variable. A set of feature interaction constraints is expressed as a nested list, e.g. \([[0, 1], [2, 3, 4]]\), where each inner list is a group of indices of features that are allowed to interact with each other.

In the following diagram, the left decision tree is in violation of the first constraint \(([0, 1])\), whereas the right decision tree complies with both the first and second constraints \(([0, 1], [2, 3, 4])\).

<table>
<thead>
<tr>
<th>forbidden</th>
<th>allowed</th>
</tr>
</thead>
</table>

Enforcing Feature Interaction Constraints in XGBoost

It is very simple to enforce feature interaction constraints in XGBoost. Here we will give an example using Python, but the same general idea generalizes to other platforms.

Suppose the following code fits your model without feature interaction constraints:

```python
model_no_constraints = xgb.train(params, dtrain,
       num_boost_round = 1000, evals = evallist,
       early_stopping_rounds = 10)
```

Then fitting with feature interaction constraints only requires adding a single parameter:

```python
params_constrained = params.copy()
   # Use nested list to define feature interaction constraints
params_constrained['interaction_constraints'] = '[[0, 2], [1, 3, 4], [5, 6]]'
   # Features 0 and 2 are allowed to interact with each other but with no other feature
   # Features 1, 3, 4 are allowed to interact with one another but with no other feature
   # Features 5 and 6 are allowed to interact with each other but with no other feature

model_with_constraints = xgb.train(params_constrained, dtrain,
       num_boost_round = 1000, evals = evallist,
       early_stopping_rounds = 10)
```
Using feature name instead

XGBoost’s Python package supports using feature names instead of feature index for specifying the constraints. Given a data frame with columns ['f0', 'f1', 'f2'], the feature interaction constraint can be specified as [["f0", "f2"]].

Advanced topic

The intuition behind interaction constraints is simple. Users may have prior knowledge about relations between different features, and encode it as constraints during model construction. But there are also some subtleties around specifying constraints. Take the constraint [[1, 2], [2, 3, 4]] as an example. The second feature appears in two different interaction sets, [1, 2] and [2, 3, 4]. So the union set of features allowed to interact with 2 is {1, 3, 4}. In the following diagram, the root splits at feature 2. Because all its descendants should be able to interact with it, all 4 features are legitimate split candidates at the second layer. At first sight, this might look like disregarding the specified constraint sets, but it is not.

![Diagram](image)

Fig. 1: {1, 2, 3, 4} represents the sets of legitimate split features.

This has lead to some interesting implications of feature interaction constraints. Take [[∅, 1], [∅, 1, 2], [1, 2]] as another example. Assuming we have only 3 available features in our training datasets for presentation purpose, careful readers might have found out that the above constraint is the same as simply [[∅, 1, 2]]. Since no matter which feature is chosen for split in the root node, all its descendants are allowed to include every feature as legitimate split candidates without violating interaction constraints.

For one last example, we use [[∅, 1], [1, 3, 4]] and choose feature ∅ as split for the root node. At the second layer of the built tree, 1 is the only legitimate split candidate except for ∅ itself, since they belong to the same constraint set. Following the grow path of our example tree below, the node at the second layer splits at feature 1. But due to the fact that 1 also belongs to second constraint set [1, 3, 4], at the third layer, we are allowed to include all features as split candidates and still comply with the interaction constraints of its ascendants.
1.4.11 Survival Analysis with Accelerated Failure Time

What is survival analysis?

Survival analysis (regression) models time to an event of interest. Survival analysis is a special kind of regression and differs from the conventional regression task as follows:

- The label is always positive, since you cannot wait a negative amount of time until the event occurs.
- The label may not be fully known, or censored, because “it takes time to measure time.”

The second bullet point is crucial and we should dwell on it more. As you may have guessed from the name, one of the earliest applications of survival analysis is to model mortality of a given population. Let’s take NCCTG Lung Cancer Dataset as an example. The first 8 columns represent features and the last column, Time to death, represents the label.
Take a close look at the label for the third patient. **His label is a range, not a single number.** The third patient’s label is said to be **censored**, because for some reason the experimenters could not get a complete measurement for that label. One possible scenario: the patient survived the first 1010 days and walked out of the clinic on the 1011th day, so his death was not directly observed. Another possibility: The experiment was cut short (since you cannot run it forever) before his death could be observed. In any case, his label is \([1010, +\infty)\), meaning his time to death can be any number that’s higher than 1010, e.g. 2000, 3000, or 10000.

There are four kinds of censoring:

- **Uncensored**: the label is not censored and given as a single number.
- **Right-censored**: the label is of form \([a, +\infty)\), where \(a\) is the lower bound.
- **Left-censored**: the label is of form \([0, b]\), where \(b\) is the upper bound.
- **Interval-censored**: the label is of form \([a, b]\), where \(a\) and \(b\) are the lower and upper bounds, respectively.

Right-censoring is the most commonly used.

**Accelerated Failure Time model**

**Accelerated Failure Time (AFT)** model is one of the most commonly used models in survival analysis. The model is of the following form:

\[
\ln Y = \langle w, x \rangle + \sigma Z
\]

where

- \(x\) is a vector in \(\mathbb{R}^d\) representing the features.
- \(w\) is a vector consisting of \(d\) coefficients, each corresponding to a feature.
- \(\langle \cdot, \cdot \rangle\) is the usual dot product in \(\mathbb{R}^d\).
- \(\ln (\cdot)\) is the natural logarithm.
- \(Y\) and \(Z\) are random variables.
  - \(Y\) is the output label.
  - \(Z\) is a random variable of a known probability distribution. Common choices are the normal distribution, the logistic distribution, and the extreme distribution. Intuitively, \(Z\) represents the “noise” that pulls the prediction \(\langle w, x \rangle\) away from the true log label \(\ln Y\).
- \(\sigma\) is a parameter that scales the size of \(Z\).

Note that this model is a generalized form of a linear regression model \(Y = \langle w, x \rangle\). In order to make AFT work with gradient boosting, we revise the model as follows:

\[
\ln Y = \mathcal{T}(x) + \sigma Z
\]
where $T(x)$ represents the output from a decision tree ensemble, given input $x$. Since $Z$ is a random variable, we have a likelihood defined for the expression $\ln Y = T(x) + \sigma Z$. So the goal for XGBoost is to maximize the (log) likelihood by fitting a good tree ensemble $T(x)$.

**How to use**

The first step is to express the labels in the form of a range, so that every data point has two numbers associated with it, namely the lower and upper bounds for the label. For uncensored labels, use a degenerate interval of form $[a, a]$.

<table>
<thead>
<tr>
<th>Censoring type</th>
<th>Interval form</th>
<th>Lower bound finite?</th>
<th>Upper bound finite?</th>
</tr>
</thead>
<tbody>
<tr>
<td>Uncensored</td>
<td>$[a, a]$</td>
<td>✓</td>
<td>✓</td>
</tr>
<tr>
<td>Right-censored</td>
<td>$(a, +\infty)$</td>
<td>✓</td>
<td>-</td>
</tr>
<tr>
<td>Left-censored</td>
<td>$[0, b]$</td>
<td>✓</td>
<td>✓</td>
</tr>
<tr>
<td>Interval-censored</td>
<td>$[a, b]$</td>
<td>✓</td>
<td>✓</td>
</tr>
</tbody>
</table>

Collect the lower bound numbers in one array (let’s call it `y_lower_bound`) and the upper bound number in another array (call it `y_upper_bound`). The ranged labels are associated with a data matrix object via calls to `xgboost.DMatrix.set_float_info()`:

**Listing 13: Python**

```python
import numpy as np
import xgboost as xgb

# 4-by-2 Data matrix
X = np.array([[1, -1], [-1, 1], [0, 1], [1, 0]])
dtrain = xgb.DMatrix(X)

dtrain.set_float_info('label_lower_bound', y_lower_bound)
dtrain.set_float_info('label_upper_bound', y_upper_bound)
```

**Listing 14: R**

```r
library(xgboost)

# 4-by-2 Data matrix
X <- matrix(c(1, -1, -1, 1, 0, 1, 1, 0),
            nrow=4, ncol=2, byrow=TRUE)
dtrain <- xgb.DMatrix(X)

dtrain$set_float_info('label_lower_bound', y_lower_bound)
dtrain$set_float_info('label_upper_bound', y_upper_bound)
```
Now we are ready to invoke the training API:

Listing 15: Python

```python
params = {'objective': 'survival:aft',
          'eval_metric': 'aft-nloglik',
          'aft_loss_distribution': 'normal',
          'aft_loss_distribution_scale': 1.20,
          'tree_method': 'hist',
          'learning_rate': 0.05,
          'max_depth': 2}
bst = xgb.train(params, dtrain, num_boost_round=5,
                evals=evals)
```

Listing 16: R

```r
params <- list(objective='survival:aft',
                eval_metric='aft-nloglik',
                aft_loss_distribution='normal',
                aft_loss_distribution_scale=1.20,
                tree_method='hist',
                learning_rate=0.05,
                max_depth=2)
watchlist <- list(train = dtrain)
bst <- xgb.train(params, dtrain, nrounds=5, watchlist)
```

We set `objective` parameter to `survival:aft` and `eval_metric` to `aft-nloglik`, so that the log likelihood for the AFT model would be maximized. (XGBoost will actually minimize the negative log likelihood, hence the name `aft-nloglik`.)

The parameter `aft_loss_distribution` corresponds to the distribution of the \( Z \) term in the AFT model, and `aft_loss_distribution_scale` corresponds to the scaling factor \( \sigma \).

Currently, you can choose from three probability distributions for `aft_loss_distribution`:

<table>
<thead>
<tr>
<th><code>aft_loss_distribution</code></th>
<th>Probability Density Function (PDF)</th>
</tr>
</thead>
<tbody>
<tr>
<td>normal</td>
<td>( \frac{\exp\left(-\frac{z^2}{2}\right)}{\sqrt{2\pi}} )</td>
</tr>
<tr>
<td>logistic</td>
<td>( \frac{e^{z^2}}{(1 + e^z)^2} )</td>
</tr>
<tr>
<td>extreme</td>
<td>( e^z e^{-\exp(z)} )</td>
</tr>
</tbody>
</table>

Note that it is not yet possible to set the ranged label using the scikit-learn interface (e.g. `xgboost.XGBRegressor`). For now, you should use `xgboost.train` with `xgboost.DMatrix`.

### 1.4.12 C API Tutorial

In this tutorial, we are going to install XGBoost library & configure the CMakeLists.txt file of our C/C++ application to link XGBoost library with our application. Later on, we will see some useful tips for using C API and code snippets as examples to use various functions available in C API to perform basic tasks like loading, training model, and predicting on test dataset.

- **Requirements**
- Install XGBoost on conda environment
Configure CMakeList.txt file of your application to link with XGBoost

Usefull Tips To Remember

Sample examples along with Code snippet to use C API functions

Requirements

Install CMake - Follow the cmake installation documentation for instructions. Install Conda - Follow the conda installation documentation for instructions

Install XGBoost on conda environment

Run the following commands on your terminal. The below commands will install the XGBoost in your XGBoost folder of the repository cloned

```bash
# clone the XGBoost repository & its submodules
git clone --recursive https://github.com/dmlc/xgboost
cd xgboost
mkdir build
cd build
# Activate the Conda environment, into which we'll install XGBoost
conda activate [env_name]
# Build the compiled version of XGBoost inside the build folder
cmake .. -DCMAKE_INSTALL_PREFIX=$CONDA_PREFIX
# install XGBoost in your conda environment (usually under [your home directory]/miniconda3)
make install
```

Configure CMakeList.txt file of your application to link with XGBoost

Here, we assume that your C++ application is using CMake for builds.

Use `find_package()` and `target_link_libraries()` in your application’s CMakeList.txt to link with the XGBoost library:

```cmake
cmake_minimum_required(VERSION 3.13)
project(your_project_name LANGUAGES C CXX VERSION your_project_version)
find_package(xgboost REQUIRED)
add_executable(your_project_name /path/to/project_file.c)
target_link_libraries(your_project_name xgboost::xgboost)
```

To ensure that CMake can locate the XGBoost library, supply `-DCMAKE_INSTALL_PREFIX=$CONDA_PREFIX` argument when invoking CMake. This option instructs CMake to locate the XGBoost library in `$CONDA_PREFIX`, which is where your Conda environment is located.

```bash
# Navigate to the build directory for your application
cd build
# Activate the Conda environment where we previously installed XGBoost
conda activate [env_name]
# Invoke CMake with CMAKE_PREFIX_PATH

cmake .. -DCMAKE_PREFIX_PATH=$CONDA_PREFIX
```

(continues on next page)
xgboost, Release 2.0.0-dev

(continued from previous page)

# Build your application
make

Usefull Tips To Remember
Below are some useful tips while using C API:
1. Error handling: Always check the return value of the C API functions.
a. In a C application: Use the following macro to guard all calls to XGBoost’s C API functions. The macro prints
all the error/ exception occurred:
1
2
3
4

5
6
7

#define safe_xgboost(call) { \
int err = (call); \
if (err != 0) { \
fprintf(stderr, "%s:%d: error in %s: %s\n", __FILE__, __LINE__, #call,␣
˓→XGBGetLastError());
\
exit(1); \
} \
}
In your application, wrap all C API function calls with the macro as follows:
DMatrixHandle train;
safe_xgboost(XGDMatrixCreateFromFile("/path/to/training/dataset/", silent, &train));
b. In a C++ application: modify the macro safe_xgboost to throw an exception upon an error.

1
2
3
4
5
6
7

#define safe_xgboost(call) { \
int err = (call); \
if (err != 0) { \
throw new Exception(std::string(__FILE__) + ":" + std::to_string(__LINE__) + \
": error in " + #call + ":" + XGBGetLastError())); \
} \
}
c. Assertion technique: It works both in C/ C++. If expression evaluates to 0 (false), then the expression, source
code filename, and line number are sent to the standard error, and then abort() function is called. It can be used
to test assumptions made by you in the code.
DMatrixHandle dmat;
assert( XGDMatrixCreateFromFile("training_data.libsvm", 0, &dmat) == 0);
2. Always remember to free the allocated space by BoosterHandle & DMatrixHandle appropriately:

1
2
3
4

#include
#include
#include
#include

<assert.h>
<stdio.h>
<stdlib.h>
<xgboost/c_api.h>

5
6
7

int main(int argc, char** argv) {
int silent = 0;

8

(continues on next page)

1.4. XGBoost Tutorials

69


BoosterHandle booster;

    // do something with booster
    //free the memory
    XGBoosterFree(booster)

DMatrixHandle DMatrixHandle_param;

    // do something with DMatrixHandle_param
    // free the memory
    XGDMatrixFree(DMatrixHandle_param);

    return 0;
}

3. For tree models, it is important to use consistent data formats during training and scoring/predicting otherwise it will result in wrong outputs. Example if we our training data is in dense matrix format then your prediction dataset should also be a dense matrix or if training in libsvm format then dataset for prediction should also be in libsvm format.

4. Always use strings for setting values to the parameters in booster handle object. The parameter value can be of any data type (e.g. int, char, float, double, etc), but they should always be encoded as strings.

BoosterHandle booster;
XGBoosterSetParam(booster, "paramter_name", "0.1");

Sample examples along with Code snippet to use C API functions

1. If the dataset is available in a file, it can be loaded into a DMatrix object using the XGDMatrixCreateFromFile

DMatrixHandle data; // handle to DMatrix
// Load the dat from file & store it in data variable of DMatrixHandle datatype
safe_xgboost(XGDMatrixCreateFromFile("/path/to/file/filename", silent, &data));

2. You can also create a DMatrix object from a 2D Matrix using the XGDMatrixCreateFromMat function

    // 1D matrix
    const int data1[] = {0, 0, 1, 0, 1, 0, 0, 0, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0, 0, 1, 0};
    // 2D matrix
    const int ROWS = 5, COLS = 3;
    const int data2[ROWS][COLS] = {{1, 2, 3}, {2, 4, 6}, {3, -1, 9}, {4, 8, -1}, {2, 5, 1}, ...
    DMatrixHandle dmatrix1, dmatrix2;
    // Pass the matrix, no of rows & columns contained in the matrix variable
    // here '0' represents the missing value in the matrix dataset
    // dmatrix variable will contain the created DMatrix using it
    safe_xgboost(XGDMatrixCreateFromMat(data1, 1, 50, 0, &dmatrix1);
(continues on next page)
3. Create a Booster object for training & testing on dataset using XGBoosterCreate

```c
BoosterHandle booster;
const int eval_dmats_size;
// We assume that training and test data have been loaded into 'train' and 'test'
DMatrixHandle eval_dmats[eval_dmats_size] = {train, test};
safe_xgboost(XGBoosterCreate(eval_dmats, eval_dmats_size, &booster));
```

4. For each DMatrix object, set the labels using XGDMatrixSetFloatInfo. Later you can access the label using XGDMatrixGetFloatInfo.

```c
const int ROWS=5, COLS=3;
const int data[ROWS][COLS] = { {1, 2, 3}, {2, 4, 6}, {3, -1, 9}, {4, 8, -1}, {2, 5, 1}, ...
   {0, 1, 5} }; DMatrixHandle dmatrix;
safe_xgboost(XGDMatrixCreateFromMat(data, ROWS, COLS, -1, &dmatrix));

// variable to store labels for the dataset created from above matrix
float labels[ROWS];
for (int i = 0; i < ROWS; i++) {
    labels[i] = i;
}

// Loading the labels
safe_xgboost(XGDMatrixSetFloatInfo(dmatrix, "label", labels, ROWS));

// reading the labels and store the length of the result
bst_ulong result_len;

// labels result
const float *result;
safe_xgboost(XGDMatrixGetFloatInfo(dmatrix, "label", &result_len, &result));
for(unsigned int i = 0; i < result_len; i++) {
    printf("label[%i] = %f\n", i, result[i]);
}
```

5. Set the parameters for the Booster object according to the requirement using XGBoosterSetParam. Check out the full list of parameters available here.

```c
BoosterHandle booster;
safe_xgboost(XGBoosterSetParam(booster, "booster", "gblinear"));
// default max_depth =6
safe_xgboost(XGBoosterSetParam(booster, "max_depth", "3"));
// default eta = 0.3
safe_xgboost(XGBoosterSetParam(booster, "eta", "0.1"));
```
6. Train & evaluate the model using `XGBoosterUpdateOneIter` and `XGBoosterEvalOneIter` respectively.

   ```c
   int num_of_iterations = 20;
   const char* eval_names[eval_dmats_size] = {"train", "test");
   const char* eval_result = NULL;
   
   for (int i = 0; i < num_of_iterations; ++i) {
      // Update the model performance for each iteration
      safe_xgboost(XGBoosterUpdateOneIter(booster, i, train));
      
      // Give the statistics for the learner for training & testing dataset in terms of error after each iteration
      safe_xgboost(XGBoosterEvalOneIter(booster, i, eval_dmats, eval_names, eval_dmats_size, &eval_result));
      printf("%s
", eval_result);
   }
   
   Note: For customized loss function, use `XGBoosterBoostOneIter` function instead and manually specify the gradient and 2nd order gradient.
   
7. Predict the result on a test set using `XGBoosterPredict`

   ```c
   bst_ulong output_length;
   const float *output_result;
   safe_xgboost(XGBoosterPredict(booster, test, 0, 0, &output_length, &output_result));
   
   for (unsigned int i = 0; i < output_length; i++){
      printf("prediction[%i] = %f \n", i, output_result[i]);
   }
   
8. Free all the internal structure used in your code using `XGDMatrixFree` and `XGBoosterFree`. This step is important to prevent memory leak.

   ```c
   safe_xgboost(XGDMatrixFree(dmatrix));
   safe_xgboost(XGBoosterFree(booster));
   
9. Get the number of features in your dataset using `XGBoosterGetNumFeature`.

   ```c
   bst_ulong num_of_features = 0;
   
   // Assuming booster variable of type BoosterHandle is already declared
   // and dataset is loaded and trained on booster
   // storing the results in num_of_features variable
   safe_xgboost(XGBoosterGetNumFeature(booster, &num_of_features));
   
   // Printing number of features by type conversion of num_of_features variable from bst_ulong to unsigned long
   printf("num_feature: %lu", (unsigned long)(num_of_features));
   
10. Load the model using `XGBoosterLoadModel` function
BoosterHandle booster;
const char *model_path = "/path/of/model";

// create booster handle first
safe_xgboost(XGBoosterCreate(NULL, 0, &booster));

// set the model parameters here

// load model
safe_xgboost(XGBoosterLoadModel(booster, model_path));

// predict the model here

1.4.13 Text Input Format of DMatrix

Basic Input Format

XGBoost currently supports two text formats for ingesting data: LIBSVM and CSV. The rest of this document will describe the LIBSVM format. (See this Wikipedia article for a description of the CSV format.). Please be careful that, XGBoost does not understand file extensions, nor try to guess the file format, as there is no universal agreement upon file extension of LIBSVM or CSV. Instead it employs URI format for specifying the precise input file type. For example if you provide a csv file ./data.train.csv as input, XGBoost will blindly use the default LIBSVM parser to digest it and generate a parser error. Instead, users need to provide an URI in the form of train.csv?format=csv. For external memory input, the URI should of a form similar to train.csv?format=csv#dtrain.cache. See Data Interface and Using XGBoost External Memory Version also.

For training or predicting, XGBoost takes an instance file with the format as below:

Listing 17: train.txt

1 101:1.2 102:0.03
0 1:2.1 10001:300 10002:400
0 0:1.3 1:0.3
1 0:0.01 1:0.3
0 0:0.2 1:0.3

Each line represent a single instance, and in the first line ‘1’ is the instance label, ‘101’ and ‘102’ are feature indices, ‘1.2’ and ‘0.03’ are feature values. In the binary classification case, ‘1’ is used to indicate positive samples, and ‘0’ is used to indicate negative samples. We also support probability values in [0,1] as label, to indicate the probability of the instance being positive.

Auxiliary Files for Additional Information

Note: all information below is applicable only to single-node version of the package. If you’d like to perform distributed training with multiple nodes, skip to the section Embedding additional information inside LIBSVM file.
Group Input Format

For ranking task, XGBoost supports the group input format. In ranking task, instances are categorized into *query groups* in real world scenarios. For example, in the learning to rank web pages scenario, the web page instances are grouped by their queries. XGBoost requires an file that indicates the group information. For example, if the instance file is the `train.txt` shown above, the group file should be named `train.txt.group` and be of the following format:

```
Listing 18: train.txt.group
2
3
```

This means that, the data set contains 5 instances, and the first two instances are in a group and the other three are in another group. The numbers in the group file are actually indicating the number of instances in each group in the instance file in order. At the time of configuration, you do not have to indicate the path of the group file. If the instance file name is `xxx`, XGBoost will check whether there is a file named `xxx.group` in the same directory.

Instance Weight File

Instances in the training data may be assigned weights to differentiate relative importance among them. For example, if we provide an instance weight file for the `train.txt` file in the example as below:

```
Listing 19: train.txt.weight
1
0.5
0.5
1
0.5
```

It means that XGBoost will emphasize more on the first and fourth instance (i.e. the positive instances) while training. The configuration is similar to configuring the group information. If the instance file name is `xxx`, XGBoost will look for a file named `xxx.weight` in the same directory. If the file exists, the instance weights will be extracted and used at the time of training.

**Note:** Binary buffer format and instance weights

If you choose to save the training data as a binary buffer (using `save_binary()`), keep in mind that the resulting binary buffer file will include the instance weights. To update the weights, use the `set_weight()` function.

Initial Margin File

XGBoost supports providing each instance an initial margin prediction. For example, if we have a initial prediction using logistic regression for `train.txt` file, we can create the following file:

```
Listing 20: train.txt.base_margin
-0.4
1.0
3.4
```
XGBoost will take these values as initial margin prediction and boost from that. An important note about base_margin is that it should be margin prediction before transformation, so if you are doing logistic loss, you will need to put in value before logistic transformation. If you are using XGBoost predictor, use pred_margin=1 to output margin values.

**Embedding additional information inside LIBSVM file**

This section is applicable to both single- and multiple-node settings.

**Query ID Columns**

This is most useful for ranking task, where the instances are grouped into query groups. You may embed query group ID for each instance in the LIBSVM file by adding a token of form `qid:xx` in each row:

```
Listing 21: train.txt
```

```
1 qid:1 101:1.2 102:0.03
0 qid:1 1:2.1 10001:300 10002:400
0 qid:2 0:1.3 1:0.3
1 qid:2 0:0.01 1:0.3
0 qid:3 0:0.2 1:0.3
1 qid:3 3:-0.1 10:-0.3
0 qid:3 6:0.2 10:0.15
```

Keep in mind the following restrictions:

- You are not allowed to specify query ID’s for some instances but not for others. Either every row is assigned query ID’s or none at all.
- The rows have to be sorted in ascending order by the query IDs. So, for instance, you may not have one row having large query ID than any of the following rows.

**Instance weights**

You may specify instance weights in the LIBSVM file by appending each instance label with the corresponding weight in the form of `[label]:[weight]`, as shown by the following example:
where the negative instances are assigned half weights compared to the positive instances.

### 1.4.14 Notes on Parameter Tuning

Parameter tuning is a dark art in machine learning, the optimal parameters of a model can depend on many scenarios. So it is impossible to create a comprehensive guide for doing so.

This document tries to provide some guideline for parameters in XGBoost.

#### Understanding Bias-Variance Tradeoff

If you take a machine learning or statistics course, this is likely to be one of the most important concepts. When we allow the model to get more complicated (e.g. more depth), the model has better ability to fit the training data, resulting in a less biased model. However, such complicated model requires more data to fit.

Most of parameters in XGBoost are about bias variance tradeoff. The best model should trade the model complexity with its predictive power carefully. _Parameters Documentation_ will tell you whether each parameter will make the model more conservative or not. This can be used to help you turn the knob between complicated model and simple model.

#### Control Overfitting

When you observe high training accuracy, but low test accuracy, it is likely that you encountered overfitting problem.

There are in general two ways that you can control overfitting in XGBoost:

- The first way is to directly control model complexity.
  - This includes _max_depth, min_child_weight_, and _gamma_.
- The second way is to add randomness to make training robust to noise.
  - This includes _subsample_ and _colsample_bytree_.
  - You can also reduce stepszie _eta_. Remember to increase _num_round_ when you do so.

#### Faster training performance

There’s a parameter called _tree_method_, set it to _hist_ or _gpu_hist_ for faster computation.
Handle Imbalanced Dataset

For common cases such as ads clickthrough log, the dataset is extremely imbalanced. This can affect the training of XGBoost model, and there are two ways to improve it.

- If you care only about the overall performance metric (AUC) of your prediction
  - Balance the positive and negative weights via `scale_pos_weight`
  - Use AUC for evaluation
- If you care about predicting the right probability
  - In such a case, you cannot re-balance the dataset
  - Set parameter `max_delta_step` to a finite number (say 1) to help convergence

1.4.15 Using XGBoost External Memory Version

XGBoost supports loading data from external memory using built-in data parser. And starting from version 1.5, users can also define a custom iterator to load data in chunks. The feature is still experimental and not yet ready for production use. In this tutorial we will introduce both methods. Please note that training on data from external memory is not supported by exact tree method.

Data Iterator

Starting from XGBoost 1.5, users can define their own data loader using Python or C interface. There are some examples in the demo directory for quick start. This is a generalized version of text input external memory, where users no longer need to prepare a text file that XGBoost recognizes. To enable the feature, user need to define a data iterator with 2 class methods `next` and `reset` then pass it into `DMatrix` constructor.

```python
import os
from typing import List, Callable
import xgboost
from sklearn.datasets import load_svmlight_file

class Iterator(xgboost.DataIter):
    def __init__(self, svm_file_paths: List[str]):
        self._file_paths = svm_file_paths
        self._it = 0
        # XGBoost will generate some cache files under current directory with the prefix
        # "cache"
        super().__init__(cache_prefix=os.path.join('.', 'cache'))

    def next(self, input_data: Callable):
        """Advance the iterator by 1 step and pass the data to XGBoost. This function is
        called by XGBoost during the construction of `DMatrix`""

        if self._it == len(self._file_paths):
            # return 0 to let XGBoost know this is the end of iteration
            return 0

        # input_data is a function passed in by XGBoost who has the exact same signature of
        # `DMatrix`
```

(continues on next page)
X, y = load_svmlight_file(self._file_paths[self._it])
input_data(X, y)
self._it += 1
# Return 1 to let XGBoost know we haven't seen all the files yet.
return

def reset(self):
    """Reset the iterator to its beginning""
    self._it = 0

it = Iterator(['file_0.svm', 'file_1.svm', 'file_2.svm'])
Xy = xgboost.DMatrix(it)

# Other tree methods including `hist` and `gpu_hist` also work, but has some caveats
# as noted in following sections.
booster = xgboost.train({'tree_method': 'approx'}, Xy)

The above snippet is a simplified version of demo/guide-python/external_memory.py. For an example in C, please see demo/c-api/external-memory/.

Text File Inputs

There is no big difference between using external memory version and in-memory version. The only difference is the filename format.

The external memory version takes in the following URI format:

```
filename#cacheprefix
```

The `filename` is the normal path to LIBSVM format file you want to load in, and `cacheprefix` is a path to a cache file that XGBoost will use for caching preprocessed data in binary form.

To load from csv files, use the following syntax:

```
filename.csv?format=csv&label_column=0#cacheprefix
```

where `label_column` should point to the csv column acting as the label.

To provide a simple example for illustration, extracting the code from demo/guide-python/external_memory.py. If you have a dataset stored in a file similar to agaricus.txt.train with LIBSVM format, the external memory support can be enabled by:

```
dtrain = DMatrix('../data/agaricus.txt.train#dtrain.cache')
```

XGBoost will first load agaricus.txt.train in, preprocess it, then write to a new file named dtrain.cache as an on disk cache for storing preprocessed data in an internal binary format. For more notes about text input formats, see Text Input Format of DMatrix.

For CLI version, simply add the cache suffix, e.g. "../data/agaricus.txt.train#dtrain.cache".
GPU Version (GPU Hist tree method)

External memory is supported in GPU algorithms (i.e. when `tree_method` is set to `gpu_hist`).

If you are still getting out-of-memory errors after enabling external memory, try subsampling the data to further reduce GPU memory usage:

```python
param = {
    ...
    'subsample': 0.1,
    'sampling_method': 'gradient_based',
}
```

For more information, see this paper. Internally the tree method still concatenate all the chunks into 1 final histogram index due to performance reason, but in compressed format. So its scalability has an upper bound but still has lower memory cost in general.

CPU Version

For CPU histogram based tree methods (`approx`, `hist`) it’s recommended to use `grow_policy=depthwise` for performance reason. Iterating over data batches is slow, with `depthwise` policy XGBoost can build a entire layer of tree nodes with a few iterations, while with `lossguide` XGBoost needs to iterate over the data set for each tree node.

1.4.16 Custom Objective and Evaluation Metric

Contents

- Overview
- Customized Objective Function
- Customized Metric Function
- Reverse Link Function
- Scikit-Learn Interface

Overview

XGBoost is designed to be an extensible library. One way to extend it is by providing our own objective function for training and corresponding metric for performance monitoring. This document introduces implementing a customized elementwise evaluation metric and objective for XGBoost. Although the introduction uses Python for demonstration, the concepts should be readily applicable to other language bindings.

Note:

- The ranking task does not support customized functions.
- Breaking change was made in XGBoost 1.6.
In the following two sections, we will provide a step by step walk through of implementing Squared Log Error (SLE) objective function:

\[
\frac{1}{2} [\log(pred + 1) - \log(label + 1)]^2
\]

and its default metric Root Mean Squared Log Error (RMSLE):

\[
\sqrt{\frac{1}{N} [\log(pred + 1) - \log(label + 1)]^2}
\]

Although XGBoost has native support for said functions, using it for demonstration provides us the opportunity of comparing the result from our own implementation and the one from XGBoost internal for learning purposes. After finishing this tutorial, we should be able to provide our own functions for rapid experiments. And at the end, we will provide some notes on non-identy link function along with examples of using custom metric and objective with scikit-learn interface.

### Customized Objective Function

During model training, the objective function plays an important role: provide gradient information, both first and second order gradient, based on model predictions and observed data labels (or targets). Therefore, a valid objective function should accept two inputs, namely prediction and labels. For implementing SLE, we define:

```python
external def gradient(predt: np.ndarray, dtrain: xgb.DMatrix) -> np.ndarray:
    """Compute the gradient squared log error.""
    y = dtrain.get_label()
    return (np.log1p(predt) - np.log1p(y)) / (predt + 1)

def hessian(predt: np.ndarray, dtrain: xgb.DMatrix) -> np.ndarray:
    """Compute the hessian for squared log error.""
    y = dtrain.get_label()
    return((-np.log1p(predt) + np.log1p(y) + 1) / np.power(predt + 1, 2))

def squared_log(predt: np.ndarray, dtrain: xgb.DMatrix) -> Tuple[np.ndarray, np.ndarray]:
    """Squared Log Error objective. A simplified version for RMSLE used as objective function."
    predt[predt < -1] = -1 + 1e-6
    grad = gradient(predt, dtrain)
    hess = hessian(predt, dtrain)
    return grad, hess
```

In the above code snippet, `squared_log` is the objective function we want. It accepts a numpy array `predt` as model prediction, and the training DMatrix for obtaining required information, including labels and weights (not used here). This objective is then used as a callback function for XGBoost during training by passing it as an argument to `xgb.train`:
xgb.train({'tree_method': 'hist', 'seed': 1994}, # any other tree method is fine.
  dtrain=dtrain,
  num_boost_round=10,
  obj=squared_log)

Notice that in our definition of the objective, whether we subtract the labels from the prediction or the other way around is important. If you find the training error goes up instead of down, this might be the reason.

**Customized Metric Function**

So after having a customized objective, we might also need a corresponding metric to monitor our model’s performance. As mentioned above, the default metric for SLE is RMSLE. Similarly we define another callback like function as the new metric:

```python
def rmsle(predt: np.ndarray, dtrain: xgb.DMatrix) -> Tuple[str, float]:
    """Root mean squared log error metric.""
    y = dtrain.get_label()
    predt[predt < -1] = -1 + 1e-6
    elements = np.power(np.log1p(y) - np.log1p(predt), 2)
    return 'PyRMSLE', float(np.sqrt(np.sum(elements) / len(y)))
```

Since we are demonstrating in Python, the metric or objective needs not be a function, any callable object should suffice. Similarly to the objective function, our metric also accepts `predt` and `dtrain` as inputs, but returns the name of metric itself and a floating point value as result. After passing it into XGBoost as argument of `feval` parameter:

```python
xgb.train({'tree_method': 'hist', 'seed': 1994,
            'disable_default_eval_metric': 1},
  dtrain=dtrain,
  num_boost_round=10,
  obj=squared_log,
  feval=rmsle,
  evals=[(dtrain, 'dtrain'), (dtest, 'dtest')],
  evals_result=results)
```

We will be able to see XGBoost printing something like:

```
[0] dtrain-PyRMSLE:1.37153 dtest-PyRMSLE:1.31487
[1] dtrain-PyRMSLE:1.26619 dtest-PyRMSLE:1.20899
[3] dtrain-PyRMSLE:1.09836 dtest-PyRMSLE:1.03871
[4] dtrain-PyRMSLE:1.03557 dtest-PyRMSLE:0.977186
[5] dtrain-PyRMSLE:0.985783 dtest-PyRMSLE:0.93057
...
```

Notice that the parameter `disable_default_eval_metric` is used to suppress the default metric in XGBoost.

For fully reproducible source code and comparison plots, see *Demo for defining a custom regression objective and metric*. 

---

**1.4. XGBoost Tutorials**
**Reverse Link Function**

When using built-in objective, the raw prediction is transformed according to the objective function. When custom objective is provided XGBoost doesn’t know its link function so the user is responsible for making the transformation for both objective and custom evaluation metric. For objective with identity link like squared error this is trivial, but for other link functions like log link or inverse link the difference is significant.

For the Python package, the behaviour of prediction can be controlled by the `output_margin` parameter in `predict` function. When using the `custom_metric` parameter without a custom objective, the metric function will receive transformed prediction since the objective is defined by XGBoost. However, when custom objective is also provided along with that metric, then both the objective and custom metric will receive raw prediction. Following example provides a comparison between two different behavior with a multi-class classification model. Firstly we define 2 different Python metric functions implementing the same underlying metric for comparison, `merror_with_transform` is used when custom objective is also used, otherwise the simpler `merror` is preferred since XGBoost can perform the transformation itself.

```python
import xgboost as xgb
import numpy as np

def merror_with_transform(predt: np.ndarray, dtrain: xgb.DMatrix):
    """Used when custom objective is supplied.""
    y = dtrain.get_label()
    n_classes = predt.size // y.shape[0]
    # Like custom objective, the predt is untransformed leaf weight when custom objective
    # is provided.
    assert predt.shape == (d_train.num_row(), n_classes)
    out = np.zeros(dtrain.num_row())
    for r in range(predt.shape[0]):
        i = np.argmax(predt[r])
        out[r] = i
    assert y.shape == out.shape
    errors = np.zeros(dtrain.num_row())
    errors[y != out] = 1.0
    return 'PyMError', np.sum(errors) / dtrain.num_row()
```

The above function is only needed when we want to use custom objective and XGBoost doesn’t know how to transform the prediction. The normal implementation for multi-class error function is:

```python
def merror(predt: np.ndarray, dtrain: xgb.DMatrix):
    """Used when there's no custom objective.""
    # No need to do transform, XGBoost handles it internally.
    errors = np.zeros(dtrain.num_row())
    errors[y != out] = 1.0
    return 'PyMError', np.sum(errors) / dtrain.num_row()
```

Next we need the custom softprob objective:

```python
def softprob_obj(predt: np.ndarray, data: xgb.DMatrix):
    (continues on next page)```
Lastly we can train the model using obj and custom_metric parameters:

```python
Xy = xgb.DMatrix(X, y)
booster = xgb.train(
    {"num_class": kClasses, "disable_default_eval_metric": True},
    m,
    num_boost_round=kRounds,
    obj=softprob_obj,
    custom_metric=merror_with_transform,
    evals_result=custom_results,
    evals=[(m, "train")],
)
```

Or if you don’t need the custom objective and just want to supply a metric that’s not available in XGBoost:

```python
booster = xgb.train(
    {
        "num_class": kClasses,
        "disable_default_eval_metric": True,
        "objective": "multi:softmax",
    },
    m,
    num_boost_round=kRounds,
    # Use a simpler metric implementation.
    custom_metric=merror,
    evals_result=custom_results,
    evals=[(m, "train")],
)
```

We use multi:softmax to illustrate the differences of transformed prediction. With softprob the output prediction array has shape \((n_{samples}, n_{classes})\) while for softmax it’s \((n_{samples}, \)\). A demo for multi-class objective function is also available at [Demo for creating customized multi-class objective function](#).

### Scikit-Learn Interface

The scikit-learn interface of XGBoost has some utilities to improve the integration with standard scikit-learn functions. For instance, after XGBoost 1.6.0 users can use the cost function (not scoring functions) from scikit-learn out of the box:

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
```

(continues on next page)
Also, for custom objective function, users can define the objective without having to access DMatrix:

```python
def softprob_obj(labels: np.ndarray, predt: np.ndarray) -> Tuple[np.ndarray, np.ndarray]:
    rows = labels.shape[0]
    grad = np.zeros((rows, classes), dtype=float)
    hess = np.zeros((rows, classes), dtype=float)
    eps = 1e-6
    for r in range(predt.shape[0]):
        target = labels[r]
        p = softmax(predt[r, :])
        for c in range(predt.shape[1]):
            g = p[c] - 1.0 if c == target else p[c]
            h = max((2.0 * p[c] * (1.0 - p[c])).item(), eps)
            grad[r, c] = g
            hess[r, c] = h
    grad = grad.reshape((rows * classes, 1))
    hess = hess.reshape((rows * classes, 1))
    return grad, hess

clf = xgb.XGBClassifier(tree_method="hist", objective=softprob_obj)
```

### 1.4.17 Categorical Data

**Note:** As of XGBoost 1.6, the feature is experimental and has limited features

Starting from version 1.5, XGBoost has experimental support for categorical data available for public testing. For numerical data, the split condition is defined as $value < threshold$, while for categorical data the split is defined depending on whether partitioning or onehot encoding is used. For partition-based splits, the splits are specified as $value \in categories$, where `categories` is the set of categories in one feature. If onehot encoding is used instead, then the split is defined as $value == category$. More advanced categorical split strategy is planned for future releases and this tutorial details how to inform XGBoost about the data type.

**Training with scikit-learn Interface**

The easiest way to pass categorical data into XGBoost is using dataframe and the scikit-learn interface like `XGBClassifier`. For preparing the data, users need to specify the data type of input predictor as `category`. For pandas/cudf Dataframe, this can be achieved by

```python
X["cat_feature"].astype("category")
```

for all columns that represent categorical features. After which, users can tell XGBoost to enable training with categorical data. Assuming that you are using the `XGBClassifier` for classification problem, specify the parameter `enable_categorical`:
Supported tree methods are 'gpu_hist', 'approx', and 'hist'.

```python
clf = xgb.XGBClassifier(tree_method="gpu_hist", enable_categorical=True)
# X is the dataframe we created in previous snippet
clf.fit(X, y)
# Must use JSON/UBJSON for serialization, otherwise the information is lost.
clf.save_model("categorical-model.json")
```

Once training is finished, most of other features can utilize the model. For instance one can plot the model and calculate the global feature importance:

```python
# Get a graph
graph = xgb.to_graphviz(clf, num_trees=1)
# Or get a matplotlib axis
ax = xgb.plot_tree(clf, num_trees=1)
# Get feature importances
clf.feature_importances_
```

The scikit-learn interface from dask is similar to single node version. The basic idea is create dataframe with category feature type, and tell XGBoost to use it by setting the enable_categorical parameter. See Getting started with categorical data for a worked example of using categorical data with scikit-learn interface with one-hot encoding. A comparison between using one-hot encoded data and XGBoost’s categorical data support can be found Train XGBoost with cat_in_the_dat dataset.

**Optimal Partitioning**

New in version 1.6.

Optimal partitioning is a technique for partitioning the categorical predictors for each node split, the proof of optimality for numerical objectives like RMSE was first introduced by [1]. The algorithm is used in decision trees for handling regression and binary classification tasks [2], later LightGBM [3] brought it to the context of gradient boosting trees and now is also adopted in XGBoost as an optional feature for handling categorical splits. More specifically, the proof by Fisher [1] states that, when trying to partition a set of discrete values into groups based on the distances between a measure of these values, one only needs to look at sorted partitions instead of enumerating all possible permutations. In the context of decision trees, the discrete values are categories, and the measure is the output leaf value. Intuitively, we want to group the categories that output similar leaf values. During split finding, we first sort the gradient histogram to prepare the contiguous partitions then enumerate the splits according to these sorted values. One of the related parameters for XGBoost is max_cat_to_onehot, which controls whether one-hot encoding or partitioning should be used for each feature, see XGBoost Parameters for details. When objective is not regression or binary classification, XGBoost will fallback to using onehot encoding instead.

**Using native interface**

The scikit-learn interface is user friendly, but lacks some features that are only available in native interface. For instance users cannot compute SHAP value directly or use quantized DMatrix. Also native interface supports data types other than dataframe, like numpy/cupy array. To use the native interface with categorical data, we need to pass the similar parameter to DMatrix and the train function. For dataframe input:

```python
# X is a dataframe we created in previous snippet
Xy = xgb.DMatrix(X, y, enable_categorical=True)
booster = xgb.train({'tree_method": "hist", "max_cat_to_onehot": 5}, Xy)
# Must use JSON for serialization, otherwise the information is lost
booster.save_model("categorical-model.json")
```
SHAP value computation:

```python
SHAP = booster.predict(Xy, pred_interactions=True)

# categorical features are listed as "c"
print(booster.feature_types)
```

For other types of input, like numpy array, we can tell XGBoost about the feature types by using the `feature_types` parameter in `DMatrix`:

```python
# "q" is numerical feature, while "c" is categorical feature
ft = ["q", "c", "c"]
X: np.ndarray = load_my_data()
assert X.shape[1] == 3
Xy = xgb.DMatrix(X, y, feature_types=ft, enable_categorical=True)
```

For numerical data, the feature type can be "q" or "float", while for categorical feature it's specified as "c". The Dask module in XGBoost has the same interface so `dask.Array` can also be used for categorical data.

**Miscellaneous**

By default, XGBoost assumes input categories are integers starting from 0 till the number of categories \([0, n_{\text{categories}})\). However, user might provide inputs with invalid values due to mistakes or missing values. It can be negative value, integer values that can not be accurately represented by 32-bit floating point, or values that are larger than actual number of unique categories. During training this is validated but for prediction it's treated as the same as missing value for performance reasons. Lastly, missing values are treated as the same as numerical features (using the learned split direction).

**References**


**1.4.18 Multiple Outputs**

New in version 1.6.

Starting from version 1.6, XGBoost has experimental support for multi-output regression and multi-label classification with Python package. Multi-label classification usually refers to targets that have multiple non-exclusive class labels. For instance, a movie can be simultaneously classified as both sci-fi and comedy. For detailed explanation of terminologies related to different multi-output models please refer to the scikit-learn user guide.

Internally, XGBoost builds one model for each target similar to sklearn meta estimators, with the added benefit of reusing data and other integrated features like SHAP. For a worked example of regression, see A demo for multi-output regression. For multi-label classification, the binary relevance strategy is used. Input y should be of shape \((n_{\text{samples}}, n_{\text{classes}})\) with each column having a value of 0 or 1 to specify whether the sample is labeled as positive for respective class. Given a sample with 3 output classes and 2 labels, the corresponding y should be encoded
as \([1, \emptyset, 1]\) with the second class labeled as negative and the rest labeled as positive. At the moment XGBoost supports only dense matrix for labels.

```python
from sklearn.datasets import make_multilabel_classification
import numpy as np

X, y = make_multilabel_classification(
    n_samples=32, n_classes=5, n_labels=3, random_state=0
)

clf = xgb.XGBClassifier(tree_method="hist")
clf.fit(X, y)
np.testing.assert_allclose(clf.predict(X), y)
```

The feature is still under development with limited support from objectives and metrics.

## 1.5 Frequently Asked Questions

This document contains frequently asked questions about XGBoost.

### 1.5.1 How to tune parameters

See *Parameter Tuning Guide*.

### 1.5.2 Description on the model

See *Introduction to Boosted Trees*.

### 1.5.3 I have a big dataset

XGBoost is designed to be memory efficient. Usually it can handle problems as long as the data fit into your memory. This usually means millions of instances. If you are running out of memory, checkout *external memory version* or *distributed version* of XGBoost.

### 1.5.4 Running XGBoost on platform X (Hadoop/Yarn, Mesos)

The distributed version of XGBoost is designed to be portable to various environment. Distributed XGBoost can be ported to any platform that supports *rabbit*. You can directly run XGBoost on Yarn. In theory Mesos and other resource allocation engines can be easily supported as well.
1.5.5 Why not implement distributed XGBoost on top of X (Spark, Hadoop)?

The first fact we need to know is going distributed does not necessarily solve all the problems. Instead, it creates more problems such as more communication overhead and fault tolerance. The ultimate question will still come back to how to push the limit of each computation node and use less resources to complete the task (thus with less communication and chance of failure).

To achieve these, we decide to reuse the optimizations in the single node XGBoost and build the distributed version on top of it. The demand of communication in machine learning is rather simple, in the sense that we can depend on a limited set of APIs (in our case rabbit). Such design allows us to reuse most of the code, while being portable to major platforms such as Hadoop/Yarn, MPI, SGE. Most importantly, it pushes the limit of the computation resources we can use.

1.5.6 How can I port a model to my own system?

The model and data format of XGBoost is exchangeable, which means the model trained by one language can be loaded in another. This means you can train the model using R, while running prediction using Java or C++, which are more common in production systems. You can also train the model using distributed versions, and load them in from Python to do some interactive analysis.

1.5.7 Do you support LambdaMART?

Yes, XGBoost implements LambdaMART. Checkout the objective section in parameters.

1.5.8 How to deal with missing values

XGBoost supports missing values by default. In tree algorithms, branch directions for missing values are learned during training. Note that the gblinear booster treats missing values as zeros.

When the missing parameter is specified, values in the input predictor that is equal to missing will be treated as missing and removed. By default it’s set to NaN.

1.5.9 Slightly different result between runs

This could happen, due to non-determinism in floating point summation order and multi-threading. Though the general accuracy will usually remain the same.

1.5.10 Why do I see different results with sparse and dense data?

“Sparse” elements are treated as if they were “missing” by the tree booster, and as zeros by the linear booster. For tree models, it is important to use consistent data formats during training and scoring.
1.6 XGBoost GPU Support

This page contains information about GPU algorithms supported in XGBoost.

**Note:** CUDA 10.1, Compute Capability 3.5 required

The GPU algorithms in XGBoost require a graphics card with compute capability 3.5 or higher, with CUDA toolkits 10.1 or later. (See this list to look up compute capability of your GPU card.)

1.6.1 CUDA Accelerated Tree Construction Algorithms

Tree construction (training) and prediction can be accelerated with CUDA-capable GPUs.

**Usage**

Specify the `tree_method` parameter as one of the following algorithms.

**Algorithms**

<table>
<thead>
<tr>
<th>tree_method</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>gpu_hist</td>
<td>Equivalent to the XGBoost fast histogram algorithm. Much faster and uses considerably less memory. NOTE: May run very slowly on GPUs older than Pascal architecture.</td>
</tr>
</tbody>
</table>

**Supported parameters**

<table>
<thead>
<tr>
<th>parameter</th>
<th>gpu_hist</th>
</tr>
</thead>
<tbody>
<tr>
<td>subsample</td>
<td>✓</td>
</tr>
<tr>
<td>sampling_method</td>
<td>✓</td>
</tr>
<tr>
<td>.colsample_bytree</td>
<td>✓</td>
</tr>
<tr>
<td>colsample_bylevel</td>
<td>✓</td>
</tr>
<tr>
<td>max_bin</td>
<td>✓</td>
</tr>
<tr>
<td>gamma</td>
<td>✓</td>
</tr>
<tr>
<td>gpu_id</td>
<td>✓</td>
</tr>
<tr>
<td>predictor</td>
<td>✓</td>
</tr>
<tr>
<td>grow_policy</td>
<td>✓</td>
</tr>
<tr>
<td>monotone_constraints</td>
<td>✓</td>
</tr>
<tr>
<td>interaction_constraints</td>
<td>✓</td>
</tr>
<tr>
<td>single_precision_histogram</td>
<td>✓</td>
</tr>
</tbody>
</table>

GPU accelerated prediction is enabled by default for the above mentioned `tree_method` parameters but can be switched to CPU prediction by setting `predictor` to `cpu_predictor`. This could be useful if you want to conserve GPU memory. Likewise when using CPU algorithms, GPU accelerated prediction can be enabled by setting `predictor` to `gpu_predictor`.

The experimental parameter `single_precision_histogram` can be set to True to enable building histograms using single precision. This may improve speed, in particular on older architectures.
The device ordinal (which GPU to use if you have many of them) can be selected using the `gpu_id` parameter, which defaults to 0 (the first device reported by CUDA runtime).

The GPU algorithms currently work with CLI, Python, R, and JVM packages. See Installation Guide for details.

### Listing 23: Python example

```python
param['gpu_id'] = 0
param['tree_method'] = 'gpu_hist'
```

### Listing 24: With Scikit-Learn interface

```python
XGBRegressor(tree_method='gpu_hist', gpu_id=0)
```

### GPU-Accelerated SHAP values

XGBoost makes use of `GPUTreeShap` as a backend for computing shap values when the GPU predictor is selected.

```python
model.set_params(predictor='gpu_predictor')
shap_values = model.predict(dtrain, pred_contribs=True)
shap_interaction_values = model.predict(dtrain, pred_interactions=True)
```

See examples here.

### Multi-node Multi-GPU Training

XGBoost supports fully distributed GPU training using Dask. For getting started see our tutorial Distributed XGBoost with Dask and worked examples here, also Python documentation Dask API for complete reference.

### Objective functions

Most of the objective functions implemented in XGBoost can be run on GPU. Following table shows current support status.

<table>
<thead>
<tr>
<th>Objectives</th>
<th>GPU support</th>
</tr>
</thead>
<tbody>
<tr>
<td>reg:squarederror</td>
<td>✓</td>
</tr>
<tr>
<td>reg:squaredlogerror</td>
<td>✓</td>
</tr>
<tr>
<td>reg:logistic</td>
<td>✓</td>
</tr>
<tr>
<td>reg:pseudohubererror</td>
<td>✓</td>
</tr>
<tr>
<td>binary:logistic</td>
<td>✓</td>
</tr>
<tr>
<td>binary:logitraw</td>
<td>✓</td>
</tr>
<tr>
<td>binary:hinge</td>
<td>✓</td>
</tr>
<tr>
<td>count:poisson</td>
<td>✓</td>
</tr>
<tr>
<td>reg:gamma</td>
<td>✓</td>
</tr>
<tr>
<td>reg:tweedie</td>
<td>✓</td>
</tr>
<tr>
<td>multi:softmax</td>
<td>✓</td>
</tr>
<tr>
<td>multi:softprob</td>
<td>✓</td>
</tr>
<tr>
<td>survival:cox</td>
<td>✓</td>
</tr>
<tr>
<td>survival:aft</td>
<td>✓</td>
</tr>
<tr>
<td>rank:pairwise</td>
<td>✓</td>
</tr>
<tr>
<td>rank:ndcg</td>
<td>✓</td>
</tr>
<tr>
<td>rank:map</td>
<td>✓</td>
</tr>
</tbody>
</table>
Objective will run on GPU if GPU updater (gpu_hist), otherwise they will run on CPU by default. For unsupported objectives XGBoost will fall back to using CPU implementation by default. Note that when using GPU ranking objective, the result is not deterministic due to the non-associative aspect of floating point summation.

**Metric functions**

Following table shows current support status for evaluation metrics on the GPU.

<table>
<thead>
<tr>
<th>Metric</th>
<th>GPU Support</th>
</tr>
</thead>
<tbody>
<tr>
<td>rmse</td>
<td>✓</td>
</tr>
<tr>
<td>rmsle</td>
<td>✓</td>
</tr>
<tr>
<td>mae</td>
<td>✓</td>
</tr>
<tr>
<td>mape</td>
<td>✓</td>
</tr>
<tr>
<td>mphe</td>
<td>✓</td>
</tr>
<tr>
<td>logloss</td>
<td>✓</td>
</tr>
<tr>
<td>error</td>
<td>✓</td>
</tr>
<tr>
<td>mirror</td>
<td>✓</td>
</tr>
<tr>
<td>mlogloss</td>
<td>✓</td>
</tr>
<tr>
<td>auc</td>
<td>✓</td>
</tr>
<tr>
<td>aucpr</td>
<td>✓</td>
</tr>
<tr>
<td>ndcg</td>
<td>✓</td>
</tr>
<tr>
<td>map</td>
<td>✓</td>
</tr>
<tr>
<td>poisson-nloglik</td>
<td>✓</td>
</tr>
<tr>
<td>gamma-nloglik</td>
<td>✓</td>
</tr>
<tr>
<td>cox-nloglik</td>
<td>✓</td>
</tr>
<tr>
<td>aft-nloglik</td>
<td>✓</td>
</tr>
<tr>
<td>interval-regression-accuracy</td>
<td>✓</td>
</tr>
<tr>
<td>gamma-deviance</td>
<td>✓</td>
</tr>
<tr>
<td>tweedie-nloglik</td>
<td>✓</td>
</tr>
</tbody>
</table>

Similar to objective functions, default device for metrics is selected based on tree updater and predictor (which is selected based on tree updater).

**Benchmarks**

You can run benchmarks on synthetic data for binary classification:

```bash
python tests/benchmark/benchmark_tree.py --tree_method=gpu_hist
gpu_hist 12.57
python tests/benchmark/benchmark_tree.py --tree_method=hist
```

Training time on 1,000,000 rows x 50 columns of random data with 500 boosting iterations and 0.25/0.75 test/train split with AMD Ryzen 7 2700 8 core @3.20GHz and NVIDIA 1080ti yields the following results:

<table>
<thead>
<tr>
<th>tree_method</th>
<th>Time (s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>gpu_hist</td>
<td>12.57</td>
</tr>
<tr>
<td>hist</td>
<td>36.01</td>
</tr>
</tbody>
</table>
Memory usage

The following are some guidelines on the device memory usage of the `gpu_hist` tree method.

Memory inside xgboost training is generally allocated for two reasons - storing the dataset and working memory.

The dataset itself is stored on device in a compressed ELLPACK format. The ELLPACK format is a type of sparse matrix that stores elements with a constant row stride. This format is convenient for parallel computation when compared to CSR because the row index of each element is known directly from its address in memory. The disadvantage of the ELLPACK format is that it becomes less memory efficient if the maximum row length is significantly more than the average row length. Elements are quantised and stored as integers. These integers are compressed to a minimum bit length. Depending on the number of features, we usually don’t need the full range of a 32 bit integer to store elements and so compress this down. The compressed, quantised ELLPACK format will commonly use 1/4 the space of a CSR matrix stored in floating point.

Working memory is allocated inside the algorithm proportional to the number of rows to keep track of gradients, tree positions and other per row statistics. Memory is allocated for histogram bins proportional to the number of bins, number of features and nodes in the tree. For performance reasons we keep histograms in memory from previous nodes in the tree, when a certain threshold of memory usage is passed we stop doing this to conserve memory at some performance loss.

If you are getting out-of-memory errors on a big dataset, try the or `xgboost.DeviceQuantileDMatrix` or external memory version.

Developer notes

The application may be profiled with annotations by specifying USE_NTVX to cmake. Regions covered by the ‘Monitor’ class in CUDA code will automatically appear in the nsight profiler when `verbosity` is set to 3.

1.6.2 References


NVIDIA Parallel Forall: Gradient Boosting, Decision Trees and XGBoost with CUDA

Out-of-Core GPU Gradient Boosting

Contributors

Many thanks to the following contributors (alphabetical order):

- Andrey Adinets
- Jiaming Yuan
- Jonathan C. McKinney
- Matthew Jones
- Philip Cho
- Rong Ou
- Rory Mitchell
- Shankara Rao Thejaswi Nanditale
- Sriram Chandramouli
1.7 XGBoost Parameters

Before running XGBoost, we must set three types of parameters: general parameters, booster parameters and task parameters.

- **General parameters** relate to which booster we are using to do boosting, commonly tree or linear model
- **Booster parameters** depend on which booster you have chosen
- **Learning task parameters** decide on the learning scenario. For example, regression tasks may use different parameters with ranking tasks.
- **Command line parameters** relate to behavior of CLI version of XGBoost.

**Note:** Parameters in R package

In R-package, you can use . (dot) to replace underscore in the parameters, for example, you can use `max_depth` to indicate `max_depth`. The underscore parameters are also valid in R.

### 1.7.1 Global Configuration

The following parameters can be set in the global scope, using `xgboost.config_context()` (Python) or `xgb.set.config()` (R).

- **verbosity**: Verbosity of printing messages. Valid values of 0 (silent), 1 (warning), 2 (info), and 3 (debug).
- **use_rmm**: Whether to use RAPIDS Memory Manager (RMM) to allocate GPU memory. This option is only applicable when XGBoost is built (compiled) with the RMM plugin enabled. Valid values are true and false.
1.7.2 General Parameters

- booster [default= gbtree ]
  - Which booster to use. Can be gbtree, gblinear or dart; gbtree and dart use tree based models while
gblinear uses linear functions.
- verbosity [default=1]
  - Verbosity of printing messages. Valid values are 0 (silent), 1 (warning), 2 (info), 3 (debug). Sometimes
XGBoost tries to change configurations based on heuristics, which is displayed as warning message. If
there’s unexpected behaviour, please try to increase value of verbosity.
- validate_parameters [default to false, except for Python, R and CLI interface]
  - When set to True, XGBoost will perform validation of input parameters to check whether a parameter is
used or not. The feature is still experimental. It's expected to have some false positives.
- nthread [default to maximum number of threads available if not set]
  - Number of parallel threads used to run XGBoost. When choosing it, please keep thread contention and
hyperthreading in mind.
- disable_default_eval_metric [default= false]
  - Flag to disable default metric. Set to 1 or true to disable.
- num_feature [set automatically by XGBoost, no need to be set by user]
  - Feature dimension used in boosting, set to maximum dimension of the feature

Parameters for Tree Booster

- eta [default=0.3, alias: learning_rate]
  - Step size shrinkage used in update to prevents overfitting. After each boosting step, we can directly get the
weights of new features, and eta shrinks the feature weights to make the boosting process more conservative.
  - range: [0,1]
- gamma [default=0, alias: min_split_loss]
  - Minimum loss reduction required to make a further partition on a leaf node of the tree. The larger gamma
is, the more conservative the algorithm will be.
  - range: [0,∞]
- max_depth [default=6]
  - Maximum depth of a tree. Increasing this value will make the model more complex and more likely to
overfit. 0 indicates no limit on depth. Beware that XGBoost aggressively consumes memory when training
a deep tree. exact tree method requires non-zero value.
  - range: [0,∞]
- min_child_weight [default=1]
  - Minimum sum of instance weight (hessian) needed in a child. If the tree partition step results in a leaf
node with the sum of instance weight less than min_child_weight, then the building process will give
up further partitioning. In linear regression task, this simply corresponds to minimum number of instances
needed to be in each node. The larger min_child_weight is, the more conservative the algorithm will be.
  - range: [0,∞]
• **max_delta_step** [default=0]
  - Maximum delta step we allow each leaf output to be. If the value is set to 0, it means there is no constraint. If it is set to a positive value, it can help making the update step more conservative. Usually this parameter is not needed, but it might help in logistic regression when class is extremely imbalanced. Set it to value of 1-10 might help control the update.
  - range: [0,∞]

• **subsample** [default=1]
  - Subsample ratio of the training instances. Setting it to 0.5 means that XGBoost would randomly sample half of the training data prior to growing trees and this will prevent overfitting. Subsampling will occur once in every boosting iteration.
  - range: (0,1]

• **sampling_method** [default=uniform]
  - The method to use to sample the training instances.
  - uniform: each training instance has an equal probability of being selected. Typically set subsample >= 0.5 for good results.
  - gradient_based: the selection probability for each training instance is proportional to the regularized absolute value of gradients (more specifically, \(\sqrt{g^2 + \lambda h^2}\)). subsample may be set to as low as 0.1 without loss of model accuracy. Note that this sampling method is only supported when tree_method is set to gpu_hist; other tree methods only support uniform sampling.

• **colsample_bytree, colsample_bylevel, colsample_bynode** [default=1]
  - This is a family of parameters for subsampling of columns.
  - All colsample_by* parameters have a range of (0, 1], the default value of 1, and specify the fraction of columns to be subsampled.
  - colsample_bytree is the subsample ratio of columns when constructing each tree. Subsampling occurs once for every tree constructed.
  - colsample_bylevel is the subsample ratio of columns for each level. Subsampling occurs once for every new depth level reached in a tree. Columns are subsampled from the set of columns chosen for the current tree.
  - colsample_bynode is the subsample ratio of columns for each node (split). Subsampling occurs once every time a new split is evaluated. Columns are subsampled from the set of columns chosen for the current level.
  - colsample_by* parameters work cumulatively. For instance, the combination {‘colsample_bytree’:0.5, ‘colsample_bylevel’:0.5, ‘colsample_bynode’:0.5} with 64 features will leave 8 features to choose from at each split.

  Using the Python or the R package, one can set the feature_weights for DMatrix to define the probability of each feature being selected when using column sampling. There’s a similar parameter for fit method in sklearn interface.

• **lambda** [default=1, alias: reg_lambda]
  - L2 regularization term on weights. Increasing this value will make model more conservative.

• **alpha** [default=0, alias: reg_alpha]
  - L1 regularization term on weights. Increasing this value will make model more conservative.

• **tree_method** string [default= auto]
The tree construction algorithm used in XGBoost. See description in the reference paper and Tree Methods.

XGBoost supports approx, hist and gpu_hist for distributed training. Experimental support for external memory is available for approx and gpu_hist.

Choices: auto, exact, approx, hist, gpu_hist, this is a combination of commonly used updaters. For other updaters like refresh, set the parameter updater directly.

- auto: Use heuristic to choose the fastest method.
  - For small dataset, exact greedy (exact) will be used.
  - For larger dataset, approximate algorithm (approx) will be chosen. It's recommended to try hist and gpu_hist for higher performance with large dataset. (gpu_hist) has support for external memory.
  - Because old behavior is always use exact greedy in single machine, user will get a message when approximate algorithm is chosen to notify this choice.

- exact: Exact greedy algorithm. Enumerates all split candidates.
- approx: Approximate greedy algorithm using quantile sketch and gradient histogram.
- hist: Faster histogram optimized approximate greedy algorithm.
- gpu_hist: GPU implementation of hist algorithm.

- sketch_eps [default=0.03]
  - Only used for updater=grow_local_histmaker.
  - This roughly translates into \(O(1 / sketch \_eps)\) number of bins. Compared to directly select number of bins, this comes with theoretical guarantee with sketch accuracy.
  - Usually user does not have to tune this. But consider setting to a lower number for more accurate enumeration of split candidates.
  - range: (0, 1)

- scale_pos_weight [default=1]
  - Control the balance of positive and negative weights, useful for unbalanced classes. A typical value to consider: \(\text{sum(negative instances) / sum(positive instances)}\). See Parameters Tuning for more discussion. Also, see Higgs Kaggle competition demo for examples: R, py1, py2, py3.

- updater
  - A comma separated string defining the sequence of tree updaters to run, providing a modular way to construct and to modify the trees. This is an advanced parameter that is usually set automatically, depending on some other parameters. However, it could be also set explicitly by a user. The following updaters exist:

    - grow_colmaker: non-distributed column-based construction of trees.
    - grow_histmaker: distributed tree construction with row-based data splitting based on global proposal of histogram counting.
    - grow_local_histmaker: based on local histogram counting.
    - grow_quantile_histmaker: Grow tree using quantized histogram.
    - grow_gpu_hist: Grow tree with GPU.
    - sync: synchronizes trees in all distributed nodes.
    - refresh: refreshes tree's statistics and/or leaf values based on the current data. Note that no random subsampling of data rows is performed.
* prune: prunes the splits where loss < min_split_loss (or gamma) and nodes that have depth greater than max_depth.

** refresh_leaf [default=1]

- This is a parameter of the refresh updater. When this flag is 1, tree leafls as well as tree nodes' stats are updated. When it is 0, only node stats are updated.

** process_type [default= default]

- A type of boosting process to run.
- Choices: default, update
  * default: The normal boosting process which creates new trees.
  * update: Starts from an existing model and only updates its trees. In each boosting iteration, a tree from the initial model is taken, a specified sequence of updaters is run for that tree, and a modified tree is added to the new model. The new model would have either the same or smaller number of trees, depending on the number of boosting iterations performed. Currently, the following built-in updaters could be meaningfully used with this process type: refresh, prune. With process_type=update, one cannot use updaters that create new trees.

** grow_policy [default= depthwise]

- Controls a way new nodes are added to the tree.
- Currently supported only if tree_method is set to hist, approx or gpu_hist.
- Choices: depthwise, lossguide
  * depthwise: split at nodes closest to the root.
  * lossguide: split at nodes with highest loss change.

** max_leaves [default=0]

- Maximum number of nodes to be added. Not used by exact tree method.

** max_bin [default=256]

- Only used if tree_method is set to hist, approx or gpu_hist.
- Maximum number of discrete bins to bucket continuous features.
- Increasing this number improves the optimality of splits at the cost of higher computation time.

** predictor [default= auto]

- The type of predictor algorithm to use. Provides the same results but allows the use of GPU or CPU.
  * auto: Configure predictor based on heuristics.
  * cpu_predictor: Multicore CPU prediction algorithm.
  * gpu_predictor: Prediction using GPU. Used when tree_method is gpu_hist. When predictor is set to default value auto, the gpu_hist tree method is able to provide GPU based prediction without copying training data to GPU memory. If gpu_predictor is explicitly specified, then all data is copied into GPU, only recommended for performing prediction tasks.

** num_parallel_tree [default=1]

- Number of parallel trees constructed during each iteration. This option is used to support boosted random forest.

** monotone_constraints

- Constraint of variable monotonicity. See Monotonic Constraints for more information.
• interactionConstraints
  – Constraints for interaction representing permitted interactions. The constraints must be specified in
  the form of a nested list, e.g. `[[0, 1], [2, 3, 4]]`, where each inner list is a group of indices of features
  that are allowed to interact with each other. See Feature Interaction Constraints for more information.

Additional parameters for hist, gpu_hist and approx tree method

• single_precision_histogram, [default= false]
  – Use single precision to build histograms instead of double precision.

• max_cat_to_onehot
  New in version 1.6.

  Note: The support for this parameter is experimental.

  – A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data.
  When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the
  categories will be partitioned into children nodes. Only relevant for regression and binary classification.
  Also, exact tree method is not supported

Additional parameters for Dart Booster (booster=dart)

  Note: Using predict() with DART booster

If the booster object is DART type, predict() will perform dropouts, i.e. only some of the trees will be evaluated.
This will produce incorrect results if data is not the training data. To obtain correct results on test sets, set
iteration_range to a nonzero value, e.g.

```python
preds = bst.predict(dtest, iteration_range=(0, num_round))
```

• sample_type [default= uniform]
  – Type of sampling algorithm.
    * uniform: dropped trees are selected uniformly.
    * weighted: dropped trees are selected in proportion to weight.

• normalize_type [default= tree]
  – Type of normalization algorithm.
    * tree: new trees have the same weight of each of dropped trees.
      · Weight of new trees are `1 / (k + learning_rate)`.
      · Dropped trees are scaled by a factor of `k / (k + learning_rate)`.
    * forest: new trees have the same weight of sum of dropped trees (forest).
      · Weight of new trees are `1 / (1 + learning_rate)`.
      · Dropped trees are scaled by a factor of `1 / (1 + learning_rate)`.

• rate_drop [default=0.0]
Dropout rate (a fraction of previous trees to drop during the dropout).

- range: [0.0, 1.0]

- one_drop [default=0]
  - When this flag is enabled, at least one tree is always dropped during the dropout (allows Binomial-plus-one or epsilon-dropout from the original DART paper).

- skip_drop [default=0.0]
  - Probability of skipping the dropout procedure during a boosting iteration.
    - If a dropout is skipped, new trees are added in the same manner as gbtree.
    - Note that non-zero skip_drop has higher priority than rate_drop or one_drop.
  - range: [0.0, 1.0]

Parameters for Linear Booster (booster=gblinear)

- lambda [default=0, alias: reg_lambda]
  - L2 regularization term on weights. Increasing this value will make model more conservative. Normalised to number of training examples.

- alpha [default=0, alias: reg_alpha]
  - L1 regularization term on weights. Increasing this value will make model more conservative. Normalised to number of training examples.

- updater [default= shotgun]
  - Choice of algorithm to fit linear model
    - shotgun: Parallel coordinate descent algorithm based on shotgun algorithm. Uses ‘hogwild’ parallelism and therefore produces a nondeterministic solution on each run.
    - coord_descent: Ordinary coordinate descent algorithm. Also multithreaded but still produces a deterministic solution.

- feature_selector [default= cyclic]
  - Feature selection and ordering method
    - cyclic: Deterministic selection by cycling through features one at a time.
    - shuffle: Similar to cyclic but with random feature shuffling prior to each update.
    - random: A random (with replacement) coordinate selector.
    - greedy: Select coordinate with the greatest gradient magnitude. It has $O(\text{num}_\text{feature}^2)$ complexity. It is fully deterministic. It allows restricting the selection to top_k features per group with the largest magnitude of univariate weight change, by setting the top_k parameter. Doing so would reduce the complexity to $O(\text{num}_\text{feature}*\text{top}_k)$.
    - thrifty: Thrifty, approximately-greedy feature selector. Prior to cyclic updates, reorders features in descending magnitude of their univariate weight changes. This operation is multithreaded and is a linear complexity approximation of the quadratic greedy selection. It allows restricting the selection to top_k features per group with the largest magnitude of univariate weight change, by setting the top_k parameter.

- top_k [default=0]
The number of top features to select in greedy and thrifty feature selector. The value of 0 means using all the features.

1.7.3 Learning Task Parameters

Specify the learning task and the corresponding learning objective. The objective options are below:

- **objective** [default=reg:squarederror]
  - **reg:squarederror**: regression with squared loss.
  - **reg:squaredlogerror**: regression with squared log loss \( \frac{1}{2} \left[ \log(p_{\text{pred}} + 1) - \log(l_{\text{label}} + 1) \right]^2 \). All input labels are required to be greater than -1. Also, see metric rmsle for possible issue with this objective.
  - **reg:logistic**: logistic regression.
  - **reg:pseudohubererror**: regression with Pseudo Huber loss, a twice differentiable alternative to absolute loss.
  - **reg:absoluteerror**: Regression with L1 error. When tree model is used, leaf value is refreshed after tree construction.
  - **binary:logistic**: logistic regression for binary classification, output probability
  - **binary:logitraw**: logistic regression for binary classification, output score before logistic transformation
  - **binary:hinge**: hinge loss for binary classification. This makes predictions of 0 or 1, rather than producing probabilities.
  - **count:poisson**: Poisson regression for count data, output mean of Poisson distribution.
    - **max_delta_step** is set to 0.7 by default in Poisson regression (used to safeguard optimization)
  - **survival:cox**: Cox regression for right censored survival time data (negative values are considered right censored). Note that predictions are returned on the hazard ratio scale (i.e., as HR = \exp(marginal\_prediction) in the proportional hazard function h(t) = h0(t) \times HR).
  - **survival:aft**: Accelerated failure time model for censored survival time data. See Survival Analysis with Accelerated Failure Time for details.
  - **aft_loss_distribution**: Probability Density Function used by survival:aft objective and aft-nloglik metric.
  - **multi:softmax**: set XGBoost to do multiclass classification using the softmax objective, you also need to set num_class(number of classes)
  - **multi:softprob**: same as softmax, but output a vector of n\text{data} \times n\text{class}, which can be further reshaped to n\text{data} \times n\text{class} matrix. The result contains predicted probability of each data point belonging to each class.
  - **rank:pairwise**: Use LambdaMART to perform pairwise ranking where the pairwise loss is minimized
  - **rank:ndcg**: Use LambdaMART to perform list-wise ranking where Normalized Discounted Cumulative Gain (NDCG) is maximized
  - **rank:map**: Use LambdaMART to perform list-wise ranking where Mean Average Precision (MAP) is maximized
  - **reg:gamma**: gamma regression with log-link. Output is a mean of gamma distribution. It might be useful, e.g., for modeling insurance claims severity, or for any outcome that might be gamma-distributed.
  - **reg:tweedie**: Tweedie regression with log-link. It might be useful, e.g., for modeling total loss in insurance, or for any outcome that might be Tweedie-distributed.
• base_score [default=0.5]
  – The initial prediction score of all instances, global bias
  – For sufficient number of iterations, changing this value will not have too much effect.

• eval_metric [default according to objective]
  – Evaluation metrics for validation data, a default metric will be assigned according to objective (rmse for regression, and logloss for classification, mean average precision for ranking)
  – User can add multiple evaluation metrics. Python users: remember to pass the metrics in as list of parameters pairs instead of map, so that latter eval_metric won’t override previous one
  – The choices are listed below:
    * rmse: root mean square error
    * rmsle: root mean square log error: $\sqrt{\frac{1}{N} \sum [\log(pred + 1) - \log(label + 1)]^2}$. Default metric of reg:squaredlogerror objective. This metric reduces errors generated by outliers in dataset. But because log function is employed, rmsle might output nan when prediction value is less than -1. See reg:squaredlogerror for other requirements.
    * mae: mean absolute error
    * mape: mean absolute percentage error
    * mphe: mean Pseudo Huber error. Default metric of reg:pseudohubererror objective.
    * logloss: negative log-likelihood
    * error: Binary classification error rate. It is calculated as $(\text{wrong cases})/(\text{all cases})$. For the predictions, the evaluation will regard the instances with prediction value larger than 0.5 as positive instances, and the others as negative instances.
    * error@t: a different than 0.5 binary classification threshold value could be specified by providing a numerical value through ‘t’.
    * merror: Multiclass classification error rate. It is calculated as $(\text{wrong cases})/(\text{all cases})$.
    * mlogloss: Multiclass logloss.
    * auc: Receiver Operating Characteristic Area under the Curve. Available for classification and learning-to-rank tasks.
      - When used with binary classification, the objective should be binary:logistic or similar functions that work on probability.
      - When used with multi-class classification, objective should be multi:softprob instead of multi:softmax, as the latter doesn’t output probability. Also the AUC is calculated by 1-vs-rest with reference class weighted by class prevalence.
      - When used with LTR task, the AUC is computed by comparing pairs of documents to count correctly sorted pairs. This corresponds to pairwise learning to rank. The implementation has some issues with average AUC around groups and distributed workers not being well-defined.
      - On a single machine the AUC calculation is exact. In a distributed environment the AUC is a weighted average over the AUC of training rows on each node - therefore, distributed AUC is an approximation sensitive to the distribution of data across workers. Use another metric in distributed environments if precision and reproducibility are important.
      - When input dataset contains only negative or positive samples, the output is NaN. The behavior is implementation defined, for instance, scikit-learn returns 0.5 instead.
Aucpr: Area under the PR curve. Available for classification and learning-to-rank tasks.

After XGBoost 1.6, both of the requirements and restrictions for using aucpr in classification problem are similar to auc. For ranking task, only binary relevance label \( y \in \{0, 1\} \) is supported. Different from map (mean average precision), aucpr calculates the interpolated area under precision recall curve using continuous interpolation.

Ndcg: Normalized Discounted Cumulative Gain

Map: Mean Average Precision

Ndcg@n, map@n: ‘n’ can be assigned as an integer to cut off the top positions in the lists for evaluation.

Ndcg-, map-, ndcg@n-, map@n-: In XGBoost, NDCG and MAP will evaluate the score of a list without any positive samples as 1. By adding “-” in the evaluation metric XGBoost will evaluate these score as 0 to be consistent under some conditions.

Poisson-nloglik: negative log-likelihood for Poisson regression

Gamma-nloglik: negative log-likelihood for gamma regression

Cox-nloglik: negative partial log-likelihood for Cox proportional hazards regression

Gamma-deviance: residual deviance for gamma regression

Tweedie-nloglik: negative log-likelihood for Tweedie regression (at a specified value of the tweedie_variance_power parameter)

Aft-nloglik: Negative log likelihood of Accelerated Failure Time model. See Survival Analysis with Accelerated Failure Time for details.

Interval-regression-accuracy: Fraction of data points whose predicted labels fall in the interval-censored labels. Only applicable for interval-censored data. See Survival Analysis with Accelerated Failure Time for details.

Parameters for Tweedie Regression (objective=reg:tweedie)

Tweedie_variance_power [default=1.5]

Parameter that controls the variance of the Tweedie distribution \( \text{var}(y) \sim E(y)^{\text{tweedie_variance_power}} \)

Range: (1,2)

Set closer to 2 to shift towards a gamma distribution

Set closer to 1 to shift towards a Poisson distribution.
Parameter for using Pseudo-Huber (reg:pseudohubererror)

- **huber_slope**: A parameter used for Pseudo-Huber loss to define the $\delta$ term. [default = 1.0]

### 1.7.4 Command Line Parameters

The following parameters are only used in the console version of XGBoost

- **num_round**
  - The number of rounds for boosting
- **data**
  - The path of training data
- **test:data**
  - The path of test data to do prediction
- **save_period [default=0]**
  - The period to save the model. Setting `save_period=10` means that for every 10 rounds XGBoost will save the model. Setting it to 0 means not saving any model during the training.
- **task [default= train] options: train, pred, eval, dump**
  - **train**: training using data
  - **pred**: making prediction for test:data
  - **eval**: for evaluating statistics specified by `eval[name]=filename`
  - **dump**: for dump the learned model into text format
- **model_in [default=NULL]**
  - Path to input model, needed for test, eval, dump tasks. If it is specified in training, XGBoost will continue training from the input model.
- **model_out [default=NULL]**
  - Path to output model after training finishes. If not specified, XGBoost will output files with such names as `0003.model` where 0003 is number of boosting rounds.
- **model_dir [default=models/]**
  - The output directory of the saved models during training
- **fmap**
  - Feature map, used for dumping model
- **dump_format [default= text] options: text, json**
  - Format of model dump file
- **name_dump [default= dump.txt]**
  - Name of model dump file
- **name_pred [default= pred.txt]**
  - Name of prediction file, used in pred mode
- **pred_margin [default=0]**
1.8 Prediction

There are a number of prediction functions in XGBoost with various parameters. This document attempts to clarify some of confusions around prediction with a focus on the Python binding, R package is similar when `strict_shape` is specified (see below).

1.8.1 Prediction Options

There are a number of different prediction options for the `xgboost.Booster.predict()` method, ranging from `pred_contribs` to `pred_leaf`. The output shape depends on types of prediction. Also for multi-class classification problem, XGBoost builds one tree for each class and the trees for each class are called a “group” of trees, so output dimension may change due to used model. After 1.4 release, we added a new parameter called `strict_shape`, one can set it to `True` to indicate a more restricted output is desired. Assuming you are using `xgboost.Booster`, here is a list of possible returns:

- When using normal prediction with `strict_shape` set to `True`:
  
  Output is a 2-dim array with first dimension as rows and second as groups. For regression/survival/ranking/binary classification this is equivalent to a column vector with `shape[1] == 1`. But for multi-class with `multi:softprob` the number of columns equals to number of classes. If `strict_shape` is set to False then XGBoost might output 1 or 2 dim array.

- When using `output_margin` to avoid transformation and `strict_shape` is set to `True`:
  
  Similar to the previous case, output is a 2-dim array, except for that `multi:softmax` has equivalent output shape of `multi:softprob` due to dropped transformation. If `strict_shape` is set to False then output can have 1 or 2 dim depending on used model.

- When using `preds_contribs` with `strict_shape` set to `True`:
  
  Output is a 3-dim array, with `(rows, groups, columns + 1)` as shape. Whether `approx_contribs` is used does not change the output shape. If the `strict_shape` parameter is not set, it can be a 2 or 3 dimension array depending on whether multi-class model is being used.

- When using `preds_interactions` with `strict_shape` set to `True`:
  
  Output is a 4-dim array, with `(rows, groups, columns + 1, columns + 1)` as shape. Like the predict contribution case, whether `approx_contribs` is used does not change the output shape. If `strict_shape` is set to False, it can have 3 or 4 dims depending on the underlying model.

- When using `pred_leaf` with `strict_shape` set to `True`:
  
  Output is a 4-dim array with `(n_samples, n_iterations, n_classes, n_trees_in_forest)` as shape. `n_trees_in_forest` is specified by the `numb_parallel_tree` during training. When `strict_shape` is set to False, output is a 2-dim array with last 3 dims concatenated into 1. Also the last dimension is dropped if it equals to 1. When using `apply` method in scikit learn interface, this is set to False by default.

For R package, when `strict_shape` is specified, an array is returned, with the same value as Python except R array is column-major while Python numpy array is row-major, so all the dimensions are reversed. For example, for a Python `predict_leaf` output obtained by having `strict_shape=True` has 4 dimensions: `(n_samples, n_iterations, n_classes, n_trees_in_forest)`, while R with `strict_shape=TRUE` outputs `(n_trees_in_forest, n_classes, n_iterations, n_samples)`. Other than these prediction types, there’s also a parameter called `iteration_range`, which is similar to model slicing. But instead of actually splitting up the model into multiple stacks, it simply returns the prediction formed by the trees.
within range. Number of trees created in each iteration equals to $trees_i = num\_class \times num\_parallel\_tree$. So if you are training a boosted random forest with size of 4, on the 3-class classification dataset, and want to use the first 2 iterations of trees for prediction, you need to provide \texttt{iteration_range}=(0, 2). Then the first $2 \times 3 \times 4$ trees will be used in this prediction.

### 1.8.2 Early Stopping

When a model is trained with early stopping, there is an inconsistent behavior between native Python interface and sklearn/R interfaces. By default on R and sklearn interfaces, the \texttt{best\_iteration} is automatically used so prediction comes from the best model. But with the native Python interface \texttt{xgboost.Booster.predict()} and \texttt{xgboost.Booster.inplace\_predict()} uses the full model. Users can use \texttt{best\_iteration} attribute with \texttt{iteration\_range} parameter to achieve the same behavior. Also the \texttt{save\_best} parameter from \texttt{xgboost.callback.EarlyStopping} might be useful.

### 1.8.3 Predictor

There are 2 predictors in XGBoost (3 if you have the one-api plugin enabled), namely \texttt{cpu\_predictor} and \texttt{gpu\_predictor}. The default option is \texttt{auto} so that XGBoost can employ some heuristics for saving GPU memory during training. They might have slight different outputs due to floating point errors.

### 1.8.4 Base Margin

There’s a training parameter in XGBoost called \texttt{base\_score}, and a meta data for \texttt{DMatrix} called \texttt{base\_margin} (which can be set in \texttt{fit} method if you are using scikit-learn interface). They specifies the global bias for boosted model. If the latter is supplied then former is ignored. \texttt{base\_margin} can be used to train XGBoost model based on other models. See demos on boosting from predictions.

### 1.8.5 Staged Prediction

Using the native interface with \texttt{DMatrix}, prediction can be staged (or cached). For example, one can first predict on the first 4 trees then run prediction on 8 trees. After running the first prediction, result from first 4 trees are cached so when you run the prediction with 8 trees XGBoost can reuse the result from previous prediction. The cache expires automatically upon next prediction, train or evaluation if the cached \texttt{DMatrix} object is expired (like going out of scope and being collected by garbage collector in your language environment).

### 1.8.6 In-place Prediction

Traditionally XGBoost accepts only \texttt{DMatrix} for prediction, with wrappers like scikit-learn interface the construction happens internally. We added support for in-place predict to bypass the construction of \texttt{DMatrix}, which is slow and memory consuming. The new predict function has limited features but is often sufficient for simple inference tasks. It accepts some commonly found data types in Python like \texttt{numpy.ndarray}, \texttt{scipy.sparse.csr\_matrix} and \texttt{cudf.DataFrame} instead of \texttt{xgboost.DMatrix}. You can call \texttt{xgboost.Booster.inplace\_predict()} to use it. Be aware that the output of in-place prediction depends on input data type, when input is on GPU data output is \texttt{cupy.ndarray}, otherwise a \texttt{numpy.ndarray} is returned.
1.8.7 Categorical Data

Other than users performing encoding, XGBoost has experimental support for categorical data using `gpu_hist` and `gpu_predictor`. No special operation needs to be done on input test data since the information about categories is encoded into the model during training.

1.8.8 Thread Safety

After 1.4 release, all prediction functions including normal `predict` with various parameters like shap value computation and `inplace_predict` are thread safe when underlying booster is `gbtree` or `dart`, which means as long as a tree model is used, prediction itself should thread safe. But the safety is only guaranteed with prediction. If one tries to train a model in one thread and provide prediction at the other using the same model the behaviour is undefined. This happens easier than one might expect, for instance we might accidentally call `clf.set_params()` inside a `predict` function:

```python
def predict_fn(clf: xgb.XGBClassifier, X):
    X = preprocess(X)
    clf.set_params(predictor="gpu_predictor")  # NOT safe!
    clf.set_params(n_jobs=1)  # NOT safe!
    return clf.predict_proba(X, iteration_range=(0, 10))
```

1.9 Tree Methods

For training boosted tree models, there are 2 parameters used for choosing algorithms, namely `updater` and `tree_method`. XGBoost has 4 built-in tree methods, namely `exact`, `approx`, `hist` and `gpu_hist`. Along with these tree methods, there are also some free standing updaters including `grow_local_histmaker`, `refresh`, `prune` and `sync`. The parameter `updater` is more primitive than `tree_method` as the latter is just a pre-configuration of the former. The difference is mostly due to historical reasons that each updater requires some specific configurations and might has missing features. As we are moving forward, the gap between them is becoming more and more irrelevant. We will collectively document them under tree methods.

1.9.1 Exact Solution

Exact means XGBoost considers all candidates from data for tree splitting, but underlying the objective is still interpreted as a Taylor expansion.

1. `exact`: Vanilla gradient boosting tree algorithm described in reference paper. During each split finding procedure, it iterates over all entries of input data. It's more accurate (among other greedy methods) but slow in computation performance. Also it doesn't support distributed training as XGBoost employs row splitting data distribution while `exact` tree method works on a sorted column format. This tree method can be used with parameter `tree_method` set to `exact`.
1.9.2 Approximated Solutions

As exact tree method is slow in performance and not scalable, we often employ approximated training algorithms. These algorithms build a gradient histogram for each node and iterate through the histogram instead of real dataset. Here we introduce the implementations in XGBoost below.

1. grow_local_histmaker updater: An approximation tree method described in reference paper. This updater is rarely used in practice so it’s still an updater rather than tree method. During split finding, it first runs a weighted GK sketching for data points belong to current node to find split candidates, using hessian as weights. The histogram is built upon this per-node sketch. It’s faster than exact in some applications, but still slow in computation.

2. approx tree method: An approximation tree method described in reference paper. Different from grow_local_histmaker, it runs sketching before building each tree using all the rows (rows belonging to the root) instead of per-node dataset. Similar to grow_local_histmaker updater, hessian is used as weights during sketch. The algorithm can be accessed by setting tree_method to approx.

3. hist tree method: An approximation tree method used in LightGBM with slight differences in implementation. It runs sketching before training using only user provided weights instead of hessian. The subsequent per-node histogram is built upon this global sketch. This is the fastest algorithm as it runs sketching only once. The algorithm can be accessed by setting tree_method to hist.

4. gpu_hist tree method: The gpu_hist tree method is a GPU implementation of hist, with additional support for gradient based sampling. The algorithm can be accessed by setting tree_method to gpu_hist.

1.9.3 Implications

Some objectives like reg:squarederror have constant hessian. In this case, hist or gpu_hist should be preferred as weighted sketching doesn’t make sense with constant weights. When using non-constant hessian objectives, sometimes approx yields better accuracy, but with slower computation performance. Most of the time using (gpu)_hist with higher max_bin can achieve similar or even superior accuracy while maintaining good performance. However, as xgboost is largely driven by community effort, the actual implementations have some differences than pure math description. Result might have slight differences than expectation, which we are currently trying to overcome.

1.9.4 Other Updaters

1. Prune: It prunes the existing trees. prune is usually used as part of other tree methods. To use pruner independently, one needs to set the process type to update by: {
   "process_type": "update", 
   "updater": "prune"
}. With this set of parameters, during training, XGBoost will prune the existing trees according to 2 parameters min_split_loss (gamma) and max_depth.

2. Refresh: Refresh the statistic of built trees on a new training dataset. Like the pruner, To use refresh independently, one needs to set the process type to update: {
   "process_type": "update", 
   "updater": "refresh"
}. During training, the updater will change statistics like cover and weight according to the new training dataset. When refresh_leaf is also set to true (default), XGBoost will update the leaf value according to the new leaf weight, but the tree structure (split condition) itself doesn’t change.

   There are examples on both training continuation (adding new trees) and using update process on demo/guide-python. Also checkout the process_type parameter in XGBoost Parameters.

3. Sync: Synchronize the tree among workers when running distributed training.
1.9.5 Removed Updaters

2 Updaters were removed during development due to maintainability. We describe them here solely for the interest of documentation. First one is distributed colmaker, which was a distributed version of exact tree method. It required specialization for column based splitting strategy and a different prediction procedure. As the exact tree method is slow by itself and scaling is even less efficient, we removed it entirely. Second one is skmaker. Per-node weighted sketching employed by grow_local_histmaker is slow, the skmaker was unmaintained and seems to be a workaround trying to eliminate the histogram creation step and uses sketching values directly during split evaluation. It was never tested and contained some unknown bugs, we decided to remove it and focus our resources on more promising algorithms instead. For accuracy, most of the time approx, hist and gpu_hist are enough with some parameters tuning, so removing them don't have any real practical impact.

1.9.6 Feature Matrix

Following table summarizes some differences in supported features between 4 tree methods, T means supported while F means unsupported.

<table>
<thead>
<tr>
<th></th>
<th>Exact</th>
<th>Approx</th>
<th>Hist</th>
<th>GPU Hist</th>
</tr>
</thead>
<tbody>
<tr>
<td>grow_policy</td>
<td>Depthwise</td>
<td>depthwise/lossguide</td>
<td>depthwise/lossguide</td>
<td>depthwise/lossguide</td>
</tr>
<tr>
<td>max_leaves</td>
<td>F</td>
<td>T</td>
<td>T</td>
<td>T</td>
</tr>
<tr>
<td>sampling method</td>
<td>uniform</td>
<td>uniform</td>
<td>uniform</td>
<td>gradient_based/uniform</td>
</tr>
<tr>
<td>categorical data</td>
<td>F</td>
<td>T</td>
<td>T</td>
<td>T</td>
</tr>
<tr>
<td>External memory</td>
<td>F</td>
<td>T</td>
<td>T</td>
<td>P</td>
</tr>
</tbody>
</table>

Features/parameters that are not mentioned here are universally supported for all 4 tree methods (for instance, column sampling and constraints). The P in external memory means partially supported. Please note that both categorical data and external memory are experimental.

1.10 XGBoost Python Package

This page contains links to all the python related documents on python package. To install the package, checkout Installation Guide.

1.10.1 Contents

Python Package Introduction

This document gives a basic walkthrough of the xgboost package for Python. The Python package is consisted of 3 different interfaces, including native interface, scikit-learn interface and dask interface. For introduction to dask interface please see Distributed XGBoost with Dask.

List of other Helpful Links

- XGBoost Python Feature Walkthrough
- Python API Reference
Install XGBoost

To install XGBoost, follow instructions in *Installation Guide*.

To verify your installation, run the following in Python:

```
import xgboost as xgb
```

Data Interface

The XGBoost python module is able to load data from many different types of data format, including:

- NumPy 2D array
- SciPy 2D sparse array
- Pandas data frame
- cuDF DataFrame
- cupy 2D array
- dlpack
- datatable
- XGBoost binary buffer file.
- LIBSVM text format file
- Comma-separated values (CSV) file
- Arrow table.

*(See *Text Input Format of DMatrix* for detailed description of text input format.)*

The data is stored in a *DMatrix* object.

- To load a NumPy array into *DMatrix*:
  ```python
data = np.random.rand(5, 10) # 5 entities, each contains 10 features
label = np.random.randint(2, size=5) # binary target
dtrain = xgb.DMatrix(data, label=label)
```

- To load a *scipy.sparse* array into *DMatrix*:
xgboost, Release 2.0.0-dev

```python
csr = scipy.sparse.csr_matrix((dat, (row, col)))
dtrain = xgb.DMatrix(csr)
```

- To load a Pandas data frame into `DMatrix`:

```python
data = pandas.DataFrame(np.arange(12).reshape((4,3)), columns=['a', 'b', 'c'])
label = pandas.DataFrame(np.random.randint(2, size=4))
dtrain = xgb.DMatrix(data, label=label)
```

- Saving `DMatrix` into a XGBoost binary file will make loading faster:

```python
dtrain = xgb.DMatrix('train.svm.txt')
dtrain.save_binary('train.buffer')
```

- Missing values can be replaced by a default value in the `DMatrix` constructor:

```python
dtrain = xgb.DMatrix(data, label=label, missing=np.NaN)
```

- Weights can be set when needed:

```python
w = np.random.rand(5, 1)
dtrain = xgb.DMatrix(data, label=label, missing=np.NaN, weight=w)
```

When performing ranking tasks, the number of weights should be equal to number of groups.

- To load a LIBSVM text file or a XGBoost binary file into `DMatrix`:

```python
dtrain = xgb.DMatrix('train.svm.txt')
dtest = xgb.DMatrix('test.svm.buffer')
```

The parser in XGBoost has limited functionality. When using Python interface, it’s recommended to use sklearn `load_svmlight_file` or other similar utilities than XGBoost’s builtin parser.

- To load a CSV file into `DMatrix`:

```python
# label_column specifies the index of the column containing the true label
dtrain = xgb.DMatrix('train.csv?format=csv&label_column=0')
dtest = xgb.DMatrix('test.csv?format=csv&label_column=0')
```

The parser in XGBoost has limited functionality. When using Python interface, it’s recommended to use pandas `read_csv` or other similar utilities than XGBoost’s builtin parser.

**Setting Parameters**

XGBoost can use either a list of pairs or a dictionary to set `parameters`. For instance:

- Booster parameters

```python
param = {'max_depth': 2, 'eta': 1, 'objective': 'binary:logistic'}
param['nthread'] = 4
param['eval_metric'] = 'auc'
```

- You can also specify multiple eval metrics:

```python
```
param['eval_metric'] = ['auc', 'ams@0']

# alternatively:
# plst = param.items()
# plst += [('eval_metric', 'ams@0')]

• Specify validations set to watch performance

   evallist = [(dtest, 'eval'), (dtrain, 'train')]

Training

Training a model requires a parameter list and data set.

   num_round = 10
   bst = xgb.train(param, dtrain, num_round, evallist)

After training, the model can be saved.

   bst.save_model('0001.model')

The model and its feature map can also be dumped to a text file.

   # dump model
   bst.dump_model('dump.raw.txt')
   # dump model with feature map
   bst.dump_model('dump.raw.txt', 'featmap.txt')

A saved model can be loaded as follows:

   bst = xgb.Booster({'nthread': 4})  # init model
   bst.load_model('model.bin')  # load data

Methods including update and boost from xgboost.Booster are designed for internal usage only. The wrapper function xgboost.train does some pre-configuration including setting up caches and some other parameters.

Early Stopping

If you have a validation set, you can use early stopping to find the optimal number of boosting rounds. Early stopping requires at least one set in evals. If there’s more than one, it will use the last.

   train(..., evals=evals, early_stopping_rounds=10)

The model will train until the validation score stops improving. Validation error needs to decrease at least every early_stopping_rounds to continue training.

If early stopping occurs, the model will have two additional fields: bst.best_score, bst.best_iteration. Note that xgboost.train() will return a model from the last iteration, not the best one.

This works with both metrics to minimize (RMSE, log loss, etc.) and to maximize (MAP, NDCG, AUC). Note that if you specify more than one evaluation metric the last one in param['eval_metric'] is used for early stopping.
Prediction

A model that has been trained or loaded can perform predictions on data sets.

```python
# 7 entities, each contains 10 features
data = np.random.rand(7, 10)
dtest = xgb.DMatrix(data)
ypred = bst.predict(dtest)
```

If early stopping is enabled during training, you can get predictions from the best iteration with `bst.best_iteration`:

```python
ypred = bst.predict(dtest, iteration_range=(0, bst.best_iteration + 1))
```

Plotting

You can use plotting module to plot importance and output tree.

To plot importance, use `xgboost.plot_importance()`. This function requires `matplotlib` to be installed.

```python
xgb.plot_importance(bst)
```

To plot the output tree via `matplotlib`, use `xgboost.plot_tree()`, specifying the ordinal number of the target tree. This function requires `graphviz` and `matplotlib`.

```python
xgb.plot_tree(bst, num_trees=2)
```

When you use `IPython`, you can use the `xgboost.to_graphviz()` function, which converts the target tree to a `graphviz` instance. The `graphviz` instance is automatically rendered in `IPython`.

```python
xgb.to_graphviz(bst, num_trees=2)
```

Scikit-Learn interface

XGBoost provides an easy to use scikit-learn interface for some pre-defined models including regression, classification and ranking.

```python
# Use "gpu_hist" for training the model.
reg = xgb.XGBRegressor(tree_method="gpu_hist")
# Fit the model using predictor X and response y.
reg.fit(X, y)
# Save model into JSON format.
reg.save_model("regressor.json")
```

User can still access the underlying booster model when needed:

```python
booster: xgb.Booster = reg.get_booster()
```
Python API Reference

This page gives the Python API reference of xgboost, please also refer to Python Package Introduction for more information about the Python package.

- Global Configuration
- Core Data Structure
- Learning API
- Scikit-Learn API
- Plotting API
- Callback API
- Dask API
  - Dask extensions for distributed training
  * Optional dask configuration

Global Configuration

xgboost.config_context(**new_config)

Context manager for global XGBoost configuration.

Global configuration consists of a collection of parameters that can be applied in the global scope. See Global Configuration for the full list of parameters supported in the global configuration.

**Note:** All settings, not just those presently modified, will be returned to their previous values when the context manager is exited. This is not thread-safe.

New in version 1.4.0.

**Parameters** new_config (Dict[str, Any]) – Keyword arguments representing the parameters and their values

Example

```python
import xgboost as xgb

# Show all messages, including ones pertaining to debugging
xgb.set_config(verbosity=2)

# Get current value of global configuration
# This is a dict containing all parameters in the global configuration,
# including 'verbosity'
config = xgb.get_config()
assert config['verbosity'] == 2

# Example of using the context manager xgb.config_context().
```

(continues on next page)
with xgb.config_context(verbosity=0):
    # Suppress warning caused by model generated with XGBoost version < 1.0.0
    bst = xgb.Booster(model_file='./old_model.bin')
assert xgb.get_config()['verbosity'] == 2  # old value restored

See also:

- **set_config** Set global XGBoost configuration
- **get_config** Get current values of the global configuration

### xgboost.set_config(**new_config)**

Set global configuration.

Global configuration consists of a collection of parameters that can be applied in the global scope. See *Global Configuration* for the full list of parameters supported in the global configuration.

New in version 1.4.0.

**Parameters new_config (Dict[str, Any])** – Keyword arguments representing the parameters and their values

### Example

```python
import xgboost as xgb

# Show all messages, including ones pertaining to debugging
xgb.set_config(verbosity=2)

# Get current value of global configuration
# This is a dict containing all parameters in the global configuration,
# including 'verbosity'
config = xgb.get_config()
assert config['verbosity'] == 2

# Example of using the context manager xgb.config_context().
# The context manager will restore the previous value of the global
# configuration upon exiting.
with xgb.config_context(verbosity=0):
    # Suppress warning caused by model generated with XGBoost version < 1.0.0
    bst = xgb.Booster(model_file='./old_model.bin')
assert xgb.get_config()['verbosity'] == 2  # old value restored
```

### xgboost.get_config()**

Get current values of the global configuration.

Global configuration consists of a collection of parameters that can be applied in the global scope. See *Global Configuration* for the full list of parameters supported in the global configuration.

New in version 1.4.0.

**Returns** args – The list of global parameters and their values
**Return type**  `Dict[str, Any]`

**Example**

```python
import xgboost as xgb

# Show all messages, including ones pertaining to debugging
xgb.set_config(verbosity=2)

# Get current value of global configuration
# This is a dict containing all parameters in the global configuration,
# including 'verbosity'
config = xgb.get_config()
assert config['verbosity'] == 2

# Example of using the context manager xgb.config_context().
# The context manager will restore the previous value of the global
# configuration upon exiting.
with xgb.config_context(verbosity=0):
    # Suppress warning caused by model generated with XGBoost version < 1.0.0
    bst = xgb.Booster(model_file='./old_model.bin')
    assert xgb.get_config() ['verbosity'] == 2  # old value restored
```

### Core Data Structure

Core XGBoost Library.

```python
class xgboost.DMatrix(data, label=None, *, weight=None, base_margin=None, missing=None, silent=False,
                      feature_names=None, feature_types=None, nthread=None, group=None, qid=None,
                      label_lower_bound=None, label_upper_bound=None, feature_weights=None,
                      enable_categorical=False)
```

**Bases:** `object`

Data Matrix used in XGBoost.

DMatrix is an internal data structure that is used by XGBoost, which is optimized for both memory efficiency and training speed. You can construct DMatrix from multiple different sources of data.

**Parameters**

- **data**  
  `(os.PathLike/string/numpy.array/scipy.sparse/pd.DataFrame/)`  
  Data source of DMatrix.

  When data is string or os.PathLike type, it represents the path libsvm format txt file, csv file (by specifying uri parameter `path_to_csv?format=csv`), or binary file that xgboost can read from.

- **label**  
  `(array_like)`  
  Label of the training data.

- **weight**  
  `(array_like)`  
  Weight for each instance.

**Note:** For ranking task, weights are per-group.
In ranking task, one weight is assigned to each group (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

- **base_margin** (*array_like*) – Base margin used for boosting from existing model.
- **missing** (*float, optional*) – Value in the input data which needs to be present as a missing value. If None, defaults to np.nan.
- **silent** (*boolean, optional*) – Whether print messages during construction
- **feature_names** (*list, optional*) – Set names for features.
- **feature_types** (*FeatureTypes*) – Set types for features. When *enable_categorical* is set to *True*, string “c” represents categorical data type while “q” represents numerical feature type. For categorical features, the input is assumed to be preprocessed and encoded by the users. The encoding can be done via `sklearn.preprocessing.OrdinalEncoder` or pandas dataframe `.cat.codes` method. This is useful when users want to specify categorical features without having to construct a dataframe as input.
- **nthread** (*integer, optional*) – Number of threads to use for loading data when parallelization is applicable. If -1, uses maximum threads available on the system.
- **group** (*array_like*) – Group size for all ranking group.
- **qid** (*array_like*) – Query ID for data samples, used for ranking.
- **label_lower_bound** (*array_like*) – Lower bound for survival training.
- **label_upper_bound** (*array_like*) – Upper bound for survival training.
- **feature_weights** (*array_like, optional*) – Set feature weights for columnsampling.
- **enable_categorical** (*boolean, optional*) – New in version 1.3.0.

**Note:** This parameter is experimental

Experimental support of specializing for categorical features. Do not set to True unless you are interested in development. Also, JSON/UBJSON serialization format is required.

**Return type** None

**property feature_names**: Optional[List[str]]

Get feature names (column labels).

**Returns** feature_names

**Return type** list or None

**property feature_types**: Optional[List[str]]

Get feature types. See `DMatrix` for details.

**get_base_margin**()

Get the base margin of the DMatrix.

**Return type** base_margin

**get_float_info**(field)

Get float property from the DMatrix.

**Parameters** field (str) – The field name of the information
get_group()
Get the group of the DMatrix.
Return type group

get_label()
Get the label of the DMatrix.
Returns label
Return type array

get_uint_info(field)
Get unsigned integer property from the DMatrix.
Parameters field (str) – The field name of the information
Returns info – a numpy array of unsigned integer information of the data
Return type array

get_weight()
Get the weight of the DMatrix.
Returns weight
Return type array

num_col()
Get the number of columns (features) in the DMatrix.
Returns number of columns
Return type int

num_row()
Get the number of rows in the DMatrix.
Returns number of rows
Return type int

save_binary(fname, silent=True)
Save DMatrix to an XGBoost buffer. Saved binary can be later loaded by providing the path to xgboost. DMatrix() as input.
Parameters
- fname (string or os.PathLike) – Name of the output buffer file.
- silent (bool (optional; default: True)) – If set, the output is suppressed.
Return type None

set_base_margin(margin)
Set base margin of booster to start from.
This can be used to specify a prediction value of existing model to be base_margin However, remember margin is needed, instead of transformed prediction e.g. for logistic regression: need to put in value before logistic transformation see also example/demo.py
Parameters margin (array like) – Prediction margin of each datapoint
Return type None

**set_float_info**(field, data)

Set float type property into the DMatrix.

Parameters

- **field** (str) – The field name of the information
- **data** (numpy array) – The array of data to be set

Return type None

**set_float_info_npy2d**(field, data)

Set float type property into the DMatrix for numpy 2d array input

Parameters

- **field** (str) – The field name of the information
- **data** (numpy array) – The array of data to be set

Return type None

**set_group**(group)

Set group size of DMatrix (used for ranking).

Parameters **group** (array like) – Group size of each group

Return type None

**set_info**(label=None, weight=None, base_margin=None, group=None, qid=None, label_lower_bound=None, label_upper_bound=None, feature_names=None, feature_types=None, feature_weights=None)

Set meta info for DMatrix. See doc string for `xgboost.DMatrix`.

Parameters

- **label** (Optional[Any]) –
- **weight** (Optional[Any]) –
- **base_margin** (Optional[Any]) –
- **group** (Optional[Any]) –
- **qid** (Optional[Any]) –
- **label_lower_bound** (Optional[Any]) –
- **label_upper_bound** (Optional[Any]) –
- **feature_names** (Optional[Sequence[str]]) –
- **feature_types** (Optional[List[str]]) –
- **feature_weights** (Optional[Any]) –

Return type None

**set_label**(label)

Set label of dmatrix

Parameters **label** (array like) – The label information to be set into DMatrix

Return type None
**set_uint_info(field, data)**

Set uint type property into the DMatrix.

**Parameters**

- **field** (*str*) – The field name of the information
- **data** (*numpy array*) – The array of data to be set

**Return type** None

**set_weight(weight)**

Set weight of each instance.

**Parameters**

- **weight** (*array like*) – Weight for each data point

**Note:** For ranking task, weights are per-group.

In ranking task, one weight is assigned to each group (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

**Return type** None

**slice(rindex, allow_groups=False)**

Slice the DMatrix and return a new DMatrix that only contains `rindex`.

**Parameters**

- **rindex** (*Union[List[int], numpy.ndarray]*) – List of indices to be selected.
- **allow_groups** (*bool*) – Allow slicing of a matrix with a groups attribute

**Returns** A new DMatrix containing only selected indices.

**Return type** DMatrix

**class xgboost.DeviceQuantileDMatrix(data, label=None, *, weight=None, base_margin=None, missing=None, silent=False, feature_names=None, feature_types=None, nthread=None, max_bin=256, group=None, qid=None, label_lower_bound=None, label_upper_bound=None, feature_weights=None, enable_categorical=False)**

Bases: `xgboost.core.DMatrix`

Device memory Data Matrix used in XGBoost for training with tree_method='gpu_hist'. Do not use this for test/validation tasks as some information may be lost in quantisation. This DMatrix is primarily designed to save memory in training from device memory inputs by avoiding intermediate storage. Set max_bin to control the number of bins during quantisation. See doc string in `xgboost.DMatrix` for documents on meta info.

You can construct DeviceQuantileDMatrix from cupy/cudf/dlpack.

New in version 1.1.0.

**Parameters**


Data source of DMatrix.

When data is string or os.PathLike type, it represents the path libsvm format txt file, csv file (by specifying uri parameter ‘path_to_csv?format=csv’), or binary file that xgboost can read from.
• **label** (*array_like*) – Label of the training data.

• **weight** (*array_like*) – Weight for each instance.

**Note:** For ranking task, weights are per-group.

In ranking task, one weight is assigned to each group (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

• **base_margin** (*array_like*) – Base margin used for boosting from existing model.

• **missing** (*float, optional*) – Value in the input data which needs to be present as a missing value. If None, defaults to np.nan.

• **silent** (*boolean, optional*) – Whether print messages during construction

• **feature_names** (*list, optional*) – Set names for features.

• **feature_types** (*FeatureTypes*) – Set types for features. When `enable_categorical` is set to `True`, string “c” represents categorical data type while “q” represents numerical feature type. For categorical features, the input is assumed to be preprocessed and encoded by the users. The encoding can be done via `sklearn.preprocessing.OrdinalEncoder` or pandas dataframe `.cat.codes` method. This is useful when users want to specify categorical features without having to construct a dataframe as input.

• **nthread** (*integer, optional*) – Number of threads to use for loading data when parallelization is applicable. If -1, uses maximum threads available on the system.

• **group** (*array_like*) – Group size for all ranking group.

• **qid** (*array_like*) – Query ID for data samples, used for ranking.

• **label_lower_bound** (*array_like*) – Lower bound for survival training.

• **label_upper_bound** (*array_like*) – Upper bound for survival training.

• **feature_weights** (*array_like, optional*) – Set feature weights for column sampling.

• **enable_categorical** (*boolean, optional*) – New in version 1.3.0.

**Note:** This parameter is experimental

Experimental support of specializing for categorical features. Do not set to True unless you are interested in development. Also, JSON/UBJSON serialization format is required.

• **max_bin** (*int*) –

**Return type** None

**class** `xgboost.Booster(params=None, cache=None, model_file=None)`

Bases: `object`

A Booster of XGBoost.

Booster is the model of xgboost, that contains low level routines for training, prediction and evaluation.

**Parameters**

• **params** (*dict*) – Parameters for boosters.

• **cache** (*list*) – List of cache items.
• **model_file**(string/os.PathLike/Booster/bytearray) – Path to the model file if it's string or PathLike.

**Return type** None

**attr**(key)
Get attribute string from the Booster.

**Parameters**

- **key**(str) – The key to get attribute from.

**Returns**

- **value** – The attribute value of the key, returns None if attribute do not exist.

**Return type** str

**attributes()**
Get attributes stored in the Booster as a dictionary.

**Returns**

- **result** – Returns an empty dict if there's no attributes.

**Return type** dictionary of attribute_name: attribute_value pairs of strings.

**boost**(dtrain, grad, hess)
Boost the booster for one iteration, with customized gradient statistics. Like xgboost.Booster. **update()**, this function should not be called directly by users.

**Parameters**

- **dtrain**(xgboost.core.DMatrix) – The training DMatrix.
- **grad**(numpy.ndarray) – The first order of gradient.
- **hess**(numpy.ndarray) – The second order of gradient.

**Return type** None

**copy()**
Copy the booster object.

**Returns**

- **booster** – a copied booster model

**Return type** Booster

**dump_model**(fout, fmap='', with_stats=False, dump_format='text')
Dump model into a text or JSON file. Unlike save_model(), the output format is primarily used for visualization or interpretation, hence it’s more human readable but cannot be loaded back to XGBoost.

**Parameters**

- **fout**(string or os.PathLike) – Output file name.
- **fmap**(string or os.PathLike, optional) – Name of the file containing feature map names.
- **with_stats**(bool, optional) – Controls whether the split statistics are output.
- **dump_format**(string, optional) – Format of model dump file. Can be ‘text’ or ‘json’.

**Return type** None

**eval**(data, name='eval', iteration=0)
Evaluate the model on mat.

**Parameters**

- **data**(xgboost.core.DMatrix) – The dmatrix storing the input.
- **name**(str) – The name of the dataset.

1.10. XGBoost Python Package
- **iteration** (*int*) – The current iteration number.

  **Returns**

  - **result** – Evaluation result string.

  **Return type** string

  `eval_set(evals, iteration=0, feval=None, output_margin=True)`

  Evaluate a set of data.

  **Parameters**

  - **evals** (*Sequence[Tuple[xgboost.core.DMatrix, str]]*) – List of items to be evaluated.
    
    - **iteration** (*int*) – Current iteration.
    
    - **feval** (*Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[str, float]]]*) – Custom evaluation function.
    
    - **output_margin** (*bool*) –

  **Returns**

  - **result** – Evaluation result string.

  **Return type** string

  `property feature_names: Optional[List[str]]`

  Feature names for this booster. Can be directly set by input data or by assignment.

  `property feature_types: Optional[List[str]]`

  Feature types for this booster. Can be directly set by input data or by assignment. See `DMatrix` for details.

  `get_dump(fmap=None, with_stats=False, dump_format='text')`

  Returns the model dump as a list of strings. Unlike `save_model()`, the output format is primarily used for visualization or interpretation, hence it’s more human readable but cannot be loaded back to XGBoost.

  **Parameters**

  - **fmap** (*Union[str, os.PathLike]*) – Name of the file containing feature map names.
  - **with_stats** (*bool*) – Controls whether the split statistics are output.
  - **dump_format** (*str*) – Format of model dump. Can be ‘text’, ‘json’ or ‘dot’.

  **Return type** `List[str]`

  `get_fscore(fmap=None)`

  Get feature importance of each feature.

  **Note:** Zero-importance features will not be included

  Keep in mind that this function does not include zero-importance feature, i.e. those features that have not been used in any split conditions.

  `get_score(fmap=None, importance_type='weight')`

  Get feature importance of each feature. For tree model Importance type can be defined as:

  - ‘weight’: the number of times a feature is used to split the data across all trees.
  - ‘gain’: the average gain across all splits the feature is used in.
• ‘cover’: the average coverage across all splits the feature is used in.
• ‘total_gain’: the total gain across all splits the feature is used in.
• ‘total_cover’: the total coverage across all splits the feature is used in.

Note: For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

Note: Zero-importance features will not be included
Keep in mind that this function does not include zero-importance feature, i.e. those features that have not been used in any split conditions.

Parameters
- **fmap** (*Union*[str, os.PathLike]) – The name of feature map file.
- **importance_type** (str) – One of the importance types defined above.

Returns
- A map between feature names and their scores. When gblinear is used for multi-class classification the scores for each feature is a list with length n_classes, otherwise they’re scalars.

**Return type** Dict[str, Union[float, List[float]]]

get_split_value_histogram(*feature*, *fmap=*, *bins=None*, *as_pandas=True*)
Get split value histogram of a feature

Parameters
- **feature** (str) – The name of the feature.
- **fmap** (str or os.PathLike (optional)) – The name of feature map file.
- **bin** (int, default None) – The maximum number of bins. Number of bins equals number of unique split values n_unique, if bins == None or bins > n_unique.
- **as_pandas** (bool, default True) – Return pd.DataFrame when pandas is installed. If False or pandas is not installed, return numpy ndarray.
- **bins** (Optional[int]) –

Returns
- A histogram of used splitting values for the specified feature
- either as numpy array or pandas DataFrame.

**Return type** Union[numpy.ndarray, pandas.core.frame.DataFrame]

inplace_predict(*data*, *iteration_range=(0, 0)*, *predict_type=value*, *missing=nan*, *validate_features=True*, *base_margin=None*, *strict_shape=False*)
Run prediction in-place, Unlike predict() method, inplace prediction does not cache the prediction result. Calling only inplace_predict in multiple threads is safe and lock free. But the safety does not hold when used in conjunction with other methods. E.g. you can’t train the booster in one thread and perform prediction in the other.
booster.set_param({'predictor': 'gpu_predictor'})
booster.inplace_predict(cupy_array)

booster.set_param({'predictor': 'cpu_predictor'})
booster.inplace_predict(numpy_array)

New in version 1.1.0.

Parameters

- **data** *(numpy.ndarray/scipy.sparse.csr_matrix/cupy.ndarray/cudf.DataFrame/pd.DataFrame)* – The input data, must not be a view for numpy array. Set predictor to gpu_predictor for running prediction on CuPy array or CuDF DataFrame.
- **iteration_range** *(Tuple[int, int])* – See predict() for details.
- **predict_type** *(str)* –
  - **value** Output model prediction values.
  - **margin** Output the raw untransformed margin value.
- **missing** *(float)* – See xgboost.DMatrix for details.
- **validate_features** *(bool)* – See xgboost.Booster.predict() for details.
  New in version 1.4.0.
- **base_margin** *(Optional[Any])* – See xgboost.DMatrix for details.
  New in version 1.4.0.
- **strict_shape** *(bool)* – See xgboost.Booster.predict() for details.
  New in version 1.4.0.

Returns **prediction** – The prediction result. When input data is on GPU, prediction result is stored in a cupy array.

Return type numpy.ndarray/cupy.ndarray

**load_config** *(config)*

Load configuration returned by save_config.

New in version 1.0.0.

Parameters **config** *(str)* –

Return type None

**load_model** *(fname)*

Load the model from a file or bytearray. Path to file can be local or as an URI.

The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

model.load_model("model.json")
# or
model.load_model("model.ubj")

Parameters **fname** *(Union[str, bytearray, os.PathLike])* – Input file name or memory buffer(see also save_raw)
**Return type** None

**num_boosted_rounds()**
Get number of boosted rounds. For gblinear this is reset to 0 after serializing the model.

**Return type** int

**num_features()**
Number of features in booster.

**Return type** int

**predict(data, output_margin=False, ntree_limit=0, pred_leaf=False, pred_contribs=False, approx_contribs=False, pred_interactions=False, validate_features=True, training=False, iteration_range=(0, 0), strict_shape=False)**
Predict with data. The full model will be used unless iteration_range is specified, meaning user have to either slice the model or use the best_iteration attribute to get prediction from best model returned from early stopping.

**Note:** See Prediction for issues like thread safety and a summary of outputs from this function.

### Parameters

- **data** *(xgboost.core.DMatrix)* – The dmatrix storing the input.
- **output_margin** *(bool)* – Whether to output the raw untransformed margin value.
- **ntree_limit** *(int)* – Deprecated, use iteration_range instead.
- **pred_leaf** *(bool)* – When this option is on, the output will be a matrix of (nsample, ntrees) with each record indicating the predicted leaf index of each sample in each tree. Note that the leaf index of a tree is unique per tree, so you may find leaf 1 in both tree 1 and tree 0.
- **pred_contribs** *(bool)* – When this is True the output will be a matrix of size (nsample, nfeats + 1) with each record indicating the feature contributions (SHAP values) for that prediction. The sum of all feature contributions is equal to the raw untransformed margin value of the prediction. Note the final column is the bias term.
- **approx_contribs** *(bool)* – Approximate the contributions of each feature. Used when pred_contribs or pred_interactions is set to True. Changing the default of this parameter (False) is not recommended.
- **pred_interactions** *(bool)* – When this is True the output will be a matrix of size (nsample, nfeats + 1, nfeats + 1) indicating the SHAP interaction values for each pair of features. The sum of each row (or column) of the interaction values equals the corresponding SHAP value (from pred_contribs), and the sum of the entire matrix equals the raw untransformed margin value of the prediction. Note the last row and column correspond to the bias term.
- **validate_features** *(bool)* – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- **training** *(bool)* – Whether the prediction value is used for training. This can effect dart booster, which performs dropouts during training iterations but use all trees for inference. If you want to obtain result with dropouts, set this parameter to True. Also, the parameter is set to true when obtaining prediction for custom objective function.

New in version 1.0.0.
• **iteration_range** (*Tuple[int, int]*) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

• **strict_shape** (*bool*) – When set to True, output shape is invariant to whether classification is used. For both value and margin prediction, the output shape is (n_samples, n_groups), n_groups == 1 when multi-class is not used. Default to False, in which case the output shape can be (n_samples, ) if multi-class is not used.

New in version 1.4.0.

Returns prediction

Return type  numpy array

**save_config()**

Output internal parameter configuration of Booster as a JSON string.

New in version 1.0.0.

Return type  str

**save_model(fname)**

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

Parameters  **fname** *(string or os.PathLike)* – Output file name

Return type  None

**save_raw**(raw_format='deprecated')

Save the model to a in memory buffer representation instead of file.

Parameters  **raw_format** *(str)* – Format of output buffer. Can be *json*, *ubj* or *deprecated*. Right now the default is *deprecated* but it will be changed to *ubj* (universal binary json) in the future.

Return type  An in memory buffer representation of the model

**set_attr**(**kwargs)**

Set the attribute of the Booster.

Parameters

- **kwargs** – The attributes to set. Setting a value to None deletes an attribute.

- **kwargs** *(Optional[str])* –

Return type  None
set_param(params, value=None)

Set parameters into the Booster.

Parameters

- **params** (dict/list/str) – list of key, value pairs, dict of key to value or simply str key
- **value** (optional) – value of the specified parameter, when params is str key

Return type None

trees_to_dataframe(fmap="")

Parse a boosted tree model text dump into a pandas DataFrame structure.

This feature is only defined when the decision tree model is chosen as base learner (booster in {gbtree, dart}). It is not defined for other base learner types, such as linear learners (booster=gblinear).

Parameters **fmap** (str or os.PathLike (optional)) – The name of feature map file.

Return type pandas.core.frame.DataFrame

update(dtrain, iteration, fobj=None)

Update for one iteration, with objective function calculated internally. This function should not be called directly by users.

Parameters

- **dtrain** (DMatrix) – Training data.
- **iteration** (int) – Current iteration number.
- **fobj** (function) – Customized objective function.

Return type None

Learning API

Training Library containing training routines.

xgboost.train(params, dtrain, num_boost_round=10, *, evals=None, obj=None, feval=None, maximize=None, early_stopping_rounds=None, evals_result=None, verbose_eval=True, xgb_model=None, callbacks=None, custom_metric=None)

Train a booster with given parameters.

Parameters

- **params** (Dict[str, Any]) – Booster params.
- **dtrain** (xgboost.core.DMatrix) – Data to be trained.
- **num_boost_round** (int) – Number of boosting iterations.
- **evals** (Optional[Sequence[Tuple[xgboost.core.DMatrix, str]]]) – List of validation sets for which metrics will evaluated during training. Validation metrics will help us track the performance of the model.
- **obj** (Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[numpy.ndarray, numpy.ndarray]]]) – Custom objective function. See Custom Objective for details.
- **feval** (Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[str, float]]]) – Deprecated since version 1.6.0: Use custom_metric instead.
• **maximize** (*bool*) – Whether to maximize feval.

• **early_stopping_rounds** (*Optional[int]*) – Activates early stopping. Validation metric needs to improve at least once in every early_stopping_rounds round(s) to continue training. Requires at least one item in `evals`. The method returns the model from the last iteration (not the best one). Use custom callback or model slicing if the best model is desired. If there’s more than one item in `evals`, the last entry will be used for early stopping. If there’s more than one metric in the `eval_metric` parameter given in `params`, the last metric will be used for early stopping. If early stopping occurs, the model will have two additional fields: bst. best_score, bst. best_iteration.

• **evals_result** (*Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]*) – This dictionary stores the evaluation results of all the items in watchlist.

Example: with a watchlist containing `[(dtest, 'eval'), (dtrain, 'train')]` and a parameter containing (`'eval_metric': 'logloss'`), the `evals_result` returns

```python
{'train': {'logloss': ['0.48253', '0.35953']},
'eval': {'logloss': ['0.480385', '0.357756']}}
```

• **verbose_eval** (*Optional[Union[bool, int]*) – Requires at least one item in `evals`. If `verbose_eval` is True then the evaluation metric on the validation set is printed at each boosting stage. If `verbose_eval` is an integer then the evaluation metric on the validation set is printed at every given `verbose_eval` boosting stage. The last boosting stage / the boosting stage found by using `early_stopping_rounds` is also printed. Example: with `verbose_eval=4` and at least one item in `evals`, an evaluation metric is printed every 4 boosting stages, instead of every boosting stage.

• **xgb_model** (*Optional[Union[str, os.PathLike, xgboost.core.Booster, bytearray]*) – Xgb model to be loaded before training (allows training continuation).

• **callbacks** (*Optional[Sequence[xgboost.callback.TrainingCallback]*) – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using *Callback API*.

**Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

• **custom_metric** (*Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[str, float]]]*) – Custom metric function. See *Custom Metric* for details.

**Returns**  
Booster

**Return type**  
a trained booster model

```python
xgboost.cv(params, dtrain, num_boost_round=10, nfold=3, stratified=False, folds=None, metrics=(), obj=None, feval=None, maximize=None, early_stopping_rounds=None, fpreproc=None, as_pandas=True, verbose_eval=None, show_stdv=True, seed=0, callbacks=None, shuffle=True, custom_metric=None)
```

Cross-validation with given parameters.
Parameters

- **params** (dict) – Booster params.
- **dtrain** (DMatrix) – Data to be trained.
- **num_boost_round** (int) – Number of boosting iterations.
- **nfold** (int) – Number of folds in CV.
- **stratified** (bool) – Perform stratified sampling.
- **folds** (aKFold or StratifiedKFold instance or list of fold indices) – Sklearn KFolds or StratifiedKFolds object. Alternatively may explicitly pass sample indices for each fold. For n folds, folds should be a length n list of tuples. Each tuple is (in, out) where in is a list of indices to be used as the training samples for the n-th fold and out is a list of indices to be used as the testing samples for the n-th fold.
- **metrics** (string or list of strings) – Evaluation metrics to be watched in CV.
- **obj** (Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[numpy.ndarray, numpy.ndarray]]]) – Custom objective function. See [Custom Objective](#) for details.
- **feval** (function) – Deprecated since version 1.6.0: Use custom_metric instead.
- **maximize** (bool) – Whether to maximize feval.
- **early_stopping_rounds** (int) – Activates early stopping. Cross-Validation metric (average of validation metric computed over CV folds) needs to improve at least once in every early_stopping_rounds round(s) to continue training. The last entry in the evaluation history will represent the best iteration. If there’s more than one metric in the eval_metric parameter given in params, the last metric will be used for early stopping.
- **fpreproc** (function) – Preprocessing function that takes (dtrain, dtest, param) and returns transformed versions of those.
- **as_pandas** (bool, default True) – Return pd.DataFrame when pandas is installed. If False or pandas is not installed, return np.ndarray
- **verbose_eval** (bool, int, or None, default None) – Whether to display the progress. If None, progress will be displayed when np.ndarray is returned. If True, progress will be displayed at boosting stage. If an integer is given, progress will be displayed at every given verbose_eval boosting stage.
- **show_stdv** (bool, default True) – Whether to display the standard deviation in progress. Results are not affected, and always contains std.
- **seed** (int) – Seed used to generate the folds (passed to numpy.random.seed).
- **callbacks** – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using Callback API.

**Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.
• shuffle (bool) – Shuffle data before creating folds.
• custom_metric (Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[str, float]]]) – Custom metric function. See Custom Metric for details.

Returns evaluation history

Return type list(string)

Scikit-Learn API

Scikit-Learn Wrapper interface for XGBoost.

class xgboost.XGBRegressor(*, objective='reg:squarederror', **kwargs)

Bases: xgboost.sklearn.XGBModel, sklearn.base.RegressorMixin

Implementation of the scikit-learn API for XGBoost regression.

Parameters

• n_estimators (int) – Number of gradient boosted trees. Equivalent to number of boosting rounds.
• max_depth (Optional[int]) – Maximum tree depth for base learners.
• max_leaves – Maximum number of leaves; 0 indicates no limit.
• max_bin – If using histogram-based algorithm, maximum number of bins per feature
• grow_policy – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
• learning_rate (Optional[float]) – Boosting learning rate (xgb’s “eta”)
• verbosity (Optional[int]) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
• objective (Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType]) – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).
• booster (Optional[bool]) – Specify which booster to use: gbtree, gblinear or dart.
• tree_method (Optional[str]) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document tree method
• n_jobs (Optional[int]) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.
• gamma (Optional[float]) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.
• min_child_weight (Optional[float]) – Minimum sum of instance weight(hessian) needed in a child.
• max_delta_step (Optional[float]) – Maximum delta step we allow each tree’s weight estimation to be.
• **subsample** *(Optional[float]*) – Subsample ratio of the training instance.

• **sampling_method** –

  Sampling method. Used only by *gpu_hist* tree method.
  - *uniform*: select random training instances uniformly.
  - *gradient_based* select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** *(Optional[float]*) – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** *(Optional[float]*) – Subsample ratio of columns for each level.

• **colsample_bynode** *(Optional[float]*) – Subsample ratio of columns for each split.

• **reg_alpha** *(Optional[float]*) – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** *(Optional[float]*) – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** *(Optional[float]*) – Balancing of positive and negative weights.

• **base_score** *(Optional[float]*) – The initial prediction score of all instances, global bias.

• **random_state** *(Optional[Union[numpy.random.RandomState, int]*) – Random number seed.

  **Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

• **missing** *(float, default np.nan)* – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** *(Optional[int]*) – Used for boosting random forest.

• **monotone_constraints** *(Optional[Union[Dict[str, int], str]]*) – Constraint of variable monotonicity. See tutorial for more information.

• **interaction_constraints** *(Optional[Union[str, List[Tuple[str]]]]*) – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. [[0, 1], [2, 3, 4]], where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.

• **importance_type** *(Optional[str]*) – The feature importance type for the feature_importances_ property:
  - For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  - For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional[int]*) – Device ordinal.

• **validate_parameters** *(Optional[bool]*) – Give warnings for unknown parameter.

• **predictor** *(Optional[str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool*) – New in version 1.5.0.
Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

- **feature_types** (*FeatureTypes*) – New in version 2.0.0.
  
  Used for specifying feature types without constructing a dataframe. See *DMatrix* for details.

- **max_cat_to_onehot** (*Optional*[int]) – New in version 1.6.0.
  
  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See *Categorical Data* for details.

- **eval_metric** (*Optional*[Union[str, List[str], Callable]]) – New in version 1.6.0.
  
  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in *sklearn.metrics*, or any other user defined metric that looks like *sklearn.metrics*.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the *scoring* parameter commonly used in scikit-learn, when a callable object is provided, it's assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see *xgboost.callback.EarlyStopping*.

  See *Custom Objective and Evaluation Metric* for more.

**Note:** This parameter replaces *eval_metric* in *fit()* method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[[X, y]])
```

- **early_stopping_rounds** (*Optional*[int]) – New in version 1.6.0.
  
  Activates early stopping. Validation metric needs to improve at least once in every *early_stopping_rounds* round(s) to continue training. Requires at least one item in *eval_set* in *fit()*.
The method returns the model from the last iteration (not the best one). If there’s more than one item in `eval_set`, the last entry will be used for early stopping. If there’s more than one metric in `eval_metric`, the last metric will be used for early stopping.

If early stopping occurs, the model will have three additional fields: `best_score`, `best_iteration` and `best_ntree_limit`.

**Note:** This parameter replaces `early_stopping_rounds` in `fit()` method.

- **callbacks** *(Optional[List[TrainingCallback]])* – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using `Callback API`.

  **Note:** States in callback are not preserved during training, which means callback objects cannot be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs** *(dict, optional)* – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.

  **Note:** **kwargs unsupported by scikit-learn

  **kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

**Note:** Custom objective function

A custom objective function can be provided for the `objective` parameter. In this case, it should have the signature `objective(y_true, y_pred) -> grad, hess`:

- **y_true**: `array_like of shape [n_samples]` - The target values
- **y_pred**: `array_like of shape [n_samples]` - The predicted values
- **grad**: `array_like of shape [n_samples]` - The value of the gradient for each sample point.
- **hess**: `array_like of shape [n_samples]` - The value of the second derivative for each sample point

**Return type** None

```python
apply(X, ntree_limit=0, iteration_range=None)
```

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then `best_iteration` is used automatically.

**Parameters**

- **X** *(array_like, shape=[n_samples, n_features])* – Input features matrix.
• **iteration_range** *(Optional[ Tuple[int, int]])* – See `predict()`.
• **ntree_limit** *(int)* – Deprecated, use `iteration_range` instead.

**Returns** `X_leaves` – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within \([0, 2^{(self.max_depth+1)})\), possibly with gaps in the numbering.

**Return type** `array_like, shape=[n_samples, n_trees]`

**property best_iteration**: `int`
The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

**property best_score**: `float`
The best score obtained by early stopping.

**property coef**: `numpy.ndarray`
Coefficients property

**Note**: Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (*booster=gblinear*). It is not defined for other base learner types, such as tree learners (*booster=gbtree*).

**Returns** `coef_

**Return type** `array of shape [n_features] or [n_classes, n_features]`

**evals_result()**
Return the evaluation results.

If `eval_set` is passed to the `fit()` function, you can call `evals_result()` to get evaluation results for all passed `eval_sets`. When `eval_metric` is also passed to the `fit()` function, the `evals_result` will contain the `eval_metrics` passed to the `fit()` function.

The returned evaluation result is a dictionary:

```
{ 'validation_0': {'logloss': ['0.604835', '0.531479']},
 'validation_1': {'logloss': ['0.41965', '0.17686']}
```

**Return type** `evals_result`

**property feature_importances_**: `numpy.ndarray`
Feature importances property, return depends on `importance_type` parameter.

**Returns**

- **feature_importances_** *(array of shape [n_features] except for multi-class)*
- linear model, which returns an array with shape *(n_features, n_classes)*

**property feature_names_in_**: `numpy.ndarray`
Names of features seen during `fit()`. Defined only when X has feature names that are all strings.
**fit**(*X*, *y*, *, *sample_weight=None*, *base_margin=None*, *eval_set=None*, *eval_metric=None*, 
*early_stopping_rounds=None*, *verbose=True*, *xgb_model=None*, *sample_weight_eval_set=None*, 
*base_margin_eval_set=None*, *feature_weights=None*, *callbacks=None*)

Fit gradient boosting model.

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

**Parameters**

- **X** (*Any*) – Feature matrix
- **y** (*Any*) – Labels
- **sample_weight** (*Optional[Any]*) – instance weights
- **base_margin** (*Optional[Any]*) – global bias for each instance.
- **eval_set** (*Optional[Sequence[Tuple[Any, Any]]]*) – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- **eval_metric** (*str, list of str, or callable, optional*) – Deprecated since version 1.6.0: Use `eval_metric` in `__init__()` or `set_params()` instead.
- **early_stopping_rounds** (*int*) – Deprecated since version 1.6.0: Use `early_stopping_rounds` in `__init__()` or `set_params()` instead.
- **verbose** (*Optional[bool]*) – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
- **xgb_model** (*Optional[Union[xgboost.core.Booster, xgboost.sklearn.XGBModel, str]]*) – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).
- **sample_weight_eval_set** (*Optional[Sequence[Any]]*) – A list of the form [L_1, L_2, ..., L_n], where each L_i is an array like object storing instance weights for the i-th validation set.
- **base_margin_eval_set** (*Optional[Sequence[Any]]*) – A list of the form [M_1, M_2, ..., M_n], where each M_i is an array like object storing base margin for the i-th validation set.
- **feature_weights** (*Optional[Any]*) – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.
- **callbacks** (*Optional[Sequence[xgboost.callback.TrainingCallback]]*) – Deprecated since version 1.6.0: Use `callbacks` in `__init__()` or `set_params()` instead.

**Return type** xgboost.sklearn.XGBModel

**get_booster()**

Get the underlying xgboost Booster of this model.

This will raise an exception when fit was not called

**Returns** booster

**Return type** a xgboost booster of underlying model

**get_num_boosting_rounds()**

Gets the number of xgboost boosting rounds.
Return type  int

get_params(deep=True)
Get parameters.
Parameters  deep (bool) –
Return type  Dict[str, Any]

get_xgb_params()
Get xgboost specific parameters.
Return type  Dict[str, Any]

property intercept_: numpy.ndarray
Intercept (bias) property

Note:  Intercept is defined only for linear learners
Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns intercept_
Return type  array of shape (1,) or [n_classes]

load_model(fname)
Load the model from a file or bytearray. Path to file can be local or as an URI.
The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

model.load_model("model.json")
# or
model.load_model("model.ubj")

Parameters  fname (Union[str, bytearray, os.PathLike]) – Input file name or memory buffer(see also save_raw)
Return type  None

property n_features_in_: int
Number of features seen during fit().
predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)
Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

Note:  This function is only thread safe for gbtree and dart.

Parameters
**X** (*Any*) – Data to predict with.

**output_margin** (*bool*) – Whether to output the raw untransformed margin value.

**ntree_limit** (*Optional[int]*) – Deprecated, use *iteration_range* instead.

**validate_features** (*bool*) – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.

**base_margin** (*Optional[Any]*) – Margin added to prediction.

**iteration_range** (*Optional[Tuple[int, int]*) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying *iteration_range*=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

Return type prediction

**save_model** (*fname*)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
def save_model(fname):
    model.save_model("model.json")
    # or
    model.save_model("model.ubj")
```

Parameters **fname** (*string or os.PathLike*) – Output file name

Return type None

**score** (*X, y, sample_weight=None*)

Return the coefficient of determination of the prediction.

The coefficient of determination $R^2$ is defined as $(1 - \frac{u}{v})$, where $u$ is the residual sum of squares $((y_{true} - y_{pred})^2)$.$\sum$ and $v$ is the total sum of squares $((y_{true} - y_{true}\cdot mean)^2)$.$\sum$. The best possible score is 1.0 and it can be negative (because the model can be arbitrarily worse). A constant model that always predicts the expected value of $y$, disregarding the input features, would get a $R^2$ score of 0.0.

Parameters

- **X** (*array-like of shape (n_samples, n_features]*) – Test samples. For some estimators this may be a precomputed kernel matrix or a list of generic objects instead with shape (n_samples, n_samples_fitted), where n_samples_fitted is the number of samples used in the fitting for the estimator.

- **y** (*array-like of shape (n_samples,) or (n_samples, n_outputs]*) – True values for $X$.

- **sample_weight** (*array-like of shape (n_samples,)*, *default=None*) – Sample weights.

Returns **score** – $R^2$ of self.predict($X$) wrt. $y$.

Return type float
Notes

The $R^2$ score used when calling `score` on a regressor uses `multioutput='uniform_average'` from version 0.23 to keep consistent with default value of `r2_score()`. This influences the `score` method of all the multioutput regressors (except for `MultiOutputRegressor`).

`set_params(**params)`

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

Return type  self

Parameters params (Any) –

class xgboost.XGBClassifier(*, objective='binary:logistic', use_label_encoder=None, **kwargs)

Bases: xgboost.sklearn.XGBModel, sklearn.base.ClassifierMixin

Implementation of the scikit-learn API for XGBoost classification.

Parameters

- `n_estimators (int)` – Number of boosting rounds.
- `max_depth (Optional[int])` – Maximum tree depth for base learners.
- `max_leaves` – Maximum number of leaves; 0 indicates no limit.
- `max_bin` – If using histogram-based algorithm, maximum number of bins per feature
- `grow_policy` – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
- `learning_rate (Optional[float])` – Boosting learning rate (xgb’s “eta”)
- `verbosity (Optional[int])` – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
- `objective (Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType])` – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).
- `booster (Optional[str])` – Specify which booster to use: gbtree, gblinear or dart.
- `tree_method (Optional[str])` – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document `tree method`
- `n_jobs (Optional[int])` – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.
- `gamma (Optional[float])` – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.
- `min_child_weight (Optional[float])` – Minimum sum of instance weight(hessian) needed in a child.
- `max_delta_step (Optional[float])` – Maximum delta step we allow each tree’s weight estimation to be.
- `subsample (Optional[float])` – Subsample ratio of the training instance.
• **sampling_method**

  **Sampling method. Used only by gpu_hist tree method.**
  
  – **uniform**: select random training instances uniformly.
  
  – **gradient_based**: select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** *(Optional [float]*) – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** *(Optional [float]*) – Subsample ratio of columns for each level.

• **colsample_bynode** *(Optional [float]*) – Subsample ratio of columns for each split.

• **reg_alpha** *(Optional [float]*) – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** *(Optional [float]*) – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** *(Optional [float]*) – Balancing of positive and negative weights.

• **base_score** *(Optional [float]*) – The initial prediction score of all instances, global bias.

• **random_state** *(Optional [Union [numpy.random.RandomState, int]])* – Random number seed.

  **Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

• **missing** *(float, default np.nan)* – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** *(Optional [int]*) – Used for boosting random forest.

• **monotone_constraints** *(Optional [Union [Dict [str, int], str]])* – Constraint of variable monotonicity. See tutorial for more information.

• **interaction_constraints** *(Optional [Union [str, List[Tuple [str]]]])* – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. `[[0, 1], [2, 3, 4]]`, where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.

• **importance_type** *(Optional [str])* – The feature importance type for the feature_importances_ property:
  
  – For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  
  – For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional [int]*) – Device ordinal.

• **validate_parameters** *(Optional [bool])* – Give warnings for unknown parameter.

• **predictor** *(Optional [str])* – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool)* – New in version 1.5.0.

  **Note:** This parameter is experimental
Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

- **feature_types** (*FeatureTypes*) – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See *DMatrix* for details.

- **max_cat_to_onehot** (*Optional[int]*) – New in version 1.6.0.

  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See *Categorical Data* for details.

- **eval_metric** (*Optional[Union[str, List[str], Callable]*) – New in version 1.6.0.

  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in *sklearn.metrics*, or any other user defined metric that looks like *sklearn.metrics*.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the *scoring* parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see *xgboost.callback.EarlyStopping*.

  See *Custom Objective and Evaluation Metric* for more.

  **Note:** This parameter replaces *eval_metric* in *fit()* method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[[X, y]])
```

- **early_stopping_rounds** (*Optional[int]*) – New in version 1.6.0.

  Activates early stopping. Validation metric needs to improve at least once in every *early_stopping_rounds* round(s) to continue training. Requires at least one item in *eval_set* in *fit()*.

  The method returns the model from the last iteration (not the best one). If there’s more than one item in *eval_set*, the last entry will be used for early stopping. If there’s more than one metric in *eval_metric*, the last metric will be used for early stopping.
If early stopping occurs, the model will have three additional fields: `best_score`, `best_iteration` and `best_ntree_limit`.

**Note:** This parameter replaces `early_stopping_rounds` in `fit()` method.

- **callbacks**: `Optional[List[TrainingCallback]]` – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using `Callback API`.

  **Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

  ```python
  for params in parameters_grid:
      # be sure to (re)initialize the callbacks before each run
      callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
      xgboost.train(params, Xy, callbacks=callbacks)
  ```

- **kwargs**: `dict, optional` – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.

  **Note:** **kwargs unsupported by scikit-learn

  **kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

**Note:** Custom objective function

A custom objective function can be provided for the `objective` parameter. In this case, it should have the signature `objective(y_true, y_pred) -> grad, hess`:

- **y_true**: array_like of shape [n_samples] The target values
- **y_pred**: array_like of shape [n_samples] The predicted values
- **grad**: array_like of shape [n_samples] The value of the gradient for each sample point
- **hess**: array_like of shape [n_samples] The value of the second derivative for each sample point

- **use_label_encoder**: `Optional[bool]` –

  **Return type** None

  **apply**(X, ntree_limit=0, iteration_range=None)

  Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then `best_iteration` is used automatically.

  **Parameters**

  - **X**: Input features matrix.
  - **iteration_range**: `Optional[Tuple[int, int]]` – See `predict()`.
  - **ntree_limit**: `int` – Deprecated, use `iteration_range` instead.
**Returns** X_leaves – For each datapoint \( x \) in \( X \) and for each tree, return the index of the leaf \( x \) ends up in. Leaves are numbered within \([0; 2**(self.max_depth+1))\), possibly with gaps in the numbering.

**Return type** array_like, shape=[n_samples, n_trees]

**property best_iteration:** int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

**property best_score:** float

The best score obtained by early stopping.

**property coef_**: numpy.ndarray

Coefficients property

**Note:** Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner \((\text{booster}=\text{gblinear})\). It is not defined for other base learner types, such as tree learners \((\text{booster}=\text{gbtree})\).

**Returns** coef_

**Return type** array of shape \([n_features]\) or \([n_classes, n_features]\)

**evals_result()**

Return the evaluation results.

If eval_set is passed to the fit() function, you can call evals_result() to get evaluation results for all passed eval_sets. When eval_metric is also passed to the fit() function, the evals_result will contain the eval_metrics passed to the fit() function.

The returned evaluation result is a dictionary:

```python
{'validation_0': {'logloss': ['0.604835', '0.531479']},
 'validation_1': {'logloss': ['0.41965', '0.17686']}}
```

**Return type** evals_result

**property feature_importances_**: numpy.ndarray

Feature importances property, return depends on importance_type parameter.

**Returns**

- feature_importances_ (array of shape \([n_features]\) except for multi-class)
- linear model, which returns an array with shape \((n_features, n_classes)\)

**property feature_names_in_**: numpy.ndarray

Names of features seen during fit(). Defined only when \( X \) has feature names that are all strings.

**fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None, early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)**

Fit gradient boosting classifier.

Note that calling fit() multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass xgb_model argument.
Parameters

- **X** *(Any)* – Feature matrix
- **y** *(Any)* – Labels
- **sample_weight** *(Optional[Any])* – instance weights
- **base_margin** *(Optional[Any])* – global bias for each instance.
- **eval_set** *(Optional[Sequence[Tuple[Any, Any]]])* – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- **eval_metric** *(str, list of str, or callable, optional)* – Deprecated since version 1.6.0: Use `eval_metric` in `__init__()` or `set_params()` instead.
- **early_stopping_rounds** *(int)* – Deprecated since version 1.6.0: Use `early_stopping_rounds` in `__init__()` or `set_params()` instead.
- **verbose** *(Optional[bool])* – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
- **xgb_model** *(Optional[Union[xgboost.core.Booster, str, xgboost.sklearn.XGBModel])]* – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).
- **sample_weight_eval_set** *(Optional[Sequence[Any]])* – A list of the form \([L_1, L_2, \ldots, L_n]\), where each \(L_i\) is an array like object storing instance weights for the \(i\)-th validation set.
- **base_margin_eval_set** *(Optional[Sequence[Any]])* – A list of the form \([M_1, M_2, \ldots, M_n]\), where each \(M_i\) is an array like object storing base margin for the \(i\)-th validation set.
- **feature_weights** *(Optional[Any])* – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.
- **callbacks** *(Optional[Sequence[xgboost.callback.TrainingCallback]])* – Deprecated since version 1.6.0: Use `callbacks` in `__init__()` or `set_params()` instead.

Return type `xgboost.sklearn.XGBClassifier`

**get_booster()**

Get the underlying xgboost Booster of this model.

This will raise an exception when fit was not called

Returns booster

Return type a xgboost booster of underlying model

**get_num_boosting_rounds()**

Gets the number of xgboost boosting rounds.

Return type `int`

**get_params**(deep=True)

Get parameters.

Parameters deep *(bool)* –

Return type `Dict[str, Any]`
get_xgb_params()
Get xgboost specific parameters.

Return type Dict[str, Any]

property intercept_: numpy.ndarray
Intercept (bias) property

Note: Intercept is defined only for linear learners
Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns intercept_

Return type array of shape (1,) or [n_classes]

load_model(fname)
Load the model from a file or bytearray. Path to file can be local or as an URI.

The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.load_model("model.json")
# or
model.load_model("model.ubj")
```

Parameters:
- fname: Union[str, bytearray, os.PathLike] – Input file name or memory buffer (see also save_raw)

Return type None

property n_features_in_: int
Number of features seen during fit().

predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)
Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

Note: This function is only thread safe for gbtree and dart.

Parameters:
- X (Any) – Data to predict with.
- output_margin (bool) – Whether to output the raw untransformed margin value.
- ntree_limit (Optional[int]) – Deprecated, use iteration_range instead.
- validate_features (bool) – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
• **base_margin** (*Optional*[Any]) – Margin added to prediction.

• **iteration_range** (*Optional*[Tuple[int, int]]) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying `iteration_range=(10, 20)`, then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

**Return type** prediction

**predict_proba**(*X*, **ntree_limit**=None, **validate_features**=True, **base_margin**=None, **iteration_range**=None)

Predict the probability of each *X* example being of a given class.

**Note:** This function is only thread safe for *gbtree* and *dart*.

**Parameters**

• **X** (*array_like*) – Feature matrix.

• **ntree_limit** (*int*) – Deprecated, use **iteration_range** instead.

• **validate_features** (*bool*) – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.

• **base_margin** (*array_like*) – Margin added to prediction.

• **iteration_range** (*Optional*[Tuple[int, int]]) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying `iteration_range=(10, 20)`, then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

**Returns** a numpy array of shape array-like of shape (n_samples, n_classes) with the probability of each data example being of a given class.

**Return type** prediction

**save_model**(*fname*)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See *Model IO* for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

**Parameters** **fname** (*string* or *os.PathLike*) – Output file name

**Return type** None

**score**(*X*, *y*, **sample_weight**=None)

Return the mean accuracy on the given test data and labels.

In multi-label classification, this is the subset accuracy which is a harsh metric since you require for each sample that each label set be correctly predicted.
Parameters

- **X** (array-like of shape (n_samples, n_features)) – Test samples.
- **y** (array-like of shape (n_samples,) or (n_samples, n_outputs)) – True labels for X.
- **sample_weight** (array-like of shape (n_samples,), default=None) – Sample weights.

Returns **score** – Mean accuracy of self.predict(X) wrt. y.

Return type float

**set_params(**params)**

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

Return type self

**class xgboost.XGBRanker(**, objective='rank:pairwise', **kwargs)**

Bases: xgboost.sklearn.XGBModel, xgboost.sklearn.XGBRankerMixIn

Implementation of the Scikit-Learn API for XGBoost Ranking.

Parameters

- **n_estimators** (int) – Number of gradient boosted trees. Equivalent to number of boosting rounds.
- **max_depth** (Optional[int]) – Maximum tree depth for base learners.
- **max_leaves** – Maximum number of leaves; 0 indicates no limit.
- **max_bin** – If using histogram-based algorithm, maximum number of bins per feature
- **grow_policy** – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
- **learning_rate** (Optional[float]) – Boosting learning rate (xgb’s “eta”)
- **verbosity** (Optional[int]) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
- **objective** (Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType]) – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).
- **booster** (Optional[str]) – Specify which booster to use: gbtree, gblinear or dart.
- **tree_method** (Optional[str]) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document tree method
- **n_jobs** (Optional[int]) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.
- **gamma** (Optional[float]) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.
• **min_child_weight** *(Optional [float])* – Minimum sum of instance weight(hessian) needed in a child.

• **max_delta_step** *(Optional [float])* – Maximum delta step we allow each tree’s weight estimation to be.

• **subsample** *(Optional [float])* – Subsample ratio of the training instance.

• **sampling_method** –
  Sampling method. Used only by *gpu_hist* tree method.
  – **uniform**: select random training instances uniformly.
  – **gradient_based**: select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** *(Optional [float])* – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** *(Optional [float])* – Subsample ratio of columns for each level.

• **colsample_bynode** *(Optional [float])* – Subsample ratio of columns for each split.

• **reg_alpha** *(Optional [float])* – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** *(Optional [float])* – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** *(Optional [float])* – Balancing of positive and negative weights.

• **base_score** *(Optional [float])* – The initial prediction score of all instances, global bias.

• **random_state** *(Optional [Union [numpy.random.RandomState, int]])* – Random number seed.

**Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

• **missing** *(float, default np.nan)* – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** *(Optional [int])* – Used for boosting random forest.

• **monotone_constraints** *(Optional [Union [Dict [str, int], str]])* – Constraint of variable monotonicity. See tutorial for more information.

• **interaction_constraints** *(Optional [Union [str, List [Tuple [str]]]])* – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. [[0, 1], [2, 3, 4]], where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.

• **importance_type** *(Optional [str])* – The feature importance type for the feature_importances_ property:
  – For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  – For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional [int])* – Device ordinal.

• **validate_parameters** *(Optional [bool])* – Give warnings for unknown parameter.
• **predictor** *(Optional [str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool)* – New in version 1.5.0.

    **Note**: This parameter is experimental

Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

• **feature_types** *(FeatureTypes)* – New in version 2.0.0.

    Used for specifying feature types without constructing a dataframe. See **DMatrix** for details.

• **max_cat_to_onehot** *(Optional [int]*) – New in version 1.6.0.

    **Note**: This parameter is experimental

    A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See **Categorical Data** for details.

• **eval_metric** *(Optional [Union [str, List [str], Callable]])* – New in version 1.6.0.

    Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

    If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

    Unlike the **scoring** parameter commonly used in scikit-learn, when a callable object is provided, it's assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

    For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

    See **Custom Objective and Evaluation Metric** for more.

    **Note**: This parameter replaces eval_metric in **fit()** method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[[X, y]])
```

• **early_stopping_rounds** *(Optional [int])* – New in version 1.6.0.
Activates early stopping. Validation metric needs to improve at least once in every **early_stopping_rounds** round(s) to continue training. Requires at least one item in **eval_set** in **fit()**.

The method returns the model from the last iteration (not the best one). If there’s more than one item in **eval_set**, the last entry will be used for early stopping. If there’s more than one metric in **eval_metric**, the last metric will be used for early stopping.

If early stopping occurs, the model will have three additional fields: **best_score**, **best_iteration** and **best_ntree_limit**.

**Note:** This parameter replaces **early_stopping_rounds** in **fit()** method.

- **callbacks** *(Optional[List[TrainingCallback]])* – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using **Callback API**.

**Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs** *(dict, optional)* – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs** dict simultaneously will result in a TypeError.

**Note:** **kwargs unsupported by scikit-learn

**kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

**Note:** A custom objective function is currently not supported by XGBRanker. Likewise, a custom metric function is not supported either.

**Note:** Query group information is required for ranking tasks by either using the **group** parameter or **qid** parameter in **fit** method.

Before fitting the model, your data need to be sorted by query group. When fitting the model, you need to provide an additional array that contains the size of each query group.

For example, if your original data look like:
then your group array should be [3, 4]. Sometimes using query id (qid) instead of group can be more convenient.

```
apply(X, ntree_limit=0, iteration_range=None)
```

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then `best_iteration` is used automatically.

**Parameters**

- `X` (array_like, shape=[n_samples, n_features]) – Input features matrix.
- `iteration_range` (Optional[Tuple[int, int]]) – See `predict()`.
- `ntree_limit` (int) – Deprecated, use `iteration_range` instead.

**Returns**

`X_leaves` – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within [0; 2**(self.max_depth+1)), possibly with gaps in the numbering.

**Return type**

array_like, shape=[n_samples, n_trees]

**property best_iteration**: int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

**property best_score**: float

The best score obtained by early stopping.

**property coef_**: numpy.ndarray

Coefficients property

**Note:** Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

**Returns**

`coef_`

**Return type**

array of shape [n_features] or [n_classes, n_features]

**evals_result()**

Return the evaluation results.

If `eval_set` is passed to the `fit()` function, you can call `evals_result()` to get evaluation results for all passed `eval_sets`. When `eval_metric` is also passed to the `fit()` function, the `evals_result` will contain the `eval_metrics` passed to the `fit()` function.

The returned evaluation result is a dictionary:
Return type  

**property feature_importances_** :  

`numpy.ndarray`

Feature importances property, return depends on `importance_type` parameter.

**Returns**

- **feature_importances_** (array of shape `[n_features]` except for multi-class)
- linear model, which returns an array with shape `(n_features, n_classes)`

**property feature_names_in_** :  

`numpy.ndarray`

Names of features seen during `fit()`. Defined only when `X` has feature names that are all strings.

**fit(X, y, *, group=None, qid=None, sample_weight=None, base_margin=None, eval_set=None, eval_group=None, eval_qid=None, eval_metric=None, early_stopping_rounds=None, verbose=False, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)**

Fit gradient boosting ranker

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

**Parameters**

- **X** (*Any*) – Feature matrix
- **y** (*Any*) – Labels
- **group** (*Optional[Any]*) – Size of each query group of training data. Should have as many elements as the query groups in the training data. If this is set to None, then user must provide qid.
- **qid** (*Optional[Any]*) – Query ID for each training sample. Should have the size of `n_samples`. If this is set to None, then user must provide group.
- **sample_weight** (*Optional[Any]*) – Query group weights

**Note:**  
Weights are per-group for ranking tasks

In ranking task, one weight is assigned to each query group/id (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

- **base_margin** (*Optional[Any]*) – Global bias for each instance.
- **eval_set** (*Optional[Sequence[Tuple[Any, Any]]]*) – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- **eval_group** (*Optional[Sequence[Any]]*) – A list in which `eval_group[i]` is the list containing the sizes of all query groups in the `i`-th pair in `eval_set`.
- **eval_qid** (*Optional[Sequence[Any]]*) – A list in which `eval_qid[i]` is the array containing query ID of `i`-th pair in `eval_set`.

```json

{'validation_0': {'logloss': ['0.604835', '0.531479']},
 'validation_1': {'logloss': ['0.41965', '0.17686']}}

```
• **eval_metric** *(str, list of str, optional)* – Deprecated since version 1.6.0: use `eval_metric` in `__init__()` or `set_params()` instead.

• **early_stopping_rounds** *(int)* – Deprecated since version 1.6.0: use `early_stopping_rounds` in `__init__()` or `set_params()` instead.

• **verbose** *(Optional[bool])* – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.

• **xgb_model** *(Optional[Union[xgboost.core.Booster, str, xgboost.sklearn.XGBModel])]* – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).

• **sample_weight_eval_set** *(Optional[Sequence[Any]])* – A list of the form 

  \[L_1, L_2, \ldots, L_n\], where each \(L_i\) is a list of group weights on the \(i\)-th validation set.

  **Note:** Weights are per-group for ranking tasks

  In ranking task, one weight is assigned to each query group (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

  • **base_margin_eval_set** *(Optional[Sequence[Any]])* – A list of the form \[M_1, M_2, \ldots, M_n\], where each \(M_i\) is an array like object storing base margin for the \(i\)-th validation set.

  • **feature_weights** *(Optional[Any])* – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.

  • **callbacks** *(Optional[Sequence[xgboost.callback.TrainingCallback]])* – Deprecated since version 1.6.0: Use `callbacks` in `__init__()` or `set_params()` instead.

  **Return type** `xgboost.sklearn.XGBRanker`

  `get_booster()`

  Get the underlying xgboost Booster of this model.

  This will raise an exception when fit was not called

  **Returns** booster

  **Return type** a xgboost booster of underlying model

  `get_num_boosting_rounds()`

  Gets the number of xgboost boosting rounds.

  **Return type** int

  `get_params(deep=True)`

  Get parameters.

  **Parameters**

  deep *(bool)* –

  **Return type** Dict[str, Any]

  `get_xgb_params()`

  Get xgboost specific parameters.

  **Return type** Dict[str, Any]
property intercept_:  numpy.ndarray

Intercept (bias) property

**Note:** Intercept is defined only for linear learners

Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns intercept_

Return type array of shape (1,) or [n_classes]

load_model(fname)

Load the model from a file or bytearray. Path to file can be local or as an URI.

The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.load_model("model.json")
# or
model.load_model("model.ubj")
```

Parameters **fname**(Union[str, bytearray, os.PathLike]) – Input file name or memory buffer (see also save_raw)

Return type None

property n_features_in_:  int

Number of features seen during fit().

predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)

Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

**Note:** This function is only thread safe for gbtree and dart.

Parameters

- **X** (Any) – Data to predict with.
- **output_margin** (bool) – Whether to output the raw untransformed margin value.
- **ntree_limit** (Optional[int]) – Deprecated, use iteration_range instead.
- **validate_features** (bool) – When this is True, validate that the Booster's and data's feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- **base_margin** (Optional[Any]) – Margin added to prediction.
- **iteration_range** (Optional[Tuple[int, int]]) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying
iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

**Return type**  prediction

**save_model**(fname)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

**Parameters**  fname *(string or os.PathLike)* – Output file name

**Return type**  None

**set_params**(**params**)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

**Return type**  self

**Parameters**  params *(Any)* –

**class**  xgboost.XGBRFRegressor(*, learning_rate=1.0, subsample=0.8, colsample_bytree=0.8, reg_lambda=1e-05, **kwargs**)

Bases: xgboost.sklearn.XGBRegressor

scikit-learn API for XGBoost random forest regression.

**Parameters**

- **n_estimators**(int) – Number of trees in random forest to fit.
- **max_depth**(Optional[int]) – Maximum tree depth for base learners.
- **max_leaves** – Maximum number of leaves; 0 indicates no limit.
- **max_bin** – If using histogram-based algorithm, maximum number of bins per feature
- **grow_policy** – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
- **learning_rate**(Optional[float]) – Boosting learning rate (xgb’s “eta”)
- **verbosity**(Optional[int]) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
- **objective** *(Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType])* – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).
- **booster**(Optional[str]) – Specify which booster to use: gbtree, gblinear or dart.
• **tree_method** *(Optional[str]*) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document [tree method](#).

• **n_jobs** *(Optional[int]*) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.

• **gamma** *(Optional[float]*) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.

• **min_child_weight** *(Optional[float]*) – Minimum sum of instance weight(hessian) needed in a child.

• **max_delta_step** *(Optional[float]*) – Maximum delta step we allow each tree’s weight estimation to be.

• **subsample** *(Optional[float]*) – Subsample ratio of the training instance.

• **sampling_method** –
  
  Sampling method. Used only by `gpu_hist` tree method.
  
  – **uniform**: select random training instances uniformly.
  
  – **gradient_based**: select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** *(Optional[float]*) – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** *(Optional[float]*) – Subsample ratio of columns for each level.

• **colsample_bynode** *(Optional[float]*) – Subsample ratio of columns for each split.

• **reg_alpha** *(Optional[float]*) – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** *(Optional[float]*) – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** *(Optional[float]*) – Balancing of positive and negative weights.

• **base_score** *(Optional[float]*) – The initial prediction score of all instances, global bias.

• **random_state** *(Optional[Union[numpy.random.RandomState, int]*) – Random number seed.

  **Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

• **missing** *(float, default np.nan)* – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** *(Optional[int]*) – Used for boosting random forest.

• **monotone_constraints** *(Optional[Union[Dict[str, int], str]]*) – Constraint of variable monotonicity. See [tutorial](#) for more information.

• **interaction_constraints** *(Optional[Union[str, List[Tuple[str]]]])* – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. `[[0, 1], [2, 3, 4]]`, where each inner list is a group of indices of features that are allowed to interact with each other. See [tutorial](#) for more information.
• **importance_type** *(Optional[str]*) – The feature importance type for the feature_importances_ property:
  – For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  – For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional[int]*) – Device ordinal.

• **validate_parameters** *(Optional[bool]*) – Give warnings for unknown parameter.

• **predictor** *(Optional[str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool)* – New in version 1.5.0.

  **Note:** This parameter is experimental

  Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

• **feature_types** *(FeatureTypes)* – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See DMatrix for details.

• **max_cat_to_onehot** *(Optional[int]*) – New in version 1.6.0.

  **Note:** This parameter is experimental

  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See Categorical Data for details.

• **eval_metric** *(Optional[Union[str, List[str], Callable]*) – New in version 1.6.0.

  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the scoring parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

  See Custom Objective and Evaluation Metric for more.

  **Note:** This parameter replaces eval_metric in fit() method. The old one receives un-transformed prediction regardless of whether custom objective is being used.
```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])
```

- **early_stopping_rounds** *(Optional [int]) – New in version 1.6.0.*

  Activates early stopping. Validation metric needs to improve at least once in every `early_stopping_rounds` round(s) to continue training. Requires at least one item in `eval_set` in `fit()`.

  The method returns the model from the last iteration (not the best one). If there’s more than one item in `eval_set`, the last entry will be used for early stopping. If there’s more than one metric in `eval_metric`, the last metric will be used for early stopping.

  If early stopping occurs, the model will have three additional fields: `best_score`, `best_iteration` and `best_ntree_limit`.

  **Note:** This parameter replaces `early_stopping_rounds` in `fit()` method.

- **callbacks** *(Optional [List[TrainingCallback]]) – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using Callback API.*

  **Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs** *(dict, optional) – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found [here](#). Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.*

  **Note:** **kwargs unsupported by scikit-learn

  **kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

  **Note:** Custom objective function

  A custom objective function can be provided for the `objective` parameter. In this case, it should have the signature `objective(y_true, y_pred) -> grad, hess`:

  ```python
  y_true: array_like of shape [n_samples]  The target values
  y_pred: array_like of shape [n_samples]  The predicted values
  ```
**grad**: array_like of shape [n_samples]  The value of the gradient for each sample point.

**hess**: array_like of shape [n_samples]  The value of the second derivative for each sample point.

**Return type**  None

**apply**(X, ntree_limit=0, iteration_range=None)

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then best_iteration is used automatically.

**Parameters**

- **X** (array_like, shape=[n_samples, n_features]) – Input features matrix.
- **iteration_range** (Optional[Tuple[int, int]]) – See predict().
- **ntree_limit** (int) – Deprecated, use iteration_range instead.

**Returns**  X_leaves – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within \([0; 2^{*(self.max_depth+1)})\), possibly with gaps in the numbering.

**Return type**  array_like, shape=[n_samples, n_trees]

**property best_iteration**: int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

**property best_score**: float

The best score obtained by early stopping.

**property coef_**: numpy.ndarray

Coefficients property

**Note**: Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

**Returns**  coef_

**Return type**  array of shape [n_features] or [n_classes, n_features]

**evals_result**()

Return the evaluation results.

If eval_set is passed to the fit() function, you can call evals_result() to get evaluation results for all passed eval_sets. When eval_metric is also passed to the fit() function, the evals_result will contain the eval_metrics passed to the fit() function.

The returned evaluation result is a dictionary:

```python
{'validation_0': {'logloss': ['0.604835', '0.531479']},
'validation_1': {'logloss': ['0.41965', '0.17686']}}
```

**Return type**  evals_result
property feature_importances_: `numpy.ndarray`

Feature importances property, return depends on `importance_type` parameter.

Returns

- `feature_importances_` (array of shape `[n_features]` except for multi-class)
- linear model, which returns an array with shape `(n_features, n_classes)`

property feature_names_in_: `numpy.ndarray`

Names of features seen during `fit()`. Defined only when `X` has feature names that are all strings.

`fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None, early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)`

Fit gradient boosting model.

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

Parameters

- `X (Any)` – Feature matrix
- `y (Any)` – Labels
- `sample_weight (Optional [Any])` – instance weights
- `base_margin (Optional [Any])` – global bias for each instance.
- `eval_set (Optional [Sequence [Tuple [Any, Any]]])` – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- `eval_metric (str, list of str, or callable, optional)` – Deprecated since version 1.6.0: Use `eval_metric` in `__init__()` or `set_params()` instead.
- `early_stopping_rounds (int)` – Deprecated since version 1.6.0: Use `early_stopping_rounds` in `__init__()` or `set_params()` instead.
- `verbose (Optional [bool])` – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
- `xgb_model (Optional [Union [xgboost.core.Booster, str, xgboost.sklearn.XGBModel]])` – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).
- `sample_weight_eval_set (Optional [Sequence [Any]])` – A list of the form `[L_1, L_2, ..., L_n]`, where each `L_i` is an array like object storing instance weights for the i-th validation set.
- `base_margin_eval_set (Optional [Sequence [Any]])` – A list of the form `[M_1, M_2, ..., M_n]`, where each `M_i` is an array like object storing base margin for the i-th validation set.
- `feature_weights (Optional [Any])` – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.
- `callbacks (Optional [Sequence [xgboost.callback.TrainingCallback]])` – Deprecated since version 1.6.0: Use `callbacks` in `__init__()` or `set_params()` instead.

Return type `xgboost.sklearn.XGBRFRegressor`
get_booster()
Get the underlying xgboost Booster of this model.
This will raise an exception when fit was not called

Returns booster
Return type a xgboost booster of underlying model

get_num_boosting_rounds()
Gets the number of xgboost boosting rounds.

Return type int

get_params(deep=True)
Get parameters.

Parameters deep (bool) –

Return type Dict[str, Any]

get_xgb_params()
Get xgboost specific parameters.

Return type Dict[str, Any]

property intercept_:
numpy.ndarray
Intercept (bias) property

Note: Intercept is defined only for linear learners
Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns intercept_
Return type array of shape (1,) or [n_classes]

load_model(fname)
Load the model from a file or bytearray. Path to file can be local or as an URI.
The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.load_model("model.json")
# or
model.load_model("model.ubj")
```

Parameters fname (Union[str, bytearray, os.PathLike]) – Input file name or memory buffer(see also save_raw)

Return type None

property n_features_in_:
int
Number of features seen during fit().
predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None,
iteration_range=None)

Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For
tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the
prediction is run on GPU automatically, otherwise it will run on CPU.

*Note:* This function is only thread safe for gbtree and dart.

**Parameters**

- **X (Any)** – Data to predict with.
- **output_margin (bool)** – Whether to output the raw untransformed margin value.
- **ntree_limit (Optional[int])** – Deprecated, use iteration_range instead.
- **validate_features (bool)** – When this is True, validate that the Booster’s and data’s
  feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- **base_margin (Optional[Any])** – Margin added to prediction.
- **iteration_range (Optional[Tuple[int, int]])** – Specifies which layer of trees are
  used in prediction. For example, if a random forest is trained with 100 rounds. Specifying
  iteration_range=(10, 20), then only the forests built during [10, 20) (half open set)
  rounds are used in this prediction.

New in version 1.4.0.

**Return type** prediction

**save_model(fname)**

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

**Parameters** fname (string or os.PathLike) – Output file name

**Return type** None

**score(X, y, sample_weight=None)**

Return the coefficient of determination of the prediction.

The coefficient of determination $R^2$ is defined as $1 - \frac{\sigma^2}{\nu}$, where $\sigma^2$ is the residual sum of squares $((y_{true} - y_{pred})** 2).sum()$ and $\nu$ is the total sum of squares $((y_{true} - y_{true}.mean())** 2)\.sum()$. The best possible score is 1.0 and it can be negative (because the model can be arbitrarily worse). A constant model that always predicts the expected value of $y$, disregarding the input features, would get a $R^2$ score of 0.0.

**Parameters**
• X (array-like of shape (n_samples, n_features)) – Test samples. For some estimators this may be a precomputed kernel matrix or a list of generic objects instead with shape (n_samples, n_samples_fitted), where n_samples_fitted is the number of samples used in the fitting for the estimator.

• y (array-like of shape (n_samples,) or (n_samples, n_outputs)) – True values for X.

• sample_weight (array-like of shape (n_samples,), default=None) – Sample weights.

Returns score – $R^2$ of self.predict(X) wrt. y.

Return type float

Notes

The $R^2$ score used when calling score on a regressor uses multioutput='uniform_average' from version 0.23 to keep consistent with default value of r2_score(). This influences the score method of all the multioutput regressors (except for MultiOutputRegressor).

set_params(**params)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

Return type self

Parameters params (Any) –

class xgboost.XGBRFClassifier(*, learning_rate=1.0, subsample=0.8, colsample_bynode=0.8, reg_lambda=1e-05, **kwargs)

Bases: xgboost.sklearn.XGBClassifier

scikit-learn API for XGBoost random forest classification.

Parameters

• n_estimators (int) – Number of trees in random forest to fit.

• max_depth (Optional[int]) – Maximum tree depth for base learners.

• max_leaves – Maximum number of leaves; 0 indicates no limit.

• max_bin – If using histogram-based algorithm, maximum number of bins per feature

• grow_policy – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.

• learning_rate (Optional[float]) – Boosting learning rate (xgb’s “eta”)

• verbosity (Optional[int]) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).

• objective (Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType]) – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).

• booster (Optional[str]) – Specify which booster to use: gbtree, gblinear or dart.
• **tree_method** (*Optional*[str]) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document *tree method*

• **n_jobs** (*Optional*[int]) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.

• **gamma** (*Optional*[float]) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.

• **min_child_weight** (*Optional*[float]) – Minimum sum of instance weight(hessian) needed in a child.

• **max_delta_step** (*Optional*[float]) – Maximum delta step we allow each tree’s weight estimation to be.

• **subsample** (*Optional*[float]) – Subsample ratio of the training instance.

• **sampling_method** –
  
  Sampling method. Used only by *gpu_hist* tree method.
  
  – uniform: select random training instances uniformly.
  
  – gradient_based select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** (*Optional*[float]) – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** (*Optional*[float]) – Subsample ratio of columns for each level.

• **colsample_bynode** (*Optional*[float]) – Subsample ratio of columns for each split.

• **reg_alpha** (*Optional*[float]) – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** (*Optional*[float]) – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** (*Optional*[float]) – Balancing of positive and negative weights.

• **base_score** (*Optional*[float]) – The initial prediction score of all instances, global bias.

• **random_state** (*Optional*[Union[numpy.random.RandomState, int]]) – Random number seed.

---

**Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

• **missing** (float, default np.nan) – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** (*Optional*[int]) – Used for boosting random forest.

• **monotone_constraints** (*Optional*[Union[Dict[str, int], str]]) – Constraint of variable monotonicity. See tutorial for more information.

• **interaction_constraints** (*Optional*[Union[str, List[Tuple[str]]]]) – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. [[0, 1], [2, 3, 4]], where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.
• **importance_type** *(Optional [str]*) – The feature importance type for the feature importances property:
  - For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  - For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional [int]*) – Device ordinal.

• **validate_parameters** *(Optional [bool]*) – Give warnings for unknown parameter.

• **predictor** *(Optional [str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool)* – New in version 1.5.0.

**Note:** This parameter is experimental

Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

• **feature_types** *(FeatureTypes)* – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See **DMatrix** for details.

• **max_cat_to_onehot** *(Optional [int]*) – New in version 1.6.0.

  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See **Categorical Data** for details.

• **eval_metric** *(Optional [Union [str, List[str], Callable]])* – New in version 1.6.0.

  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the *scoring* parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

  See **Custom Objective and Evaluation Metric** for more.

**Note:** This parameter replaces *eval_metric* in *fit()* method. The old one receives untransformed prediction regardless of whether custom objective is being used.
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])

• **early_stopping_rounds** *(Optional[int]*) – New in version 1.6.0.

  Activates early stopping. Validation metric needs to improve at least once in every 
  early_stopping_rounds round(s) to continue training. Requires at least one item in eval_set 
  in fit().

  The method returns the model from the last iteration (not the best one). If there’s more than 
  one item in eval_set, the last entry will be used for early stopping. If there’s more than one 
  metric in eval_metric, the last metric will be used for early stopping.

  If early stopping occurs, the model will have three additional fields: best_score, 
  best_iteration and best_ntree_limit.

  **Note:** This parameter replaces early_stopping_rounds in fit() method.

• **callbacks** *(Optional[List[TrainingCallback]])* – List of callback functions that are 
  applied at end of each iteration. It is possible to use predefined callbacks by using Callback 
  API.

  **Note:** States in callback are not preserved during training, which means callback objects 
  can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

• **kwargs** *(dict, optional)* – Keyword arguments for XGBoost Booster object. Full document-
  ation of parameters can be found here. Attempting to set a parameter via the constructor 
  args and **kwargs dict simultaneously will result in a TypeError.

  **Note:** **kwargs unsupported by scikit-learn

  **kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via 
  this argument will interact properly with scikit-learn.

• Custom objective function

  A custom objective function can be provided for the objective parameter. In this case, it 
  should have the signature objective(y_true, y_pred) -> grad, hess:

  y_true: array_like of shape [n_samples]  The target values
  y_pred: array_like of shape [n_samples]  The predicted values
apply($X$, ntree_limit=0, iteration_range=None)

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then best_iteration is used automatically.

Parameters

- $X$ (array_like, shape=[n_samples, n_features]) – Input features matrix.
- iteration_range (Optional[Tuple[int, int]]) – See predict().
- ntree_limit (int) – Deprecated, use iteration_range instead.

Returns $X_{\text{leaves}}$ – For each datapoint $x$ in $X$ and for each tree, return the index of the leaf $x$ ends up in. Leaves are numbered within $[0; 2^\text{max_depth}+$1), possibly with gaps in the numbering.

Return type array_like, shape=[n_samples, n_trees]

property best_iteration: int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

property best_score: float

The best score obtained by early stopping.

property coef_: numpy.ndarray

Coefficients property

Note: Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns coef_

Return type array of shape [n_features] or [n_classes, n_features]

evals_result()

Return the evaluation results.

If eval_set is passed to the fit() function, you can call evals_result() to get evaluation results for all passed eval_sets. When eval_metric is also passed to the fit() function, the evals_result will contain the eval_metrics passed to the fit() function.

The returned evaluation result is a dictionary:

```
{'validation_0': {'logloss': ['0.604835', '0.531479']},
'validation_1': {'logloss': ['0.41965', '0.17686']}}
```

Return type evals_result
property `feature_importances_`:: *numpy.ndarray*

Feature importances property, return depends on `importance_type` parameter.

Returns

- `feature_importances_` (array of shape `[n_features]` except for multi-class)
- linear model, which returns an array with shape `(n_features, n_classes)`

property `feature_names_in_`:: *numpy.ndarray*

Names of features seen during `fit()`. Defined only when `X` has feature names that are all strings.

`fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None, early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)`

Fit gradient boosting classifier.

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

Parameters

- `X` (*Any*) – Feature matrix
- `y` (*Any*) – Labels
- `sample_weight` (*Optional[Any]*) – instance weights
- `base_margin` (*Optional[Any]*) – global bias for each instance.
- `eval_set` (*Optional[Sequence[Tuple[Any, Any]]]*) – A list of `(X, y)` tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- `eval_metric` (*str, list of str, or callable, optional*) – Deprecated since version 1.6.0: Use `eval_metric` in `__init__()` or `set_params()` instead.
- `early_stopping_rounds` (*int*) – Deprecated since version 1.6.0: Use `early_stopping_rounds` in `__init__()` or `set_params()` instead.
- `verbose` (*Optional[bool]*) – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
- `xgb_model` (*Optional[Union[xgboost.core.Booster, str, xgboost.sklearn.XGBModel]]*) – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).
- `sample_weight_eval_set` (*Optional[Sequence[Any]]*) – A list of the form `[L_1, L_2, ..., L_n]`, where each `L_i` is an array like object storing instance weights for the i-th validation set.
- `base_margin_eval_set` (*Optional[Sequence[Any]]*) – A list of the form `[M_1, M_2, ..., M_n]`, where each `M_i` is an array like object storing base margin for the i-th validation set.
- `feature_weights` (*Optional[Any]*) – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.
- `callbacks` (*Optional[Sequence[xgboost.callback.TrainingCallback]]*) – Deprecated since version 1.6.0: Use `callbacks` in `__init__()` or `set_params()` instead.

Return type `xgboost.sklearn.XGBRFClassifier`
get_booster()
Get the underlying xgboost Booster of this model.
This will raise an exception when fit was not called

    Returns booster
    Return type a xgboost booster of underlying model

get_num_boosting_rounds()
Gets the number of xgboost boosting rounds.

    Return type int

get_params(deep=True)
Get parameters.

    Parameters deep (bool) –
    Return type Dict[str, Any]

get_xgb_params()
Get xgboost specific parameters.

    Return type Dict[str, Any]

property intercept_: numpy.ndarray
Intercept (bias) property

    Note: Intercept is defined only for linear learners
    Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

    Returns intercept_
    Return type array of shape (1,) or [n_classes]

load_model(fname)
Load the model from a file or bytearray. Path to file can be local or as an URI.
The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

    Parameters fname (Union[str, bytearray, os.PathLike]) – Input file name or memory buffer(see also save_raw)
    Return type None

property n_features_in_: int
Number of features seen during fit().
predict\((X, \text{output\_margin}=False, \text{ntree\_limit}=None, \text{validate\_features}=True, \text{base\_margin}=None, \\
\text{iteration\_range}=None)\)

Predict with \(X\). If the model is trained with early stopping, then \textit{best\_iteration} is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and \textit{predictor} is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

Note: This function is only thread safe for \textit{gbtree} and \textit{dart}.

Parameters

\begin{itemize}
\item \(X\) (\textit{Any}) – Data to predict with.
\item \textit{output\_margin} (\textit{bool}) – Whether to output the raw untransformed margin value.
\item \textit{ntree\_limit} (\textit{Optional[\text{int}]}) – Deprecated, use \textit{iteration\_range} instead.
\item \textit{validate\_features} (\textit{bool}) – When this is \text{True}, validate that the Booster’s and data’s \text{feature\_names} are identical. Otherwise, it is assumed that the feature\_names are the same.
\item \textit{base\_margin} (\textit{Optional[\text{Any}]}) – Margin added to prediction.
\item \textit{iteration\_range} (\textit{Optional[\text{Tuple[\text{int}, \text{int}]}]}) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying \textit{iteration\_range}=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.
\end{itemize}

New in version 1.4.0.

Return type  prediction

\begin{itemize}
\item \textit{prediction}
\end{itemize}

\textbf{predict\_proba}\((X, \text{ntree\_limit}=None, \text{validate\_features}=True, \text{base\_margin}=None, \text{iteration\_range}=None)\)

Predict the probability of each \(X\) example being of a given class.

Note: This function is only thread safe for \textit{gbtree} and \textit{dart}.

Parameters

\begin{itemize}
\item \(X\) (\textit{array\_like}) – Feature matrix.
\item \textit{ntree\_limit} (\textit{int}) – Deprecated, use \textit{iteration\_range} instead.
\item \textit{validate\_features} (\textit{bool}) – When this is \text{True}, validate that the Booster’s and data’s \text{feature\_names} are identical. Otherwise, it is assumed that the feature\_names are the same.
\item \textit{base\_margin} (\textit{array\_like}) – Margin added to prediction.
\item \textit{iteration\_range} (\textit{Optional[\text{Tuple[\text{int}, \text{int}]}]}) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying \textit{iteration\_range}=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.
\end{itemize}

Returns  a numpy array of shape array\_like of shape (n\_samples, n\_classes) with the probability of each data example being of a given class.

Return type  prediction
save_model(fname)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

model.save_model("model.json")
# or
model.save_model("model.ubj")

Parameters fname (string or os.PathLike) – Output file name

Return type None

score(X, y, sample_weight=None)

Return the mean accuracy on the given test data and labels.

In multi-label classification, this is the subset accuracy which is a harsh metric since you require for each sample that each label set be correctly predicted.

Parameters

• X (array-like of shape (n_samples, n_features)) – Test samples.
• y (array-like of shape (n_samples,) or (n_samples, n_outputs)) – True labels for X.
• sample_weight (array-like of shape (n_samples,), default=None) – Sample weights.

Returns score – Mean accuracy of self.predict(X) wrt. y.

Return type float

set_params(**params)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

Return type self

Parameters params (Any) –

Plotting API

Plotting Library.

xgboost.plot_importance(booster, ax=None, height=0.2, xlim=None, ylim=None, title='Feature importance', xlabel='F score', ylabel='Features', fmap='', importance_type='weight', max_num_features=None, grid=True, show_values=True, **kwargs)

Plot importance based on fitted trees.

Parameters

• booster (Booster, XGBModel or dict) – Booster or XGBModel instance, or dict taken by Booster.get_fscore()
• ax (matplotlib Axes, default None) – Target axes instance. If None, new figure and axes will be created.
• **grid**(bool, Turn the axes grids on or off. Default is True (On).)

• **importance_type**(str, default "weight")—How the importance is calculated: either “weight”, “gain”, or “cover”
  
  – "weight" is the number of times a feature appears in a tree
  
  – "gain" is the average gain of splits which use the feature
  
  – "cover" is the average coverage of splits which use the feature where coverage is defined as the number of samples affected by the split

• **max_num_features**(int, default None)– Maximum number of top features displayed on plot. If None, all features will be displayed.

• **height**(float, default 0.2) – Bar height, passed to ax.barh()

• **xlim**(tuple, default None) – Tuple passed to axes.xlim()

• **ylim**(tuple, default None) – Tuple passed to axes.ylim()

• **title**(str, default "Feature importance") – Axes title. To disable, pass None.

• **xlabel**(str, default "F score") – X axis title label. To disable, pass None.

• **ylabel**(str, default "Features") – Y axis title label. To disable, pass None.

• **fmap**(str or os.PathLike (optional)) – The name of feature map file.

• **show_values**(bool, default True) – Show values on plot. To disable, pass False.

• **kwargs** – Other keywords passed to ax.barh()

Returns ax

Return type  matplotlib Axes

xgboost.plot_tree(booster, fmap=", num_trees=0, rankdir=None, ax=None, **kwargs)

Plot specified tree.

Parameters

• **booster**(Booster, XGBModel) – Booster or XGBModel instance

• **fmap**(str (optional)) – The name of feature map file

• **num_trees**(int, default 0) – Specify the ordinal number of target tree

• **rankdir**(str, default "TB") – Passed to graphviz via graph_attr

• **ax**(matplotlib Axes, default None) – Target axes instance. If None, new figure and axes will be created.

• **kwargs** – Other keywords passed to to_graphviz

Returns ax

Return type  matplotlib Axes

xgboost.to_graphviz(booster, fmap=", num_trees=0, rankdir=None, yes_color=None, no_color=None, condition_node_params=None, leaf_node_params=None, **kwargs)

Convert specified tree to graphviz instance. IPython can automatically plot the returned graphviz instance. Otherwise, you should call .render() method of the returned graphviz instance.

Parameters

• **booster**(Booster, XGBModel) – Booster or XGBModel instance
• **fmap**(str, optional) – The name of feature map file

• **num_trees**(int, default 0) – Specify the ordinal number of target tree

• **rankdir**(str, default "UT") – Passed to graphviz via graph_attr

• **yes_color**(str, default '#0000FF') – Edge color when meets the node condition.

• **no_color**(str, default '#FF0000') – Edge color when doesn’t meet the node condition.

• **condition_node_params**(dict, optional) – Condition node configuration for for graphviz. Example:

  ```python
  {'shape': 'box',
   'style': 'filled,rounded',
   'fillcolor': '#78bceb'}
  ```

• **leaf_node_params**(dict, optional) – Leaf node configuration for graphviz. Example:

  ```python
  {'shape': 'box',
   'style': 'filled',
   'fillcolor': '#e48038'}
  ```

• **kwargs**(dict, optional) – Other keywords passed to graphviz graph_attr, e.g. graph

  ```python
  [ {key} = {value} ]
  ```

  Returns graph

  Return type graphviz.Source

---

**Callback API**

Callback library containing training routines. See *Callback Functions* for a quick introduction.

class xgboost.callback.TrainingCallback

Interface for training callback.

New in version 1.3.0.

Return type None

**after_iteration**(model, epoch, evals_log)

Run after each iteration. Return True when training should stop.

Parameters

  - **epoch**(int) –

  - **evals_log**(Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]) –

    Return type bool

**after_training**(model)

Run after training is finished.

**before_iteration**(model, epoch, evals_log)

Run before each iteration. Return True when training should stop.

Parameters

  - **epoch**(int) –
• **evals_log** (`Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]`) –

  Return type  bool

**before_training**(model)
Run before training starts.

**class** xgboost.callback.EvaluationMonitor(*rank=0, period=1, show_stdv=False*)
  Bases: xgboost.callback.TrainingCallback

  Print the evaluation result at each iteration.
  New in version 1.3.0.

  Parameters

  • **metric** – Extra user defined metric.
  • **rank** (*int*) – Which worker should be used for printing the result.
  • **period** (*int*) – How many epoches between printing.
  • **show_stdv** (*bool*) – Used in cv to show standard deviation. Users should not specify it.

  Return type  None

**after_iteration**(model, epoch, evals_log)
Run after each iteration. Return True when training should stop.

  Parameters

  • **epoch** (*int*) –
  • **evals_log** (`Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]`) –

  Return type  bool

**after_training**(model)
Run after training is finished.

**before_iteration**(model, epoch, evals_log)
Run before each iteration. Return True when training should stop.

  Parameters

  • **epoch** (*int*) –
  • **evals_log** (`Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]`) –

  Return type  bool

**before_training**(model)
Run before training starts.

**class** xgboost.callback.EarlyStopping(*rounds, metric_name=None, data_name=None, maximize=None, save_best=False, min_delta=0.0*)
  Bases: xgboost.callback.TrainingCallback

  Callback function for early stopping

  New in version 1.3.0.

  Parameters
• **rounds** (*int*) – Early stopping rounds.
• **metric_name** (*Optional*[str]) – Name of metric that is used for early stopping.
• **data_name** (*Optional*[str]) – Name of dataset that is used for early stopping.
• **maximize** (*Optional*[bool]) – Whether to maximize evaluation metric. None means auto (discouraged).
• **save_best** (*Optional*[bool]) – Whether training should return the best model or the last model.
• **min_delta** (*float*) – Minimum absolute change in score to be qualified as an improvement.

New in version 1.5.0.

```python
clf = xgboost.XGBClassifier(tree_method="gpu_hist")
es = xgboost.callback.EarlyStopping(
    rounds=2,
    abs_tol=1e-3,
    save_best=True,
    maximize=False,
    data_name="validation_0",
    metric_name="mlogloss",
)

X, y = load_digits(return_X_y=True)
clf.fit(X, y, eval_set=[(X, y)], callbacks=[es])
```

**Return type** None

**after_iteration**(model, epoch, evals_log)

Run after each iteration. Return True when training should stop.

Parameters

• **epoch** (*int*) –

• **evals_log** (*Dict*[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]*) –

**Return type** bool

**after_training**(model)

Run after training is finished.

**before_iteration**(model, epoch, evals_log)

Run before each iteration. Return True when training should stop.

Parameters

• **epoch** (*int*) –

• **evals_log** (*Dict*[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]*) –

**Return type** bool

**before_training**(model)

Run before training starts.
**class** `xgboost.callback.LearningRateScheduler(learning_rates)`

**Bases:** `xgboost.callback.TrainingCallback`

Callback function for scheduling learning rate.

New in version 1.3.0.

**Parameters**

- `learning_rates (Union[Callable[[int], float], Sequence[float]])` – If it’s a callable object, then it should accept an integer parameter `epoch` and returns the corresponding learning rate. Otherwise it should be a sequence like list or tuple with the same size of boosting rounds.

**Return type** None

**after_iteration**(model, epoch, evals_log)

Run after each iteration. Return True when training should stop.

**Parameters**

- `epoch (int)` –
- `evals_log (Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]])` –

**Return type** bool

**after_training**(model)

Run after training is finished.

**before_iteration**(model, epoch, evals_log)

Run before each iteration. Return True when training should stop.

**Parameters**

- `epoch (int)` –
- `evals_log (Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]])` –

**Return type** bool

**before_training**(model)

Run before training starts.

**class** `xgboost.callback.TrainingCheckPoint(directory, name='model', as_pickle=False, iterations=100)`

**Bases:** `xgboost.callback.TrainingCallback`

Checkpointing operation.

New in version 1.3.0.

**Parameters**

- `directory (Union[str, os.PathLike])` – Output model directory.
- `name (str)` – pattern of output model file. Models will be saved as name_0.json, name_1.json, name_2.json ....
- `as_pickle (bool)` – When set to True, all training parameters will be saved in pickle format, instead of saving only the model.
- `iterations (int)` – Interval of checkpointing. Checkpointing is slow so setting a larger number can reduce performance hit.

**Return type** None
after_iteration(model, epoch, evals_log)
Run after each iteration. Return True when training should stop.

Parameters
• epoch (int) –
• evals_log (Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]) –

Return type bool

after_training(model)
Run after training is finished.

before_iteration(model, epoch, evals_log)
Run before each iteration. Return True when training should stop.

Parameters
• epoch (int) –
• evals_log (Dict[str, Dict[str, Union[List[float], List[Tuple[float, float]]]]]) –

Return type bool

before_training(model)
Run before training starts.

Dask API

Dask extensions for distributed training

See Distributed XGBoost with Dask for simple tutorial. Also XGBoost Dask Feature Walkthrough for some examples.

There are two sets of APIs in this module, one is the functional API including train and predict methods. Another is stateful Scikit-Learner wrapper inherited from single-node Scikit-Learn interface.

The implementation is heavily influenced by dask_xgboost: https://github.com/dask/dask-xgboost

Optional dask configuration

• xgboost.scheduler_address: Specify the scheduler address, see Troubleshooting.

New in version 1.6.0.

dask.config.set({"xgboost.scheduler_address": "192.0.0.100"})
# We can also specify the port.
dask.config.set({"xgboost.scheduler_address": "192.0.0.100:12345"})

class xgboost.dask.DaskDMatrix(client, data, label=None, *, weight=None, base_margin=None, missing=None, silent=False, feature_names=None, feature_types=None, group=None, qid=None, label_lower_bound=None, label_upper_bound=None, feature_weights=None, enable_categorical=False)
Bases: object

DMatrix holding on references to Dask DataFrame or Dask Array. Constructing a DaskDMatrix forces all lazy
computation to be carried out. Wait for the input data explicitly if you want to see actual computation of con-
structing DaskDMatrix.

See doc for xgboost.DMatrix constructor for other parameters. DaskDMatrix accepts only dask collection.

Note: DaskDMatrix does not repartition or move data between workers. It’s the caller’s responsibility to balance
the data.

New in version 1.0.0.

Parameters

- **client** ([distributed.Client](#)) – Specify the dask client used for training. Use default
client returned from dask if it’s set to None.
- **data** ([Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **label** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **weight** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **base_margin** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **missing** ([float](#)) –
- **silent** ([bool](#)) –
- **feature_names** ([Optional[Sequence[str]](#)) –
- **feature_types** ([Optional[Sequence[str]](#)) –
- **group** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **qid** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **label_lower_bound** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **label_upper_bound** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **feature_weights** ([Optional[Union[da.Array, dd.DataFrame, dd.Series]](#)) –
- **enable_categorical** ([bool](#)) –

Return type None

class xgboost.dask.DaskDeviceQuantileDMatrix

Bases: xgboost.dask.DaskDMatrix

Specialized data type for gpu_hist tree method. This class is used to reduce the memory usage by eliminating
data copies. Internally the all partitions/chunks of data are merged by weighted GK sketching. So the number of
partitions from dask may affect training accuracy as GK generates bounded error for each merge. See doc string
for xgboost.DeviceQuantileDMatrix and xgboost.DMatrix for other parameters.
xgboost, Release 2.0.0-dev

New in version 1.2.0.

Parameters

- **max_bin** *(Number of bins for histogram construction.)*
- **client** *(distributed.Client)*
- **data** *(Union[da.Array, dd.DataFrame, dd.Series])*  
- **label** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **weight** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **base_margin** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **missing** *(float)*
- **silent** *(bool)*
- **feature_names** *(Optional[Sequence[str]])*
- **feature_types** *(Optional[Union[Any, List[Any]]]*)
- **group** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **qid** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **label_lower_bound** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **label_upper_bound** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **feature_weights** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])*
- **enable_categorical** *(bool)*

Return type: None

`xgboost.dask.train(client, params, dtrain, num_boost_round=10, *, evals=None, obj=None, feval=None, early_stopping_rounds=None, xgb_model=None, verbose_eval=True, callbacks=None, custom_metric=None)`

Train XGBoost model.

New in version 1.0.0.

**Note:** Other parameters are the same as `xgboost.train()` except for `evals_result`, which is returned as part of function return value instead of argument.

Parameters

- **client** *(distributed.Client)* – Specify the dask client used for training. Use default client returned from dask if it’s set to None.
- **params** *(Dict[str, Any])*  
- **dtrain** *(xgboost.dask.DaskDMatrix)*
- **num_boost_round** *(int)*
- **evals** *(Optional[Sequence[Tuple[xgboost.dask.DaskDMatrix, str]]])*  
- **obj** *(Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[numpy.ndarray, numpy.ndarray]]])*
• **feval** *(Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[str, float]]])* –
• **early_stopping_rounds** *(Optional[int])* –
• **xgb_model** *(Optional[xgboost.core.Booster])* –
• **verbose_eval** *(Union[int, bool])* –
• **callbacks** *(Optional[Sequence[xgboost.callback.TrainingCallback]])* –
• **custom_metric** *(Optional[Callable[[numpy.ndarray, xgboost.core.DMatrix], Tuple[str, float]]])* –

Returns

**results** – A dictionary containing trained booster and evaluation history. `history` field is the same as `eval_result` from `xgboost.train`.

```python
dict
{'booster': xgboost.Booster,
'history': {'train': {'logloss': ['0.48253', '0.35953']},
'eval': {'logloss': ['0.480385', '0.357756']}}}
```

**Return type** `dict`

**xgboost.dask.predict** *(client, model, data, output_margin=False, missing=nan, pred_leaf=False, pred_contribs=False, approx_contribs=False, pred_interactions=False, validate_features=True, iteration_range=(0, 0), strict_shape=False)*

Run prediction with a trained booster.

**Note:** Using `inplace_predict` might be faster when some features are not needed. See `xgboost.Booster.predict()` for details on various parameters. When output has more than 2 dimensions (shap value, leaf with strict_shape), input should be `da.Array` or `DaskDMatrix`.

New in version 1.0.0.

**Parameters**

• **client** *(distributed.Client)* – Specify the dask client used for training. Use default client returned from dask if it’s set to None.

• **model** *(Union[Dict[str, Any], xgboost.core.Booster, distributed.Future])* – The trained model. It can be a distributed.Future so user can pre-scatter it onto all workers.

• **data** *(Union[xgboost.dask.DaskDMatrix, da.Array, dd.DataFrame, dd.Series])* – Input data used for prediction. When input is a dataframe object, prediction output is a series.

• **missing** *(float)* – Used when input data is not DaskDMatrix. Specify the value considered as missing.

• **output_margin** *(bool)* –

• **pred_leaf** *(bool)* –

• **pred_contribs** *(bool)* –

• **approx_contribs** *(bool)* –

• **pred_interactions** *(bool)* –
Returns prediction – When input data is `dask.array.Array` or `DaskDMatrix`, the return value is an array. When input data is `dask.dataframe.DataFrame`, return value can be `dask.dataframe.Series`, `dask.dataframe.DataFrame`, depending on the output shape.

Return type: `dask.array.Array`/`dask.dataframe.Series`

`xgboost.dask.inplace_predict(client, model, data, iteration_range=(0, 0), predict_type='value', missing=nan, validate_features=True, base_margin=None, strict_shape=False)`

Inplace prediction. See doc in `xgboost.Booster.inplace_predict()` for details.

New in version 1.1.0.

Parameters

- **client** (`distributed.Client`) – Specify the dask client used for training. Use default client returned from `dask` if it’s set to `None`.
- **iteration_range** (`Tuple[int, int]`) – See `xgboost.Booster.predict()` for details.
- **predict_type** (`str`) – See `xgboost.Booster.inplace_predict()` for details.
- **missing** (`float`) – Value in the input data which needs to be present as a missing value. If `None`, defaults to `np.nan`.
  
  New in version 1.4.0.
- **strict_shape** (`bool`) – See `xgboost.Booster.predict()` for details.
  
  New in version 1.4.0.
- **validate_features** (`bool`) –

Returns When input data is `dask.array.Array`, the return value is an array. When input data is `dask.dataframe.DataFrame`, return value can be `dask.dataframe.Series`, `dask.dataframe.DataFrame`, depending on the output shape.

Return type: prediction
class xgboost.dask.DaskXGBClassifier(max_depth=None, max_leaves=None, max_bin=None,
grow_policy=None, learning_rate=None, n_estimators=100,
verbosity=None, objective=None, booster=None,
tree_method=None, n_jobs=None, gamma=None,
min_child_weight=None, max_delta_step=None, subsample=None,
sampling_method=None, colsample_bytree=None,
colsample_bynode=None, base_score=None,
colsample_bylevel=None, colsample_byfeature=None,
reg_alpha=None, reg_lambda=None, scale_pos_weight=None,
num_parallel_tree=None, random_state=None, missing=nan,
um_loss=xgb_imb, eval_metric=None, early_stopping_rounds=None, callbacks=None,**kwargs)

Bases: xgboost.dask.DaskScikitLearnBase, sklearn.base.ClassifierMixin

Implementation of the scikit-learn API for XGBoost classification.

Parameters

- **n_estimators** *(int)* – Number of gradient boosted trees. Equivalent to number of boosting rounds.
- **max_depth** *(Optional[int])* – Maximum tree depth for base learners.
- **max_leaves** *(Optional[int])* – Maximum number of leaves; 0 indicates no limit.
- **max_bin** *(Optional[int])* – If using histogram-based algorithm, maximum number of bins per feature
- **grow_policy** *(Optional[str])* – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
- **learning_rate** *(Optional[float])* – Boosting learning rate (xgb’s “eta”)
- **verbosity** *(Optional[int])* – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
- **objective** *(Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray], NoneType])* – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).
- **booster** *(Optional[str])* – Specify which booster to use: gbtree, gblinear or dart.
- **tree_method** *(Optional[str])* – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document tree method
- **n_jobs** *(Optional[int])* – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.
- **gamma** *(Optional[float])* – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.
- **min_child_weight** *(Optional[float])* – Minimum sum of instance weight(hessian) needed in a child.
• **max_delta_step** *(Optional[float]*) – Maximum delta step we allow each tree’s weight estimation to be.

• **subsample** *(Optional[float]*) – Subsample ratio of the training instance.

• **sampling_method** *(Optional[str]*) –

  Sampling method. Used only by **gpu_hist** tree method.

  – **uniform**: select random training instances uniformly.

  – **gradient_based**: select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** *(Optional[float]*) – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** *(Optional[float]*) – Subsample ratio of columns for each level.

• **colsample_bynode** *(Optional[float]*) – Subsample ratio of columns for each split.

• **reg_alpha** *(Optional[float]*) – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** *(Optional[float]*) – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** *(Optional[float]*) – Balancing of positive and negative weights.

• **base_score** *(Optional[float]*) – The initial prediction score of all instances, global bias.

• **random_state** *(Optional[Union[numpy.random.RandomState, int]]*) – Random number seed.

---

**Note**: Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

---

• **missing** *(float, default np.nan)* – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** *(Optional[int]*) – Used for boosting random forest.

• **monotone_constraints** *(Optional[Union[Dict[str, int], str]]*) – Constraint of variable monotonicity. See tutorial for more information.

• **interaction_constraints** *(Optional[Union[str, List[Tuple[str]]]]*) – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. [[0, 1], [2, 3, 4]], where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information

• **importance_type** *(Optional[str]*) – The feature importance type for the feature_importances_ property:

  – For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.

  – For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional[int]*) – Device ordinal.

• **validate_parameters** *(Optional[bool]*) – Give warnings for unknown parameter.

• **predictor** *(Optional[str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].
• **enable_categorical**(bool) – New in version 1.5.0.

**Note:** This parameter is experimental

Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

• **feature_types**(FeatureTypes) – New in version 2.0.0.

Used for specifying feature types without constructing a dataframe. See DMatrix for details.

• **max_cat_to_onehot**(Optional[int]) – New in version 1.6.0.

**Note:** This parameter is experimental

A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See Categorical Data for details.

• **eval_metric**(Optional[Union[str, List[str], Callable]]) – New in version 1.6.0.

Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

Unlike the scoring parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

See Custom Objective and Evaluation Metric for more.

**Note:** This parameter replaces eval_metric in fit() method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])
```

• **early_stopping_rounds**(Optional[int]) – New in version 1.6.0.

Activates early stopping. Validation metric needs to improve at least once in every early_stopping_rounds round(s) to continue training. Requires at least one item in eval_set in fit().
The method returns the model from the last iteration (not the best one). If there’s more than one item in `eval_set`, the last entry will be used for early stopping. If there’s more than one metric in `eval_metric`, the last metric will be used for early stopping.

If early stopping occurs, the model will have three additional fields: `best_score`, `best_iteration` and `best_ntree_limit`.

**Note:** This parameter replaces `early_stopping_rounds` in `fit()` method.

- **callbacks (Optional[List[TrainingCallback]])** – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using Callback API.

  **Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs (dict, optional)** – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.

  **Note:** **kwargs unsupported by scikit-learn

  **kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

Return type: `None`

**apply(X, ntree_limit=None, iteration_range=None)**

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then `best_iteration` is used automatically.

**Parameters**

- **X (array_like, shape=[n_samples, n_features])** – Input features matrix.

- **iteration_range (Optional[Tuple[int, int]])** – See `predict()`.

- **ntree_limit (Optional[int])** – Deprecated, use `iteration_range` instead.

**Returns** **X_leaves** – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within `[0; 2**(self.max_depth+1))`, possibly with gaps in the numbering.

**Return type** array_like, shape=[n_samples, n_trees]

**property best_iteration:** int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.
property **best_score**: float
The best score obtained by early stopping.

property **client**: distributed.Client
The dask client used in this model. The Client object can not be serialized for transmission, so if task is launched from a worker instead of directly from the client process, this attribute needs to be set at that worker.

property **coef_**: numpy.ndarray
Coefficients property

**Note:** Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns coef_

Return type array of shape [n_features] or [n_classes, n_features]

**evals_result()**

Return the evaluation results.

If eval_set is passed to the fit() function, you can call evals_result() to get evaluation results for all passed eval_sets. When eval_metric is also passed to the fit() function, the evals_result will contain the eval_metrics passed to the fit() function.

The returned evaluation result is a dictionary:

```
{'validation_0': {'logloss': ['0.604835', '0.531479']},
 'validation_1': {'logloss': ['0.41965', '0.17686']}}
```

Return type evals_result

property **feature_importances_**: numpy.ndarray
Feature importances property, return depends on importance_type parameter.

Returns

- feature_importances_ (array of shape [n_features] except for multi-class)
- linear model, which returns an array with shape (n_features, n_classes)

property **feature_names_in_**: numpy.ndarray
Names of features seen during fit(). Defined only when X has feature names that are all strings.

**fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None, early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)**

Fit gradient boosting model.

Note that calling fit() multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass xgb_model argument.

Parameters

- X (Union[da.Array, dd.DataFrame, dd.Series]) – Feature matrix
• \( y \) (Union[da.Array, dd.DataFrame, dd.Series]) – Labels
• sample_weight (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – instance weights
• base_margin (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – global bias for each instance.
• eval_set (Optional[Sequence[Tuple[Union[da.Array, dd.DataFrame, dd.Series], Union[da.Array, dd.DataFrame, dd.Series]]]]) – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
• eval_metric (str, list of str, or callable, optional) – Deprecated since version 1.6.0: Use eval_metric in __init__() or set_params() instead.
• early_stopping_rounds (int) – Deprecated since version 1.6.0: Use early_stopping_rounds in __init__() or set_params() instead.
• verbose (bool) – If verbose and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
• xgb_model (Optional[Union[xgboost.core.Booster, xgboost.sklearn.XGBModel]]) – file name of stored XGBoost model or 'Booster' instance XGBoost model to be loaded before training (allows training continuation).
• sample_weight_eval_set (Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]) – A list of the form [L_1, L_2, .... L_n], where each L_i is an array like object storing instance weights for the i-th validation set.
• base_margin_eval_set (Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]) – A list of the form [M_1, M_2, .... M_n], where each M_i is an array like object storing base margin for the i-th validation set.
• feature_weights (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a ValueError is thrown.
• callbacks (Optional[Sequence[xgboost.callback.TrainingCallback]]) – Deprecated since version 1.6.0: Use callbacks in __init__() or set_params() instead.

Return type DaskXGBClassifier

get_booster()
Get the underlying xgboost Booster of this model.
This will raise an exception when fit was not called

Returns booster

Return type a xgboost booster of underlying model

get_num_boosting_rounds()
Gets the number of xgboost boosting rounds.

Return type int

get_params(deep=True)
Get parameters.

Parameters deep (bool) –

Return type Dict[str, Any]
get_xgb_params()
Get xgboost specific parameters.

Return type Dict[str, Any]

property intercept_: numpy.ndarray
Intercept (bias) property

Note: Intercept is defined only for linear learners
Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

Returns intercept_

Return type array of shape (1,) or [n_classes]

load_model(fname)
Load the model from a file or bytestream. Path to file can be local or as an URI.
The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

model.load_model("model.json")
# or
model.load_model("model.ubj")

Parameters fname (Union[str, bytearray, os.PathLike]) – Input file name or memory buffer (see also save_raw)

Return type None

property n_features_in_: int
Number of features seen during fit().

predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)
Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

Note: This function is only thread safe for gbtree and dart.

Parameters
• X (Union[da.Array, dd.DataFrame, dd.Series]) – Data to predict with.
• output_margin (bool) – Whether to output the raw untransformed margin value.
• ntree_limit (Optional[int]) – Deprecated, use iteration_range instead.
• validate_features (bool) – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- **base_margin** *(Optional[Union[da.Array, dd.DataFrame, dd.Series]])* – Margin added to prediction.

- **iteration_range** *(Optional[Tuple[int, int]])* – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying `iteration_range=(10, 20)`, then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

  New in version 1.4.0.

**Return type** prediction

**predict_proba** *(X, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)*

Predict the probability of each X example being of a given class.

**Note:** This function is only thread safe for gbtree and dart.

**Parameters**

- **X** *(array_like)* – Feature matrix.

- **ntree_limit** *(int)* – Deprecated, use `iteration_range` instead.

- **validate_features** *(bool)* – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.

- **base_margin** *(array_like)* – Margin added to prediction.

- **iteration_range** *(Optional[Tuple[int, int]])* – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying `iteration_range=(10, 20)`, then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

**Returns** a numpy array of shape array-like of shape (n_samples, n_classes) with the probability of each data example being of a given class.

**Return type** prediction

**save_model** *(fname)*

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

**Parameters**fname *(string or os.PathLike)* – Output file name

**Return type** None

**score** *(X, y, sample_weight=None)*

Return the mean accuracy on the given test data and labels.

In multi-label classification, this is the subset accuracy which is a harsh metric since you require for each sample that each label set be correctly predicted.
Parameters

- **X** (array-like of shape (n_samples, n_features)) – Test samples.
- **y** (array-like of shape (n_samples,) or (n_samples, n_outputs)) – True labels for X.
- **sample_weight** (array-like of shape (n_samples,), default=None) – Sample weights.

**Returns**

- **score** – Mean accuracy of self.predict(X) wrt. y.

**Return type** float

**set_params**(**params**)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

**Return type** self

**Parameters**

- **params** (Any) –

**class** xgboost.dask.DaskXGBRegressor(max_depth=None, max_leaves=None, max_bin=None, grow_policy=None, learning_rate=None, n_estimators=100, verbosity=None, objective=None, booster=None, tree_method=None, n_jobs=None, gamma=None, min_child_weight=None, max_delta_step=None, subsample=None, sampling_method=None, colsample_bytree=None, colsample_bylevel=None, colsample_bynode=None, reg_alpha=None, reg_lambda=None, scale_pos_weight=None, base_score=None, random_state=None, missing=nan, num_parallel_tree=None, monotone_constraints=None, interaction_constraints=None, importance_type=None, gpu_id=None, validate_parameters=None, predictor=None, enable_categorical=False, feature_types=None, max_cat_to_onehot=None, eval_metric=None, early_stopping_rounds=None, callbacks=None, **kwargs)

Bases: xgboost.dask.DaskScikitLearnBase, sklearn.base.RegressorMixin

Implementation of the Scikit-Learn API for XGBoost.

**Parameters**

- **n_estimators** (int) – Number of gradient boosted trees. Equivalent to number of boosting rounds.
- **max_depth** (Optional[int]) – Maximum tree depth for base learners.
- **max_leaves** (Optional[int]) – Maximum number of leaves; 0 indicates no limit.
- **max_bin** (Optional[int]) – If using histogram-based algorithm, maximum number of bins per feature
- **grow_policy** (Optional[str]) – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
- **learning_rate** (Optional[float]) – Boosting learning rate (xgb’s “eta”)
- **verbosity** (Optional[int]) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
- **objective** (Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType]) – Specify the learning
task and the corresponding learning objective or a custom objective function to be used (see note below).

- **booster** (*Optional*[str]) – Specify which booster to use: gbtree, gblinear or dart.

- **tree_method** (*Optional*[str]) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document `tree method`

- **n_jobs** (*Optional*[int]) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.

- **gamma** (*Optional*[float]) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.

- **min_child_weight** (*Optional*[float]) – Minimum sum of instance weight(hessian) needed in a child.

- **max_delta_step** (*Optional*[float]) – Maximum delta step we allow each tree’s weight estimation to be.

- **subsample** (*Optional*[float]) – Subsample ratio of the training instance.

- **sampling_method** (*Optional*[str]) –
  - **uniform**: select random training instances uniformly.
  - **gradient_based** select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

- **colsample_bytree** (*Optional*[float]) – Subsample ratio of columns when constructing each tree.

- **colsample_bylevel** (*Optional*[float]) – Subsample ratio of columns for each level.

- **colsample_bynode** (*Optional*[float]) – Subsample ratio of columns for each split.

- **reg_alpha** (*Optional*[float]) – L1 regularization term on weights (xgb’s alpha).

- **reg_lambda** (*Optional*[float]) – L2 regularization term on weights (xgb’s lambda).

- **scale_pos_weight** (*Optional*[float]) – Balancing of positive and negative weights.

- **base_score** (*Optional*[float]) – The initial prediction score of all instances, global bias.

- **random_state** (*Optional*[Union[numpy.random.RandomState, int]]) – Random number seed.

**Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

- **missing** (*float*, *default* np.nan) – Value in the data which needs to be present as a missing value.

- **num_parallel_tree** (*Optional*[int]) – Used for boosting random forest.

- **monotone_constraints** (*Optional*[Union[Dict[str, int], str]]) – Constraint of variable monotonicity. See tutorial for more information.
• **interaction_constraints** *(Optional[Union[str, List[Tuple[str]]]])* – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. `[[0, 1], [2, 3, 4]]`, where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.

• **importance_type** *(Optional[str]*) – The feature importance type for the feature_importances_ property:
  - For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  - For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional[int]*) – Device ordinal.

• **validate_parameters** *(Optional[bool]*) – Give warnings for unknown parameter.

• **predictor** *(Optional[str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool)* – New in version 1.5.0.

  **Note:** This parameter is experimental

  Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

• **feature_types** *(FeatureTypes)* – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See DMatrix for details.

• **max_cat_to_onehot** *(Optional[int]*) – New in version 1.6.0.

  **Note:** This parameter is experimental

  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See Categorical Data for details.

• **eval_metric** *(Optional[Union[str, List[str], Callable]])* – New in version 1.6.0.

  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the scoring parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

  See Custom Objective and Evaluation Metric for more.
Note: This parameter replaces eval_metric in fit() method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])
```

- **early_stopping_rounds** (Optional[int]) – New in version 1.6.0.

Activates early stopping. Validation metric needs to improve at least once in every early_stopping_rounds round(s) to continue training. Requires at least one item in eval_set in fit().

The method returns the model from the last iteration (not the best one). If there's more than one item in eval_set, the last entry will be used for early stopping. If there's more than one metric in eval_metric, the last metric will be used for early stopping.

If early stopping occurs, the model will have three additional fields: best_score, best_iteration and best_ntree_limit.

Note: This parameter replaces early_stopping_rounds in fit() method.

- **callbacks** (Optional[List[TrainingCallback]]) – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using Callback API.

Note: States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs** (dict, optional) – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.

Note: **kwargs unsupported by scikit-learn

**kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

Return type None
**apply**(*X*, *ntree_limit=None*, *iteration_range=None*)

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then `best_iteration` is used automatically.

**Parameters**

- **X** (*array_like*, shape=[*n_samples*, *n_features]*) – Input features matrix.
- **iteration_range** (*Optional*[Tuple[int, int]]*) – See `predict()`.
- **ntree_limit** (*Optional*[int]*) – Deprecated, use `iteration_range` instead.

**Returns**

- **X_leaves** – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within \([0; 2^{*\text{max_depth}+1})\), possibly with gaps in the numbering.

**Return type** array_like, shape=[*n_samples*, *n_trees*]

**property best_iteration**: *int*

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then `best_iteration` is 0.

**property best_score**: *float*

The best score obtained by early stopping.

**property client**: *distributed.Client*

The dask client used in this model. The `Client` object cannot be serialized for transmission, so if task is launched from a worker instead of directly from the client process, this attribute needs to be set at that worker.

**property coef_**: *numpy.ndarray*

Coefficients property

**Note**: Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

**Returns**

- **coef_**

**Return type** array of shape [n_features] or [n_classes, n_features]

**evals_result()**

Return the evaluation results.

If `eval_set` is passed to the `fit()` function, you can call `evals_result()` to get evaluation results for all passed `eval_sets`. When `eval_metric` is also passed to the `fit()` function, the `evals_result` will contain the `eval_metrics` passed to the `fit()` function.

The returned evaluation result is a dictionary:

```python
{'validation_0': {'logloss': ['0.604835', '0.531479']},
 'validation_1': {'logloss': ['0.41965', '0.17686']}}
```

**Return type** *evals_result*
property `feature_importances_`: `numpy.ndarray`

Feature importances property, return depends on `importance_type` parameter.

Returns

- `feature_importances_` (array of shape \([n\_features]\) except for multi-class)
- linear model, which returns an array with shape \((n\_features, n\_classes)\)

property `feature_names_in_`: `numpy.ndarray`

Names of features seen during `fit()`. Defined only when \(X\) has feature names that are all strings.

```python
fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None, early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)
```

Fit gradient boosting model.

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

Parameters

- `sample_weight` (`Optional[Union[da.Array, dd.DataFrame, dd.Series]]`) – instance weights
- `eval_set` (`Optional[Sequence[Tuple[Union[da.Array, dd.DataFrame, dd.Series], Union[da.Array, dd.DataFrame, dd.Series]]]]`) – A list of \((X, y)\) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- `eval_metric` (`str, list of str, or callable, optional`) – Deprecated since version 1.6.0: Use `eval_metric` in `__init__()` or `set_params()` instead.
- `early_stopping_rounds` (`int`) – Deprecated since version 1.6.0: Use `early_stopping_rounds` in `__init__()` or `set_params()` instead.
- `verbose` (`bool`) – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
- `xgb_model` (`Optional[Union[xgboost.core.Booster, xgboost.sklearn.XGBModel]]`) – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).
- `sample_weight_eval_set` (`Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]`) – A list of the form \([L_1, L_2, ..., L_n]\), where each \(L_i\) is an array like object storing instance weights for the \(i\)-th validation set.
- `base_margin_eval_set` (`Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]`) – A list of the form \([M_1, M_2, ..., M_n]\), where each \(M_i\) is an array like object storing base margin for the \(i\)-th validation set.
- `feature_weights` (`Optional[Union[da.Array, dd.DataFrame, dd.Series]]`) – Weight for each feature, defines the probability of each feature being selected when `colsample` is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.
• **callbacks** *(Optional[[Sequence][xgboost.callback.TrainingCallback]])* – 
  Deprecated since version 1.6.0: Use *callbacks* in *__init__() or set_params()* instead.

  **Return type** *DaskXGBRegressor*

  **get_booster()**
  Get the underlying xgboost Booster of this model.
  This will raise an exception when fit was not called

  **Returns** *booster*

  **Return type** *a xgboost booster of underlying model*

  **get_num_boosting_rounds()**
  Gets the number of xgboost boosting rounds.

  **Return type** *int*

  **get_params**(deep=True)
  Get parameters.

  **Parameters** *deep* *(bool)* –

  **Return type** *Dict[str, Any]*

  **get_xgb_params()**
  Get xgboost specific parameters.

  **Return type** *Dict[str, Any]*

  **property intercept_**: *numpy.ndarray*
  Intercept (bias) property

  **Note:** Intercept is defined only for linear learners

  Intercept (bias) is only defined when the linear model is chosen as base learner (*booster=gblinear*). It is not defined for other base learner types, such as tree learners (*booster=gbtree*).

  **Returns** *intercept_*

  **Return type** *array of shape (1,) or [n_classes]*

  **load_model**(fname)
  Load the model from a file or bytearray. Path to file can be local or as an URI.

  The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See *Model IO* for more info.

  ```
  model.load_model("model.json")
  # or
  model.load_model("model.ubj")
  ```

  **Parameters** *fname* *(Union[str, bytearray, os.PathLike])* – Input file name or memory buffer(see also save_raw)

  **Return type** *None*
property n_features_in_: int
Number of features seen during fit().

predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)

Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

Note: This function is only thread safe for gbtree and dart.

Parameters

- output_margin (bool) – Whether to output the raw untransformed margin value.
- ntree_limit (Optional[int]) – Deprecated, use iteration_range instead.
- validate_features (bool) – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- base_margin (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – Margin added to prediction.
- iteration_range (Optional[Tuple[int, int]]) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

Return type prediction

save_model(fname)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

Parameters fname (string or os.PathLike) – Output file name

Return type None

score(X, y, sample_weight=None)

Return the coefficient of determination of the prediction.

The coefficient of determination $R^2$ is defined as $(1 - \frac{u}{v})$, where $u$ is the residual sum of squares $((y_{true} - y_{pred})^2).sum()$ and $v$ is the total sum of squares $((y_{true} - y_{true}.mean())^2).sum()$. The best possible score is 1.0 and it can be negative (because the model can be arbitrarily worse). A constant model that always predicts the expected value of y, disregarding the input features, would get a $R^2$ score of 0.0.
Parameters

• X (array-like of shape (n_samples, n_features)) – Test samples. For some estimators this may be a precomputed kernel matrix or a list of generic objects instead with shape (n_samples, n_samples_fitted), where n_samples_fitted is the number of samples used in the fitting for the estimator.

• y (array-like of shape (n_samples,) or (n_samples, n_outputs)) – True values for X.

• sample_weight (array-like of shape (n_samples,)), default=None – Sample weights.

Returns score – $R^2$ of self.predict(X) wrt. y.

Return type float

Notes

The $R^2$ score used when calling score on a regressor uses multioutput='uniform_average' from version 0.23 to keep consistent with default value of r2_score(). This influences the score method of all the multioutput regressors (except for MultiOutputRegressor).

set_params(**params)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

Return type self

Parameters params (Any) –

class xgboost.dask.DaskXGBRanker(*, objective='rank:pairwise', **kwargs)

Bases: xgboost.dask.DaskScikitLearnBase, xgboost.sklearn.XGBRankerMixIn

Implementation of the Scikit-Learn API for XGBoost Ranking.

New in version 1.4.0.

Parameters

• n_estimators (int) – Number of gradient boosted trees. Equivalent to number of boosting rounds.

• max_depth (Optional[int]) – Maximum tree depth for base learners.

• max_leaves – Maximum number of leaves; 0 indicates no limit.

• max_bin – If using histogram-based algorithm, maximum number of bins per feature

• grow_policy – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.

• learning_rate (Optional[float]) – Boosting learning rate (xgb’s “eta”)

• verbosity (Optional[int]) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).

• objective (Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType]) – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).
booster (Optional[str]) – Specify which booster to use: gbtree, gblinear or dart.

tree_method (Optional[str]) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document

tree_method

n_jobs (Optional[int]) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.

gamma (Optional[float]) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.

min_child_weight (Optional[float]) – Minimum sum of instance weight(hessian) needed in a child.

max_delta_step (Optional[float]) – Maximum delta step we allow each tree’s weight estimation to be.

subsample (Optional[float]) – Subsample ratio of the training instance.

sampling_method –

Sampling method. Used only by gpu_hist tree method.

– uniform: select random training instances uniformly.

– gradient_based select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

colsample_bytree (Optional[float]) – Subsample ratio of columns when constructing each tree.

colsample_bylevel (Optional[float]) – Subsample ratio of columns for each level.

colsample_bynode (Optional[float]) – Subsample ratio of columns for each split.

reg_alpha (Optional[float]) – L1 regularization term on weights (xgb's alpha).

reg_lambda (Optional[float]) – L2 regularization term on weights (xgb’s lambda).

scale_pos_weight (Optional[float]) – Balancing of positive and negative weights.

base_score (Optional[float]) – The initial prediction score of all instances, global bias.

random_state (Optional[Union[numpy.random.RandomState, int]]) – Random number seed.

Note: Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

missing (float, default np.nan) – Value in the data which needs to be present as a missing value.

num_parallel_tree (Optional[int]) – Used for boosting random forest.

monotone_constraints (Optional[Union[Dict[str, int], str]]) – Constraint of variable monotonicity. See tutorial for more information.

interaction_constraints (Optional[Union[str, List[Tuple[str]]]]) – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. [[0, 1], [2, 3, 4]], where each inner list is a group of
indices of features that are allowed to interact with each other. See tutorial for more information

- **importance_type (Optional[str])** – The feature importance type for the feature_importances_ property:
  - For tree model, it's either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  - For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

- **gpu_id (Optional[int])** – Device ordinal.

- **validate_parameters (Optional[bool])** – Give warnings for unknown parameter.

- **predictor (Optional[str])** – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

- **enable_categorical (bool)** – New in version 1.5.0.

  **Note**: This parameter is experimental

  Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

- **feature_types (FeatureTypes)** – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See DMatrix for details.

- **max_cat_to_onehot (Optional[int])** – New in version 1.6.0.

  **Note**: This parameter is experimental

  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See Categorical Data for details.

- **eval_metric (Optional[Union[str, List[str], Callable]])** – New in version 1.6.0.

  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the scoring parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

  See Custom Objective and Evaluation Metric for more.
**Note:** This parameter replaces `eval_metric` in `fit()` method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])
```

- **early_stopping_rounds** *(Optional*[int]*) – New in version 1.6.0.
  
  Activates early stopping. Validation metric needs to improve at least once in every `early_stopping_rounds` round(s) to continue training. Requires at least one item in `eval_set` in `fit()`.
  
  The method returns the model from the last iteration (not the best one). If there’s more than one item in `eval_set`, the last entry will be used for early stopping. If there’s more than one metric in `eval_metric`, the last metric will be used for early stopping.
  
  If early stopping occurs, the model will have three additional fields: `best_score`, `best_iteration` and `best_ntree_limit`.
  
  **Note:** This parameter replaces `early_stopping_rounds` in `fit()` method.

- **callbacks** *(Optional*[List*[TrainingCallback]*]*) – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using `Callback API`.
  
  **Note:** States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs** *(dict, optional)* – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.
  
  **Note:** **kwargs unsupported by scikit-learn
  
  **kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

  **Note:** For dask implementation, group is not supported, use qid instead.
apply(X, ntree_limit=None, iteration_range=None)

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then
best_iteration is used automatically.

Parameters

- X (array_like, shape=[n_samples, n_features]) – Input features matrix.
- iteration_range (Optional[Tuple[int, int]]) – See predict().
- ntree_limit (Optional[int]) – Deprecated, use iteration_range instead.

Returns X_leaves – For each datapoint x in X and for each tree, return the index of the leaf x ends
up in. Leaves are numbered within [0; 2**(self.max_depth+1)), possibly with gaps in
the numbering.

Return type array_like, shape=[n_samples, n_trees]

property best_iteration: int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is
the first round, then best_iteration is 0.

property best_score: float

The best score obtained by early stopping.

property client: distributed.Client

The dask client used in this model. The Client object can not be serialized for transmission, so if task is
launched from a worker instead of directly from the client process, this attribute needs to be set at that
worker.

property coef_: numpy.ndarray

Coefficients property

Note: Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not
defined for other base learner types, such as tree learners (booster=gbtree).

Returns coef_

Return type array of shape [n_features] or [n_classes, n_features]

evals_result() Returns the evaluation results.

If eval_set is passed to the fit() function, you can call evals_result() to get evaluation results for all
passed eval_sets. When eval_metric is also passed to the fit() function, the evals_result will contain
the eval_metrics passed to the fit() function.

The returned evaluation result is a dictionary:

{ 'validation_0': { 'logloss': ['0.604835', '0.531479'] },
'validation_1': { 'logloss': ['0.41965', '0.17686'] } }

Return type evals_result
**property feature_importances**: `numpy.ndarray`  
Feature importances property, return depends on `importance_type` parameter.

- Returns
  - `feature_importances` (array of shape `[n_features]` except for multi-class)
  - linear model, which returns an array with shape `(n_features, n_classes)`

**property feature_names_in**: `numpy.ndarray`  
Names of features seen during `fit()`. Defined only when `X` has feature names that are all strings.

**`fit(X, y, *, group=None, qid=None, sample_weight=None, base_margin=None, eval_set=None, eval_group=None, eval_qid=None, eval_metric=None, early_stopping_rounds=None, verbose=False, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)`**  
Fit gradient boosting ranker

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

**Parameters**
- `X` (*Union*[`Array`, `DataFrame`, `Series`]) – Feature matrix
- `y` (*Union*[`Array`, `DataFrame`, `Series`]) – Labels
- `group` (*Optional*[`Union*[`Array`, `DataFrame`, `Series`]]*) – Size of each query group of training data. Should have as many elements as the query groups in the training data. If this is set to None, then user must provide `qid`.
- `qid` (*Optional*[`Union*[`Array`, `DataFrame`, `Series`]]*) – Query ID for each training sample. Should have the size of n_samples. If this is set to None, then user must provide `group`.
- `sample_weight` (*Optional*[`Union*[`Array`, `DataFrame`, `Series`]]*) – Query group weights

---

**Note:** Weights are per-group for ranking tasks

In ranking task, one weight is assigned to each query group/id (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

- `base_margin` (*Optional*[`Union*[`Array`, `DataFrame`, `Series`]]*) – Global bias for each instance.
- `eval_set` (*Optional*[`Sequence`[`Tuple`[`Union*[`Array`, `DataFrame`, `Series`], `Union*[`Array`, `DataFrame`, `Series`]]]]) – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- `eval_group` (*Optional*[`Sequence`[`Union*[`Array`, `DataFrame`, `Series`]]]) – A list in which `eval_group[i]` is the list containing the sizes of all query groups in the i-th pair in `eval_set`.
- `eval_qid` (*Optional*[`Sequence`[`Union*[`Array`, `DataFrame`, `Series`]]]) – A list in which `eval_qid[i]` is the array containing query ID of i-th pair in `eval_set`. 
• **eval_metric** (*str, list of str, optional*) – Deprecated since version 1.6.0: use `eval_metric` in `__init__()` or `set_params()` instead.

• **early_stopping_rounds** (*int*) – Deprecated since version 1.6.0: use `early_stopping_rounds` in `__init__()` or `set_params()` instead.

• **verbose** (*bool*) – If `verbose` and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.

• **xgb_model** (*Optional[Union[xgboost.core.Booster, xgboost.sklearn.XGBModel]]*) – filename of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).

• **sample_weight_eval_set** (*Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]*) – A list of the form \([L_1, L_2, \ldots, L_n]\), where each \(L_i\) is a list of group weights on the i-th validation set.

**Note:** Weights are per-group for ranking tasks

In ranking task, one weight is assigned to each query group (not each data point). This is because we only care about the relative ordering of data points within each group, so it doesn’t make sense to assign weights to individual data points.

• **base_margin_eval_set** (*Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]*) – A list of the form \([M_1, M_2, \ldots, M_n]\), where each \(M_i\) is an array like object storing base margin for the i-th validation set.

• **feature_weights** (*Optional[Union[da.Array, dd.DataFrame, dd.Series]]*) – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a `ValueError` is thrown.

• **callbacks** (*Optional[Sequence[xgboost.callback.TrainingCallback]]*) – Deprecated since version 1.6.0: Use `callbacks` in `__init__()` or `set_params()` instead.

Return type: `DaskXGBRanker`

**get_booster()**

Get the underlying xgboost Booster of this model.

This will raise an exception when fit was not called

Return type: `Booster`

**get_num_boosting_rounds()**

Gets the number of xgboost boosting rounds.

Return type: `int`

**get_params**(deep=True)

Get parameters.

Parameters:

- **deep** (*bool*) –

Return type: `Dict[str, Any]`

**get_xgb_params()**

Get xgboost specific parameters.

Return type: `Dict[str, Any]`
**property intercept_**: `numpy.ndarray`

Intercept (bias) property

**Note**: Intercept is defined only for linear learners

Intercept (bias) is only defined when the linear model is chosen as base learner (`booster=gblinear`). It is not defined for other base learner types, such as tree learners (`booster=gbtree`).

**Returns** `intercept_`

**Return type** array of shape (1,) or [n_classes]

**load_model**(fname)

Load the model from a file or bytearray. Path to file can be local or as an URI.

The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See **Model IO** for more info.

```python
model.load_model("model.json")
# or
model.load_model("model.ubj")
```

**Parameters**

- **fname** (`Union[str, bytearray, os.PathLike]`) – Input file name or memory buffer (see also save_raw)

**Return type** None

**property n_features_in_**: `int`

Number of features seen during `fit()`.

**predict**(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)

Predict with X. If the model is trained with early stopping, then `best_iteration` is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and `predictor` is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

**Note**: This function is only thread safe for `gbtree` and `dart`.

**Parameters**

- **output_margin** (`bool`) – Whether to output the raw untransformed margin value.
- **ntree_limit** (`Optional[int]`) – Deprecated, use `iteration_range` instead.
- **validate_features** (`bool`) – When this is True, validate that the Booster's and data's feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- **base_margin** (`Optional[Union[da.Array, dd.DataFrame, dd.Series]]`) – Margin added to prediction.
• **iteration_range** (*Optional[Tuple[int, int]]*) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

**Return type**  prediction

**save_model**(fname)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

**Parameters**  
**fname** (*string or os.PathLike*) – Output file name

**Return type**  None

**set_params**(**params**)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

**Return type**  self

**Parameters**  
**params** (*Any*) –

**class**  
*xgboost.dask.DaskXGBRFRegressor(*, learning_rate=1, subsample=0.8, colsample_bynode=0.8,  
reg_lambda=1e-05, **kwargs*)

Bases: *xgboost.dask.DaskXGBRegressor*

Implementation of the Scikit-Learn API for XGBoost Random Forest Regressor.

New in version 1.4.0.

**Parameters**

* **n_estimators** (*int*) – Number of trees in random forest to fit.
* **max_depth** (*Optional[int]*) – Maximum tree depth for base learners.
* **max_leaves** – Maximum number of leaves; 0 indicates no limit.
* **max_bin** – If using histogram-based algorithm, maximum number of bins per feature
* **grow_policy** – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.
* **learning_rate** (*Optional[float]*) – Boosting learning rate (xgb’s “eta”)
* **verbosity** (*Optional[int]*) – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).
• **objective**  
  (Union[str, Callable[[numpy.ndarray, numpy.ndarray], 
  Tuple[numpy.ndarray, numpy.ndarray]], NoneType]) – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).

• **booster** (Optional[str]) – Specify which booster to use: gbtree, gblinear or dart.

• **tree_method** (Optional[str]) – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document [tree method](#).

• **n_jobs** (Optional[int]) – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.

• **gamma** (Optional[float]) – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.

• **min_child_weight** (Optional[float]) – Minimum sum of instance weight(hessian) needed in a child.

• **max_delta_step** (Optional[float]) – Maximum delta step we allow each tree’s weight estimation to be.

• **subsample** (Optional[float]) – Subsample ratio of the training instance.

• **sampling_method** – 
  Sampling method. Used only by [gpu_hist](#) tree method.
  
  – *uniform*: select random training instances uniformly.
  
  – *gradient_based* select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** (Optional[float]) – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** (Optional[float]) – Subsample ratio of columns for each level.

• **colsample_bynode** (Optional[float]) – Subsample ratio of columns for each split.

• **reg_alpha** (Optional[float]) – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** (Optional[float]) – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** (Optional[float]) – Balancing of positive and negative weights.

• **base_score** (Optional[float]) – The initial prediction score of all instances, global bias.

• **random_state** (Optional[Union[numpy.random.RandomState, int]]) – Random number seed.

  **Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

• **missing** (float, default np.nan) – Value in the data which needs to be present as a missing value.

• **num_parallel_tree** (Optional[int]) – Used for boosting random forest.
• **monotone_constraints** *(Optional[Union[Dict[str, int], str]])* – Constraint of variable monotonicity. See tutorial for more information.

• **interaction_constraints** *(Optional[Union[str, List[Tuple[str]]]])* – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. [[0, 1], [2, 3, 4]], where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.

• **importance_type** *(Optional[str]*) – The feature importance type for the feature_importances_ property:
  – For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  – For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

• **gpu_id** *(Optional[int]*) – Device ordinal.

• **validate_parameters** *(Optional[bool]*) – Give warnings for unknown parameter.

• **predictor** *(Optional[str]*) – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

• **enable_categorical** *(bool)* – New in version 1.5.0.

  Note: This parameter is experimental

Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

• **feature_types** *(FeatureTypes)* – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See DMATRIX for details.

• **max_cat_to_onehot** *(Optional[int]*) – New in version 1.6.0.

  Note: This parameter is experimental

A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See Categorical Data for details.

• **eval_metric** *(Optional[Union[str, List[str], Callable]])* – New in version 1.6.0.

  Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

  If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

  Unlike the scoring parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

  For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.
See *Custom Objective and Evaluation Metric* for more.

**Note:** This parameter replaces `eval_metric` in `fit()` method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])
```

- **early_stopping_rounds** (*Optional*[`int`]) – New in version 1.6.0.

  Activates early stopping. Validation metric needs to improve at least once in every `early_stopping_rounds` round(s) to continue training. Requires at least one item in `eval_set` in `fit()`.

  The method returns the model from the last iteration (not the best one). If there’s more than one item in `eval_set`, the last entry will be used for early stopping. If there’s more than one metric in `eval_metric`, the last metric will be used for early stopping.

  If early stopping occurs, the model will have three additional fields: `best_score`, `best_iteration` and `best_ntree_limit`.

**Note:** This parameter replaces `early_stopping_rounds` in `fit()` method.

- **callbacks** (*Optional*[`List[TrainingCallback]`]) – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using `Callback API`.

**Note:** States in callback are not preserved during training, which means callback objects cannot be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
    callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
    xgboost.train(params, Xy, callbacks=callbacks)
```

- **kwargs** (*dict, optional*) – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found [here]. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.

**Note:** **kwargs unsupported by scikit-learn

**kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.
**Note:** Custom objective function

A custom objective function can be provided for the `objective` parameter. In this case, it should have the signature `objective(y_true, y_pred) -> grad, hess`:

- **y_true:** `array_like of shape [n_samples]` The target values
- **y_pred:** `array_like of shape [n_samples]` The predicted values
- **grad:** `array_like of shape [n_samples]` The value of the gradient for each sample point.
- **hess:** `array_like of shape [n_samples]` The value of the second derivative for each sample point

**Return type** None

**apply**(X, ntree_limit=None, iteration_range=None)

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then `best_iteration` is used automatically.

**Parameters**

- **X** (`array_like, shape=[n_samples, n_features]`) – Input features matrix.
- **iteration_range** (`Optional[Tuple[int, int]]`) – See `predict()`.
- **ntree_limit** (`Optional[int]`) – Deprecated, use `iteration_range` instead.

**Returns** **X_leaves** – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within `[0; 2**(self.max_depth+1))`, possibly with gaps in the numbering.

**Return type** `array_like, shape=[n_samples, n_trees]`

**property best_iteration**: `int`

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

**property best_score**: `float`

The best score obtained by early stopping.

**property client**: `distributed.Client`

The dask client used in this model. The `Client` object can not be serialized for transmission, so if task is launched from a worker instead of directly from the client process, this attribute needs to be set at that worker.

**property coef_**: `numpy.ndarray`

Coefficients property

**Note:** Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (`booster=gblinear`). It is not defined for other base learner types, such as tree learners (`booster=gbtree`).

**Returns** **coef_**

**Return type** `array of shape [n_features] or [n_classes, n_features]`
evals_result()

Return the evaluation results.

If eval_set is passed to the fit() function, you can call evals_result() to get evaluation results for all passed eval_sets. When eval_metric is also passed to the fit() function, the evals_result will contain the eval_metrics passed to the fit() function.

The returned evaluation result is a dictionary:

```python
dict = {'validation_0': {'logloss': ['0.604835', '0.531479']},
        'validation_1': {'logloss': ['0.41965', '0.17686']}}
```

Return type: evals_result

**property feature_importances_**: numpy.ndarray

Feature importances property, return depends on importance_type parameter.

Returns

- feature_importances_ (array of shape [n_features] except for multi-class)
- linear model, which returns an array with shape (n_features, n_classes)

**property feature_names_in_**: numpy.ndarray

Names of features seen during fit(). Defined only when X has feature names that are all strings.

fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None, early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None, base_margin_eval_set=None, feature_weights=None, callbacks=None)

Fit gradient boosting model.

Note that calling fit() multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass xgb_model argument.

Parameters

- X (Union[da.Array, dd.DataFrame, dd.Series]) – Feature matrix
- y (Union[da.Array, dd.DataFrame, dd.Series]) – Labels
- sample_weight (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – instance weights
- eval_set (Optional[Sequence[Tuple[Union[da.Array, dd.DataFrame, dd.Series], Union[da.Array, dd.DataFrame, dd.Series]]]]) – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.
- eval_metric (str, list of str, or callable, optional) – Deprecated since version 1.6.0: Use eval_metric in __init__() or set_params() instead.
- early_stopping_rounds (int) – Deprecated since version 1.6.0: Use early_stopping_rounds in __init__() or set_params() instead.
- verbose (bool) – If verbose and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.
• **xgb_model** *(Optional [Union [xgboost.core.Booster, xgboost.sklearn.XGBModel]])* – file name of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).

• **sample_weight_eval_set** *(Optional [Sequence [Union [da.Array, dd.DataFrame, dd.Series]]])* – A list of the form \([L_1, L_2, ..., L_n]\), where each \(L_i\) is an array like object storing instance weights for the \(i\)-th validation set.

• **base_margin_eval_set** *(Optional [Sequence [Union [da.Array, dd.DataFrame, dd.Series]]])* – A list of the form \([M_1, M_2, ..., M_n]\), where each \(M_i\) is an array like object storing base margin for the \(i\)-th validation set.

• **feature_weights** *(Optional [Union [da.Array, dd.DataFrame, dd.Series]])* – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a **ValueError** is thrown.

• **callbacks** *(Optional [Sequence [xgboost.callback.TrainingCallback]])* – Deprecated since version 1.6.0: Use **callbacks** in **__init__()** or **set_params()** instead.

**Return type** *DaskXGBRFRegressor*

**get_booster()**

Get the underlying xgboost Booster of this model.

This will raise an exception when fit was not called

**Returns** *booster*

**Return type** *a xgboost booster of underlying model*

**get_num_boosting_rounds()**

Gets the number of xgboost boosting rounds.

**Return type** *int*

**get_params**(deep=True)

Get parameters.

**Parameters** *deep* *(bool)* –

**Return type** *Dict[str, Any]*

**get_xgb_params()**

Get xgboost specific parameters.

**Return type** *Dict[str, Any]*

**property intercept_**: *numpy.ndarray*

Intercept (bias) property

**Note**: Intercept is defined only for linear learners

Intercept (bias) is only defined when the linear model is chosen as base learner (*booster=gblinear*). It is not defined for other base learner types, such as tree learners (*booster=gbtree*).

**Returns** *intercept_*

**Return type** *array of shape (1,) or [n_classes]*
load_model(fname)

Load the model from a file or bytearray. Path to file can be local or as an URI.

The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.load_model("model.json")
# or
model.load_model("model.ubj")
```

Parameters

**fname** *(Union[*str*, *bytearray*, *os.PathLike]*) – Input file name or memory buffer (see also save_raw)

Return type  
None

property n_features_in_  

Number of features seen during fit().

predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)

Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

Note: This function is only thread safe for gbtree and dart.

Parameters

- output_margin *(bool)* – Whether to output the raw untransformed margin value.
- ntree_limit *(Optional*[int]*) – Deprecated, use iteration_range instead.
- validate_features *(bool)* – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- iteration_range *(Optional*[Tuple*[int*, *int]*)* – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

New in version 1.4.0.

Return type  
prediction

save_model(fname)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.
model.save_model("model.json")
# or
model.save_model("model.ubj")

Parameters **fname** (string or os.PathLike) – Output file name

Return type None

cscore(X, y, sample_weight=None)

Return the coefficient of determination of the prediction.

The coefficient of determination $R^2$ is defined as $(1 - \frac{u}{v})$, where $u$ is the residual sum of squares $((y_{true} - y_{pred})^2).sum()$ and $v$ is the total sum of squares $((y_{true} - y_{true.mean()})^2).sum()$. The best possible score is 1.0 and it can be negative (because the model can be arbitrarily worse). A constant model that always predicts the expected value of $y$, disregarding the input features, would get a $R^2$ score of 0.0.

Parameters

- **X** (array-like of shape (n_samples, n_features)) – Test samples. For some estimators this may be a precomputed kernel matrix or a list of generic objects instead with shape (n_samples, n_samples_fitted), where n_samples_fitted is the number of samples used in the fitting for the estimator.
- **y** (array-like of shape (n_samples,) or (n_samples, n_outputs)) – True values for X.
- **sample_weight** (array-like of shape (n_samples,), default=None) – Sample weights.

Returns score – $R^2$ of self.predict(X) wrt. y.

Return type float

Notes

The $R^2$ score used when calling score on a regressor uses multioutput='uniform_average' from version 0.23 to keep consistent with default value of r2_score(). This influences the score method of all the multioutput regressors (except for MultiOutputRegressor).

set_params(**params)

Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This allows using the full range of xgboost parameters that are not defined as member variables in sklearn grid search.

Return type self

Parameters **params** (Any) –

class xgboost.dask.DaskXGBRFClassifier(*, learning_rate=1, subsample=0.8,(colsample_bynode=0.8, reg_lambda=1e-05, **kwargs)

Bases: xgboost.dask.DaskXGBClассifier

Implementation of the Scikit-Learn API for XGBoost Random Forest Classifier.

New in version 1.4.0.

Parameters
• **n_estimators** *(int)* – Number of trees in random forest to fit.

• **max_depth** *(Optional[int])* – Maximum tree depth for base learners.

• **max_leaves** – Maximum number of leaves; 0 indicates no limit.

• **max_bin** – If using histogram-based algorithm, maximum number of bins per feature

• **grow_policy** – Tree growing policy. 0: favor splitting at nodes closest to the node, i.e. grow depth-wise. 1: favor splitting at nodes with highest loss change.

• **learning_rate** *(Optional[float])* – Boosting learning rate (xgb’s “eta”)

• **verbosity** *(Optional[int])* – The degree of verbosity. Valid values are 0 (silent) - 3 (debug).

• **objective** *(Union[str, Callable[[numpy.ndarray, numpy.ndarray], Tuple[numpy.ndarray, numpy.ndarray]], NoneType]>* – Specify the learning task and the corresponding learning objective or a custom objective function to be used (see note below).

• **booster** *(Optional[str])* – Specify which booster to use: gbtree, gblinear or dart.

• **tree_method** *(Optional[str])* – Specify which tree method to use. Default to auto. If this parameter is set to default, XGBoost will choose the most conservative option available. It’s recommended to study this option from the parameters document tree method

• **n_jobs** *(Optional[int])* – Number of parallel threads used to run xgboost. When used with other Scikit-Learn algorithms like grid search, you may choose which algorithm to parallelize and balance the threads. Creating thread contention will significantly slow down both algorithms.

• **gamma** *(Optional[float])* – (min_split_loss) Minimum loss reduction required to make a further partition on a leaf node of the tree.

• **min_child_weight** *(Optional[float])* – Minimum sum of instance weight(hessian) needed in a child.

• **max_delta_step** *(Optional[float])* – Maximum delta step we allow each tree’s weight estimation to be.

• **subsample** *(Optional[float])* – Subsample ratio of the training instance.

• **sampling_method** –
  - Sampling method. Used only by **gpu_hist** tree method.
    - **uniform**: select random training instances uniformly.
    - **gradient_based**: select random training instances with higher probability when the gradient and hessian are larger. (cf. CatBoost)

• **colsample_bytree** *(Optional[float])* – Subsample ratio of columns when constructing each tree.

• **colsample_bylevel** *(Optional[float])* – Subsample ratio of columns for each level.

• **colsample_bynode** *(Optional[float])* – Subsample ratio of columns for each split.

• **reg_alpha** *(Optional[float])* – L1 regularization term on weights (xgb’s alpha).

• **reg_lambda** *(Optional[float])* – L2 regularization term on weights (xgb’s lambda).

• **scale_pos_weight** *(Optional[float])* – Balancing of positive and negative weights.

• **base_score** *(Optional[float])* – The initial prediction score of all instances, global bias.

  **Note:** Using gblinear booster with shotgun updater is nondeterministic as it uses Hogwild algorithm.

- `missing` *(float, default np.nan)* – Value in the data which needs to be present as a missing value.

- `num_parallel_tree` *(Optional)* *(int)* – Used for boosting random forest.

- `monotone_constraints` *(Optional)* *(Union*[`Dict[str, int]`, `str`]*) – Constraint of variable monotonicity. See tutorial for more information.

- `interaction_constraints` *(Optional)* *(Union*[`str`, `List[Tuple[str]]`]*) – Constraints for interaction representing permitted interactions. The constraints must be specified in the form of a nested list, e.g. `[([0, 1], [2, 3, 4])]`, where each inner list is a group of indices of features that are allowed to interact with each other. See tutorial for more information.

- `importance_type` *(Optional)* *(str)* – The feature importance type for the feature_importances_ property:
  
  - For tree model, it’s either “gain”, “weight”, “cover”, “total_gain” or “total_cover”.
  
  - For linear model, only “weight” is defined and it’s the normalized coefficients without bias.

- `gpu_id` *(Optional)* *(int)* – Device ordinal.

- `validate_parameters` *(Optional)* *(bool)* – Give warnings for unknown parameter.

- `predictor` *(Optional)* *(str)* – Force XGBoost to use specific predictor, available choices are [cpu_predictor, gpu_predictor].

- `enable_categorical` *(bool)* – New in version 1.5.0.

  **Note:** This parameter is experimental

  Experimental support for categorical data. When enabled, cudf/pandas.DataFrame should be used to specify categorical data type. Also, JSON/UBJSON serialization format is required.

- `feature_types` *(FeatureTypes)* – New in version 2.0.0.

  Used for specifying feature types without constructing a dataframe. See `DMatrix` for details.

- `max_cat_to_onehot` *(Optional)* *(int)* – New in version 1.6.0.

  **Note:** This parameter is experimental

  A threshold for deciding whether XGBoost should use one-hot encoding based split for categorical data. When number of categories is lesser than the threshold then one-hot encoding is chosen, otherwise the categories will be partitioned into children nodes. Only relevant for regression and binary classification. See Categorical Data for details.

Metric used for monitoring the training result and early stopping. It can be a string or list of strings as names of predefined metric in XGBoost (See doc/parameter.rst), one of the metrics in sklearn.metrics, or any other user defined metric that looks like sklearn.metrics.

If custom objective is also provided, then custom metric should implement the corresponding reverse link function.

Unlike the scoring parameter commonly used in scikit-learn, when a callable object is provided, it’s assumed to be a cost function and by default XGBoost will minimize the result during early stopping.

For advanced usage on Early stopping like directly choosing to maximize instead of minimize, see xgboost.callback.EarlyStopping.

See Custom Objective and Evaluation Metric for more.

Note: This parameter replaces eval_metric in fit() method. The old one receives untransformed prediction regardless of whether custom objective is being used.

```python
from sklearn.datasets import load_diabetes
from sklearn.metrics import mean_absolute_error
X, y = load_diabetes(return_X_y=True)
reg = xgb.XGBRegressor(
    tree_method="hist",
    eval_metric=mean_absolute_error,
)
reg.fit(X, y, eval_set=[(X, y)])
```

• **early_stopping_rounds** *(Optional*[int]*) – New in version 1.6.0.

Activates early stopping. Validation metric needs to improve at least once in every early_stopping_rounds round(s) to continue training. Requires at least one item in eval_set in fit().

The method returns the model from the last iteration (not the best one). If there’s more than one item in eval_set, the last entry will be used for early stopping. If there’s more than one metric in eval_metric, the last metric will be used for early stopping.

If early stopping occurs, the model will have three additional fields: best_score, best_iteration and best_ntree_limit.

Note: This parameter replaces early_stopping_rounds in fit() method.

• **callbacks** *(Optional*[List*[TrainingCallback]*) – List of callback functions that are applied at end of each iteration. It is possible to use predefined callbacks by using Callback API.

Note: States in callback are not preserved during training, which means callback objects can not be reused for multiple training sessions without reinitialization or deepcopy.

```python
for params in parameters_grid:
    # be sure to (re)initialize the callbacks before each run
```
callbacks = [xgb.callback.LearningRateScheduler(custom_rates)]
xgboost.train(params, Xy, callbacks=callbacks)

• **kwargs (dict, optional) – Keyword arguments for XGBoost Booster object. Full documentation of parameters can be found here. Attempting to set a parameter via the constructor args and **kwargs dict simultaneously will result in a TypeError.

**kwargs unsupported by scikit-learn
**kwargs is unsupported by scikit-learn. We do not guarantee that parameters passed via this argument will interact properly with scikit-learn.

---

**Note:** Custom objective function

A custom objective function can be provided for the objective parameter. In this case, it should have the signature objective(y_true, y_pred) -> grad, hess:

- **y_true:** array_like of shape [n_samples] The target values
- **y_pred:** array_like of shape [n_samples] The predicted values
- **grad:** array_like of shape [n_samples] The value of the gradient for each sample point.
- **hess:** array_like of shape [n_samples] The value of the second derivative for each sample point.

**Return type:** None

apply(X, ntree_limit=None, iteration_range=None)

Return the predicted leaf every tree for each sample. If the model is trained with early stopping, then best_iteration is used automatically.

**Parameters**

- **X** (array_like, shape=[n_samples, n_features]) – Input features matrix.
- **iteration_range** (Optional[Tuple[int, int]]) – See predict().
- **ntree_limit** (Optional[int]) – Deprecated, use iteration_range instead.

**Returns** X_leaves – For each datapoint x in X and for each tree, return the index of the leaf x ends up in. Leaves are numbered within [0; 2**(self.max_depth+1)), possibly with gaps in the numbering.

**Return type** array_like, shape=[n_samples, n_trees]

property best_iteration: int

The best iteration obtained by early stopping. This attribute is 0-based, for instance if the best iteration is the first round, then best_iteration is 0.

property best_score: float

The best score obtained by early stopping.

property client: distributed.Client

The dask client used in this model. The Client object can not be serialized for transmission, so if task is launched from a worker instead of directly from the client process, this attribute needs to be set at that worker.
**property coef_: numpy.ndarray**

Coefficients property

**Note:** Coefficients are defined only for linear learners

Coefficients are only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

**Returns coef_**

**Return type** array of shape [n_features] or [n_classes, n_features]

**evals_result()**

Return the evaluation results.

If `eval_set` is passed to the `fit()` function, you can call `evals_result()` to get evaluation results for all passed `eval_sets`. When `eval_metric` is also passed to the `fit()` function, the `evals_result` will contain the `eval_metrics` passed to the `fit()` function.

The returned evaluation result is a dictionary:

```python
{'validation_0': {'logloss': [0.604835, 0.531479]},
 'validation_1': {'logloss': [0.41965, 0.17686]}}
```

**Return type** evals_result

**property feature_importances_: numpy.ndarray**

Feature importances property, return depends on `importance_type` parameter.

**Returns**

- feature_importances_(array of shape [n_features] except for multi-class)
- linear model, which returns an array with shape (n_features, n_classes)

**property feature_names_in_: numpy.ndarray**

Names of features seen during `fit()`. Defined only when `X` has feature names that are all strings.

**fit(X, y, *, sample_weight=None, base_margin=None, eval_set=None, eval_metric=None,**

`early_stopping_rounds=None, verbose=True, xgb_model=None, sample_weight_eval_set=None,**

`base_margin_eval_set=None, feature_weights=None, callbacks=None)``

Fit gradient boosting model.

Note that calling `fit()` multiple times will cause the model object to be re-fit from scratch. To resume training from a previous checkpoint, explicitly pass `xgb_model` argument.

**Parameters**

- **X** (`Union[da.Array, dd.DataFrame, dd.Series]`) – Feature matrix
- **y** (`Union[da.Array, dd.DataFrame, dd.Series]`) – Labels
- **sample_weight** (`Optional[Union[da.Array, dd.DataFrame, dd.Series]]`) – instance weights
- **base_margin** (`Optional[Union[da.Array, dd.DataFrame, dd.Series]]`) – global bias for each instance.
• **eval_set** (Optional[Sequence[Tuple[Union[da.Array, dd.DataFrame, dd.Series], Union[da.Array, dd.DataFrame, dd.Series]]]]) – A list of (X, y) tuple pairs to use as validation sets, for which metrics will be computed. Validation metrics will help us track the performance of the model.

• **eval_metric** (str, list of str, or callable, optional) – Deprecated since version 1.6.0: Use eval_metric in __init__() or set_params() instead.

• **early_stopping_rounds** (int) – Deprecated since version 1.6.0: Use early_stopping_rounds in __init__() or set_params() instead.

• **verbose** (bool) – If verbose and an evaluation set is used, writes the evaluation metric measured on the validation set to stderr.

• **xgb_model** (Optional[Union[xgboost.core.Booster, xgboost.sklearn.XGBModel]]) – filename of stored XGBoost model or ‘Booster’ instance XGBoost model to be loaded before training (allows training continuation).

• **sample_weight_eval_set** (Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]) – A list of the form [L_1, L_2, ..., L_n], where each L_i is an array like object storing instance weights for the i-th validation set.

• **base_margin_eval_set** (Optional[Sequence[Union[da.Array, dd.DataFrame, dd.Series]]]) – A list of the form [M_1, M_2, ..., M_n], where each M_i is an array like object storing base margin for the i-th validation set.

• **feature_weights** (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – Weight for each feature, defines the probability of each feature being selected when colsample is being used. All values must be greater than 0, otherwise a ValueError is thrown.

• **callbacks** (Optional[Sequence[xgboost.callback.TrainingCallback]]) – Deprecated since version 1.6.0: Use callbacks in __init__() or set_params() instead.

Return type *DaskXGBRFClassifier*

**get_booster()**

Get the underlying xgboost Booster of this model.

This will raise an exception when fit was not called

Returns booster

Return type a xgboost booster of underlying model

**get_num_boosting_rounds()**

Gets the number of xgboost boosting rounds.

Return type *int*

**get_params**(deep=True)

Get parameters.

Parameters deep (bool) –

Return type *Dict[str, Any]*

**get_xgb_params()**

Get xgboost specific parameters.

Return type *Dict[str, Any]*

1.10. XGBoost Python Package
property intercept_: numpy.ndarray
    Intercept (bias) property

    Note: Intercept is defined only for linear learners
    Intercept (bias) is only defined when the linear model is chosen as base learner (booster=gblinear). It is not defined for other base learner types, such as tree learners (booster=gbtree).

    Returns intercept_

    Return type array of shape (1,) or [n_classes]

load_model(fname)
    Load the model from a file or bytearray. Path to file can be local or as an URI.
    The model is loaded from XGBoost format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be loaded when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

    Parameters
    • fname (Union[str, bytearray, os.PathLike]) – Input file name or memory buffer(see also save_raw)

    Return type None

property n_features_in_: int
    Number of features seen during fit().

predict(X, output_margin=False, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)
    Predict with X. If the model is trained with early stopping, then best_iteration is used automatically. For tree models, when data is on GPU, like cupy array or cuDF dataframe and predictor is not specified, the prediction is run on GPU automatically, otherwise it will run on CPU.

    Note: This function is only thread safe for gbtree and dart.

    Parameters
    • X (Union[da.Array, dd.DataFrame, dd.Series]) – Data to predict with.
    • output_margin (bool) – Whether to output the raw untransformed margin value.
    • ntree_limit (Optional[int]) – Deprecated, use iteration_range instead.
    • validate_features (bool) – When this is True, validate that the Booster's and data's feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
    • base_margin (Optional[Union[da.Array, dd.DataFrame, dd.Series]]) – Margin added to prediction.
• **iteration_range** (*Optional*[Tuple[int, int]]) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

    New in version 1.4.0.

**Return type** prediction

**predict_proba**(*X*, ntree_limit=None, validate_features=True, base_margin=None, iteration_range=None)

Predict the probability of each *X* example being of a given class.

**Note:** This function is only thread safe for *gbtree* and *dart*.

**Parameters**

- **X** (*array_like*) – Feature matrix.
- **ntree_limit** (*int*) – Deprecated, use iteration_range instead.
- **validate_features** (*bool*) – When this is True, validate that the Booster’s and data’s feature_names are identical. Otherwise, it is assumed that the feature_names are the same.
- **base_margin** (*array_like*) – Margin added to prediction.
- **iteration_range** (*Optional*[Tuple[int, int]]) – Specifies which layer of trees are used in prediction. For example, if a random forest is trained with 100 rounds. Specifying iteration_range=(10, 20), then only the forests built during [10, 20) (half open set) rounds are used in this prediction.

**Returns** a numpy array of shape array-like of shape (n_samples, n_classes) with the probability of each data example being of a given class.

**Return type** prediction

**save_model**(*fname*)

Save the model to a file.

The model is saved in an XGBoost internal format which is universal among the various XGBoost interfaces. Auxiliary attributes of the Python Booster object (such as feature_names) will not be saved when using binary format. To save those attributes, use JSON/UBJ instead. See Model IO for more info.

```python
model.save_model("model.json")
# or
model.save_model("model.ubj")
```

**Parameters** **fname** (*string* or *os.PathLike*) – Output file name

**Return type** None

**score**(*X*, *y*, sample_weight=None)

Return the mean accuracy on the given test data and labels.

In multi-label classification, this is the subset accuracy which is a harsh metric since you require for each sample that each label set be correctly predicted.

**Parameters**
• $X$ (array-like of shape $(n\_samples, n\_features)$) – Test samples.
• $y$ (array-like of shape $(n\_samples,)$ or $(n\_samples, n\_outputs)$) – True
  labels for $X$.
• $\text{sample\_weight}$ (array-like of shape $(n\_samples,)$, default=None) – Sample
  weights.

  Returns $\text{score}$ – Mean accuracy of self.predict($X$) wrt. $y$.

  Return type float

  set_params(**$\text{params}$)
  Set the parameters of this estimator. Modification of the sklearn method to allow unknown kwargs. This
  allows using the full range of xgboost parameters that are not defined as member variables in sklear
  n grid search.

  Return type self

  Parameters $\text{params}$ (Any) –

Callback Functions

This document gives a basic walkthrough of callback API used in XGBoost Python package. In XGBoost 1.3, a new
callback interface is designed for Python package, which provides the flexibility of designing various extension for
training. Also, XGBoost has a number of pre-defined callbacks for supporting early stopping, checkpoints etc.

Using builtin callbacks

By default, training methods in XGBoost have parameters like early_stopping_rounds and
verbose/verbose_eval, when specified the training procedure will define the corresponding callbacks internally.
For example, when early_stopping_rounds is specified, EarlyStopping callback is invoked inside
iteration loop. You can also pass this callback function directly into XGBoost:

```python
D_train = xgb.DMatrix(X_train, y_train)
D_valid = xgb.DMatrix(X_valid, y_valid)

# Define a custom evaluation metric used for early stopping.
def eval_error_metric(predt, dtrain: xgb.DMatrix):
    label = dtrain.get_label()
    r = np.zeros(predt.shape)
    gt = predt > 0.5
    r[gt] = 1 - label[gt]
    le = predt <= 0.5
    r[le] = label[le]
    return 'CustomErr', np.sum(r)

# Specify which dataset and which metric should be used for early stopping.
early_stop = xgb.callback.EarlyStopping(rounds=early_stopping_rounds,
                                         metric_name='CustomErr',
                                         data_name='Train')

booster = xgb.train(
    {'objective': 'binary:logistic',
     'eval_metric': ['error', 'rmse'],
```
'tree_method': 'hist'}, D_train,
evals=[(D_train, 'Train'), (D_valid, 'Valid')],
feval=eval_error_metric,
num_boost_round=1000,
callbacks=[early_stop],
verbose_eval=False)

dump = booster.get_dump(dump_format='json')
assert len(early_stop.stopping_history['Valid'][['CustomErr']]) == len(dump)

Defining your own callback

XGBoost provides an callback interface class: TrainingCallback, user defined callbacks should inherit this class and override corresponding methods. There’s a working example in Demo for using and defining callback functions.

Model

Slice tree model

When booster is set to gbtree or dart, XGBoost builds a tree model, which is a list of trees and can be sliced into multiple sub-models.

from sklearn.datasets import make_classification
num_classes = 3
X, y = make_classification(n_samples=1000, n_informative=5,
                           n_classes=num_classes)
dtrain = xgb.DMatrix(data=X, label=y)
num_parallel_tree = 4
num_boost_round = 16
# total number of built trees is num_parallel_tree * num_classes * num_boost_round

# We build a boosted random forest for classification here.
booster = xgb.train({
    'num_parallel_tree': 4, 'subsample': 0.5, 'num_class': 3},
                       num_boost_round=num_boost_round, dtrain=dtrain)

# This is the sliced model, containing [3, 7) forests
# step is also supported with some limitations like negative step is invalid.

# Access individual tree layer
trees = [_ for _ in booster]
assert len(trees) == num_boost_round

The sliced model is a copy of selected trees, that means the model itself is immutable during slicing. This feature is the basis of save_best option in early stopping callback.
XGBoost Python Feature Walkthrough

This is a collection of examples for using the XGBoost Python package.

Demo for using xgboost with sklearn

```python
from sklearn.model_selection import GridSearchCV
from sklearn.datasets import fetch_california_housing
import xgboost as xgb
import multiprocessing

if __name__ == '__main__':
    print('Parallel Parameter optimization')
    X, y = fetch_california_housing(return_X_y=True)
    xgb_model = xgb.XGBRegressor(n_jobs=multiprocessing.cpu_count() // 2)
    clf = GridSearchCV(xgb_model, {
        'max_depth': [2, 4, 6],
        'n_estimators': [50, 100, 200]}, verbose=1,
    n_jobs=2)
    clf.fit(X, y)
    print(clf.best_score_)
    print(clf.best_params_)
```

Total running time of the script: (0 minutes 0.000 seconds)

Demo for obtaining leaf index

```python
import os
import xgboost as xgb

# load data in do training
CURRENT_DIR = os.path.dirname(__file__)
dtrain = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.train'))
dtest = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.test'))
param = {'max_depth': 2, 'eta': 1, 'objective': 'binary:logistic'}
watchlist = [(dtest, 'eval'), (dtrain, 'train')]
num_round = 3
bst = xgb.train(param, dtrain, num_round, watchlist)

print('start testing predict the leaf indices')
# predict using first 2 tree
leafindex = bst.predict(dtest, iteration_range=(0, 2), pred_leaf=True, strict_shape=True)
print(leafindex.shape)
print(leafindex)
# predict all trees
leafindex = bst.predict(dtest, pred_leaf=True)
print(leafindex.shape)
```

Total running time of the script: (0 minutes 0.000 seconds)
This script demonstrate how to access the eval metrics

```python
import os
import xgb

CURRENT_DIR = os.path.dirname(__file__)
dtrain = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.train'))
dtest = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.test'))

param = [('max_depth', 2), ('objective', 'binary:logistic'), ('eval_metric', 'logloss'),
         ('eval_metric', 'error')]

num_round = 2
watchlist = [(dtest, 'eval'), (dtrain, 'train')]

evals_result = {}
bst = xgb.train(param, dtrain, num_round, watchlist, evals_result=evals_result)

print('Access logloss metric directly from evals_result: ')
print(evals_result['eval']['logloss'])

print('Access metrics through a loop: ')
for e_name, e_mtrs in evals_result.items():
    print('- {}'.format(e_name))
    for e_mtr_name, e_mtr_vals in e_mtrs.items():
        print('  - {}'.format(e_mtr_name))
        print('    - {}'.format(e_mtr_vals))

print('Access complete dictionary: ')
print(evals_result)
```

**Total running time of the script:** ( 0 minutes 0.000 seconds)

**Demo for gamma regression**

```python
import xgb
import numpy as np

# this script demonstrates how to fit gamma regression model (with log link function)
# in xgboost, before running the demo you need to generate the autoclaims dataset
# by running gen_autoclaims.R located in xgboost/demo/data.
data = np.genfromtxt('../data/autoclaims.csv', delimiter=',')
dtrain = xgb.DMatrix(data[0:4741, 0:34], data[0:4741, 34])
dtest = xgb.DMatrix(data[4741:6773, 0:34], data[4741:6773, 34])

# for gamma regression, we need to set the objective to 'reg:gamma', it also suggests
# to set the base_score to a value between 1 to 5 if the number of iteration is small
param = {'objective': 'reg:gamma', 'booster': 'gbtree', 'base_score': 3}
```

(continues on next page)
# the rest of settings are the same
watchlist = [(dtest, 'eval'), (dtrain, 'train')]
num_round = 30

# training and evaluation
bst = xgb.train(param, dtrain, num_round, watchlist)
preds = bst.predict(dtest)
labels = dtest.get_label()
print('test deviance=%f' % (2 * np.sum((labels - preds) / preds - np.log(labels) + np.log(preds))))

Total running time of the script: ( 0 minutes 0.000 seconds)

Demo for boosting from prediction

```python
import os
import xgb

CURRENT_DIR = os.path.dirname(__file__)
dtrain = xgb.DMatrix(os.path.join(CURRENT_DIR, '..', 'data/agaricus.txt.train'))
dtest = xgb.DMatrix(os.path.join(CURRENT_DIR, '..', 'data/agaricus.txt.test'))
watchlist = [(dtest, 'eval'), (dtrain, 'train')]

###
# advanced: start from a initial base prediction
#
print('start running example to start from a initial prediction')
# specify parameters via map, definition are same as c++ version
param = {'max_depth': 2, 'eta': 1, 'objective': 'binary:logistic'}
# train xgboost for 1 round
bst = xgb.train(param, dtrain, 1, watchlist)
# Note: we need the margin value instead of transformed prediction in
# set_base_margin
# do predict with output_margin=True, will always give you margin values
# before logistic transformation
ptrain = bst.predict(dtrain, output_margin=True)
ptest = bst.predict(dtest, output_margin=True)
dtrain.set_base_margin(ptrain)
dtest.set_base_margin(ptest)
print('this is result of running from initial prediction')
bst = xgb.train(param, dtrain, 1, watchlist)
```

Total running time of the script: ( 0 minutes 0.000 seconds)
Demo for using feature weight to change column sampling

New in version 1.3.0.

```python
import numpy as np
import xgboost
from matplotlib import pyplot as plt
import argparse
def main(args):

kRows = 1000
kCols = 10

X = rng.randn(kRows, kCols)
y = rng.randn(kRows)
fw = np.ones(shape=(kCols,))
for i in range(kCols):
    fw[i] *= float(i)

dtrain = xgboost.DMatrix(X, y)
dtrain.set_info(feature_weights=fw)

bst = xgboost.train({'tree_method': 'hist',
                     'colsample_bynode': 0.2},
                    dtrain, num_boost_round=10,
                    evals=[(dtrain, 'd')])

feature_map = bst.get_fscore()
# feature zero has 0 weight
assert feature_map.get('f0', None) is None
assert max(feature_map.values()) == feature_map.get('f9')

if args.plot:
    xgboost.plot_importance(bst)
    plt.show()

if __name__ == '__main__':
    parser = argparse.ArgumentParser()
    parser.add_argument(
       '--plot',
       type=int,
       default=1,
       help='Set to 0 to disable plotting the evaluation history. ')
    args = parser.parse_args()
    main(args)
```

Total running time of the script: 0 minutes 0.000 seconds
Demo for accessing the xgboost eval metrics by using sklearn interface

```python
import xgboost as xgb
import numpy as np
from sklearn.datasets import make_hastie_10_2

X, y = make_hastie_10_2(n_samples=2000, random_state=42)

# Map labels from {-1, 1} to {0, 1}
labels, y = np.unique(y, return_inverse=True)

X_train, X_test = X[:1600], X[1600:]
y_train, y_test = y[:1600], y[1600:]

param_dist = {'objective': 'binary:logistic', 'n_estimators': 2}

clf = xgb.XGBModel(**param_dist)
# Or you can use: clf = xgb.XGBClassifier(**param_dist)

clf.fit(X_train, y_train,
        eval_set=[(X_train, y_train), (X_test, y_test)],
        eval_metric='logloss',
        verbose=True)

# Load evals result by calling the evals_result() function
evals_result = clf.evals_result()

print('Access logloss metric directly from validation_0: ')
print(evals_result['validation_0']['logloss'])

print('
Access metrics through a loop:
for e_name, e_mtrs in evals_result.items():
    print('- {} {}'.format(e_name))
    for e_mtr_name, e_mtr_vals in e_mtrs.items():
        print(' - {} {}'.format(e_mtr_name))
        print(' - {} {}'.format(e_mtr_vals))

print('
Access complete dict:
print(evals_result)

Total running time of the script: ( 0 minutes 0.000 seconds)
```
Demo for GLM

```python
import os
import xgb
##
# this script demonstrate how to fit generalized linear model in xgboost
# basically, we are using linear model, instead of tree for our boosters
##
CURRENT_DIR = os.path.dirname(__file__)
dtrain = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.train'))
dtest = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.test'))
# change booster to gblinear, so that we are fitting a linear model
# alpha is the L1 regularizer
# lambda is the L2 regularizer
# you can also set lambda_bias which is L2 regularizer on the bias term
param = {'objective': 'binary:logistic', 'booster': 'gblinear', 'alpha': 0.0001, 'lambda': 1}

# normally, you do not need to set eta (step_size)
# XGBoost uses a parallel coordinate descent algorithm (shotgun),
# there could be affection on convergence with parallelization on certain cases
# setting eta to be smaller value, e.g 0.5 can make the optimization more stable
# param['eta'] = 1

##
# the rest of settings are the same
##
watchlist = [(dtest, 'eval'), (dtrain, 'train')]
num_round = 4
bst = xgb.train(param, dtrain, num_round, watchlist)
preds = bst.predict(dtest)
labels = dtest.get_label()
print('error=%f' % (sum(1 for i in range(len(preds)) if int(preds[i] > 0.5) != labels[i]) / float(len(preds))))
```

Total running time of the script: (0 minutes 0.000 seconds)

Demo for prediction using number of trees

```python
import os
import numpy as np
import xgb
from sklearn.datasets import load_svmlight_file

CURRENT_DIR = os.path.dirname(__file__)
train = os.path.join(CURRENT_DIR, '../data/agaricus.txt.train')
test = os.path.join(CURRENT_DIR, '../data/agaricus.txt.test')

def native_interface():
    # load data in do training
```

(continues on next page)
dtrain = xgb.DMatrix(train)
dtest = xgb.DMatrix(test)
param = {
    "max_depth": 2,
    "eta": 1,
    "objective": "binary:logistic"
}
watchlist = [(dtest, "eval"), (dtrain, "train")]
num_round = 3
bst = xgb.train(param, dtrain, num_round, watchlist)

print("start testing prediction from first n trees")
# predict using first 1 tree
label = dtest.get_label()
ypred1 = bst.predict(dtest, iteration_range=(0, 1))
# by default, we predict using all the trees
ypred2 = bst.predict(dtest)

print("error of ypred1=%f" % (np.sum((ypred1 > 0.5) != label) / float(len(label))))
print("error of ypred2=%f" % (np.sum((ypred2 > 0.5) != label) / float(len(label))))

def sklearn_interface():
    X_train, y_train = load_svmlight_file(train)
    X_test, y_test = load_svmlight_file(test)
    clf = xgb.XGBClassifier(n_estimators=3, max_depth=2, eta=1)
    clf.fit(X_train, y_train, eval_set=[(X_test, y_test)])
    assert clf.n_classes_ == 2

    print("start testing prediction from first n trees")
    # predict using first 1 tree
    ypred1 = clf.predict(X_test, iteration_range=(0, 1))
    # by default, we predict using all the trees
    ypred2 = clf.predict(X_test)

    print("error of ypred1=%f" % (np.sum((ypred1 > 0.5) != y_test) / float(len(y_test))))
    print("error of ypred2=%f" % (np.sum((ypred2 > 0.5) != y_test) / float(len(y_test))))

if __name__ == "__main__":
    native_interface()
    sklearn_interface()
Getting started with XGBoost

This is a simple example of using the native XGBoost interface, there are other interfaces in the Python package like scikit-learn interface and Dask interface.

See *Python Package Introduction* and *XGBoost Tutorials* for other references.

```python
import numpy as np
import pickle
import xgboost as xgb
import os

from sklearn.datasets import load_svmlight_file

# Make sure the demo knows where to load the data.
CURRENT_DIR = os.path.dirname(os.path.abspath(__file__))
XGBOOST_ROOT_DIR = os.path.dirname(os.path.dirname(CURRENT_DIR))
DEMO_DIR = os.path.join(XGBOOST_ROOT_DIR, "demo")

# X is a scipy csr matrix, XGBoost supports many other input types,
X, y = load_svmlight_file(os.path.join(DEMO_DIR, "data", "agaricus.txt.train"))
dtrain = xgb.DMatrix(X, y)
# validation set
X_test, y_test = load_svmlight_file(os.path.join(DEMO_DIR, "data", "agaricus.txt.test"))
dtest = xgb.DMatrix(X_test, y_test)

# specify parameters via map, definition are same as c++ version
param = {"max_depth": 2, "eta": 1, "objective": "binary:logistic"}

# specify validations set to watch performance
watchlist = [(dtest, "eval"), (dtrain, "train")]
# number of boosting rounds
num_round = 2
bst = xgb.train(param, dtrain, num_boost_round=num_round, evals=watchlist)

# run prediction
preds = bst.predict(dtest)
labels = dtest.get_label()
print(  "error=%f"  % (  
      sum(1 for i in range(len(preds)) if int(preds[i] > 0.5) != labels[i])  / float(len(preds))  )
)

bst.save_model("model-0.json")
# dump model
bst.dump_model("dump.raw.txt")
# dump model with feature map
bst.dump_model("dump.nice.txt", os.path.join(DEMO_DIR, "data/featmap.txt"))

# save dmatrix into binary buffer
dtest.save_binary("dtest.dmatrix")

(continues on next page)
```
# save model
bst.save_model("model-1.json")

# load model and data in
bst2 = xgb.Booster(model_file="model-1.json")
dtest2 = xgb.DMatrix("dtest.dmatrix")
preds2 = bst2.predict(dtest2)
# assert they are the same
assert np.sum(np.abs(preds2 - preds)) == 0

# alternatively, you can pickle the booster
pks = pickle.dumps(bst2)
# load model and data in
bst3 = pickle.loads(pks)
preds3 = bst3.predict(dtest2)
# assert they are the same
assert np.sum(np.abs(preds3 - preds)) == 0

Total running time of the script: 0 minutes 0.000 seconds

Getting started with categorical data

Experimental support for categorical data. After 1.5 XGBoost gpu_hist tree method has experimental support for one-hot encoding based tree split, and in 1.6 approx support was added.

In before, users need to run an encoder themselves before passing the data into XGBoost, which creates a sparse matrix and potentially increase memory usage. This demo showcases the experimental categorical data support, more advanced features are planned.

Also, see the tutorial for using XGBoost with categorical data.

New in version 1.5.0.

```python
import pandas as pd
import numpy as np
import xgboost as xgb
from typing import Tuple

def make_categorical(
    n_samples: int, n_features: int, n_categories: int, onehot: bool
) -> Tuple[pd.DataFrame, pd.Series]:
    """Make some random data for demo."""

    pd_dict = {}
    for i in range(n_features + 1):
        c = rng.randint(low=0, high=n_categories, size=n_samples)
        pd_dict[str(i)] = pd.Series(c, dtype=np.int64)
    df = pd.DataFrame(pd_dict)
    label = df.iloc[:, 0]
    df = df.iloc[:, 1:]
    for i in range(0, n_features):
```

```
label += df.iloc[:, i]
label += 1

df = df.astype("category")
categories = np.arange(0, n_categories)
for col in df.columns:
dx[col] = df[col].cat.set_categories(categories)

if onehot:
    return pd.get_dummies(df), label
return df, label

def main() -> None:
    # Use builtin categorical data support
    # For scikit-learn interface, the input data must be pandas DataFrame or cudf
    # DataFrame with categorical features
    X, y = make_categorical(100, 10, 4, False)
    # Specify `enable_categorical` to True, also we use onehot encoding based split
    # here for demonstration. For details see the document of `max_cat_to_onehot`.
    reg = xgb.XGBRegressor(
        tree_method="gpu_hist", enable_categorical=True, max_cat_to_onehot=5
    )
    reg.fit(X, y, eval_set=[(X, y)])

    # Pass in already encoded data
    X_enc, y_enc = make_categorical(100, 10, 4, True)
    reg_enc = xgb.XGBRegressor(tree_method="gpu_hist")
    reg_enc.fit(X_enc, y_enc, eval_set=[(X_enc, y_enc)])

    reg_results = np.array(reg.evals_result()["validation_0"]["rmse"])
    reg_enc_results = np.array(reg_enc.evals_result()["validation_0"]["rmse"])

    # Check that they have same results
    np.testing.assert_allclose(reg_results, reg_enc_results)

    # Convert to DMatrix for SHAP value
    booster: xgb.Booster = reg.get_booster()
    m = xgb.DMatrix(X, enable_categorical=True)  # specify categorical data support.
    SHAP = booster.predict(m, pred_contribs=True)
    margin = booster.predict(m, output_margin=True)
    np.testing.assert_allclose(
        np.sum(SHAP, axis=len(SHAP.shape) - 1), margin, rtol=1e-3
    )

if __name__ == "__main__":
    main()
```

Total running time of the script: ( 0 minutes 0.000 seconds)
Demo for using cross validation

```python
import os
import numpy as np
import xgboost as xgb

# load data in do training
CURRENT_DIR = os.path.dirname(__file__)
dtrain = xgb.DMatrix(os.path.join(CURRENT_DIR, '../data/agaricus.txt.train'))
param = {'max_depth':2, 'eta':1, 'objective':'binary:logistic'}
num_round = 2

print('running cross validation')
# do cross validation, this will print result out as
# [iteration] metric_name:mean_value+std_value
# std_value is standard deviation of the metric
xgb.cv(param, dtrain, num_round, nfold=5,
       metrics={'error'}, seed=0,
       callbacks=[xgb.callback.EvaluationMonitor(show_stdv=True)])

print('running cross validation, disable standard deviation display')
# do cross validation, this will print result out as
# [iteration] metric_name:mean_value
res = xgb.cv(param, dtrain, num_boost_round=10, nfold=5,
              metrics={'error'}, seed=0,
              callbacks=[xgb.callback.EvaluationMonitor(show_stdv=False),
                         xgb.callback.EarlyStopping(3)])
print(res)

print('running cross validation, with preprocessing function')
# define the preprocessing function
# used to return the preprocessed training, test data, and parameter
# we can use this to do weight rescale, etc.
# as a example, we try to set scale_pos_weight
def fpreproc(dtrain, dtest, param):
    label = dtrain.get_label()
    ratio = float(np.sum(label == 0)) / np.sum(label == 1)
    param['scale_pos_weight'] = ratio
    return (dtrain, dtest, param)

# do cross validation, for each fold
# the dtrain, dtest, param will be passed into fpreproc
# then the return value of fpreproc will be used to generate
# results of that fold
xgb.cv(param, dtrain, num_round, nfold=5,
       metrics={'auc'}, seed=0, fpreproc=fpreproc)

###
# you can also do cross validation with customized loss function
# See custom_objective.py
##
print('running cross validation, with customized loss function')
def logregobj(preds, dtrain):
    (continues on next page)
```
labels = dtrain.get_label()
preds = 1.0 / (1.0 + np.exp(-preds))
grad = preds - labels
hess = preds * (1.0 - preds)
return grad, hess

def evalerror(preds, dtrain):
    labels = dtrain.get_label()
    return 'error', float(sum(labels != (preds > 0.0))) / len(labels)

param = {'max_depth':2, 'eta':1}
# train with customized objective
xgb.cv(param, dtrain, num_round, nfold=5, seed=0,
       obj=logregobj, feval=evalerror)

Total running time of the script: ( 0 minutes 0.000 seconds)

Collection of examples for using sklearn interface

Created on 1 Apr 2015
@author: Jamie Hall

import pickle
import xgboost as xgb

import numpy as np
from sklearn.model_selection import KFold, train_test_split, GridSearchCV
from sklearn.metrics import confusion_matrix, mean_squared_error
from sklearn.datasets import load_iris, load_digits, fetch_california_housing

rng = np.random.RandomState(31337)

print("Zeros and Ones from the Digits dataset: binary classification")
digits = load_digits(n_class=2)
y = digits['target']
X = digits['data']
kf = KFold(n_splits=2, shuffle=True, random_state=rng)
for train_index, test_index in kf.split(X):
    xgb_model = xgb.XGBClassifier(n_jobs=1).fit(X[train_index], y[train_index])
    predictions = xgb_model.predict(X[test_index])
    actuals = y[test_index]
    print(confusion_matrix(actuals, predictions))

print("Iris: multiclass classification")
iris = load_iris()
y = iris['target']
X = iris['data']
kf = KFold(n_splits=2, shuffle=True, random_state=rng)
for train_index, test_index in kf.split(X):
    xgb_model = xgb.XGBClassifier(n_jobs=1).fit(X[train_index], y[train_index])
    predictions = xgb_model.predict(X[test_index])
    actuals = y[test_index]
print(confusion_matrix(actuals, predictions))

print("California Housing: regression")
X, y = fetch_california_housing(return_X_y=True)
kf = KFold(n_splits=2, shuffle=True, random_state=rng)
for train_index, test_index in kf.split(X):
    xgb_model = xgb.XGBRegressor(n_jobs=1).fit(X[train_index], y[train_index])
    predictions = xgb_model.predict(X[test_index])
    actuals = y[test_index]
    print(mean_squared_error(actuals, predictions))

print("Parameter optimization")
xgb_model = xgb.XGBRegressor(n_jobs=1)
clf = GridSearchCV(xgb_model,
                   {'max_depth': [2, 4, 6],
                    'n_estimators': [50, 100, 200]}, verbose=1, n_jobs=1)
clf.fit(X, y)
print(clf.best_score_)
print(clf.best_params_)

# The sklearn API models are picklable
print("Pickling sklearn API models")
# must open in binary format to pickle
pickle.dump(clf, open("best_calif.pkl", "wb"))
clf2 = pickle.load(open("best_calif.pkl", "rb"))
print(np.allclose(clf.predict(X), clf2.predict(X)))

# Early-stopping
X = digits['data']
y = digits['target']
X_train, X_test, y_train, y_test = train_test_split(X, y, random_state=0)
clf = xgb.XGBClassifier(n_jobs=1)
clf.fit(X_train, y_train, early_stopping_rounds=10, eval_metric="auc",
        eval_set=[(X_test, y_test)])

Total running time of the script: ( 0 minutes 0.000 seconds)

Demo for using data iterator with Quantile DMatrix

New in version 1.2.0.
The demo that defines a customized iterator for passing batches of data into xgboost.DeviceQuantileDMatrix and use
this DeviceQuantileDMatrix for training. The feature is used primarily designed to reduce the required GPU memory
for training on distributed environment.

Aftering going through the demo, one might ask why don’t we use more native Python iterator? That’s because XG-
Boost requires a reset function, while using itertools.tee might incur significant memory usage according to:
https://docs.python.org/3/library/itertools.html#itertools.tee.

import xgboost
import cupy

(continues on next page)
import numpy

COLS = 64
ROWS_PER_BATCH = 1000  # data is split by rows
BATCHES = 32

class IterForDMatrixDemo(xgboost.core.DataIter):
    """A data iterator for XGBoost DMatrix.

    'reset' and 'next' are required for any data iterator, other functions here
    are utilities for demonstration's purpose.
    """

def __init__(self):
    """Generate some random data for demonstration.

    Actual data can be anything that is currently supported by XGBoost.
    """
    self.rows = ROWS_PER_BATCH
    self.cols = COLS
    self._data = [rng.randn(self.rows, self.cols)] * BATCHES
    self._labels = [rng.randn(self.rows)] * BATCHES
    self._weights = [rng.uniform(size=self.rows)] * BATCHES

    self.it = 0  # set iterator to 0
    super().__init__()

def as_array(self):
    return cupy.concatenate(self._data)

def as_array_labels(self):
    return cupy.concatenate(self._labels)

def as_array_weights(self):
    return cupy.concatenate(self._weights)

def data(self):
    """Utility function for obtaining current batch of data."
    return self._data[self.it]

def labels(self):
    """Utility function for obtaining current batch of label."
    return self._labels[self.it]

def weights(self):
    return self._weights[self.it]

def reset(self):
    """Reset the iterator"
    self.it = 0
```python
def next(self, input_data):
    """Yield next batch of data."""
    if self.it == len(self._data):
        # Return 0 when there's no more batch.
        return 0
    input_data(data=self.data(), label=self.labels(),
               weight=self.weights())
    self.it += 1
    return 1

def main():
    rounds = 100
    it = IterForDMatrixDemo()

    # Use iterator, must be 'DeviceQuantileDMatrix' for quantile DMatrix.
    m_with_it = xgboost.DeviceQuantileDMatrix(it)
    m = xgboost.DMatrix(it.as_array(), it.as_array_labels(),
                        weight=it.as_array_weights())

    assert m_with_it.num_col() == m.num_col()
    assert m_with_it.num_row() == m.num_row()

    reg_with_it = xgboost.train({'tree_method': 'gpu_hist'}, m_with_it,
                                num_boost_round=rounds)
    predict_with_it = reg_with_it.predict(m_with_it)

    reg = xgboost.train({'tree_method': 'gpu_hist'}, m,
                        num_boost_round=rounds)
    predict = reg.predict(m)

    numpy.testing.assert_allclose(predict_with_it, predict,
                                   rtol=1e-6)

    if __name__ == '__main__':
        main()
```

**Total running time of the script:** (0 minutes 0.000 seconds)
Experimental support for external memory

This is similar to the one in `quantile_data_iterator.py`, but for external memory instead of Quantile DMatrix. The feature is not ready for production use yet.

New in version 1.5.0.
See the tutorial for more details.

```python
import os
import xgboost
from typing import Callable, List, Tuple
from sklearn.datasets import make_regression
import tempfile
import numpy as np

def make_batches(
    n_samples_per_batch: int, n_features: int, n_batches: int, tmpdir: str,
) -> List[Tuple[str, str]]:
    files: List[Tuple[str, str]] = []
    for i in range(n_batches):
        X, y = make_regression(n_samples_per_batch, n_features, random_state=rng)
        X_path = os.path.join(tmpdir, "X-" + str(i) + ".npy")
        y_path = os.path.join(tmpdir, "y-" + str(i) + ".npy")
        np.save(X_path, X)
        np.save(y_path, y)
        files.append((X_path, y_path))
    return files

class Iterator(xgboost.DataIter):
    
    def __init__(self, file_paths: List[Tuple[str, str]]):
        self._file_paths = file_paths
        self._it = 0
        # XGBoost will generate some cache files under current directory with the prefix "cache"
        super().__init__(cache_prefix=os.path.join(".", "cache"))

    def load_file(self) -> Tuple[np.ndarray, np.ndarray]:
        X_path, y_path = self._file_paths[self._it]
        X = np.load(X_path)
        y = np.load(y_path)
        assert X.shape[0] == y.shape[0]
        return X, y

    def next(self, input_data: Callable) -> int:
        
        if self._it == len(self._file_paths):
```
# return 0 to let XGBoost know this is the end of iteration
return 0

# input_data is a function passed in by XGBoost who has the similar signature to
# the `DMatrix` constructor.
X, y = self.load_file()
input_data(data=X, label=y)
self._it += 1
return 1

def reset(self) -> None:
    """Reset the iterator to its beginning""
    self._it = 0

def main(tmpdir: str) -> xgboost.Booster:
    # generate some random data for demo
    files = make_batches(1024, 17, 31, tmpdir)
    it = Iterator(files)
    # For non-data arguments, specify it here once instead of passing them by the `next`
    # method.
    missing = np.NaN
    Xy = xgboost.DMatrix(it, missing=missing, enable_categorical=False)
    # Other tree methods including `hist` and `gpu_hist` also work, see tutorial in
    # doc for details.
    booster = xgboost.train(
        {
            "tree_method": "approx", "max_depth": 2,
            Xy,
            evals=[(Xy, "Train")],
            num_boost_round=10,
        }
    )
    return booster

if __name__ == "__main__":
    with tempfile.TemporaryDirectory() as tmpdir:
        main(tmpdir)

Total running time of the script: ( 0 minutes 0.000 seconds)

Demo for using process_type with prune and refresh

Modifying existing trees is not a well established use for XGBoost, so feel free to experiment.

```python
import xgboost as xgb
from sklearn.datasets import fetch_california_housing
import numpy as np

def main():
```
n_rounds = 32

X, y = fetch_california_housing(return_X_y=True)

# Train a model first
X_train = X[: X.shape[0] // 2]
y_train = y[: y.shape[0] // 2]
Xy = xgb.DMatrix(X_train, y_train)
evals_result: xgb.callback.EvaluationMonitor.EvalsLog = {}
booster = xgb.train(
    {"tree_method": "gpu_hist", "max_depth": 6},
    Xy,
    num_boost_round=n_rounds,
    evals=[(Xy, "Train")],
    evals_result=evals_result,
)
SHAP = booster.predict(Xy, pred_contribs=True)

# Refresh the leaf value and tree statistic
X_refresh = X[X.shape[0] // 2:]
y_refresh = y[y.shape[0] // 2:]
Xy_refresh = xgb.DMatrix(X_refresh, y_refresh)
# The model will adapt to other half of the data by changing leaf value (no change in split condition) with refresh_leaf set to True.
refresh_result: xgb.callback.EvaluationMonitor.EvalsLog = {}
refreshed = xgb.train(
    {
        "process_type": "update", "updater": "refresh", "refresh_leaf": True,
    },
    Xy_refresh,
    num_boost_round=n_rounds,
    xgb_model=booster,
    evals=[(Xy, "Original"), (Xy_refresh, "Train")],
    evals_result=refresh_result,
)

# Refresh the model without changing the leaf value, but tree statistic including cover and weight are refreshed.
refresh_result: xgb.callback.EvaluationMonitor.EvalsLog = {}
refreshed = xgb.train(
    {
        "process_type": "update", "updater": "refresh", "refresh_leaf": False,
    },
    Xy_refresh,
    num_boost_round=n_rounds,
    xgb_model=booster,
    evals=[(Xy, "Original"), (Xy_refresh, "Train")],
    evals_result=refresh_result,
)
# Without refreshing the leaf value, resulting trees should be the same with original model except for accumulated statistic. The rtol is for floating point error in prediction.
np.testing.assert_allclose(
    refresh_result["Original"]["rmse"], evals_result["Train"]["rmse"], rtol=1e-5
)

# But SHAP value is changed as cover in tree nodes are changed.
refreshed_SHAP = refreshed.predict(Xy, pred_contribs=True)
assert not np.allclose(SHAP, refreshed_SHAP, rtol=1e-3)

# Prune the trees with smaller max_depth
X_update = X_train
y_update = y_train
Xy_update = xgb.DMatrix(X_update, y_update)

prune_result: xgb.callback.EvaluationMonitor.EvalsLog = {}
pruned = xgb.train(
    {
        "process_type": "update", "updater": "prune", "max_depth": 2,
        Xy_update,
        num_boost_round=n_rounds,
        xgb_model=booster,
        evals=[(Xy, "Original"), (Xy_update, "Train")],
        evals_result=prune_result,
    }
)

# Have a smaller model, but similar accuracy.
np.testing.assert_allclose(
    np.array(prune_result["Original"]["rmse"]),
    np.array(prune_result["Train"]["rmse"]),
    atol=1e-5
)

if __name__ == "__main__":
    main()

Total running time of the script: ( 0 minutes 0.000 seconds)

Train XGBoost with cat_in_the_dat dataset

A simple demo for categorical data support using dataset from Kaggle categorical data tutorial.
The excellent tutorial is at: https://www.kaggle.com/shahules/an-overview-of-encoding-techniques
And the data can be found at: https://www.kaggle.com/shahules/an-overview-of-encoding-techniques/data
Also, see the tutorial for using XGBoost with categorical data: Categorical Data.
def load_cat_in_the_dat() -> tuple[pd.DataFrame, pd.Series]:
    """Assuming you have already downloaded the data into `input` directory."""

df_train = pd.read_csv("./input/cat-in-the-dat/train.csv")

print(
    "train data set has got {} rows and {} columns".format(
        df_train.shape[0], df_train.shape[1]
    )
)
X = df_train.drop(["target"], axis=1)
y = df_train["target"]

for i in range(0, 5):
    X["bin_" + str(i)] = X["bin_" + str(i)].astype("category")

for i in range(0, 5):
    X["nom_" + str(i)] = X["nom_" + str(i)].astype("category")

for i in range(5, 10):
    X["nom_" + str(i)] = X["nom_" + str(i)].apply(int, base=16)

for i in range(0, 6):
    X["ord_" + str(i)] = X["ord_" + str(i)].astype("category")

print(
    "train data set has got {} rows and {} columns".format(X.shape[0], X.shape[1])
)
return X, y

params = {
    "tree_method": "gpu_hist",
    "n_estimators": 32,
    "colsample_bylevel": 0.7,
}

def categorical_model(X: pd.DataFrame, y: pd.Series, output_dir: str) -> None:
    """Train using builtin categorical data support from XGBoost"""
    X_train, X_test, y_train, y_test = train_test_split(
        X, y, random_state=1994, test_size=0.2
    )
    # Specify `enable_categorical` to True.
    clf = xgb.XGBClassifier(*params,
        eval_metric="auc",
        enable_categorical=True,
        max_cat_to_onehot=1,  # We use optimal partitioning exclusively
    )
    clf.fit(X_train, y_train, eval_set=[[X_test, y_test], (X_train, y_train)])
clf.save_model(os.path.join(output_dir, "categorical.json"))

y_score = clf.predict_proba(X_test)[; , 1]  # proba of positive samples
auc = roc_auc_score(y_test, y_score)
print("AUC of using builtin categorical data support:", auc)

def onehot_encoding_model(X: pd.DataFrame, y: pd.Series, output_dir: str) -> None:
    
    """Train using one-hot encoded data."""
    X_train, X_test, y_train, y_test = train_test_split(
        X, y, random_state=42, test_size=0.2
    )
    # Specify `enable_categorical` to False as we are using encoded data.
    clf = xgb.XGBClassifier(**params, eval_metric="auc", enable_categorical=False)
    clf.fit(
        X_train,
        y_train,
        eval_set=[(X_test, y_test), (X_train, y_train)],
    )
    clf.save_model(os.path.join(output_dir, "one-hot.json"))

    y_score = clf.predict_proba(X_test)[; , 1]  # proba of positive samples
    auc = roc_auc_score(y_test, y_score)
    print("AUC of using onehot encoding:", auc)

if __name__ == "__main__":
    X, y = load_cat_in_the_dat()

    with TemporaryDirectory() as tmpdir:
        categorical_model(X, y, tmpdir)
        start = time()
        onehot_encoding_model(X, y, tmpdir)
        end = time()
        print("Duration:categorical", end - start)

        X = pd.get_dummies(X)
        start = time()
        onehot_encoding_model(X, y, tmpdir)
        end = time()
        print("Duration:onehot", end - start)

Total running time of the script: ( 0 minutes 0.000 seconds)
A demo for multi-output regression

The demo is adopted from scikit-learn:
https://scikit-learn.org/stable/auto_examples/ensemble/plot_random_forest_regression_multioutput.html#
sphx-glr-auto-examples-ensemble-plot-random-forest-regression-multioutput-py

See *Multiple Outputs* for more information.

```python
import argparse
from typing import Dict, Tuple, List
import numpy as np
from matplotlib import pyplot as plt
import xgboost as xgb

def plot_predt(y: np.ndarray, y_predt: np.ndarray, name: str) -> None:
    s = 25
    plt.scatter(y[:, 0], y[:, 1], c="navy", s=s, edgecolor="black", label="data")
    plt.scatter(y_predt[:, 0], y_predt[:, 1], c="cornflowerblue", s=s, edgecolor="black")
    plt.xlim([-1, 2])
    plt.ylim([-1, 2])
    plt.show()

def gen_circle() -> Tuple[np.ndarray, np.ndarray]:
    """Generate a sample dataset that y is a 2 dim circle."""
    X = np.sort(200 * rng.rand(100, 1) - 100, axis=0)
    y = np.array([np.pi * np.sin(X).ravel(), np.pi * np.cos(X).ravel()]).T
    y[:5, :] += 0.5 - rng.rand(20, 2)
    y = y - y.min()
    y = y / y.max()
    return X, y

def rmse_model(plot_result: bool):
    """Draw a circle with 2-dim coordinate as target variables.""
    X, y = gen_circle()
    # Train a regressor on it
    reg = xgb.XGBRegressor(tree_method="hist", n_estimators=64)
    reg.fit(X, y, eval_set=[(X, y)])

    y_predt = reg.predict(X)
    if plot_result:
        plot_predt(y, y_predt, "multi")

def custom_rmse_model(plot_result: bool) -> None:
    """Train using Python implementation of Squared Error.""
```

(continues on next page)
# As the experimental support status, custom objective doesn't support matrix as 
# gradient and hessian, which will be changed in future release.

def gradient(predt: np.ndarray, dtrain: xgb.DMatrix) -> np.ndarray:
    """Compute the gradient squared error."""
    y = dtrain.get_label().reshape(predt.shape)
    return (predt - y).reshape(y.size)

def hessian(predt: np.ndarray, dtrain: xgb.DMatrix) -> np.ndarray:
    """Compute the hessian for squared error."""
    return np.ones(predt.shape).reshape(predt.size)

def squared_log(
    predt: np.ndarray, dtrain: xgb.DMatrix
) -> Tuple[np.ndarray, np.ndarray]:
    grad = gradient(predt, dtrain)
    hess = hessian(predt, dtrain)
    return grad, hess

def rmse(predt: np.ndarray, dtrain: xgb.DMatrix) -> Tuple[str, float]:
    y = dtrain.get_label().reshape(predt.shape)
    v = np.sqrt(np.sum(np.power(y - predt, 2)))
    return "PyRMSE", v

X, y = gen_circle()
Xy = xgb.DMatrix(X, y)
results: Dict[str, Dict[str, List[float]]] = {}
# Make sure the 'num_target' is passed to XGBoost when custom objective is used.
# When builtin objective is used, XGBoost can figure out the number of targets 
# automatically.
booster = xgb.train(
    {
        "tree_method": "hist",
        "num_target": y.shape[1],
    },
    dtrain=Xy,
    num_boost_round=100,
    obj=squared_log,
    evals=[(Xy, "Train")],
    evals_result=results,
    custom_metric=rmse,
)

y_predt = booster.inplace_predict(X)
if plot_result:
    plot_predt(y, y_predt, "multi")

if __name__ == "__main__":
    parser = argparse.ArgumentParser()
    parser.add_argument("--plot", choices=[0, 1], type=int, default=1)
    args = parser.parse_args()
    # Train with builtin RMSE objective
Demo for training continuation

```python
from sklearn.datasets import load_breast_cancer
import xgboost
import pickle
import tempfile
import os

def training_continuation(tmpdir: str, use_pickle: bool) -> None:
    # Basic training continuation.
    # Train 128 iterations in 1 session
    X, y = load_breast_cancer(return_X_y=True)
    clf = xgboost.XGBClassifier(n_estimators=128)
    clf.fit(X, y, eval_set=[(X, y)], eval_metric="logloss")
    print("Total boosted rounds:", clf.get_booster().num_boosted_rounds())

    # Train 128 iterations in 2 sessions, with the first one runs for 32 iterations and
    # the second one runs for 96 iterations
    clf = xgboost.XGBClassifier(n_estimators=32)
    clf.fit(X, y, eval_set=[(X, y)], eval_metric="logloss")
    assert clf.get_booster().num_boosted_rounds() == 32

    # load back the model, this could be a checkpoint
    if use_pickle:
        path = os.path.join(tmpdir, "model-first-32.pkl")
        with open(path, "wb") as fd:
            pickle.dump(clf, fd)
        with open(path, "rb") as fd:
            loaded = pickle.load(fd)
    else:
        path = os.path.join(tmpdir, "model-first-32.json")
        clf.save_model(path)
        loaded = xgboost.XGBClassifier()
        loaded.load_model(path)

    clf = xgboost.XGBClassifier(n_estimators=128 - 32)
    clf.fit(X, y, eval_set=[(X, y)], eval_metric="logloss", xgb_model=loaded)
    print("Total boosted rounds:", clf.get_booster().num_boosted_rounds())
    assert clf.get_booster().num_boosted_rounds() == 128
```

(continues on next page)
```python
# Training continuation with early stopping.
early_stopping_rounds = 5
early_stop = xgboost.callback.EarlyStopping(
    rounds=early_stopping_rounds, save_best=True
)
n_estimators = 512

X, y = load_breast_cancer(return_X_y=True)
clf = xgboost.XGBClassifier(n_estimators=n_estimators)
clf.fit(X, y, eval_set=[(X, y)], eval_metric="logloss", callbacks=[early_stop])
print("Total boosted rounds:", clf.get_booster().num_boosted_rounds())

best = clf.best_iteration
# Train 512 iterations in 2 sessions, with the first one runs for 128 iterations and
# the second one runs until early stop.
clf = xgboost.XGBClassifier(n_estimators=128)
# Reinitialize the early stop callback
early_stop = xgboost.callback.EarlyStopping(
    rounds=early_stopping_rounds, save_best=True
)
clf.fit(X, y, eval_set=[(X, y)], eval_metric="logloss", callbacks=[early_stop])
assert clf.get_booster().num_boosted_rounds() == 128

# load back the model, this could be a checkpoint
if use_pickle:
    path = os.path.join(tmpdir, "model-first-128.pkl")
    with open(path, "wb") as fd:
        pickle.dump(clf, fd)
    with open(path, "rb") as fd:
        loaded = pickle.load(fd)
else:
    path = os.path.join(tmpdir, "model-first-128.json")
    clf.save_model(path)
    loaded = xgboost.XGBClassifier()
    loaded.load_model(path)

early_stop = xgboost.callback.EarlyStopping(
    rounds=early_stopping_rounds, save_best=True
)
clf = xgboost.XGBClassifier(n_estimators=n_estimators - 128)
clf.fit(
    X,
    y,
    eval_set=[(X, y)],
    eval_metric="logloss",
    callbacks=[early_stop],
xgb_model=loaded,
)

print("Total boosted rounds:", clf.get_booster().num_boosted_rounds())
assert clf.best_iteration == best
```

(continues on next page)
if __name__ == "__main__":
    with tempfile.TemporaryDirectory() as tmpdir:
        training_continuation_early_stop(tmpdir, False)
        training_continuation_early_stop(tmpdir, True)

        training_continuation(tmpdir, True)
        training_continuation(tmpdir, False)

Total running time of the script:  0 minutes 0.000 seconds

Demo for using and defining callback functions

New in version 1.3.0.

import xgboost as xgb
import tempfile
import os
import numpy as np
from sklearn.datasets import load_breast_cancer
from sklearn.model_selection import train_test_split
from matplotlib import pyplot as plt
import argparse

class Plotting(xgb.callback.TrainingCallback):
    """Plot evaluation result during training. Only for demonstration purpose as it's quite slow to draw."
    ""
    def __init__(self, rounds):
        self.fig = plt.figure()
        self.ax = self.fig.add_subplot(111)
        self.rounds = rounds
        self.lines = {}
        self.fig.show()
        self.x = np.linspace(0, self.rounds, self.rounds)
        plt.ion()

    def _get_key(self, data, metric):
        return f'\{data}\-{\metric}'

    def after_iteration(self, model, epoch, evals_log):
        """Update the plot.""
        if not self.lines:
            for data, metric in evals_log.items():
                for metric_name, log in metric.items():
                    key = self._get_key(data, metric_name)
                    expanded = log + [0] * (self.rounds - len(log))
                    self.lines[key], = self.ax.plot(self.x, expanded, label=key)
                    self.ax.legend()
else:
    # https://pythonspot.com/matplotlib-update-plot/
    for data, metric in evals_log.items():
        for metric_name, log in metric.items():
            key = self._get_key(data, metric_name)
            expanded = log + [0] * (self.rounds - len(log))
            self.lines[key].set_ydata(expanded)
            self.fig.canvas.draw()
    # False to indicate training should not stop.
    return False

def custom_callback():
    """Demo for defining a custom callback function that plots evaluation result during training."""
    X, y = load_breast_cancer(return_X_y=True)
    X_train, X_valid, y_train, y_valid = train_test_split(X, y, random_state=0)
    D_train = xgb.DMatrix(X_train, y_train)
    D_valid = xgb.DMatrix(X_valid, y_valid)
    num_boost_round = 100
    plotting = Plotting(num_boost_round)
    # Pass it to the `callbacks` parameter as a list.
    xgb.train(
        {
            'objective': 'binary:logistic',
            'eval_metric': ['error', 'rmse'],
            'tree_method': 'gpu_hist'
        },
        D_train,
        evals=[(D_train, 'Train'), (D_valid, 'Valid')],
        num_boost_round=num_boost_round,
        callbacks=[plotting])

def check_point_callback():
    # only for demo, set a larger value (like 100) in practice as checkpointing is quite slow.
    rounds = 2

def check(as_pickle):
    for i in range(0, 10, rounds):
        if i == 0:
            continue
        if as_pickle:
            path = os.path.join(tmpdir, 'model_' + str(i) + '.pkl')
        else:
            path = os.path.join(tmpdir, 'model_' + str(i) + '.json')
        assert(os.path.exists(path))

(continues on next page)
```python
X, y = load_breast_cancer(return_X_y=True)
m = xgb.DMatrix(X, y)
# Check point to a temporary directory for demo
with tempfile.TemporaryDirectory() as tmpdir:
    # Use callback class from xgboost.callback
    # Feel free to subclass/customize it to suit your need.
    check_point = xgb.callback.TrainingCheckPoint(directory=tmpdir,
                                                  iterations=rounds,
                                                  name='model')

    xgb.train({'objective': 'binary:logistic'}, m,
              num_boost_round=10,
              verbose_eval=False,
              callbacks=[check_point])
    check(False)

    # This version of checkpoint saves everything including parameters and
    # model. See: doc/tutorials/saving_model.rst
    check_point = xgb.callback.TrainingCheckPoint(directory=tmpdir,
                                                  iterations=rounds,
                                                  as_pickle=True,
                                                  name='model')

    xgb.train({'objective': 'binary:logistic'}, m,
              num_boost_round=10,
              verbose_eval=False,
              callbacks=[check_point])
    check(True)
```

```python
if __name__ == '__main__':
    parser = argparse.ArgumentParser()
    parser.add_argument('--plot', default=1, type=int)
    args = parser.parse_args()

    check_point_callback()

    if args.plot:
        custom_callback()
```

**Total running time of the script:** ( 0 minutes 0.000 seconds)

### Demo for creating customized multi-class objective function

This demo is only applicable after (excluding) XGBoost 1.0.0, as before this version XGBoost returns transformed prediction for multi-class objective function. More details in comments.

See *Custom Objective and Evaluation Metric* for detailed tutorial and notes.

```python
import numpy as np
import xgboost as xgb
from matplotlib import pyplot as plt
import argparse
```
np.random.seed(1994)

kRows = 100
kCols = 10
kClasses = 4  # number of classes

kRounds = 10  # number of boosting rounds.

# Generate some random data for demo.
X = np.random.randn(kRows, kCols)
y = np.random.randint(0, 4, size=kRows)
m = xgb.DMatrix(X, y)

def softmax(x):
    '''Softmax function with x as input vector.'''
    e = np.exp(x)
    return e / np.sum(e)

def softprob_obj(predt: np.ndarray, data: xgb.DMatrix):
    '''Loss function. Computing the gradient and approximated hessian (diagonal).
    Reimplements the `multi:softprob` inside XGBoost.
    '''
    labels = data.get_label()
    if data.get_weight().size == 0:
        # Use 1 as weight if we don't have custom weight.
        weights = np.ones((kRows, 1), dtype=float)
    else:
        weights = data.get_weight()

    # The prediction is of shape (rows, classes), each element in a row
    # represents a raw prediction (leaf weight, hasn't gone through softmax
    # yet). In XGBoost 1.0.0, the prediction is transformed by a softmax
    # function, fixed in later versions.
    assert predt.shape == (kRows, kClasses)

    grad = np.zeros((kRows, kClasses), dtype=float)
    hess = np.zeros((kRows, kClasses), dtype=float)

    eps = 1e-6

    # compute the gradient and hessian, slow iterations in Python, only
    # suitable for demo. Also the one in native XGBoost core is more robust to
    # numeric overflow as we don't do anything to mitigate the `exp` in
    # `softmax` here.
    for r in range(pedt.shape[0]):
        target = labels[r]
        p = softmax(predt[r, :])
        for c in range(pedt.shape[1]):
assert target >= 0 or target <= kClasses
  g = p[c] - 1.0 if c == target else p[c]
g = g * weights[r]
h = max((2.0 * p[c] * (1.0 - p[c]) * weights[r]).item(), eps)
  grad[r, c] = g
  hess[r, c] = h

  # Right now (XGBoost 1.0.0), reshaping is necessary
  grad = grad.reshape((kRows * kClasses, 1))
  hess = hess.reshape((kRows * kClasses, 1))
  return grad, hess

def predict(booster: xgb.Booster, X):
  
  '''
  A customized prediction function that converts raw prediction to target class.
  '''

  # Output margin means we want to obtain the raw prediction obtained from
  # tree leaf weight.
  predt = booster.predict(X, output_margin=True)
  out = np.zeros(kRows)
  for r in range(predt.shape[0]):
    # the class with maximum prob (not strictly prob as it haven't gone
    # through softmax yet so it doesn't sum to 1, but result is the same
    # for argmax).
    i = np.argmax(predt[r])
    out[r] = i
  return out

def merror(predt: np.ndarray, dtrain: xgb.DMatrix):
  y = dtrain.get_label()
  # Like custom objective, the predt is untransformed leaf weight when custom objective
  # is provided.

  # With the use of 'custom_metric' parameter in train function, custom metric receives
  # raw input only when custom objective is also being used. Otherwise custom metric
  # will receive transformed prediction.
  assert predt.shape == (kRows, kClasses)
  out = np.zeros(kRows)
  for r in range(predt.shape[0]):
    i = np.argmax(predt[r])
    out[r] = i

  assert y.shape == out.shape

  errors = np.zeros(kRows)
  errors[y != out] = 1.0
  return 'PyMError', np.sum(errors) / kRows

(continues on next page)
```python
def plot_history(custom_results, native_results):
    fig, axs = plt.subplots(2, 1)
    ax0 = axs[0]
    ax1 = axs[1]

    pymerror = custom_results['train']['PyMError']
    merror = native_results['train']['merror']

    x = np.arange(0, kRounds, 1)
    ax0.plot(x, pymerror, label='Custom objective')
    ax0.legend()
    ax1.plot(x, merror, label='multi:softmax')
    ax1.legend()

    plt.show()

def main(args):
    custom_results = {}
    # Use our custom objective function
    booster_custom = xgb.train({'num_class': kClasses,
                                'disable_default_eval_metric': True},
                               m,
                               num_boost_round=kRounds,
                               obj=softprob_obj,
                               custom_metric=merror,
                               evals_result=custom_results,
                               evals=[(m, 'train')])

    predt_custom = predict(booster_custom, m)

    native_results = {}
    # Use the same objective function defined in XGBoost.
    booster_native = xgb.train({'num_class': kClasses,
                                'objective': 'multi:softmax',
                                'eval_metric': 'merror'},
                               m,
                               num_boost_round=kRounds,
                               evals_result=native_results,
                               evals=[(m, 'train')])

    predt_native = booster_native.predict(m)

    # We are reimplementing the loss function in XGBoost, so it should
    # be the same for normal cases.
    assert np.all(predt_custom == predt_native)
    np.testing.assert_allclose(custom_results['train']['PyMError'],
                                native_results['train']['merror'])

    if args.plot != 0:
        plot_history(custom_results, native_results)
```

if __name__ == '__main__':
    parser = argparse.ArgumentParser(
        description='Arguments for custom softmax objective function demo.')
    parser.add_argument(  
        '--plot',
        type=int,
        default=1,
        help='Set to 0 to disable plotting the evaluation history.')
    args = parser.parse_args()
    main(args)

Total running time of the script: 0 minutes 0.000 seconds

Demo for defining a custom regression objective and metric

Demo for defining customized metric and objective. Notice that for simplicity reason weight is not used in following example. In this script, we implement the Squared Log Error (SLE) objective and RMSLE metric as customized functions, then compare it with native implementation in XGBoost.

See Custom Objective and Evaluation Metric for a step by step walkthrough, with other details.

The SLE objective reduces impact of outliers in training dataset, hence here we also compare its performance with standard squared error.

import numpy as np
import xgboost as xgb
from typing import Tuple, Dict, List
from time import time
import argparse
import matplotlib
from matplotlib import pyplot as plt

# shape of generated data.
kRows = 4096
kCols = 16

kOutlier = 10000    # mean of generated outliers
kNumberOfOutliers = 64

kRatio = 0.7
kSeed = 1994

kBoostRound = 20

np.random.seed(seed=kSeed)

def generate_data() -> Tuple[xgb.DMatrix, xgb.DMatrix]:
    """Generate data containing outliers."""
    x = np.random.randn(kRows, kCols)
    y = np.random.randn(kRows)
    y += np.abs(np.min(y))

(continues on next page)
# Create outliers
for i in range(0, kNumberOfOutliers):
    ind = np.random.randint(0, len(y)-1)
    y[ind] += np.random.randint(0, kOutlier)

train_portion = int(kRows * kRatio)

# rmsle requires all label be greater than -1.
assert np.all(y > -1.0)

train_x: np.ndarray = x[: train_portion]
train_y: np.ndarray = y[: train_portion]
dtrain = xgb.DMatrix(train_x, label=train_y)

test_x = x[train_portion:]
test_y = y[train_portion:]
dtest = xgb.DMatrix(test_x, label=test_y)
return dtrain, dtest

def native_rmse(dtrain: xgb.DMatrix,
                dtest: xgb.DMatrix) -> Dict[str, Dict[str, List[float]]]:
    """Train using native implementation of Root Mean Squared Loss.""
    print('Squared Error')
squared_error = {
        'objective': 'reg:squarederror',
        'eval_metric': 'rmse',
        'tree_method': 'hist',
        'seed': kSeed
    }
    start = time()
    results: Dict[str, Dict[str, List[float]]] = {}
xgb.train(squared_error,
              dtrain=dtrain,
              num_boost_round=kBoostRound,
              evals=[[dtrain, 'dtrain'], (dtest, 'dtest')],
              evals_result=results)
    print('Finished Squared Error in:', time() - start, '
')
    return results

def native_rmsle(dtrain: xgb.DMatrix,
                 dtest: xgb.DMatrix) -> Dict[str, Dict[str, List[float]]]:
    """Train using native implementation of Squared Log Error.""
    print('Squared Log Error')
    results: Dict[str, Dict[str, List[float]]] = {}
squared_log_error = {
    'objective': 'reg:squaredlogerror',
    'eval_metric': 'rmsle',
    'tree_method': 'hist',
    'seed': kSeed
}
start = time()
xgb.train(squared_log_error,
    dtrain=dtrain,
    num_boost_round=kBoostRound,
    evals=[(dtrain, 'dtrain'), (dtest, 'dtest')],
    evals_result=results)
print('Finished Squared Log Error in:', time() - start)
return results

def py_rmsle(dtrain: xgb.DMatrix, dtest: xgb.DMatrix) -> Dict:
    """Train using Python implementation of Squared Log Error."
    """
    def gradient(predt: np.ndarray, dtrain: xgb.DMatrix) -> np.ndarray:
        """Compute the gradient squared log error."
        y = dtrain.get_label()
        return (np.log1p(predt) - np.log1p(y)) / (predt + 1)
    
    def hessian(predt: np.ndarray, dtrain: xgb.DMatrix) -> np.ndarray:
        """Compute the hessian for squared log error."
        y = dtrain.get_label()
        return (-np.log1p(predt) + np.log1p(y) + 1) / np.power(predt + 1, 2))

    def squared_log(predt: np.ndarray, dtrain: xgb.DMatrix) -> Tuple[np.ndarray, np.ndarray]:
        """Squared Log Error objective. A simplified version for RMSLE used as objective function.
        :math:`\frac{1}{2}\left[\log (pred + 1) - \log (label + 1)\right]^2`
        """
        predt[predt < -1] = -1 + 1e-6
        grad = gradient(predt, dtrain)
        hess = hessian(predt, dtrain)
        return grad, hess

    def rmsle(predt: np.ndarray, dtrain: xgb.DMatrix) -> Tuple[str, float]:
        """Root mean squared log error metric.
        :math:`\sqrt{\frac{1}{N}\left[\log (pred + 1) - \log (label + 1)\right]^2}`
        """
        y = dtrain.get_label()
        predt[predt < -1] = -1 + 1e-6
        elements = np.power(np.log1p(y) - np.log1p(predt), 2)
        return 'PyRMSLE', float(np.sqrt(np.sum(elements) / len(y)))
def main(args):
    dtrain, dtest = generate_data()
    rmse_evals = native_rmse(dtrain, dtest)
    rmsle_evals = native_rmsle(dtrain, dtest)
    py_rmsle_evals = py_rmsle(dtrain, dtest)

    if args.plot != 0:
        plot_history(rmse_evals, rmsle_evals, py_rmsle_evals)
        plt.show()

if __name__ == '__main__':
    parser = argparse.ArgumentParser(
        description='Arguments for custom RMSLE objective function demo.')
    parser.add_argument(
        '--plot',
        type=int,
        default=1,
        help='Set to 0 to disable plotting the evaluation history.')
    args = parser.parse_args()
    main(args)

Total running time of the script: ( 0 minutes 0.000 seconds)
XGBoost Dask Feature Walkthrough

This directory contains some demonstrations for using dask with XGBoost. For an overview, see Distributed XGBoost with Dask

Use scikit-learn regressor interface with CPU histogram tree method

```python
from dask.distributed import Client
from dask.distributed import LocalCluster
from dask import array as da
import xgboost

def main(client):
    # generate some random data for demonstration
    n = 100
    m = 10000
    partition_size = 100
    X = da.random.random((m, n), partition_size)
    y = da.random.random(m, partition_size)

    regressor = xgboost.dask.DaskXGBRegressor(verbosity=1, n_estimators=2)
    regressor.set_params(tree_method="hist")
    # assigning client here is optional
    regressor.client = client

    regressor.fit(X, y, eval_set=[(X, y)])
    prediction = regressor.predict(X)

    bst = regressor.get_booster()
    history = regressor.evals_result()

    print("Evaluation history:", history)
    # returned prediction is always a dask array.
    assert isinstance(prediction, da.Array)
    return bst  # returning the trained model

if __name__ == "__main__":
    # or use other clusters for scaling
    with LocalCluster(n_workers=4, threads_per_worker=1) as cluster:
        with Client(cluster) as client:
            main(client)
```

Total running time of the script: 0 minutes 0.000 seconds
Use scikit-learn regressor interface with GPU histogram tree method

```python
from dask.distributed import Client
# It's recommended to use dask_cuda for GPU assignment
from dask_cuda import LocalCUDACluster
from dask import array as da
import xgboost

def main(client):
    # generate some random data for demonstration
    n = 100
    m = 1000000
    partition_size = 10000
    X = da.random.random((m, n), partition_size)
    y = da.random.random(m, partition_size)

    regressor = xgboost.dask.DaskXGBRegressor(verbosity=1)
    regressor.set_params(tree_method='gpu_hist')
    # assigning client here is optional
    regressor.client = client

    regressor.fit(X, y, eval_set=[(X, y)])
    prediction = regressor.predict(X)

    bst = regressor.get_booster()
    history = regressor.evals_result()

    print('Evaluation history:', history)
    # returned prediction is always a dask array.
    assert isinstance(prediction, da.Array)
    return bst
    # returning the trained model

if __name__ == '__main__':
    # With dask cuda, one can scale up XGBoost to arbitrary GPU clusters.
    # 'LocalCUDACluster' used here is only for demonstration purpose.
    with LocalCUDACluster() as cluster:
        with Client(cluster) as client:
            main(client)
```

Total running time of the script: (0 minutes 0.000 seconds)
Example of training with Dask on CPU

```python
import xgboost as xgb
from xgboost.dask import DaskDMatrix
from dask.distributed import Client
from dask.distributed import LocalCluster
from dask import array as da

def main(client):
    # generate some random data for demonstration
    m = 100000
    n = 100
    X = da.random.random(size=(m, n), chunks=100)
    y = da.random.random(size=(m,), chunks=100)

    # DaskDMatrix acts like normal DMatrix, works as a proxy for local
    # DMatrix scatter around workers.
    dtrain = DaskDMatrix(client, X, y)

    # Use train method from xgboost.dask instead of xgboost. This
    # distributed version of train returns a dictionary containing the
    # resulting booster and evaluation history obtained from
    # evaluation metrics.
    output = xgb.dask.train(client,
                            {'verbosity': 1,
                             'tree_method': 'hist'},
                            dtrain,
                            num_boost_round=4, evals=[(dtrain, 'train')])
    bst = output['booster']
    history = output['history']

    # you can pass output directly into `predict` too.
    prediction = xgb.dask.predict(client, bst, dtrain)
    print('Evaluation history:', history)
    return prediction

if __name__ == '__main__':
    # or use other clusters for scaling
    with LocalCluster(n_workers=7, threads_per_worker=4) as cluster:
        with Client(cluster) as client:
            main(client)
```

Total running time of the script: (0 minutes 0.000 seconds)
Example of training survival model with Dask on CPU

```python
import xgboost as xgb
import os
from xgboost.dask import DaskDMatrix
import dask.dataframe as dd
from dask.distributed import Client
from dask.distributed import LocalCluster
def main(client):
    # Load an example survival data from CSV into a Dask data frame.
    CURRENT_DIR = os.path.dirname(__file__)
    df = dd.read_csv(os.path.join(CURRENT_DIR, os.pardir, 'data', 'veterans_lung_cancer.csv'))

    # DaskDMatrix acts like normal DMatrix, works as a proxy for local
    # DMatrix scatter around workers.  
    # For AFT survival, you need to extract the lower and upper bounds for the label
    # and pass them as arguments to DaskDMatrix.
    y_lower_bound = df['Survival_label_lower_bound']
    y_upper_bound = df['Survival_label_upper_bound']
    X = df.drop(['Survival_label_lower_bound',
                 'Survival_label_upper_bound'], axis=1)
    dtrain = DaskDMatrix(client, X, label_lower_bound=y_lower_bound,
                         label_upper_bound=y_upper_bound)

    # Use train method from xgboost.dask instead of xgboost.  This
    # distributed version of train returns a dictionary containing the
    # resulting booster and evaluation history obtained from
    # evaluation metrics.
    params = {'verbosity': 1,
              'objective': 'survival:aft',
              'eval_metric': 'aft-nloglik',
              'learning_rate': 0.05,
              'aft_loss_distribution_scale': 1.20,
              'aft_loss_distribution': 'normal',
              'max_depth': 6,
              'lambda': 0.01,
              'alpha': 0.02}
    output = xgb.dask.train(client, params, dtrain, num_boost_round=100,
                            evals=[(dtrain, 'train')])

    bst = output['booster']
    history = output['history']

    # you can pass output directly into `predict` too.
    prediction = xgb.dask.predict(client, bst, dtrain)
```

(continues on next page)
xgboost, Release 2.0.0-dev

(continued from previous page)

def probability_for_going_backward(epoch):
    return 0.999 / (1.0 + 0.05 * np.log(1.0 + epoch))

# All callback functions must inherit from TrainingCallback
class CustomEarlyStopping(xgb.callback.TrainingCallback):
    """A custom early stopping class where early stopping is determined stochastically.
    In the beginning, allow the metric to become worse with a probability of 0.999.
    As boosting progresses, the probability should be adjusted downward""

    def __init__(self, *, validation_set, target_metric, maximize, seed):
        self.validation_set = validation_set
        self.target_metric = target_metric
        self.maximize = maximize
        self.seed = seed
        self.rng = np.random.default_rng(seed=seed)
        if maximize:
            self.better = lambda x, y: x > y
        else:
            self.better = lambda x, y: x < y

    def after_iteration(self, model, epoch, evals_log):
        metric_history = evals_log[self.validation_set][self.target_metric]
        if len(metric_history) < 2 or self.better(0.999 / (1.0 + 0.05 * np.log(1.0 + epoch)))

Example of using callbacks with Dask

import numpy as np
import xgboost as xgb
from xgboost.dask import DaskDMatrix
from dask.distributed import Client
from dask.distributed import LocalCluster
from dask_ml.datasets import make_regression
from dask_ml.model_selection import train_test_split

# or use other clusters for scaling
with LocalCluster(n_workers=7, threads_per_worker=4) as cluster:
    with Client(cluster) as client:
        main(client)
metric_history[-1], metric_history[-2]
):
    return False  # continue training
p = probability_for_going_backward(epoch)
go_backward = self.rng.choice(2, size=(1,), replace=True, p=[1 - p, p]).astype(np.bool)[0]
print("The validation metric went into the wrong direction. "+f"Stopping training with probability \{1 - p\}")
if go_backward:
    return False  # continue training
else:
    return True  # stop training

def main(client):
m = 100000
n = 100
X, y = make_regression(n_samples=m, n_features=n, chunks=200, random_state=0)
X_train, X_test, y_train, y_test = train_test_split(X, y, random_state=0)
dtrain = DaskDMatrix(client, X_train, y_train)
dtest = DaskDMatrix(client, X_test, y_test)

output = xgb.dask.train(client,
    {
        "verbosity": 1,
        "tree_method": "hist",
        "objective": "reg:squarederror",
        "eval_metric": "rmse",
        "max_depth": 6,
        "learning_rate": 1.0,
    },
dtrain,
    num_boost_round=1000,
    evals=[(dtrain, "train"), (dtest, "test")],
callbacks=[
        CustomEarlyStopping(
            validation_set="test", target_metric="rmse", maximize=False, seed=0
        ),
    ],
)

if __name__ == "__main__":
    # or use other clusters for scaling
    with LocalCluster(n_workers=4, threads_per_worker=1) as cluster:
        with Client(cluster) as client:
            main(client)
Example of training with Dask on GPU

```python
from dask_cuda import LocalCUDACluster
from dask.distributed import Client
from dask import array as da
import xgboost as xgb
from xgboost import dask as dxgb
from xgboost.dask import DaskDMatrix
import cupy as cp
import argparse
def using_dask_matrix(client: Client, X, y):
    # DaskDMatrix acts like normal DMatrix, works as a proxy for local
    # DMatrix scatter around workers.
    dtrain = DaskDMatrix(client, X, y)
    # Use train method from xgboost.dask instead of xgboost. This
    # distributed version of train returns a dictionary containing the
    # resulting booster and evaluation history obtained from
    # evaluation metrics.
    output = xgb.dask.train(client,
                            {'verbosity': 2,
                             'tree_method': 'gpu_hist'},
                            dtrain,
                            num_boost_round=4, evals=[(dtrain, 'train')])
    bst = output['booster']
    history = output['history']
    # you can pass output directly into `predict` too.
    prediction = xgb.dask.predict(client, bst, dtrain)
    print('Evaluation history:', history)
    return prediction
def using_quantile_device_dmatrix(client: Client, X, y):
    """`DaskDeviceQuantileDMatrix` is a data type specialized for `gpu_hist`, tree
    method that reduces memory overhead. When training on GPU pipeline, it's
    preferred over `DaskDMatrix`.
    ""
    .. versionadded:: 1.2.0
    # Input must be on GPU for `DaskDeviceQuantileDMatrix`.
    X = X.map_blocks(cp.array)
    y = y.map_blocks(cp.array)
    # `DaskDeviceQuantileDMatrix` is used instead of `DaskDMatrix`, be careful
    # that it can not be used for anything else than training.
```
(continues on next page)
dtrain = dxgb.DaskDeviceQuantileDMatrix(client, X, y)
output = xgb.dask.train(client,
    {'verbosity': 2,
     'tree_method': 'gpu_hist'},
    dtrain,
    num_boost_round=4)

prediction = xgb.dask.predict(client, output, X)
return prediction

if __name__ == '__main__':
    parser = argparse.ArgumentParser()
    parser.add_argument(
        '--ddqdm', choices=[0, 1], type=int, default=1,
        help='Whether should we use `DaskDeviceQuantileDMatrix`')
    args = parser.parse_args()

    with LocalCUDACluster(n_workers=2, threads_per_worker=4) as cluster:
        with Client(cluster) as client:
            # generate some random data for demonstration
            m = 100000
            n = 100
            X = da.random.random(size=(m, n), chunks=100)
            y = da.random.random(size=(m, ), chunks=100)

            if args.ddqdm == 1:
                print('Using DaskDeviceQuantileDMatrix')
                from_ddqdm = using_quantile_device_dmatrix(client, X, y)
            else:
                print('Using DMatrix')
                from_dmatrix = using_dask_matrix(client, X, y)

Total running time of the script: 0.000 seconds

1.11 XGBoost R Package

You have found the XGBoost R Package!
1.11.1 Get Started

- Checkout the Installation Guide contains instructions to install xgboost, and Tutorials for examples on how to use XGBoost for various tasks.
- Read the API documentation.
- Please visit Walk-through Examples.

1.11.2 Tutorials

XGBoost R Tutorial

Introduction

XGBoost is short for eXtreme Gradient Boosting package.
The purpose of this Vignette is to show you how to use XGBoost to build a model and make predictions.
It is an efficient and scalable implementation of gradient boosting framework by @friedman2000additive and @friedman2001greedy. Two solvers are included:

- linear model;
- tree learning algorithm.

It supports various objective functions, including regression, classification and ranking. The package is made to be extendible, so that users are also allowed to define their own objective functions easily.
It has been used to win several Kaggle competitions.
It has several features:

- Speed: it can automatically do parallel computation on Windows and Linux, with OpenMP. It is generally over 10 times faster than the classical gbm.
- Input Type: it takes several types of input data:
  - Dense Matrix: R's dense matrix, i.e. matrix;
  - Sparse Matrix: R's sparse matrix, i.e. Matrix::dgCMatrix;
  - Data File: local data files;
  - xgb.DMatrix: its own class (recommended).
- Sparsity: it accepts sparse input for both tree booster and linear booster, and is optimized for sparse input;
- Customization: it supports customized objective functions and evaluation functions.

Installation

GitHub version

For weekly updated version (highly recommended), install from GitHub:

```
install.packages("drat", repos="https://cran.rstudio.com")
drat:::addRepo("dmlc")
install.packages("xgboost", repos="http://dmlc.ml/drat/", type = "source")
```
Windows users will need to install Rtools first.

**CRAN version**

The version 0.4-2 is on CRAN, and you can install it by:

```
install.packages("xgboost")
```

Formerly available versions can be obtained from the CRAN archive.

**Learning**

For the purpose of this tutorial we will load XGBoost package.

```
require(xgboost)
```

**Dataset presentation**

In this example, we are aiming to predict whether a mushroom can be eaten or not (like in many tutorials, example data are the same as you will use on in your every day life :-).

Mushroom data is cited from UCI Machine Learning Repository. @Bache+Lichman:2013.

**Dataset loading**

We will load the agaricus datasets embedded with the package and will link them to variables.

The datasets are already split in:

- train: will be used to build the model;
- test: will be used to assess the quality of our model.

Why *split* the dataset in two parts?

In the first part we will build our model. In the second part we will want to test it and assess its quality. Without dividing the dataset we would test the model on the data which the algorithm have already seen.

```
data(agaricus.train, package='xgboost')
data(agaricus.test, package='xgboost')
train <- agaricus.train
test <- agaricus.test
```

In the real world, it would be up to you to make this division between *train* and *test* data. The way to do it is out of scope for this article, however caret package may help.

Each variable is a list containing two things, label and data:

```
str(train)
```
label is the outcome of our dataset meaning it is the binary classification we will try to predict.

Let's discover the dimensionality of our datasets.

```r
dim(train$data)
## [1] 6513 126
```

```r
dim(test$data)
## [1] 1611 126
```

This dataset is very small to not make the R package too heavy, however XGBoost is built to manage huge datasets very efficiently.

As seen below, the data are stored in a dgCMatrix which is a sparse matrix and label vector is a numeric vector (0,1):

```r
class(train$data)[1]
## [1] "dgCMatrix"
```

```r
class(train$label)
## [1] "numeric"
```
Basic Training using XGBoost

This step is the most critical part of the process for the quality of our model.

Basic training

We are using the train data. As explained above, both data and label are stored in a list.

In a sparse matrix, cells containing 0 are not stored in memory. Therefore, in a dataset mainly made of 0, memory size is reduced. It is very common to have such a dataset.

We will train decision tree model using the following parameters:

- \textbf{objective = "binary:logistic"}: we will train a binary classification model;
- \textbf{max.depth = 2}: the trees won’t be deep, because our case is very simple;
- \textbf{nthread = 2}: the number of CPU threads we are going to use;
- \textbf{nrounds = 2}: there will be two passes on the data, the second one will enhance the model by further reducing the difference between ground truth and prediction.

\begin{verbatim}
bstSparse <- xgboost(data = train$data, label = train$label, max.depth = 2, eta = 1, nthread = 2, nrounds = 2, objective = "binary:logistic")
## [0] train-error:0.046522
## [1] train-error:0.022263
\end{verbatim}

The more complex the relationship between your features and your label is, the more passes you need.

Parameter variations

Dense matrix

Alternatively, you can put your dataset in a dense matrix, i.e. a basic \texttt{R} matrix.

\begin{verbatim}
bstDense <- xgboost(data = as.matrix(train$data), label = train$label, max.depth = 2, eta = 1, nthread = 2, nrounds = 2, objective = "binary:logistic")
## [0] train-error:0.046522
## [1] train-error:0.022263
\end{verbatim}

\textbf{xgb.DMatrix}

\texttt{XGBoost} offers a way to group them in a \texttt{xgb.DMatrix}. You can even add other meta data in it. This will be useful for the most advanced features we will discover later.

\begin{verbatim}
dtrain <- xgb.DMatrix(data = train$data, label = train$label)
bstDMatrix <- xgboost(data = dtrain, max.depth = 2, eta = 1, nthread = 2, nrounds = 2, objective = "binary:logistic")
\end{verbatim}
## [0] train-error:0.046522
## [1] train-error:0.022263

### Verbose option

**XGBoost** has several features to help you view the learning progress internally. The purpose is to help you to set the best parameters, which is the key of your model quality.

One of the simplest way to see the training progress is to set the `verbose` option (see below for more advanced techniques).

```r
# verbose = 0, no message
bst <- xgboost(data = dtrain, max.depth = 2, eta = 1, nthread = 2, nrounds = 2,
               objective = "binary:logistic", verbose = 0)
```

```r
# verbose = 1, print evaluation metric
bst <- xgboost(data = dtrain, max.depth = 2, eta = 1, nthread = 2, nrounds = 2,
               objective = "binary:logistic", verbose = 1)
```

```r
## [0] train-error:0.046522
## [1] train-error:0.022263
```

```r
# verbose = 2, also print information about tree
bst <- xgboost(data = dtrain, max.depth = 2, eta = 1, nthread = 2, nrounds = 2,
               objective = "binary:logistic", verbose = 2)
```

```r
## [11:41:01] amalgamation/../src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 6 extra nodes, 0 pruned nodes, max_depth=2
## [0] train-error:0.046522
## [11:41:01] amalgamation/../src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 4 extra nodes, 0 pruned nodes, max_depth=2
## [1] train-error:0.022263
```

### Basic prediction using XGBoost

**Perform the prediction**

The purpose of the model we have built is to classify new data. As explained before, we will use the `test` dataset for this step.

```r
pred <- predict(bst, test$X)
```

```r
# size of the prediction vector
print(length(pred))
```

```r
## [1] 1611
```

```r
# limit display of predictions to the first 10
print(head(pred))
```
These numbers don’t look like binary classification \{0,1\}. We need to perform a simple transformation before being able to use these results.

### Transform the regression in a binary classification

The only thing that XGBoost does is a regression. XGBoost is using label vector to build its regression model.

How can we use a regression model to perform a binary classification?

If we think about the meaning of a regression applied to our data, the numbers we get are probabilities that a datum will be classified as 1. Therefore, we will set the rule that if this probability for a specific datum is $> 0.5$ then the observation is classified as 1 (or 0 otherwise).

```r
prediction <- as.numeric(pred > 0.5)
print(head(prediction))
```

```r
## [1] 0 1 0 0 0 1
```

### Measuring model performance

To measure the model performance, we will compute a simple metric, the average error.

```r
err <- mean(as.numeric(pred > 0.5) != test$label)
print(paste("test-error= ", err))
```

```r
## [1] "test-error= 0.0217256362507759"
```

Note that the algorithm has not seen the test data during the model construction.

Steps explanation:

1. `as.numeric(pred > 0.5)` applies our rule that when the probability (assignment) $> 0.5$ the observation is classified as 1 and 0 otherwise;

2. `probabilityVectorPreviouslyComputed != test$label` computes the vector of error between true data and computed probabilities;

3. `mean(vectorOfErrors)` computes the average error itself.

The most important thing to remember is that to do a classification, you just do a regression to the label and then apply a threshold.

Multiclass classification works in a similar way.

This metric is 0.02 and is pretty low: our yummly mushroom model works well!
Advanced features

Most of the features below have been implemented to help you to improve your model by offering a better understanding of its content.

Dataset preparation

For the following advanced features, we need to put data in \texttt{xgb.DMatrix} as explained above.

\begin{verbatim}
dtrain <- xgb.DMatrix(data = train$data, label=train$label)
dtest <- xgb.DMatrix(data = test$data, label=test$label)
\end{verbatim}

Measure learning progress with \texttt{xgb.train}

Both \texttt{xgboost} (simple) and \texttt{xgb.train} (advanced) functions train models.

One of the special features of \texttt{xgb.train} is the capacity to follow the progress of the learning after each round. Because of the way boosting works, there is a time when having too many rounds lead to overfitting. You can see this feature as a cousin of a cross-validation method. The following techniques will help you to avoid overfitting or optimizing the learning time in stopping it as soon as possible.

One way to measure progress in the learning of a model is to provide to \texttt{XGBoost} a second dataset already classified. Therefore it can learn on the first dataset and test its model on the second one. Some metrics are measured after each round during the learning.

\begin{verbatim}
    in some way it is similar to what we have done above with the average error. The main difference is that
    above it was after building the model, and now it is during the construction that we measure errors.
\end{verbatim}

For the purpose of this example, we use \texttt{watchlist} parameter. It is a list of \texttt{xgb.DMatrix}, each of them tagged with a name.

\begin{verbatim}
watchlist <- list(train=dtrain, test=dtest)

bst <- xgb.train(data=dtrain, max.depth=2, eta=1, nthread = 2, nrounds=2,␣
                watchlist=watchlist, objective = "binary:logistic")
\end{verbatim}

\begin{verbatim}
## [0] train-error:0.046522 test-error:0.042831
## [1] train-error:0.022263 test-error:0.021726
\end{verbatim}

\texttt{XGBoost} has computed at each round the same average error metric seen above (we set \texttt{nrounds} to 2, that is why we have two lines). Obviously, the train-error number is related to the training dataset (the one the algorithm learns from) and the test-error number to the test dataset.

Both training and test error related metrics are very similar, and in some way, it makes sense: what we have learned from the training dataset matches the observations from the test dataset.

If with your own dataset you do not have such results, you should think about how you divided your dataset in training and test. May be there is something to fix. Again, \texttt{caret} package may help.

For a better understanding of the learning progression, you may want to have some specific metric or even use multiple evaluation metrics.

\begin{verbatim}
bst <- xgb.train(data=dtrain, max.depth=2, eta=1, nthread = 2, nrounds=2,␣
                watchlist=watchlist, eval.metric = "error", eval.metric = "logloss", objective = "binary:logistic")
\end{verbatim}
## [0]  train-error:0.046522  train-logloss:0.233376  test-error:0.
    test-logloss:0.226686
## [1]  train-error:0.022263  train-logloss:0.136658  test-error:0.
    test-logloss:0.137874

**eval.metric** allows us to monitor two new metrics for each round, logloss and error.

### Linear boosting

Until now, all the learnings we have performed were based on boosting trees. XGBoost implements a second algorithm, based on linear boosting. The only difference with the previous command is `booster = "gblinear"` parameter (and removing `eta` parameter).

```r
bst <- xgb.train(data=dtrain, booster = "gblinear", nthread = 2, nrounds=2,
    watchlist=watchlist, eval.metric = "error", eval.metric = "logloss", objective =
    "binary:logistic")
```

In this specific case, **linear boosting** gets slightly better performance metrics than a decision tree based algorithm.

In simple cases, this will happen because there is nothing better than a linear algorithm to catch a linear link. However, decision trees are much better to catch a non linear link between predictors and outcome. Because there is no silver bullet, we advise you to check both algorithms with your own datasets to have an idea of what to use.

### Manipulating xgb.DMatrix

#### Save / Load

Like saving models, xgb.DMatrix object (which groups both dataset and outcome) can also be saved using `xgb.DMatrix.save` function.

```r
xgb.DMatrix.save(dtrain, "dtrain.buffer")
```

```
## [1] TRUE
```

```r
# to load it in, simply call xgb.DMatrix
dtrain2 <- xgb.DMatrix("dtrain.buffer")
```

```
## [11:41:01] 6513x126 matrix with 143286 entries loaded from dtrain.buffer
```

```r
bst <- xgb.train(data=dtrain2, max.depth=2, eta=1, nthread = 2, nrounds=2,
    watchlist=watchlist, objective = "binary:logistic")
```

```
## [0]  train-error:0.046522  test-error:0.042831
## [1]  train-error:0.022263  test-error:0.021726
```
**Information extraction**

Information can be extracted from an `xgb.DMatrix` using `getinfo` function. Hereafter we will extract label data.

```r
label = getinfo(dtest, "label")
pred <- predict(bst, dtest)
err <- as.numeric(sum(as.integer(pred > 0.5) != label))/length(label)
print(paste("test-error=", err))
```

```
## [1] "test-error= 0.0217256362507759"
```

**View feature importance/influence from the learnt model**

Feature importance is similar to R gbm package’s relative influence (rel.inf).

```r
importance_matrix <- xgb.importance(model = bst)
print(importance_matrix)
xgb.plot.importance(importance_matrix = importance_matrix)
```

**View the trees from a model**

You can dump the tree you learned using `xgb.dump` into a text file.

```r
xgb.dump(bst, with_stats = TRUE)
```

```
## [1] "booster[0]"
## [2] "0:[f28<-1.00136e-05] yes=1,no=2,missing=1,gain=4000.53,cover=1628.25"
## [3] "1:[f55<-1.00136e-05] yes=3,no=4,missing=3,gain=1158.21,cover=924.5"
## [4] "3:leaf=1.71218,cover=812"
## [5] "4:leaf=-1.70044,cover=112.5"
## [6] "2:[f108<-1.00136e-05] yes=5,no=6,missing=5,gain=198.17,cover=703.75"
## [7] "5:leaf=-1.94071,cover=690.5"
## [8] "6:leaf=0.85965,cover=13.25"
## [9] "booster[1]"
## [10] "0:[f59<-1.00136e-05] yes=1,no=2,missing=1,gain=832.545,cover=788.852"
## [12] "3:leaf=1.94071,cover=458.937"
## [13] "4:leaf=-0.96853,cover=309.453"
## [14] "2:leaf=-6.23624,cover=20.4624"
```

You can plot the trees from your model using ```xgb.plot.tree```"
Save and load models

Maybe your dataset is big, and it takes time to train a model on it? Maybe you are not a big fan of losing time in redoing the same task again and again? In these very rare cases, you will want to save your model and load it when required.

Helpfully for you, XGBoost implements such functions.

```r
# save model to binary local file
xgb.save(bst, "xgboost.model")
## [1] TRUE
```

*xgb.save* function should return TRUE if everything goes well and crashes otherwise.

An interesting test to see how identical our saved model is to the original one would be to compare the two predictions.

```r
# load binary model to R
bst2 <- xgb.load("xgboost.model")
pred2 <- predict(bst2, test$data)

# And now the test
print(paste("sum(abs(pred2-pred))=", sum(abs(pred2-pred))))

## [1] "sum(abs(pred2-pred))= 0"
```

result is 0? We are good!

In some very specific cases, like when you want to pilot XGBoost from caret package, you will want to save the model as a R binary vector. See below how to do it.

```r
# save model to R's raw vector
rawVec <- xgb.save.raw(bst)

# print class
print(class(rawVec))

## [1] "raw"

# load binary model to R
bst3 <- xgb.load(rawVec)
pred3 <- predict(bst3, test$data)

# pred3 should be identical to pred
print(paste("sum(abs(pred3-pred))="", sum(abs(pred3-pred))))

## [1] "sum(abs(pred3-pred))= 0"
```

Again 0? It seems that XGBoost works pretty well!
References

Understand your dataset with XGBoost

Introduction

The purpose of this Vignette is to show you how to use XGBoost to discover and understand your own dataset better.

This Vignette is not about predicting anything (see XGBoost presentation). We will explain how to use XGBoost to highlight the link between the features of your data and the outcome.

Package loading:

```r
require(xgboost)
require(Matrix)
require(data.table)
if (!require('vcd')) install.packages('vcd')
```

VCD package is used for one of its embedded dataset only.

Preparation of the dataset

Numeric VS categorical variables

XGBoost manages only numeric vectors.

What to do when you have categorical data?

A categorical variable has a fixed number of different values. For instance, if a variable called Colour can have only one of these three values, red, blue or green, then Colour is a categorical variable.

In R, a categorical variable is called factor.

Type `?factor` in the console for more information.

To answer the question above we will convert categorical variables to numeric one.

Conversion from categorical to numeric variables

Looking at the raw data

In this Vignette we will see how to transform a dense data.frame (dense = few zeroes in the matrix) with categorical variables to a very sparse matrix (sparse = lots of zero in the matrix) of numeric features.

The method we are going to see is usually called one-hot encoding.

The first step is to load Arthritis dataset in memory and wrap it with data.table package.

```r
data(Arthritis)
df <- data.table(Arthritis, keep.rownames = FALSE)
```

data.table is 100% compliant with R data.frame but its syntax is more consistent and its performance for large dataset is best in class (dplyr from R and Pandas from Python included). Some parts of XGBoost R package use data.table.

The first thing we want to do is to have a look to the first lines of the data.table:
Now we will check the format of each column.

```r
str(df)
```
Random split in two groups

Following is an even stronger simplification of the real age with an arbitrary split at 30 years old. I choose this value based on nothing. We will see later if simplifying the information based on arbitrary values is a good strategy (you may already have an idea of how well it will work...).

```r
head(df[, AgeCat:= as.factor(ifelse(Age > 30, "Old", "Young"))])
```

<table>
<thead>
<tr>
<th>ID</th>
<th>Treatment</th>
<th>Sex</th>
<th>Age</th>
<th>Improved</th>
<th>AgeDiscret</th>
<th>AgeCat</th>
</tr>
</thead>
<tbody>
<tr>
<td>1: 57</td>
<td>Treated</td>
<td>Male</td>
<td>27</td>
<td>Some</td>
<td>3</td>
<td>Young</td>
</tr>
<tr>
<td>2: 46</td>
<td>Treated</td>
<td>Male</td>
<td>29</td>
<td>None</td>
<td>3</td>
<td>Young</td>
</tr>
<tr>
<td>3: 77</td>
<td>Treated</td>
<td>Male</td>
<td>30</td>
<td>None</td>
<td>3</td>
<td>Young</td>
</tr>
<tr>
<td>4: 17</td>
<td>Treated</td>
<td>Male</td>
<td>32</td>
<td>Marked</td>
<td>3</td>
<td>Old</td>
</tr>
<tr>
<td>5: 36</td>
<td>Treated</td>
<td>Male</td>
<td>46</td>
<td>Marked</td>
<td>5</td>
<td>Old</td>
</tr>
<tr>
<td>6: 23</td>
<td>Treated</td>
<td>Male</td>
<td>58</td>
<td>Marked</td>
<td>6</td>
<td>Old</td>
</tr>
</tbody>
</table>

Risks in adding correlated features

These new features are highly correlated to the Age feature because they are simple transformations of this feature.

For many machine learning algorithms, using correlated features is not a good idea. It may sometimes make prediction less accurate, and most of the time make interpretation of the model almost impossible. GLM, for instance, assumes that the features are uncorrelated.

Fortunately, decision tree algorithms (including boosted trees) are very robust to these features. Therefore we have nothing to do to manage this situation.

Cleaning data

We remove ID as there is nothing to learn from this feature (it would just add some noise).

```r
df[, ID:= NULL]
```

We will list the different values for the column Treatment:

```r
levels(df[, Treatment])
```

```r
## [1] "Placebo" "Treated"
```

One-hot encoding

Next step, we will transform the categorical data to dummy variables. This is the one-hot encoding step.

The purpose is to transform each value of each categorical feature in a binary feature \{0, 1\}.

For example, the column Treatment will be replaced by two columns, Placebo, and Treated. Each of them will be binary. Therefore, an observation which has the value Placebo in column Treatment before the transformation will have after the transformation the value 1 in the new column Placebo and the value 0 in the new column Treated. The column Treatment will disappear during the one-hot encoding.

Column Improved is excluded because it will be our label column, the one we want to predict.
sparse_matrix <- sparse.model.matrix(Improved~-1, data = df)
head(sparse_matrix)

## 6 x 10 sparse Matrix of class "dgCMatrix"
##
## 1 . 1 1 27 1 . . . . 1
## 2 . 1 1 29 1 . . . . 1
## 3 . 1 1 30 1 . . . . 1
## 4 . 1 1 32 1 . . . . .
## 5 . 1 1 46 . . 1 . . .
## 6 . 1 1 58 . . . 1 . .

Formulae Improved~-1 used above means transform all categorical features but column Improved to binary values. The -1 is here to remove the first column which is full of 1 (this column is generated by the conversion). For more information, you can type ?sparse.model.matrix in the console.

Create the output numeric vector (not as a sparse Matrix):

output_vector = df[,Improved] == "Marked"

1. set Y vector to 0;
2. set Y to 1 for rows where Improved == Marked is TRUE
3. return Y vector.

Build the model

The code below is very usual. For more information, you can look at the documentation of xgboost function (or at the vignette XGBoost presentation).

bst <- xgboost(data = sparse_matrix, label = output_vector, max.depth = 4, eta = 1, nthread = 2, nrounds = 10, objective = "binary:logistic")

## [0] train-error:0.202381
## [1] train-error:0.166667
## [2] train-error:0.166667
## [3] train-error:0.166667
## [4] train-error:0.154762
## [5] train-error:0.154762
## [6] train-error:0.154762
## [7] train-error:0.166667
## [8] train-error:0.166667
## [9] train-error:0.166667

You can see some train-error: 0.XXXXX lines followed by a number. It decreases. Each line shows how well the model explains your data. Lower is better.

A model which fits too well may overfit (meaning it copy/paste too much the past, and won’t be that good to predict the future).

Here you can see the numbers decrease until line 7 and then increase.

It probably means we are overfitting. To fix that I should reduce the number of rounds to nrounds = 4. I will let things like that because I don’t really care for the purpose of this example :-)
Feature importance

Measure feature importance

Build the feature importance data.table

In the code below, `sparse_matrix@Dimnames[[2]]` represents the column names of the sparse matrix. These names are the original values of the features (remember, each binary column == one value of one categorical feature).

```r
importance <- xgb.importance(feature_names = sparse_matrix@Dimnames[[2]], model = bst)
head(importance)
## Feature Gain Cover Frequency
## 1: Age 0.622031651 0.67251706 0.67241379
## 2: TreatmentPlacebo 0.285750607 0.11916656 0.10344828
## 3: SexMale 0.048744054 0.04522027 0.08620690
## 4: AgeDiscret6 0.016604647 0.04784637 0.05172414
## 5: AgeDiscret3 0.016373791 0.08028939 0.05172414
## 6: AgeDiscret4 0.009270558 0.02858801 0.01724138
```

The column Gain provide the information we are looking for.

As you can see, features are classified by Gain.

Gain is the improvement in accuracy brought by a feature to the branches it is on. The idea is that before adding a new split on a feature X to the branch there was some wrongly classified elements, after adding the split on this feature, there are two new branches, and each of these branch is more accurate (one branch saying if your observation is on this branch then it should be classified as 1, and the other branch saying the exact opposite).

Cover measures the relative quantity of observations concerned by a feature.

Frequency is a simpler way to measure the Gain. It just counts the number of times a feature is used in all generated trees. You should not use it (unless you know why you want to use it).

Improvement in the interpretability of feature importance data.table

We can go deeper in the analysis of the model. In the data.table above, we have discovered which features counts to predict if the illness will go or not. But we don’t yet know the role of these features. For instance, one of the question we may want to answer would be: does receiving a placebo treatment helps to recover from the illness?

One simple solution is to count the co-occurrences of a feature and a class of the classification.

For that purpose we will execute the same function as above but using two more parameters, data and label.

```r
importanceRaw <- xgb.importance(feature_names = sparse_matrix@Dimnames[[2]], model = bst,
→ data = sparse_matrix, label = output_vector)
# Cleaning for better display
importanceClean <- importanceRaw[,`:=`(Cover=NULL, Frequency=NULL)]
head(importanceClean)
## Feature Split Gain RealCover RealCover %
## 1: TreatmentPlacebo -1.00136e-05 0.28575061 7 0.2500000
(continues on next page)
In the table above we have removed two not needed columns and select only the first lines.

First thing you notice is the new column **Split**. It is the split applied to the feature on a branch of one of the tree. Each split is present, therefore a feature can appear several times in this table. Here we can see the feature **Age** is used several times with different splits.

How the split is applied to count the co-occurrences? It is always <. For instance, in the second line, we measure the number of persons under 61.5 years with the illness gone after the treatment.

The two other new columns are **RealCover** and **RealCover %**. In the first column it measures the number of observations in the dataset where the split is respected and the label marked as 1. The second column is the percentage of the whole population that **RealCover** represents.

Therefore, according to our findings, getting a placebo doesn’t seem to help but being younger than 61 years may help (seems logic).

You may wonder how to interpret the < 1.00001 on the first line. Basically, in a sparse Matrix, there is no 0, therefore, looking for one hot-encoded categorical observations validating the rule < 1.00001 is like just looking for 1 for this feature.

### Plotting the feature importance

All these things are nice, but it would be even better to plot the results.

```python
xgb.plot.importance(importance_matrix = importanceRaw)
```

## Error in xgb.plot.importance(importance_matrix = importanceRaw): Importance matrix is not correct (column names issue)

Feature have automatically been divided in 2 clusters: the interesting features... and the others.

Depending of the dataset and the learning parameters you may have more than two clusters. Default value is to limit them to 10, but you can increase this limit. Look at the function documentation for more information.

According to the plot above, the most important features in this dataset to predict if the treatment will work are:

- the Age;
- having received a placebo or not;
- the sex is third but already included in the not interesting features group;
- then we see our generated features (AgeDiscret). We can see that their contribution is very low.
Do these results make sense?

Let's check some $\text{Chi}^2$ between each of these features and the label.

Higher $\text{Chi}^2$ means better correlation.

```r
c2 <- chisq.test(df$Age, output_vector)
print(c2)
```

```
##
## Pearson's Chi-squared test
##
## data: df$Age and output_vector
## X-squared = 35.475, df = 35, p-value = 0.4458
```

Pearson correlation between Age and illness disappearing is **35.48**.

```r
c2 <- chisq.test(df$AgeDiscret, output_vector)
print(c2)
```

```
##
## Pearson's Chi-squared test
##
## data: df$AgeDiscret and output_vector
## X-squared = 8.2554, df = 5, p-value = 0.1427
```

Our first simplification of Age gives a Pearson correlation is **8.26**.

```r
c2 <- chisq.test(df$AgeCat, output_vector)
print(c2)
```

```
##
## Pearson's Chi-squared test with Yates' continuity correction
##
## data: df$AgeCat and output_vector
## X-squared = 2.3571, df = 1, p-value = 0.1247
```

The perfectly random split I did between young and old at 30 years old have a low correlation of **2.36**. It's a result we may expect as may be in my mind > 30 years is being old (I am 32 and starting feeling old, this may explain that), but for the illness we are studying, the age to be vulnerable is not the same.

Morality: don't let your gut lower the quality of your model.

In *data science* expression, there is the word *science* :-}
Conclusion

As you can see, in general destroying information by simplifying it won't improve your model. Chi2 just demonstrates that.

But in more complex cases, creating a new feature based on existing one which makes link with the outcome more obvious may help the algorithm and improve the model.

The case studied here is not enough complex to show that. Check Kaggle website for some challenging datasets. However it's almost always worse when you add some arbitrary rules.

Moreover, you can notice that even if we have added some not useful new features highly correlated with other features, the boosting tree algorithm have been able to choose the best one, which in this case is the Age.

Linear models may not be that smart in this scenario.

**Special Note: What about Random Forests™?**

As you may know, Random Forests algorithm is cousin with boosting and both are part of the ensemble learning family.

Both train several decision trees for one dataset. The main difference is that in Random Forests, trees are independent and in boosting, the tree \( N+1 \) focus its learning on the loss (\( \Rightarrow \) what has not been well modeled by the tree \( N \)).

This difference have an impact on a corner case in feature importance analysis: the correlated features.

Imagine two features perfectly correlated, feature \( A \) and feature \( B \). For one specific tree, if the algorithm needs one of them, it will choose randomly (true in both boosting and Random Forests).

However, in Random Forests this random choice will be done for each tree, because each tree is independent from the others. Therefore, approximatively, depending of your parameters, 50% of the trees will choose feature \( A \) and the other 50% will choose feature \( B \). So the importance of the information contained in \( A \) and \( B \) (which is the same, because they are perfectly correlated) is diluted in \( A \) and \( B \). So you won’t easily know this information is important to predict what you want to predict! It is even worse when you have 10 correlated features...

In boosting, when a specific link between feature and outcome have been learned by the algorithm, it will try to not refocus on it (in theory it is what happens, reality is not always that simple). Therefore, all the importance will be on feature \( A \) or on feature \( B \) (but not both). You will know that one feature have an important role in the link between the observations and the label. It is still up to you to search for the correlated features to the one detected as important if you need to know all of them.

If you want to try Random Forests algorithm, you can tweak XGBoost parameters!

**Warning:** this is still an experimental parameter.

For instance, to compute a model with 1000 trees, with a 0.5 factor on sampling rows and columns:

```r
#Random Forest - 1000 trees
bst <- xgboost(data = train$data, label = train$label, max.depth = 4, num_parallel_tree = 1000, subsample = 0.5, colsample_bytree = 0.5, nrounds = 1, objective = "binary:logistic")
```

```
## [0] train-error:0.002150
```
# Boosting - 3 rounds
bst <- xgboost(data = train$data, label = train$label, max.depth = 4, nrounds = 3,
   objective = "binary:logistic")

## [0] train-error:0.006142
## [1] train-error:0.006756
## [2] train-error:0.001228

Note that the parameter `round` is set to 1.

Random Forests is a trademark of Leo Breiman and Adele Cutler and is licensed exclusively to Salford Systems for the commercial release of the software.

## 1.12 XGBoost JVM Package

You have found the XGBoost JVM Package!

### 1.12.1 Installation

Checkout the Installation Guide for how to install jvm package, or Building from Source on how to build it form source.

### 1.12.2 Contents

Getting Started with XGBoost4J

This tutorial introduces Java API for XGBoost.

Data Interface

Like the XGBoost python module, XGBoost4J uses DMatrix to handle data. LIBSVM txt format file, sparse matrix in CSR/CSC format, and dense matrix are supported.

- The first step is to import DMatrix:

```java
import ml.dmlc.xgboost4j.java.DMatrix;
```

- Use DMatrix constructor to load data from a libsvm text format file:

```java
DMatrix dmat = new DMatrix("train.svm.txt");
```

- Pass arrays to DMatrix constructor to load from sparse matrix.

Suppose we have a sparse matrix

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>0</th>
<th>2</th>
<th>0</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>0</td>
<td>0</td>
<td>3</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>1</td>
<td>2</td>
<td>0</td>
<td></td>
</tr>
</tbody>
</table>

We can express the sparse matrix in Compressed Sparse Row (CSR) format:
\begin{verbatim}
long[] rowHeaders = new long[] {0,2,4,7};
float[] data = new float[] {1f,2f,4f,3f,1f,2f,2f,3f};
int[] colIndex = new int[] {0,2,0,3,0,1,2};
int numColumn = 4;
DMatrix dmat = new DMatrix(rowHeaders, colIndex, data, DMatrix.SparseType.CSR, numColumn);

... or in Compressed Sparse Column (CSC) format:

long[] colHeaders = new long[] {0,3,4,6,7};
float[] data = new float[] {1f,4f,3f,1f,2f,2f,3f};
int[] rowIndex = new int[] {0,1,2,2,0,2,1};
int numRow = 3;
DMatrix dmat = new DMatrix(colHeaders, rowIndex, data, DMatrix.SparseType.CSC, numRow);

• You may also load your data from a dense matrix. Let’s assume we have a matrix of form

\begin{verbatim}
1 2
3 4
5 6
\end{verbatim}

Using row-major layout, we specify the dense matrix as follows:

\begin{verbatim}
float[] data = new float[] {1f,2f,3f,4f,5f,6f};
int nrow = 3;
int ncol = 2;
float missing = 0.0f;
DMatrix dmat = new DMatrix(data, nrow, ncol, missing);
\end{verbatim}

• To set weight:

\begin{verbatim}
float[] weights = new float[] {1f,2f,1f};
dmat.setWeight(weights);
\end{verbatim}

Setting Parameters

To set parameters, parameters are specified as a Map:

\begin{verbatim}
Map<String, Object> params = new HashMap<String, Object>() {
    {"eta", 1.0};
    {"max_depth", 2};
    {"objective", "binary:logistic"};
    {"eval_metric", "logloss"};
};
\end{verbatim}
\end{verbatim}
Training Model

With parameters and data, you are able to train a booster model.

- Import Booster and XGBoost:

```java
import ml.dmlc.xgboost4j.java.Booster;
import ml.dmlc.xgboost4j.java.XGBoost;
```

- Training

```java
DMatrix trainMat = new DMatrix("train.svm.txt");
DMatrix validMat = new DMatrix("valid.svm.txt");
// Specify a watch list to see model accuracy on data sets
Map<String, DMatrix> watches = new HashMap<String, DMatrix>() {
    {put("train", trainMat);
     put("test", testMat);
    }
};
int nround = 2;
Booster booster = XGBoost.train(trainMat, params, nround, watches, null, null);
```

- Saving model

After training, you can save model and dump it out.

```java
booster.saveModel("model.bin");
```

- Generaing model dump with feature map

```java
// dump without feature map
String[] model_dump = booster.getModelDump(null, false);
// dump with feature map
String[] model_dump_with_feature_map = booster.getModelDump("featureMap.txt", false);
```

- Load a model

```java
Booster booster = XGBoost.loadModel("model.bin");
```

Prediction

After training and loading a model, you can use it to make prediction for other data. The result will be a two-dimension float array (nSample, nClass) for predictLeaf(), the result would be of shape (nSample, nClass*ntrees).

```java
DMatrix dtest = new DMatrix("test.svm.txt");
// predict
float[][] predicts = booster.predict(dtest);
// predict leaf
float[][] leafPredicts = booster.predictLeaf(dtest, 0);
```
XGBoost4J-Spark Tutorial (version 0.9+)

XGBoost4J-Spark is a project aiming to seamlessly integrate XGBoost and Apache Spark by fitting XGBoost to Apache Spark’s MLLIB framework. With the integration, user can not only uses the high-performant algorithm implementation of XGBoost, but also leverages the powerful data processing engine of Spark for:

- Feature Engineering: feature extraction, transformation, dimensionality reduction, and selection, etc.
- Pipelines: constructing, evaluating, and tuning ML Pipelines
- Persistence: persist and load machine learning models and even whole Pipelines

This tutorial is to cover the end-to-end process to build a machine learning pipeline with XGBoost4J-Spark. We will discuss:

- Using Spark to preprocess data to fit to XGBoost/XGBoost4J-Spark’s data interface
- Training a XGBoost model with XGBoost4J-Spark
- Serving XGBoost model (prediction) with Spark
- Building a Machine Learning Pipeline with XGBoost4J-Spark
- Running XGBoost4J-Spark in Production

- **Build an ML Application with XGBoost4J-Spark**
  - Refer to XGBoost4J-Spark Dependency
  - Data Preparation
    - Read Dataset with Spark’s Built-In Reader
    - Transform Raw Iris Dataset
      - Dealing with missing values
  - Training
    - Early Stopping
    - Training with Evaluation Sets
  - Prediction
    - Batch Prediction
    - Single instance prediction
  - Model Persistence
    - Model and pipeline persistence
    - Interact with Other Bindings of XGBoost

- **Building a ML Pipeline with XGBoost4J-Spark**
  - Basic ML Pipeline
  - Pipeline with Hyper-parameter Tunning

- **Run XGBoost4J-Spark in Production**
  - Parallel/Distributed Training
  - Gang Scheduling
  - Checkpoint During Training
Build an ML Application with XGBoost4J-Spark

Refer to XGBoost4J-Spark Dependency

Before we go into the tour of how to use XGBoost4J-Spark, you should first consult Installation from Maven repository in order to add XGBoost4J-Spark as a dependency for your project. We provide both stable releases and snapshots.

Note: XGBoost4J-Spark requires Apache Spark 2.4+

XGBoost4J-Spark now requires Apache Spark 2.4+. Latest versions of XGBoost4J-Spark uses facilities of org.apache.spark.ml.param.shared extensively to provide for a tight integration with Spark MLLIB framework, and these facilities are not fully available on earlier versions of Spark.

Also, make sure to install Spark directly from Apache website. Upstream XGBoost is not guaranteed to work with third-party distributions of Spark, such as Cloudera Spark. Consult appropriate third parties to obtain their distribution of XGBoost.

Installation from maven repo

Note: Use of Python in XGBoost4J-Spark

By default, we use the tracker in Python package to drive the training with XGBoost4J-Spark. It requires Python 3.6+. We also have an experimental Scala version of tracker which can be enabled by passing the parameter tracker_conf as scala.

Data Preparation

As aforementioned, XGBoost4J-Spark seamlessly integrates Spark and XGBoost. The integration enables users to apply various types of transformation over the training/test datasets with the convenient and powerful data processing framework, Spark.

In this section, we use Iris dataset as an example to showcase how we use Spark to transform raw dataset and make it fit to the data interface of XGBoost.

Iris dataset is shipped in CSV format. Each instance contains 4 features, “sepal length”, “sepal width”, “petal length” and “petal width”. In addition, it contains the “class” column, which is essentially the label with three possible values: “Iris Setosa”, “Iris Versicolour” and “Iris Virginica”.

Read Dataset with Spark’s Built-In Reader

The first thing in data transformation is to load the dataset as Spark’s structured data abstraction, DataFrame.

```scala
import org.apache.spark.sql.SparkSession
import org.apache.spark.sql.types.{DoubleType, StringType, StructField, StructType}

val spark = SparkSession.builder().getOrCreate()
val schema = new StructType(Array(
    StructField("sepal length", DoubleType, true),
```
At the first line, we create an instance of SparkSession which is the entry of any Spark program working with DataFrame. The `schema` variable defines the schema of DataFrame wrapping Iris data. With this explicitly set schema, we can define the columns' name as well as their types; otherwise the column name would be the default ones derived by Spark, such as `_col0`, etc. Finally, we can use Spark’s built-in csv reader to load Iris csv file as a DataFrame named `rawInput`.

Spark also contains many built-in readers for other format. The latest version of Spark supports CSV, JSON, Parquet, and LIBSVM.

**Transform Raw Iris Dataset**

To make Iris dataset be recognizable to XGBoost, we need to

1. Transform String-typed label, i.e. “class”, to Double-typed label.
2. Assemble the feature columns as a vector to fit to the data interface of Spark ML framework.

To convert String-typed label to Double, we can use Spark’s built-in feature transformer `StringIndexer`.

```scala
import org.apache.spark.ml.feature.StringIndexer
val stringIndexer = new StringIndexer().
    setInputCol("class").
    setOutputCol("classIndex").
    fit(rawInput)
val labelTransformed = stringIndexer.transform(rawInput).drop("class")
```

With a newly created StringIndexer instance:

1. we set input column, i.e. the column containing String-typed label
2. we set output column, i.e. the column to contain the Double-typed label.
3. Then we fit StringIndex with our input DataFrame `rawInput`, so that Spark internals can get information like total number of distinct values, etc.

Now we have a StringIndexer which is ready to be applied to our input DataFrame. To execute the transformation logic of StringIndexer, we transform the input DataFrame `rawInput` and to keep a concise DataFrame, we drop the column “class” and only keeps the feature columns and the transformed Double-typed label column (in the last line of the above code snippet).

The `fit` and `transform` are two key operations in MLLIB. Basically, `fit` produces a “transformer”, e.g. `StringIndexer`, and each transformer applies `transform` method on DataFrame to add new column(s) containing transformed features/labels or prediction results, etc. To understand more about `fit` and `transform`, You can find more details in here.

Similarly, we can use another transformer, `VectorAssembler`, to assemble feature columns “sepal length”, “sepal width”, “petal length” and “petal width” as a vector.

```scala
import org.apache.spark.ml.feature.VectorAssembler
val vectorAssembler = new VectorAssembler().
    setInputCols(Array("sepal length", "sepal width", "petal length", "petal width")).
```
Now, we have a DataFrame containing only two columns, “features” which contains vector-represented “sepal length”, “sepal width”, “petal length” and “petal width” and “classIndex” which has Double-typed labels. A DataFrame like this (containing vector-represented features and numeric labels) can be fed to XGBoost4J-Spark’s training engine directly.

**Note:** There is no need to assemble feature columns from version 1.6.1+. Instead, users can specify an array of feature column names by `setFeaturesCol(value: Array[String])` and XGBoost4j-Spark will do it.

### Dealing with missing values

XGBoost supports missing values by default ([as desribed here](#)). If given a SparseVector, XGBoost will treat any values absent from the SparseVector as missing. You are also able to specify to XGBoost to treat a specific value in your Dataset as if it was a missing value. By default XGBoost will treat NaN as the value representing missing.

Example of setting a missing value (e.g. -999) to the “missing” parameter in XGBoostClassifier:

```scala
import ml.dmlc.xgboost4j.scala.spark.XGBoostClassifier
val xgbParam = Map("eta" -> 0.1f,
    "missing" -> -999,
    "objective" -> "multi:softprob",
    "num_class" -> 3,
    "num_round" -> 100,
    "num_workers" -> 2)
val xgbClassifier = new XGBoostClassifier(xgbParam).
    setFeaturesCol("features").
    setLabelCol("classIndex")
```

**Note:** Missing values with Spark’s VectorAssembler

If given a Dataset with enough features having a value of 0 Spark’s VectorAssembler transformer class will return a SparseVector where the absent values are meant to indicate a value of 0. This conflicts with XGBoost’s default to treat values absent from the SparseVector as missing. The model would effectively be treating 0 as missing but not declaring that to be so which can lead to confusion when using the trained model on other platforms. To avoid this, XGBoost will raise an exception if it receives a SparseVector and the “missing” parameter has not been explicitly set to 0. To workaround this issue the user has three options:

1. Explicitly convert the Vector returned from VectorAssembler to a DenseVector to return the zeros to the dataset. If doing this with missing values encoded as NaN, you will want to set `setHandleInvalid = "keep"` on VectorAssembler in order to keep the NaN values in the dataset. You would then set the “missing” parameter to whatever you want to be treated as missing. However this may cause a large amount of memory use if your dataset is very sparse. For example:

```scala
val assembler = new VectorAssembler().setInputCols(feature_names.toArray).setOutputCol("features").setHandleInvalid("keep")
// conversion to dense vector using Array()
```
val featurePipeline = new Pipeline().setStages(Array(assembler)) val featureModel = featurePipeline.fit(df_training) val featureDf = featureModel.transform(df_training)

val xgbParam = Map("eta" -> 0.1f, "max_depth" -> 2, "objective" -> "multi:softprob", "num_class" -> 3, "num_round" -> 100, "num_workers" -> 2, "allow_non_zero_for_missing" -> "true", "missing" -> -999)

val xgb = new XGBoostClassifier(xgbParam) val xgbclassifier = xgb.fit(featureDf)

2. Before calling VectorAssembler you can transform the values you want to represent missing into an irregular value that is not 0, NaN, or Null and set the “missing” parameter to 0. The irregular value should ideally be chosen to be outside the range of values that your features have.

3. Do not use the VectorAssembler class and instead use a custom way of constructing a SparseVector that allows for specifying sparsity to indicate a non-zero value. You can then set the “missing” parameter to whatever sparsity indicates in your Dataset. If this approach is taken you can pass the parameter "allow_non_zero_for_missing_value" -> true to bypass XGBoost's assertion that “missing” must be zero when given a SparseVector.

Option 1 is recommended if memory constraints are not an issue. Option 3 requires more work to get set up but is guaranteed to give you correct results while option 2 will be quicker to set up but may be difficult to find a good irregular value that does not conflict with your feature values.

---

**Note:** Using a non-default missing value when using other bindings of XGBoost.

When XGBoost is saved in native format only the booster itself is saved, the value of the missing parameter is not saved alongside the model. Thus, if a non-default missing parameter is used to train the model in Spark the user should take care to use the same missing parameter when using the saved model in another binding.

---

**Training**

XGBoost supports both regression and classification. While we use Iris dataset in this tutorial to show how we use XGBoost/XGBoost4J-Spark to resolve a multi-classes classification problem, the usage in Regression is very similar to classification.

To train a XGBoost model for classification, we need to claim a XGBoostClassifier first:

```scala
import ml.dmlc.xgboost4j.scala.spark.XGBoostClassifier
val xgbParam = Map("eta" -> 0.1f, "max_depth" -> 2, "objective" -> "multi:softprob", "num_class" -> 3, "num_round" -> 100, "num_workers" -> 2)
val xgbClassifier = new XGBoostClassifier(xgbParam).
  setFeaturesCol("features").setLabelCol("classIndex")
```

The available parameters for training a XGBoost model can be found in here. In XGBoost4J-Spark, we support not only the default set of parameters but also the camel-case variant of these parameters to keep consistent with Spark’s MLLIB parameters.

Specifically, each parameter in this page has its equivalent form in XGBoost4J-Spark with camel case. For example, to set max_depth for each tree, you can pass parameter just like what we did in the above code snippet (as max_depth wrapped in a Map), or you can do it through setters in XGBoostClassifier.
val xgbClassifier = new XGBoostClassifier().
  .setFeaturesCol("features").
  .setLabelCol("classIndex")
  .setMaxDepth(2)

After we set XGBoostClassifier parameters and feature/label column, we can build a transformer, XGBoostClassificationModel by fitting XGBoostClassifier with the input DataFrame. This fit operation is essentially the training process and the generated model can then be used in prediction.

val xgbClassificationModel = xgbClassifier.fit(xgbInput)

**Early Stopping**

Early stopping is a feature to prevent the unnecessary training iterations. By specifying num_early_stopping_rounds or directly call setNumEarlyStoppingRounds over a XGBoostClassifier or XGBoostRegressor, we can define number of rounds if the evaluation metric going away from the best iteration and early stop training iterations.

When it comes to custom eval metrics, in additional to num_early_stopping_rounds, you also need to define maximize_evaluation_metrics or call setMaximizeEvaluationMetrics to specify whether you want to maximize or minimize the metrics in training. For built-in eval metrics, XGBoost4J-Spark will automatically select the direction.

For example, we need to maximize the evaluation metrics (set maximize_evaluation_metrics with true), and set num_early_stopping_rounds with 5. The evaluation metric of 10th iteration is the maximum one until now. In the following iterations, if there is no evaluation metric greater than the 10th iteration’s (best one), the training would be early stopped at 15th iteration.

**Training with Evaluation Sets**

You can also monitor the performance of the model during training with multiple evaluation datasets. By specifying eval_sets or call setEvalSets over a XGBoostClassifier or XGBoostRegressor, you can pass in multiple evaluation datasets typed as a Map from String to DataFrame.

**Prediction**

XGBoost4j-Spark supports two ways for model serving: batch prediction and single instance prediction.

**Batch Prediction**

When we get a model, either XGBoostClassificationModel or XGBoostRegressionModel, it takes a DataFrame, read the column containing feature vectors, predict for each feature vector, and output a new DataFrame with the following columns by default:

- XGBoostClassificationModel will output margins (rawPredictionCol), probabilities(probabilityCol) and the eventual prediction labels (predictionCol) for each possible label.
- XGBoostRegressionModel will output prediction label(predictionCol).

Batch prediction expects the user to pass the testset in the form of a DataFrame. XGBoost4J-Spark starts a XGBoost worker for each partition of DataFrame for parallel prediction and generates prediction results for the whole DataFrame in a batch.
With the above code snippet, we get a result DataFrame, result containing margin, probability for each class and the prediction for each instance:

<table>
<thead>
<tr>
<th>features</th>
<th>classIndex</th>
<th>rawPrediction</th>
<th>probability</th>
<th>prediction</th>
</tr>
</thead>
<tbody>
<tr>
<td>[5.1, 3.5, 1.4, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99579632282257 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.9, 3.0, 1.4, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99618089199066 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.7, 3.2, 1.3, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99643349647521 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.6, 3.1, 1.5, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99636095762252 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.0, 3.6, 1.4, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99579632282257 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.4, 3.9, 1.7, 0.4]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99428516626358 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.6, 3.4, 1.4, 0.3]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99643349647521 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.0, 3.4, 1.5, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99579632282257 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.4, 2.9, 1.4, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99618089199066 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.9, 3.1, 1.5, 0.1]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99636095762252 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.4, 3.7, 1.5, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99428516626358 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.8, 3.4, 1.6, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99643349647521 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.8, 3.0, 1.4, 0.1]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99618089199066 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[4.3, 3.0, 1.1, 0.1]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99618089199066 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.8, 4.0, 1.2, 0.2]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.97809928656562 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.7, 4.4, 1.5, 0.4]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.97809928656562 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.4, 3.9, 1.3, 0.4]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99428516626358 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.1, 3.5, 1.4, 0.3]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99579632282257 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.7, 3.8, 1.7, 0.3]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.97809928656562 ...]</td>
<td>0.0</td>
</tr>
<tr>
<td>[5.1, 3.8, 1.5, 0.3]</td>
<td>0.0</td>
<td>[3.45569849014282 ...]</td>
<td>[0.99579632282257 ...]</td>
<td>0.0</td>
</tr>
</tbody>
</table>

**Single instance prediction**

XGBoostClassificationModel or XGBoostRegressionModel support make prediction on single instance as well. It accepts a single Vector as feature, and outputs the prediction label.

However, the overhead of single-instance prediction is high due to the internal overhead of XGBoost, use it carefully!

```scala
val features = xgbInput.head().getAs[Vector]("features")
val result = xgbClassificationModel.predict(features)
```

**Model Persistence**

**Model and pipeline persistence**

A data scientist produces an ML model and hands it over to an engineering team for deployment in a production environment. Reversely, a trained model may be used by data scientists, for example as a baseline, across the process of data exploration. So it’s important to support model persistence to make the models available across usage scenarios and programming languages.
XGBoost4j-Spark supports saving and loading XGBoostClassifier/XGBoostClassificationModel and XGBoostRegressor/XGBoostRegressionModel. It also supports saving and loading a ML pipeline which includes these estimators and models.

We can save the XGBoostClassificationModel to file system:

```scala
val xgbClassificationModelPath = "/tmp/xgbClassificationModel"
xgbClassificationModel.write.overwrite().save(xgbClassificationModelPath)
```

and then loading the model in another session:

```scala
import ml.dmlc.xgboost4j.scala.spark.XGBoostClassificationModel
val xgbClassificationModel2 = XGBoostClassificationModel.load(xgbClassificationModelPath)
xgbClassificationModel2.transform(xgbInput)
```

With regards to ML pipeline save and load, please refer the next section.

### Interact with Other Bindings of XGBoost

After we train a model with XGBoost4j-Spark on massive dataset, sometimes we want to do model serving in single machine or integrate it with other single node libraries for further processing. XGBoost4j-Spark supports export model to local by:

```scala
val nativeModelPath = "/tmp/nativeModel"
xgbClassificationModel.nativeBooster.saveModel(nativeModelPath)
```

Then we can load this model with single node Python XGBoost:

```python
import xgboost as xgb
bst = xgb.Booster(params={'nthread': 4})
bst.load_model(nativeModelPath)
```

**Note:** Using HDFS and S3 for exporting the models with nativeBooster.saveModel()

When interacting with other language bindings, XGBoost also supports saving-models-to and loading-models-from file systems other than the local one. You can use HDFS and S3 by prefixing the path with hdfs:// and s3:// respectively. However, for this capability, you must do one of the following:

1. Build XGBoost4j-Spark with the steps described in [here](#), but turning USE_HDFS (or USE_S3, etc. in the same place) switch on. With this approach, you can reuse the above code example by replacing “nativeModelPath” with a HDFS path.
   - However, if you build with USE_HDFS, etc. you have to ensure that the involved shared object file, e.g. libhdfs.so, is put in the LIBRARY_PATH of your cluster. To avoid the complicated cluster environment configuration, choose the other option.

2. Use bindings of HDFS, S3, etc. to pass model files around. Here are the steps (taking HDFS as an example):
   - Create a new file with
     ```scala
     val outputStream = fs.create("hdfs_path")
     ```
     where “fs” is an instance of org.apache.hadoop.fs.FileSystem class in Hadoop.
   - Pass the returned OutputStream in the first step to nativeBooster.saveModel():
Download file in other languages from HDFS and load with the pre-built (without the requirement of libhdfs.so) version of XGBoost. (The function “download_from_hdfs” is a helper function to be implemented by the user)

```python
import xgboost as xgb
bst = xgb.Booster({'nthread': 4})
local_path = download_from_hdfs("hdfs_path")
bst.load_model(local_path)
```

**Note:** Consistency issue between XGBoost4J-Spark and other bindings

There is a consistency issue between XGBoost4J-Spark and other language bindings of XGBoost.

When users use Spark to load training/test data in LIBSVM format with the following code snippet:

```python
spark.read.format("libsvm").load("trainingset_libsvm")
```

Spark assumes that the dataset is using 1-based indexing (feature indices staring with 1). However, when you do prediction with other bindings of XGBoost (e.g. Python API of XGBoost), XGBoost assumes that the dataset is using 0-based indexing (feature indices starting with 0) by default. It creates a pitfall for the users who train model with Spark but predict with the dataset in the same format in other bindings of XGBoost. The solution is to transform the dataset to 0-based indexing before you predict with, for example, Python API, or you append ?indexing_mode=1 to your file path when loading with DMatrix. For example in Python:

```python
xgb.DMatrix('test.libsvm?indexing_mode=1')
```

### Building a ML Pipeline with XGBoost4J-Spark

#### Basic ML Pipeline

Spark ML pipeline can combine multiple algorithms or functions into a single pipeline. It covers from feature extraction, transformation, selection to model training and prediction. XGBoost4j-Spark makes it feasible to embed XGBoost into such a pipeline seamlessly. The following example shows how to build such a pipeline consisting of Spark MLlib feature transformer and XGBoostClassifier estimator.

We still use Iris dataset and the `rawInput` DataFrame. First we need to split the dataset into training and test dataset.

```scala
val Array(training, test) = rawInput.randomSplit(Array(0.8, 0.2), 123)
```

The we build the ML pipeline which includes 4 stages:

- Assemble all features into a single vector column.
- From string label to indexed double label.
- Use XGBoostClassifier to train classification model.
- Convert indexed double label back to original string label.

We have shown the first three steps in the earlier sections, and the last step is finished with a new transformer `IndexToSring`.
We need to organize these steps as a Pipeline in Spark ML framework and evaluate the whole pipeline to get a PipelineModel:

```scala
val labelConverter = new IndexToString
  .setInputCol("prediction")
  .setOutputCol("realLabel")
  .setLabels(stringIndexer.labels)
```

After we get the PipelineModel, we can make prediction on the test dataset and evaluate the model accuracy.

```scala
val prediction = model.transform(test)
val evaluator = new MulticlassClassificationEvaluator()
val accuracy = evaluator.evaluate(prediction)
```

### Pipeline with Hyper-parameter Tuning

The most critical operation to maximize the power of XGBoost is to select the optimal parameters for the model. Tuning parameters manually is a tedious and labor-consuming process. With the latest version of XGBoost4J-Spark, we can utilize the Spark model selecting tool to automate this process.

The following example shows the code snippet utilizing CrossValidation and MulticlassClassificationEvaluator to search the optimal combination of two XGBoost parameters, `max_depth` and `eta`. (See [XGBoost Parameters](#).) The model producing the maximum accuracy defined by MulticlassClassificationEvaluator is selected and used to generate the prediction for the test set.

```scala
val paramGrid = new ParamGridBuilder
  .addGrid(booster.maxDepth, Array(3, 8))
  .addGrid(booster.eta, Array(0.2, 0.6))
  .build()
val cv = new CrossValidator()
  .setEstimator(pipeline)
  .setEvaluator(evaluator)
  .setEstimatorParamMaps(paramGrid)
  .setNumFolds(3)
val cvModel = cv.fit(training)
val bestModel = cvModel.bestModel.asInstanceOf[PipelineModel].asInstanceOf[XGBoostClassificationModel]
bestModel.extractParamMap()
```
Run XGBoost4J-Spark in Production

XGBoost4J-Spark is one of the most important steps to bring XGBoost to production environment easier. In this section, we introduce three key features to run XGBoost4J-Spark in production.

Parallel/Distributed Training

The massive size of training dataset is one of the most significant characteristics in production environment. To ensure that training in XGBoost scales with the data size, XGBoost4J-Spark bridges the distributed/parallel processing framework of Spark and the parallel/distributed training mechanism of XGBoost.

In XGBoost4J-Spark, each XGBoost worker is wrapped by a Spark task and the training dataset in Spark’s memory space is fed to XGBoost workers in a transparent approach to the user.

In the code snippet where we build XGBoostClassifier, we set parameter num_workers (or numWorkers). This parameter controls how many parallel workers we want to have when training a XGBoostClassificationModel.

Note: Regarding OpenMP optimization

By default, we allocate a core per each XGBoost worker. Therefore, the OpenMP optimization within each XGBoost worker does not take effect and the parallelization of training is achieved by running multiple workers (i.e. Spark tasks) at the same time.

If you do want OpenMP optimization, you have to

1. set nthread to a value larger than 1 when creating XGBoostClassifier/XGBoostRegressor
2. set spark.task cpus in Spark to the same value as nthread

Gang Scheduling

XGBoost uses AllReduce. algorithm to synchronize the stats, e.g. histogram values, of each worker during training. Therefore XGBoost4J-Spark requires that all of nthread * numWorkers cores should be available before the training runs.

In the production environment where many users share the same cluster, it's hard to guarantee that your XGBoost4J-Spark application can get all requested resources for every run. By default, the communication layer in XGBoost will block the whole application when it requires more resources to be available. This process usually brings unnecessary resource waste as it keeps the ready resources and try to claim more. Additionally, this usually happens silently and does not bring the attention of users.

XGBoost4J-Spark allows the user to setup a timeout threshold for claiming resources from the cluster. If the application cannot get enough resources within this time period, the application would fail instead of wasting resources for hanging long. To enable this feature, you can set with XGBoostClassifier/XGBoostRegressor:

```scala
xgbClassifier.setTimeoutRequestWorkers(60000L)
```

or pass in timeout_request_workers in xgbParamMap when building XGBoostClassifier:

```scala
val xgbParam = Map("eta" -> 0.1f,
"max_depth" -> 2,
"objective" -> "multi:softprob",
"num_class" -> 3,
"num_round" -> 100,
```
"num_workers" -> 2,
"timeout_request_workers" -> 60000L)

```scala
val xgbClassifier = new XGBoostClassifier(xgbParam).
    setFeaturesCol("features").
    setLabelCol("classIndex")
```

If XGBoost4J-Spark cannot get enough resources for running two XGBoost workers, the application would fail. Users can have external mechanism to monitor the status of application and get notified for such case.

### Checkpoint During Training

Transient failures are also commonly seen in production environment. To simplify the design of XGBoost, we stop training if any of the distributed workers fail. However, if the training fails after having been through a long time, it would be a great waste of resources.

We support creating checkpoint during training to facilitate more efficient recovery from failure. To enable this feature, you can set how many iterations we build each checkpoint with `setCheckpointInterval` and the location of checkpoints with `setCheckpointPath`:

```scala
xgbClassifier.setCheckpointInterval(2)
xgbClassifier.setCheckpointPath("/checkpoint_path")
```

An equivalent way is to pass in parameters in XGBoostClassifier’s constructor:

```scala
val xgbParam = Map("eta" -> 0.1f,
           "max_depth" -> 2,
           "objective" -> "multi:softprob",
           "num_class" -> 3,
           "num_round" -> 100,
           "num_workers" -> 2,
           "checkpoint_path" -> "/checkpoints_path",
           "checkpoint_interval" -> 2)
val xgbClassifier = new XGBoostClassifier(xgbParam).
    setFeaturesCol("features").
    setLabelCol("classIndex")
```

If the training failed during these 100 rounds, the next run of training would start by reading the latest checkpoint file in `/checkpoints_path` and start from the iteration when the checkpoint was built until to next failure or the specified 100 rounds.

### XGBoost4J-Spark-GPU Tutorial (version 1.6.1+)

**XGBoost4J-Spark-GPU** is an open source library aiming to accelerate distributed XGBoost training on Apache Spark cluster from end to end with GPUs by leveraging the RAPIDS Accelerator for Apache Spark product.

This tutorial will show you how to use **XGBoost4J-Spark-GPU**.

- **Build an ML Application with XGBoost4J-Spark-GPU**
  - **Add XGBoost to Your Project**
  - **Data Preparation**
Build an ML Application with XGBoost4J-Spark-GPU

Add XGBoost to Your Project

Before we go into the tour of how to use XGBoost4J-Spark-GPU, you should first consult Installation from Maven repository in order to add XGBoost4J-Spark-GPU as a dependency for your project. We provide both stable releases and snapshots.

Data Preparation

In this section, we use the Iris dataset as an example to showcase how we use Apache Spark to transform a raw dataset and make it fit the data interface of XGBoost.

The Iris dataset is shipped in CSV format. Each instance contains 4 features, “sepal length”, “sepal width”, “petal length” and “petal width”. In addition, it contains the “class” column, which is essentially the label with three possible values: “Iris Setosa”, “Iris Versicolour” and “Iris Virginica”.

Read Dataset with Spark’s Built-In Reader

```java
import org.apache.spark.sql.SparkSession
import org.apache.spark.sql.types.{DoubleType, StringType, StructField, StructType}

val spark = SparkSession.builder().getOrCreate()

val schema = new StructType(Array(
  StructField("sepal length", DoubleType, true),
  StructField("sepal width", DoubleType, true),
  StructField("petal length", DoubleType, true),
  StructField("petal width", DoubleType, true),
  StructField(labelName, StringType, true))

val xgbInput = spark.read.option("header", "false")
  .schema(schema)
  .csv(dataPath)
```

In the first line, we create an instance of a SparkSession which is the entry point of any Spark application working with DataFrames. The schema variable defines the schema of the DataFrame wrapping Iris data. With this explicitly set schema, we can define the column names as well as their types; otherwise the column names would be the default ones derived by Spark, such as _col0, etc. Finally, we can use Spark’s built-in CSV reader to load the Iris CSV file as a DataFrame named xgbInput.
Apache Spark also contains many built-in readers for other formats such as ORC, Parquet, Avro, JSON.

**Transform Raw Iris Dataset**

To make the Iris dataset recognizable to XGBoost, we need to encode the String-typed label, i.e. “class”, to the Double-typed label.

One way to convert the String-typed label to Double is to use Spark’s built-in feature transformer `StringIndexer`. But this feature is not accelerated in RAPIDS Accelerator, which means it will fall back to CPU. Instead, we use an alternative way to achieve the same goal with the following code:

```scala
import org.apache.spark.sql.expressions.Window
import org.apache.spark.sql.functions._

val spec = Window.orderBy(labelName)
val Array(train, test) = xgbInput
  .withColumn("tmpClassName", dense_rank().over(spec) - 1)
  .drop(labelName)
  .withColumnRenamed("tmpClassName", labelName)
  .randomSplit(Array(0.7, 0.3), seed = 1)

train.show(5)
```

```
+------------+-----------+------------+-----------+-----+
<table>
<thead>
<tr>
<th>sepal length</th>
<th>sepal width</th>
<th>petal length</th>
<th>petal width</th>
<th>class</th>
</tr>
</thead>
<tbody>
<tr>
<td>4.3</td>
<td>3.0</td>
<td>1.1</td>
<td>0.1</td>
<td>0</td>
</tr>
<tr>
<td>4.4</td>
<td>2.9</td>
<td>1.4</td>
<td>0.2</td>
<td>0</td>
</tr>
<tr>
<td>4.4</td>
<td>3.0</td>
<td>1.3</td>
<td>0.2</td>
<td>0</td>
</tr>
<tr>
<td>4.4</td>
<td>3.2</td>
<td>1.3</td>
<td>0.2</td>
<td>0</td>
</tr>
<tr>
<td>4.6</td>
<td>3.2</td>
<td>1.4</td>
<td>0.2</td>
<td>0</td>
</tr>
</tbody>
</table>
+------------+-----------+------------+-----------+-----+
```

With window operations, we have mapped the string column of labels to label indices.

**Training**

The GPU version of XGBoost-Spark supports both regression and classification models. Although we use the Iris dataset in this tutorial to show how we use XGBoost/XGBoost4J-Spark-GPU to resolve a multi-classes classification problem, the usage in Regression is very similar to classification.

To train a XGBoost model for classification, we need to claim a XGBoostClassifier first:

```scala
import ml.dmlc.xgboost4j.scala.spark.XGBoostClassifier

val xgbParam = Map(
  "objective" -> "multi:softprob",
  "num_class" -> 3,
  "num_round" -> 100,
  "tree_method" -> "gpu_hist",
  "num_workers" -> 1)

val featuresNames = schema.fieldNames.filter(name => name != labelName)
```

(continues on next page)
val xgbClassifier = new XGBoostClassifier(xgbParam)  
  .setFeaturesCol(featuresNames)  
  .setLabelCol(labelName)

The available parameters for training a XGBoost model can be found in here. Similar to the XGBoost4J-Spark package, in addition to the default set of parameters, XGBoost4J-Spark-GPU also supports the camel-case variant of these parameters to be consistent with Spark’s MLlib naming convention.

Specifically, each parameter in this page has its equivalent form in XGBoost4J-Spark-GPU with camel case. For example, to set `max_depth` for each tree, you can pass parameter just like what we did in the above code snippet (as `max_depth` wrapped in a Map), or you can do it through setters in XGBoostClassifer:

val xgbClassifier = new XGBoostClassifier(xgbParam)  
  .setFeaturesCol(featuresNames)  
  .setLabelCol(labelName)  
xgbClassifier.setMaxDepth(2)

Note: In contrast with XGBoost4j-Spark which accepts both a feature column with VectorUDT type and an array of feature column names, XGBoost4j-Spark-GPU only accepts an array of feature column names by setFeaturesCol(value: Array[String]).

After setting XGBoostClassifier parameters and feature/label columns, we can build a transformer, XGBoostClassificationModel by fitting XGBoostClassifier with the input DataFrame. This fit operation is essentially the training process and the generated model can then be used in other tasks like prediction.

val xgbClassificationModel = xgbClassifier.fit(train)

Prediction

When we get a model, either a XGBoostClassificationModel or a XGBoostRegressionModel, it takes a DataFrame as an input, reads the column containing feature vectors, predicts for each feature vector, and outputs a new DataFrame with the following columns by default:

- XGBoostClassificationModel will output margins (`rawPredictionCol`), probabilities(`probabilityCol`) and the eventual prediction labels (`predictionCol`) for each possible label.

- XGBoostRegressionModel will output prediction a label(`predictionCol`).

val xgbClassificationModel = xgbClassifier.fit(train)  
val results = xgbClassificationModel.transform(test)  
results.show()

With the above code snippet, we get a DataFrame as result, which contains the margin, probability for each class, and the prediction for each instance.
xgboost, Release 2.0.0-dev

(continued from previous page)

| 4.5 | 2.3 | 1.3 | 0.30000000000000004 | 0 | 3.1666660308837878 |
| 4.6 | 3.1 | 1.5 | 0.2 | 0 | 3.258725784301766 |
| 4.8 | 3.1 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 4.8 | 3.1 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 4.8 | 3.1 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 4.8 | 3.1 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 4.8 | 3.1 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 4.8 | 3.1 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 4.9 | 2.4 | 3.3 | 1.0 | 1 | -2.149890899658224 |
| 4.9 | 2.5 | 4.5 | 1.7 | 2 | -2.149890899658224 |
| 5.0 | 3.5 | 1.3 | 0.30000000000000004 | 0 | 3.258725784301766 |
| 5.1 | 2.5 | 3.0 | 1.1 | 1 | 3.1666660308837878 |
| 5.1 | 3.3 | 1.7 | 0.5 | 0 | 3.258725784301766 |
| 5.1 | 3.5 | 1.4 | 0.2 | 0 | 3.258725784301766 |
| 5.1 | 3.8 | 1.6 | 0.2 | 0 | 3.258725784301766 |
| 5.2 | 3.4 | 1.4 | 0.2 | 0 | 3.258725784301766 |
| 5.2 | 3.5 | 1.5 | 0.2 | 0 | 3.258725784301766 |
| 5.2 | 4.1 | 1.5 | 0.1 | 0 | 3.258725784301766 |
| 5.4 | 3.9 | 1.7 | 0.4 | 0 | 3.258725784301766 |
| 5.5 | 2.4 | 3.8 | 1.1 | 1 | -2.149890899658224 |
| 5.5 | 4.2 | 1.4 | 0.2 | 0 | 3.258725784301766 |
| 5.7 | 2.5 | 5.0 | 2.0 | 2 | -2.149890899658224 |
| 5.7 | 3.0 | 4.2 | 1.2 | 1 | -2.149890899658224 |
| 5.7 | 3.0 | 4.2 | 1.2 | 1 | -2.149890899658224 |

+-----------------------------------+----------------+
|                                   |               |

1.12. XGBoost JVM Package
Submit the application

Here's an example to submit an end-to-end XGBoost-4j-Spark-GPU Spark application to an Apache Spark Standalone cluster, assuming the application main class is Iris and the application jar is iris-1.0.0.jar

```
cudf_version=22.02.0
rapids_version=22.02.0
xgboost_version=1.6.1
main_class=Iris
app_jar=iris-1.0.0.jar

spark-submit
  --master $master
  --conf spark.executor.cores=12
  --conf spark.task.cpus=1
  --conf spark.executor.resource.gpu.amount=1
  --conf spark.task.resource.gpu.amount=0.08
  --conf spark.rapids.sql.csv.read.double.enabled=true
  --conf spark.rapids.sql.hasNans=false
  --conf spark.plugins=com.nvidia.spark.SQLPlugin
  --class ${main_class}
  ${app_jar}
```

- First, we need to specify the RAPIDS Accelerator, cudf, xgboost4j-gpu, xgboost4j-spark-gpu packages by --packages
- Second, RAPIDS Accelerator is a Spark plugin, so we need to configure it by specifying spark.plugins=com.nvidia.spark.SQLPlugin

For details about other RAPIDS Accelerator other configurations, please refer to the configuration.

For RAPIDS Accelerator Frequently Asked Questions, please refer to the frequently-asked-questions.

XGBoost4J Java API

XGBoost4J Scala API

XGBoost4J-Spark Scala API

XGBoost4J-Flink Scala API

1.13 XGBoost.jl

See XGBoost.jl Project page.
1.14 XGBoost C Package

XGBoost implements a set of C API designed for various bindings, we maintain its stability and the CMake/make build interface. See C API Tutorial for an introduction and demo/c-api/ for related examples. Also one can generate doxygen document by providing -DBUILD_C_DOC=ON as parameter to CMake during build, or simply look at function comments in include/xgboost/c_api.h.

- C API documentation (latest master branch)
- C API documentation (last stable release)

1.15 XGBoost C++ API

Starting from 1.0 release, CMake will generate installation rules to export all C++ headers. But the c++ interface is much closer to the internal of XGBoost than other language bindings. As a result it’s changing quite often and we don’t maintain its stability. Along with the plugin system (see plugin/example in XGBoost’s source tree), users can utilize some existing c++ headers for gaining more access to the internal of XGBoost.

- C++ interface documentation (latest master branch)
- C++ interface documentation (last stable release)

1.16 XGBoost Command Line version

See XGBoost Command Line walkthrough.

1.17 Contribute to XGBoost

XGBoost has been developed by community members. Everyone is welcome to contribute. We value all forms of contributions, including, but not limited to:

- Code reviews for pull requests
- Documentation and usage examples
- Community participation in forums and issues
- Code readability and developer guide
  - We welcome contributions that add code comments to improve readability.
  - We also welcome contributions to docs to explain the design choices of the XGBoost internals.
- Test cases to make the codebase more robust.
- Tutorials, blog posts, talks that promote the project.

Here are guidelines for contributing to various aspect of the XGBoost project:
1.17.1 XGBoost Community Guideline

XGBoost adopts the Apache style model and governs by merit. We believe that it is important to create an inclusive community where everyone can use, contribute to, and influence the direction of the project. See CONTRIBUTORS.md for the current list of contributors.

General Development Process

Everyone in the community is welcomed to send patches, documents, and propose new directions to the project. The key guideline here is to enable everyone in the community to get involved and participate in the decision and development. When major changes are proposed, an RFC should be sent to allow discussion by the community. We encourage public discussion, archivable channels such as issues and discuss forum, so that everyone in the community can participate and review the process later.

Code reviews are one of the key ways to ensure the quality of the code. High-quality code reviews prevent technical debt for long-term and are crucial to the success of the project. A pull request needs to be reviewed before it gets merged. A committer who has the expertise of the corresponding area would moderate the pull request and the merge the code when it is ready. The corresponding committer could request multiple reviewers who are familiar with the area of the code. We encourage contributors to request code reviews themselves and help review each other’s code – remember everyone is volunteering their time to the community, high-quality code review itself costs as much as the actual code contribution, you could get your code quickly reviewed if you do others the same favor.

The community should strive to reach a consensus on technical decisions through discussion. We expect committers and PMCs to moderate technical discussions in a diplomatic way, and provide suggestions with clear technical reasoning when necessary.

Committers

Committers are individuals who are granted the write access to the project. A committer is usually responsible for a certain area or several areas of the code where they oversee the code review process. The area of contribution can take all forms, including code contributions and code reviews, documents, education, and outreach. Committers are essential for a high quality and healthy project. The community actively look for new committers from contributors. Here is a list of useful traits that help the community to recognize potential committers:

- Sustained contribution to the project, demonstrated by discussion over RFCs, code reviews and proposals of new features, and other development activities. Being familiar with, and being able to take ownership on one or several areas of the project.
- Quality of contributions: High-quality, readable code contributions indicated by pull requests that can be merged without a substantial code review. History of creating clean, maintainable code and including good test cases. Informative code reviews to help other contributors that adhere to a good standard.
- Community involvement: active participation in the discussion forum, promote the projects via tutorials, talks and outreach. We encourage committers to collaborate broadly, e.g. do code reviews and discuss designs with community members that they do not interact physically.

The Project Management Committee (PMC) consists group of active committers that moderate the discussion, manage the project release, and proposes new committer/PMC members. Potential candidates are usually proposed via an internal discussion among PMCs, followed by a consensus approval, i.e. least 3 +1 votes, and no vetoes. Any veto must be accompanied by reasoning. PMCs should serve the community by upholding the community practices and guidelines XGBoost a better community for everyone. PMCs should strive to only nominate new candidates outside of their own organization.

The PMC is in charge of the project’s continuous integration (CI) and testing infrastructure. Currently, we host our own Jenkins server at https://xgboost-ci.net. The PMC shall appoint committer(s) to manage the CI infrastructure.
The PMC may accept 3rd-party donations and sponsorships that would defray the cost of the CI infrastructure. See *Donations*.

**Reviewers**

Reviewers are individuals who actively contributed to the project and are willing to participate in the code review of new contributions. We identify reviewers from active contributors. The committers should explicitly solicit reviews from reviewers. High-quality code reviews prevent technical debt for long-term and are crucial to the success of the project. A pull request to the project has to be reviewed by at least one reviewer in order to be merged.

**1.17.2 Donations**

**Motivation**

DMLC/XGBoost has grown from a research project incubated in academia to one of the most widely used gradient boosting framework in production environment. On one side, with the growth of volume and variety of data in the production environment, users are putting accordingly growing expectation to XGBoost in terms of more functions, scalability and robustness. On the other side, as an open source project which develops in a fast pace, XGBoost has been receiving contributions from many individuals and organizations around the world. Given the high expectation from the users and the increasing channels of contribution to the project, delivering the high quality software presents a challenge to the project maintainers.

A robust and efficient *continuous integration (CI)* infrastructure is one of the most critical solutions to address the above challenge. A CI service will monitor an open-source repository and run a suite of integration tests for every incoming contribution. This way, the CI ensures that every proposed change in the codebase is compatible with existing functionalities. Furthermore, XGBoost can enable more thorough tests with a powerful CI infrastructure to cover cases which are closer to the production environment.

There are several CI services available free to open source projects, such as Travis CI and AppVeyor. The XGBoost project already utilizes Travis and AppVeyor. However, the XGBoost project has needs that these free services do not adequately address. In particular, the limited usage quota of resources such as CPU and memory leaves XGBoost developers unable to bring "too-intensive" tests. In addition, they do not offer test machines with GPUs for testing XGBoost-GPU code base which has been attracting more and more interest across many organizations. Consequently, the XGBoost project self-hosts a cloud server with Jenkins software installed: [https://xgboost-ci.net/](https://xgboost-ci.net/).

The self-hosted Jenkins CI server has recurring operating expenses. It utilizes a leading cloud provider (AWS) to accommodate variable workload. The master node serving the web interface is available 24/7, to accommodate contributions from people around the globe. In addition, the master node launches slave nodes on demand, to run the test suite on incoming contributions. To save cost, the slave nodes are terminated when they are no longer needed.

To help defray the hosting cost, the XGBoost project seeks donations from third parties.

**Donations and Sponsorships**

Donors may choose to make one-time donations or recurring donations on monthly or yearly basis. Donors who commit to the Sponsor tier will have their logo displayed on the front page of the XGBoost project.
**Fiscal host: Open Source Collective 501(c)(6)**

The Project Management Committee (PMC) of the XGBoost project appointed Open Source Collective as their fiscal host. The platform is a 501(c)(6) registered entity and will manage the funds on the behalf of the PMC so that PMC members will not have to manage the funds directly. The platform currently hosts several well-known JavaScript frameworks such as Babel, Vue, and Webpack.

All expenses incurred for hosting CI will be submitted to the fiscal host with receipts. Only the expenses in the following categories will be approved for reimbursement:

- Cloud expenses for the Jenkins CI server (https://xgboost-ci.net)
- Cost of domain https://xgboost-ci.net
- Meetup.com account for XGBoost project
- Hosting cost of the User Forum (https://discuss.xgboost.ai)

**Administration of Jenkins CI server**

The PMC shall appoint committer(s) to administer the Jenkins CI server on their behalf. The current administrators are as follows:

- Primary administrator: Hyunsu Cho
- Secondary administrator: Jiaming Yuan

The administrators shall make good-faith effort to keep the CI expenses under control. The expenses shall not exceed the available funds. The administrators should post regular updates on CI expenses.

**1.17.3 Coding Guideline**

**Contents**

- C++ Coding Guideline
- Python Coding Guideline
- R Coding Guideline
  - Code Style
  - Rmarkdown Vignettes
  - R package versioning
  - Registering native routines in R
- Running Formatting Checks Locally
  - Linter
  - Clang-tidy
- Guide for handling user input data
C++ Coding Guideline

• Follow Google style for C++, with two exceptions:
  – Each line of text may contain up to 100 characters.
  – The use of C++ exceptions is allowed.
• Use C++11 features such as smart pointers, braced initializers, lambda functions, and `std::thread`.
• Use Doxygen to document all the interface code.
• We have a series of automatic checks to ensure that all of our codebase complies with the Google style. Before submitting your pull request, you are encouraged to run the style checks on your machine. See R Coding Guideline.

Python Coding Guideline

• Follow PEP 8: Style Guide for Python Code. We use Pylint to automatically enforce PEP 8 style across our Python codebase. Before submitting your pull request, you are encouraged to run Pylint on your machine. See R Coding Guideline.
• Docstrings should be in NumPy docstring format.

R Coding Guideline

Code Style

• We follow Google’s C++ Style guide for C++ code.
  – This is mainly to be consistent with the rest of the project.
  – Another reason is we will be able to check style automatically with a linter.
• You can check the style of the code by typing the following command at root folder.

```
make rcpplint
```

• When needed, you can disable the linter warning of certain line with `// NOLINT(*)` comments.
• We use roxygen for documenting the R package.

Rmarkdown Vignettes

Rmarkdown vignettes are placed in `R-package/vignettes`. These Rmarkdown files are not compiled. We host the compiled version on `doc/R-package`.

The following steps are followed to add a new Rmarkdown vignette:

• Add the original rmarkdown to `R-package/vignettes`.
• Modify `doc/R-package/Makefile` to add the markdown files to be build.
• Clone the dmlc/web-data repo to folder doc.
• Now type the following command on `doc/R-package`:

```
make the-markdown-to-make.md
```
• This will generate the markdown, as well as the figures in doc/web-data/xgboost/knitr.
• Modify the doc/R-package/index.md to point to the generated markdown.
• Add the generated figure to the dmlc/web-data repo.
  – If you already cloned the repo to doc, this means git add
• Create PR for both the markdown and dmlc/web-data.
• You can also build the document locally by typing the following command at the doc directory:

```
make html
```

The reason we do this is to avoid exploded repo size due to generated images.

R package versioning

See XGBoost Release Policy.

Registering native routines in R

According to R extension manual, it is good practice to register native routines and to disable symbol search. When any changes or additions are made to the C++ interface of the R package, please make corresponding changes in src/init.c as well.

Running Formatting Checks Locally

Once you submit a pull request to dmlc/xgboost, we perform two automatic checks to enforce coding style conventions. To expedite the code review process, you are encouraged to run the checks locally on your machine prior to submitting your pull request.

Linters

We use pylint and cpplint to enforce style convention and find potential errors. Linting is especially useful for Python, as we can catch many errors that would have otherwise occurred at run-time.

To run this check locally, run the following command from the top level source tree:

```
cd /path/to/xgboost/
make lint
```

This command requires the Python packages pylint and cpplint.
Clang-tidy

Clang-tidy is an advance linter for C++ code, made by the LLVM team. We use it to conform our C++ codebase to modern C++ practices and conventions.

To run this check locally, run the following command from the top level source tree:

```bash
cd /path/to/xgboost/
python3 tests/ci_build/tidy.py
```

Also, the script accepts two optional integer arguments, namely --cpp and --cuda. By default they are both set to 1, meaning that both C++ and CUDA code will be checked. If the CUDA toolkit is not installed on your machine, you’ll encounter an error. To exclude CUDA source from linting, use:

```bash
cd /path/to/xgboost/
python3 tests/ci_build/tidy.py --cuda=0
```

Similarly, if you want to exclude C++ source from linting:

```bash
cd /path/to/xgboost/
python3 tests/ci_build/tidy.py --cpp=0
```

Guide for handling user input data

This is an in-comprehensive guide for handling user input data. XGBoost has wide verity of native supported data structures, mostly come from higher level language bindings. The inputs ranges from basic contiguous 1 dimension memory buffer to more sophisticated data structures like columnar data with validity mask. Raw input data can be used in 2 places, firstly it’s the construction of various DMatrix, secondly it’s the in-place prediction. For plain memory buffer, there’s not much to discuss since it’s just a pointer with a size. But for general n-dimension array and columnar data, there are many subtleties. XGBoost has 3 different data structures for handling optionally masked arrays (tensors), for consuming user inputs ArrayInterface should be chosen. There are many existing functions that accept only plain pointer due to legacy reasons (XGBoost started as a much simpler library and didn’t care about memory usage that much back then). The ArrayInterface is a in memory representation of __array_interface__ protocol defined by numpy or the __cuda_array_interface__ defined by numba. Following is a check list of things to have in mind when accepting related user inputs:

- Is it strided? (identified by the strides field)
- If it’s a vector, is it row vector or column vector? (Identified by both shape and strides).
- Is the data type supported? Half type and 128 integer types should be converted before going into XGBoost.
- Does it have higher than 1 dimension? (identified by shape field)
- Are some of dimensions trivial? (shape[dim] <= 1)
- Does it have mask? (identified by mask field)
- Can the mask be broadcasted? (unsupported at the moment)
- Is it on CUDA memory? (identified by data field, and optionally stream)

Most of the checks are handled by the ArrayInterface during construction, except for the data type issue since it doesn’t know how to cast such pointers with C builtin types. But for safety reason one should still try to write related tests for the all items. The data type issue should be taken care of in language binding for each of the specific data input. For single-chunk columnar format, it’s just a masked array for each column so it should be treated uniformly as normal array. For input predictor X, we have adapters for each type of input. Some are composition of the others. For instance, CSR matrix has 3 potentially strided arrays for indptr, indices and values. No assumption should
be made to these components (all the check boxes should be considered). Slicing row of CSR matrix should calculate the offset of each field based on respective strides.

For meta info like labels, which is growing both in size and complexity, we accept only masked array at the moment (no specialized adapter). One should be careful about the input data shape. For base margin it can be 2 dim or higher if we have multiple targets in the future. The getters in DMatrix returns only 1 dimension flatten vectors at the moment, which can be improved in the future when it’s needed.

### 1.17.4 Adding and running tests

A high-quality suite of tests is crucial in ensuring correctness and robustness of the codebase. Here, we provide instructions how to run unit tests, and also how to add a new one.

**Contents**

- Adding a new unit test
  - Python package: pytest
  - C++: Google Test
  - JVM packages: JUnit / scalatest
  - R package: testthat
- Running Unit Tests Locally
  - R package
  - JVM packages
  - Python package: pytest
  - C++: Google Test
- Sanitizers: Detect memory errors and data races
  - How to build XGBoost with sanitizers
  - How to use sanitizers with CUDA support
  - Other sanitizer runtime options

#### Adding a new unit test

**Python package: pytest**

Add your test under the directory tests/python or tests/python-gpu (if you are testing GPU code). Refer to the PyTest tutorial to learn how to write tests for Python code.

You may try running your test by following instructions in this section.
**C++: Google Test**

Add your test under the directory tests/cpp. Refer to this excellent tutorial on using Google Test.

You may try running your test by following instructions in this section. Note. Google Test version 1.8.1 or later is required.

**JVM packages: JUnit / scalatest**

The JVM packages for XGBoost (XGBoost4J / XGBoost4J-Spark) use the Maven Standard Directory Layout. Specifically, the tests for the JVM packages are located in the following locations:

- jvm-packages/xgboost4j/src/test/
- jvm-packages/xgboost4j-spark/src/test/

To write a test for Java code, see JUnit 5 tutorial. To write a test for Scala, see Scalatest tutorial.

You may try running your test by following instructions in this section.

**R package: testthat**

Add your test under the directory R-package/tests/testthat. Refer to this excellent tutorial on testthat.

You may try running your test by following instructions in this section.

**Running Unit Tests Locally**

**R package**

Run

```
make Rcheck
```

at the root of the project directory.

**JVM packages**

As part of the building process, tests are run:

```
mvn package
```

**Python package: pytest**

To run Python unit tests, first install pytest package:

```
pip3 install pytest
```

Then compile XGBoost according to instructions in Building the Shared Library. Finally, invoke pytest at the project root directory:
In addition, to test CUDA code, run:

```
# Tell Python where to find XGBoost module
export PYTHONPATH=./python-package
pytest -v -s --fulltrace tests/python-gpu
```

(For this step, you should have compiled XGBoost with CUDA enabled.)

### C++: Google Test

To build and run C++ unit tests enable tests while running CMake:

```
mkdir build
cd build
cmake -DGOOGLE_TEST=ON -DUSE_DMLC_GTEST=ON ..
make
make test
```

To enable tests for CUDA code, add `-DUSE_CUDA=ON` and `-DUSE_NCCL=ON` (CUDA toolkit required):

```
mkdir build
cd build
cmake -DGOOGLE_TEST=ON -DUSE_DMLC_GTEST=ON -DUSE_CUDA=ON -DUSE_NCCL=ON ..
make
make test
```

One can also run all unit test using ctest tool which provides higher flexibility. For example:

```
ctest --verbose
```

### Sanitizers: Detect memory errors and data races

By default, sanitizers are bundled in GCC and Clang/LLVM. One can enable sanitizers with GCC >= 4.8 or LLVM >= 3.1. But some distributions might package sanitizers separately. Here is a list of supported sanitizers with corresponding library names:

- Address sanitizer: libasan
- Undefined sanitizer: libubsan
- Leak sanitizer: liblsan
- Thread sanitizer: libtsan

Memory sanitizer is exclusive to LLVM, hence not supported in XGBoost. With latest compilers like gcc-9, when sanitizer flags are specified, the compiler driver should be able to link the runtime libraries automatically.
How to build XGBoost with sanitizers

One can build XGBoost with sanitizer support by specifying `-DUSE_SANITIZER=ON`. By default, address sanitizer and leak sanitizer are used when you turn the `USE_SANITIZER` flag on. You can always change the default by providing a semicolon separated list of sanitizers to `ENABLED_SANITIZERS`. Note that thread sanitizer is not compatible with the other two sanitizers.

```bash
cmake -DUSE_SANITIZER=ON -DENABLED_SANITIZERS="address;leak" /path/to/xgboost
```

By default, CMake will search regular system paths for sanitizers, you can also supply a specified `SANITIZER_PATH`.

```bash
cmake -DUSE_SANITIZER=ON -DENABLED_SANITIZERS="address;leak" -DSANITIZER_PATH=/path/to/sanitizers /path/to/xgboost
```

How to use sanitizers with CUDA support

Running XGBoost on CUDA with address sanitizer (asan) will raise memory error. To use asan with CUDA correctly, you need to configure asan via `ASAN_OPTIONS` environment variable:

```bash
ASAN_OPTIONS=protect_shadow Gap=0 ${BUILD_DIR}/testxgboost
```

Other sanitizer runtime options

By default undefined sanitizer doesn’t print out the backtrace. You can enable it by exporting environment variable:

```bash
UBSAN_OPTIONS=print_stacktrace=1 ${BUILD_DIR}/testxgboost
```

For details, please consult official documentation for sanitizers.

1.17.5 Documentation and Examples

Contents

- Documents
- Examples

Documents

- Documentation is built using Sphinx.
- Each document is written in reStructuredText.
- You can build document locally to see the effect, by running

```bash
make html
```

inside the `doc/` directory. The online document is hosted by Read the Docs where the imported project is managed by Hyunsu Cho and Jiaming Yuan.
Examples

- Use cases and examples will be in demo.
- We are super excited to hear about your story. If you have blog posts, tutorials, or code solutions using XGBoost, please tell us, and we will add a link in the example pages.

1.17.6 Git Workflow Howtos

Contents

- How to resolve conflict with master
- How to combine multiple commits into one
- What is the consequence of force push

How to resolve conflict with master

- First rebase to most recent master

```
# The first two steps can be skipped after you do it once.
git remote add upstream https://github.com/dmlc/xgboost
git fetch upstream
git rebase upstream/master
```

- The git may show some conflicts it cannot merge, say conflicted.py.
  - Manually modify the file to resolve the conflict.
  - After you resolved the conflict, mark it as resolved by
    ```
    git add conflicted.py
    ```

- Then you can continue rebase by
  ```
  git rebase --continue
  ```

- Finally push to your fork, you may need to force push here.
  ```
  git push --force
  ```

How to combine multiple commits into one

Sometimes we want to combine multiple commits, especially when later commits are only fixes to previous ones, to create a PR with set of meaningful commits. You can do it by following steps.

- Before doing so, configure the default editor of git if you haven’t done so before.
  ```
  git config core.editor the-editor-you-like
  ```

- Assume we want to merge last 3 commits, type the following commands
It will pop up an text editor. Set the first commit as pick, and change later ones to squash.

After you saved the file, it will pop up another text editor to ask you modify the combined commit message.

Push the changes to your fork, you need to force push.

```sh
git push --force
```

**What is the consequence of force push**

The previous two tips requires force push, this is because we altered the path of the commits. It is fine to force push to your own fork, as long as the commits changed are only yours.

### 1.17.7 XGBoost Release Policy

#### Versioning Policy

Starting from XGBoost 1.0.0, each XGBoost release will be versioned as [MAJOR].[FEATURE].[MAINTENANCE]

- **MAJOR**: We guarantee the API compatibility across releases with the same major version number. We expect to have a 1+ years development period for a new MAJOR release version.
- **FEATURE**: We ship new features, improvements and bug fixes through feature releases. The cycle length of a feature is decided by the size of feature roadmap. The roadmap is decided right after the previous release.
- **MAINTENANCE**: Maintenance version only contains bug fixes. This type of release only occurs when we found significant correctness and/or performance bugs and barrier for users to upgrade to a new version of XGBoost smoothly.

#### Making a Release

1. Create an issue for the release, noting the estimated date and expected features or major fixes, pin that issue.
2. Bump release version.
   1. Modify `CMakeLists.txt` in source tree and `cmake/Python_version.in` if needed, run CMake.
   2. Modify `DESCRIPTION` in R-package.
   3. Run `change_version.sh` in `jvm-packages/dev`
3. Commit the change, create a PR on GitHub on release branch. Port the bumped version to default branch, optionally with the postfix `SNAPSHOT`.
4. Create a tag on release branch, either on GitHub or locally.
5. Make a release on GitHub tag page, which might be done with previous step if the tag is created on GitHub.
6. Submit pip, CRAN, and Maven packages.
   - The pip package is maintained by [Hyunsu Cho](#) and [Jiaming Yuan](#). There's a helper script for downloading pre-built wheels and R packages `xgboost/dev/release-pypi-r.py` along with simple instructions for using `twine`.

---

1.17. Contribute to XGBoost
The CRAN package is maintained by Tong He and Jiaming Yuan.

Before submitting a release, one should test the package on R-hub and win-builder first. Please note that the R-hub Windows instance doesn’t have the exact same environment as the one hosted on win-builder.

The Maven package is maintained by Nan Zhu and Hyunsu Cho.

1.17.8 Automated testing in XGBoost project

This document collects tips for using the Continuous Integration (CI) service of the XGBoost project.

Contents

• GitHub Actions

GitHub Actions

The configuration files are located under the directory .github/workflows.

Most of the tests listed in the configuration files run automatically for every incoming pull requests and every update to branches. A few tests however require manual activation:

• R tests with noLD option: Run R tests using a custom-built R with compilation flag --disable-long-double. See this page for more details about noLD. This is a requirement for keeping XGBoost on CRAN (the R package index). To invoke this test suite for a particular pull request, simply add a review comment /gha run r-noLD-test. (Ordinary comment won’t work. It needs to be a review comment.)

GitHub Actions is also used to build Python wheels targeting MacOS Intel and Apple Silicon. See .github/workflows/python_wheels.yml. The python_wheels pipeline sets up environment variables prefixed CIBW_* to indicate the target OS and processor. The pipeline then invokes the script build_python_wheels.sh, which in turns calls cibuildwheel to build the wheel. The cibuildwheel is a library that sets up a suitable Python environment for each OS and processor target. Since we don’t have Apple Silion machine in GitHub Actions, cross-compilation is needed; cibuildwheel takes care of the complex task of cross-compiling a Python wheel. (Note that cibuildwheel will call setup.py bdist_wheel. Since XGBoost has a native library component, setup.py contains a glue code to call CMake and a C++ compiler to build the native library on the fly.)
X

xgboost.callback, 172
xgboost.core, 115
xgboost.dask, 176
xgboost.plotting, 170
xgboost.sklearn, 130
xgboost.training, 127
after_iteration() (xgboost.callback.EarlyStopping method), 174
after_iteration() (xgboost.callback.EvaluationMonitor method), 173
after_iteration() (xgboost.callback.LearningRateScheduler method), 175
after_iteration() (xgboost.callback.TrainingCallback method), 172
after_iteration() (xgboost.callback.TrainingCheckPoint method), 176
after_training() (xgboost.callback.EarlyStopping method), 174
after_training() (xgboost.callback.EvaluationMonitor method), 173
after_training() (xgboost.callback.LearningRateScheduler method), 175
after_training() (xgboost.callback.TrainingCallback method), 172
after_training() (xgboost.callback.TrainingCheckPoint method), 176
apply() (xgboost.dask.DaskXGBClassifier method), 184
apply() (xgboost.dask.DaskXGBRanker method), 201
apply() (xgboost.dask.DaskXGBRegressor method), 192
apply() (xgboost.dask.DaskXGBRFClassifier method), 217
apply() (xgboost.dask.DaskXGBRFRegressor method), 209
apply() (xgboost.XGBClassifier method), 141
apply() (xgboost.XGBRanker method), 150
apply() (xgboost.XGBRegressor method), 133
apply() (xgboost.XGBRFClassifier method), 166
apply() (xgboost.XGBRFRegressor method), 158
attr() (xgboost.Booster method), 121
attributes() (xgboost.Booster method), 121
before_iteration() (xgboost.callback.EarlyStopping method), 174
before_iteration() (xgboost.callback.EvaluationMonitor method), 173
before_iteration() (xgboost.callback.LearningRateScheduler method), 175
before_iteration() (xgboost.callback.TrainingCallback method), 172
before_iteration() (xgboost.callback.TrainingCheckPoint method), 176
before_training() (xgboost.callback.EarlyStopping method), 174
before_training() (xgboost.callback.EvaluationMonitor method), 173
before_training() (xgboost.callback.LearningRateScheduler method), 175
before_training() (xgboost.callback.TrainingCallback method), 173
before_training() (xgboost.callback.TrainingCheckPoint method), 176
best_iteration (xgboost.dask.DaskXGBClassifier property), 184
best_iteration (xgboost.dask.DaskXGBRanker property), 201
best_iteration (xgboost.dask.DaskXGBRegressor property), 193
best_iteration (xgboost.dask.DaskXGBRFClassifier property), 217
best_iteration (xgboost.dask.DaskXGBRFRegressor property), 209
best_iteration (xgboost.XGBClassifier property), 142
xgboost, Release 2.0.0-dev

**Index**

**C**

*coef_* (xgboost.dask.DaskXGBClassifier property), 185
*client_ (xgboost.dask.DaskXGBClassifier property), 185
*client_ (xgboost.dask.DaskXGBRanker property), 201
*client_ (xgboost.dask.DaskXGBRegressor property), 193
*client_ (xgboost.dask.DaskXGBRFClassifier property), 217
*client_ (xgboost.dask.DaskXGBRFRegressor property), 209
*coef_ (xgboost.dask.DaskXGBClassifier property), 185
*coef_ (xgboost.dask.DaskXGBRanker property), 201
*coef_ (xgboost.dask.DaskXGBRegressor property), 193
*coef_ (xgboost.dask.DaskXGBRFClassifier property), 217
*coef_ (xgboost.dask.DaskXGBRFRegressor property), 209
*coef_ (xgboost.XGBClassifier property), 142
*coef_ (xgboost.XGBRanker property), 150
*coef_ (xgboost.XGBRegressor property), 134
*coef_ (xgboost.XGBRFClassifier property), 166
*coef_ (xgboost.XGBRFRegressor property), 158
*config_context*() (in module xgboost), 113
*copy*() (xgboost.Booster method), 121
*cv*() (in module xgboost), 128

**D**

DaskDeviceQuantileDMatrix (class in xgboost.dask), 177
DaskDMatrix (class in xgboost.dask), 176
DaskXGBClassifier (class in xgboost.dask), 180

**E**

*EarlyStopping* (class in xgboost.callback), 173
*eval*() (xgboost.Booster method), 121
*eval_set*() (xgboost.Booster method), 122
*evals_result*() (xgboost.dask.DaskXGBClassifier method), 185
*evals_result*() (xgboost.dask.DaskXGBRanker method), 201
*evals_result*() (xgboost.dask.DaskXGBRegressor method), 193
*evals_result*() (xgboost.dask.DaskXGBRFClassifier method), 218
*evals_result*() (xgboost.dask.DaskXGBRFRegressor method), 209
*evals_result*() (xgboost.XGBClassifier method), 142
*evals_result*() (xgboost.XGBRanker method), 150
*evals_result*() (xgboost.XGBRegressor method), 134
*evals_result*() (xgboost.XGBRFClassifier method), 166
*evals_result*() (xgboost.XGBRFRegressor method), 158
*EvaluationMonitor* (class in xgboost.callback), 173

**F**

*feature_importances_* (xgboost.dask.DaskXGBClassifier property), 185
*feature_importances_* (xgboost.dask.DaskXGBRanker property), 201
*feature_importances_* (xgboost.dask.DaskXGBRegressor property), 193
*feature_importances_* (xgboost.dask.DaskXGBRFClassifier property), 218
*feature_importances_* (xgboost.dask.DaskXGBRFRegressor property), 210
*feature_importances_* (xgboost.XGBClassifier property), 142
*feature_importances_* (xgboost.XGBRanker property), 151
*feature_importances_* (xgboost.XGBRegressor property), 134
*feature_importances_* (xgboost.XGBRFClassifier property), 166
feature_importances_ (xgboost.XGBRFRegressor property), 158
feature_names (xgboost.Booster property), 122
feature_names (xgboost.DMatrix property), 116
feature_names_in_ (xgboost.dask.DaskXGBClassifier property), 185
feature_names_in_ (xgboost.dask.DaskXGBRanker property), 202
feature_names_in_ (xgboost.dask.DaskXGBRegressor property), 194
feature_names_in_ (xgboost.dask.DaskXGBRFClassifier property), 218
feature_names_in_ (xgboost.dask.DaskXGBRFRegressor property), 210
feature_names_in_ (xgboost.XGBClassifier property), 142
feature_names_in_ (xgboost.XGBRegressor property), 151
feature_names_in_ (xgboost.XGBRFClassifier property), 134
feature_names_in_ (xgboost.XGBRFRegressor property), 167
feature_types (xgboost.Booster property), 122
feature_types (xgboost.DMatrix property), 116
fit() (xgboost.dask.DaskXGBClassifier method), 185
fit() (xgboost.dask.DaskXGBRanker method), 202
fit() (xgboost.dask.DaskXGBRegressor method), 194
fit() (xgboost.dask.DaskXGBRFClassifier method), 218
fit() (xgboost.dask.DaskXGBRFRegressor method), 210
fit() (xgboost.XGBClassifier method), 142
fit() (xgboost.XGBRegressor method), 151
fit() (xgboost.XGBRFClassifier method), 134
fit() (xgboost.XGBRFRegressor method), 167
fit() (xgboost.XGBRFRegressor method), 159

G
get_base_margin() (xgboost.DMatrix method), 116
get_booster() (xgboost.dask.DaskXGBClassifier method), 152
get_booster() (xgboost.dask.DaskXGBRegressor method), 135
get_booster() (xgboost.XGBClassifier method), 167
get_booster() (xgboost.XGBRegressor method), 159
get_config() (in module xgboost), 114
get_dump() (xgboost.Booster method), 122
get_float_info() (xgboost.DMatrix method), 116
get_fscore() (xgboost.Booster method), 122
group() (xgboost.DMatrix method), 117
group() (xgboost.Booster method), 122
get_label() (xgboost.DMatrix method), 117
get_num_boosting_rounds() (xgboost.dask.DaskXGBClassifier method), 186
get_num_boosting_rounds() (xgboost.dask.DaskXGBRegressor method), 203
get_num_boosting_rounds() (xgboost.dask.DaskXGBRanker method), 195
get_num_boosting_rounds() (xgboost.XGBClassifier method), 143
get_num_boosting_rounds() (xgboost.XGBRegressor method), 135
group() (xgboost.XGBClassifier method), 168
group() (xgboost.XGBRegressor method), 160
group() (xgboost.dask.DaskXGBClassifier method), 186
group() (xgboost.dask.DaskXGBRegressor method), 203
group() (xgboost.dask.DaskXGBRanker method), 195
group() (xgboost.dask.DaskXGBRFClassifier method), 219
group() (xgboost.dask.DaskXGBRFRegressor method), 211
group() (xgboost.XGBClassifier method), 143
group() (xgboost.XGBRegressor method), 136
group() (xgboost.XGBRFRegressor method), 160
group() (xgboost.XGBRFRegressor method), 160
get_score() (xgboost.Booster method), 122
get_split_value_histogram() (xgboost.Booster method), 123
get_uint_info() (xgboost.DMatrix method), 117
get_weight() (xgboost.DMatrix method), 117
get_xgb_params() (xgboost.dask.DaskXGBClassifier method), 186
get_xgb_params() (xgboost.dask.DaskXGBRanker method), 203
get_xgb_params() (xgboost.dask.DaskXGBRegressor method), 195
get_xgb_params() (xgboost.dask.DaskXGBRFClassifier method), 219
get_xgb_params() (xgboost.dask.DaskXGBRFRegressor method), 211
get_xgb_params() (xgboost.XGBClassifier method), 143
get_xgb_params() (xgboost.XGBRanker method), 152
get_xgb_params() (xgboost.XGBRegressor method), 136
get_xgb_params() (xgboost.XGBRFClassifier method), 168
get_xgb_params() (xgboost.XGBRFRegressor method), 160
inplace_predict() (in module xgboost.dask), 180
inplace_predict() (xgboost.Booster method), 123
intercept_ (xgboost.dask.DaskXGBClassifier property), 187
intercept_ (xgboost.dask.DaskXGBRanker property), 203
intercept_ (xgboost.dask.DaskXGBRegressor property), 195
intercept_ (xgboost.dask.DaskXGBRFClassifier property), 219
intercept_ (xgboost.dask.DaskXGBRFRegressor property), 211
intercept_ (xgboost.XGBRFClassifier property), 144
intercept_ (xgboost.XGBRanker property), 152
intercept_ (xgboost.XGBRegressor property), 136
intercept_ (xgboost.XGBRFClassifier property), 168
intercept_ (xgboost.XGBRFRegressor property), 160
LearningRateScheduler (class in xgboost.callback), 174
load_config() (xgboost.Booster method), 124
load_model() (xgboost.Booster method), 124
load_model() (xgboost.dask.DaskXGBClassifier method), 187
load_model() (xgboost.dask.DaskXGBRanker method), 204
load_model() (xgboost.dask.DaskXGBRegressor method), 195
load_model() (xgboost.dask.DaskXGBRFClassifier method), 220
load_model() (xgboost.dask.DaskXGBRFRegressor method), 211
load_model() (xgboost.XGBClassifier method), 144
load_model() (xgboost.XGBRanker method), 153
load_model() (xgboost.XGBRegressor method), 136
load_model() (xgboost.XGBRFClassifier method), 168
load_model() (xgboost.XGBRFRegressor method), 160
module
xgboost.callback, 172
xgboost.core, 115
xgboost.dask, 176
xgboost.plotting, 170
xgboost.sklearn, 130
xgboost.training, 127
n_features_in_ (xgboost.dask.DaskXGBClassifier property), 187
n_features_in_ (xgboost.dask.DaskXGBRanker property), 204
n_features_in_ (xgboost.dask.DaskXGBRegressor property), 195
n_features_in_ (xgboost.dask.DaskXGBRFClassifier property), 220
n_features_in_ (xgboost.dask.DaskXGBRFRegressor property), 212
n_features_in_ (xgboost.XGBClassifier property), 144
n_features_in_ (xgboost.XGBRanker property), 153
n_features_in_ (xgboost.XGBRegressor property), 136
n_features_in_ (xgboost.XGBRFClassifier property), 168
n_features_in_ (xgboost.XGBRFRegressor property), 160
num_boosted_rounds() (xgboost.Booster method), 125
num_features() (xgboost.DMatrix method), 117
num_features() (xgboost.Booster method), 125
num_row() (xgboost.DMatrix method), 117
plot_importance() (in module xgboost), 170
plot_tree() (in module xgboost), 171
predict() (in module xgboost), 179
predict() (xgboost.Booster method), 125
predict() (xgboost.dask.DaskXGBClassifier method), 187
predict() (xgboost.dask.DaskXGBRanker method), 204
predict() (xgboost.dask.DaskXGBRegressor method), 196
predict() (xgboost.dask.DaskXGBRFClassifier method), 220
predict() (xgboost.dask.DaskXGBRFRegressor method), 212
predict() (xgboost.XGBClassifier method), 144
predict() (xgboost.XGBRanker method), 153
predict() (xgboost.XGBRegressor method), 136
predict() (xgboost.XGBRFClassifier method), 168
predict() (xgboost.XGBRFRegressor method), 160
predict_proba() (xgboost.dask.DaskXGBClassifier method), 188
predict_proba() (xgboost.dask.DaskXGBRFClassifier method), 221
predict_proba() (xgboost.XGBClassifier method), 145
predict_proba() (xgboost.XGBRFClassifier method), 169

R
RayParams (class in xgboost_ray), 52

S
save_binary() (xgboost.DMatrix method), 117
save_config() (xgboost.Booster method), 126
save_model() (xgboost.Booster method), 126
save_model() (xgboost.dask.DaskXGBClassifier method), 188
save_model() (xgboost.dask.DaskXGBRanker method), 205
save_model() (xgboost.dask.DaskXGBRegressor method), 196
save_model() (xgboost.dask.DaskXGBRFClassifier method), 221
save_model() (xgboost.dask.DaskXGBRFRegressor method), 212
save_model() (xgboost.XGBClassifier method), 145
save_model() (xgboost.XGBRanker method), 154
save_model() (xgboost.XGBRegressor method), 137
save_model() (xgboost.XGBRFClassifier method), 169
save_model() (xgboost.XGBRFRegressor method), 161
save_raw() (xgboost.Booster method), 126
score() (xgboost.dask.DaskXGBClassifier method), 188
score() (xgboost.dask.DaskXGBRegressor method), 196
score() (xgboost.dask.DaskXGBRFClassifier method), 221
score() (xgboost.dask.DaskXGBRFRegressor method), 213
score() (xgboost.XGBClassifier method), 145
score() (xgboost.XGBRegressor method), 137
score() (xgboost.XGBRFClassifier method), 170
score() (xgboost.XGBRFRegressor method), 161
set_attr() (xgboost.Booster method), 126
set_base_margin() (xgboost.DMatrix method), 117
set_config() (in module xgboost), 114
set_float_info() (xgboost.DMatrix method), 118
set_float_info_npy2d() (xgboost.DMatrix method), 118
set_group() (xgboost.DMatrix method), 118
set_info() (xgboost.DMatrix method), 118
set_label() (xgboost.DMatrix method), 118
set_param() (xgboost.Booster method), 126
set_params() (xgboost.dask.DaskXGBClassifier method), 189
set_params() (xgboost.dask.DaskXGBRanker method), 205
set_params() (xgboost.dask.DaskXGBRegressor method), 197
set_params() (xgboost.dask.DaskXGBRFClassifier method), 222
set_params() (xgboost.dask.DaskXGBRFRegressor method), 213
set_params() (xgboost.XGBClassifier method), 146
set_params() (xgboost.XGBRanker method), 154
set_params() (xgboost.XGBRegressor method), 138
set_params() (xgboost.XGBRFClassifier method), 170
set_params() (xgboost.XGBRFRegressor method), 162
set_uint_info() (xgboost.DMatrix method), 119
set_weight() (xgboost.DMatrix method), 119
slice() (xgboost.DMatrix method), 119

T
to_graphviz() (in module xgboost), 171
train() (in module xgboost), 127
train() (in module xgboost.dask), 178
TrainingCallback (class in xgboost.callback), 172
TrainingCheckPoint (class in xgboost.callback), 175
trees_to_dataframe() (xgboost.Booster method), 127

U
update() (xgboost.Booster method), 127

X
XGBClassifier (class in xgboost), 138
xgboost.callback
module, 172
xgboost.core
module, 115
xgboost.dask
module, 176
xgboost.plotting
module, 170
xgboost.sklearn
module, 130
xgboost.training
module, 127
XGBRanker (class in xgboost), 146
XGBRegressor (class in xgboost), 130
XGBRFClassifier (class in xgboost), 162
XGBRFRegressor (class in xgboost), 154