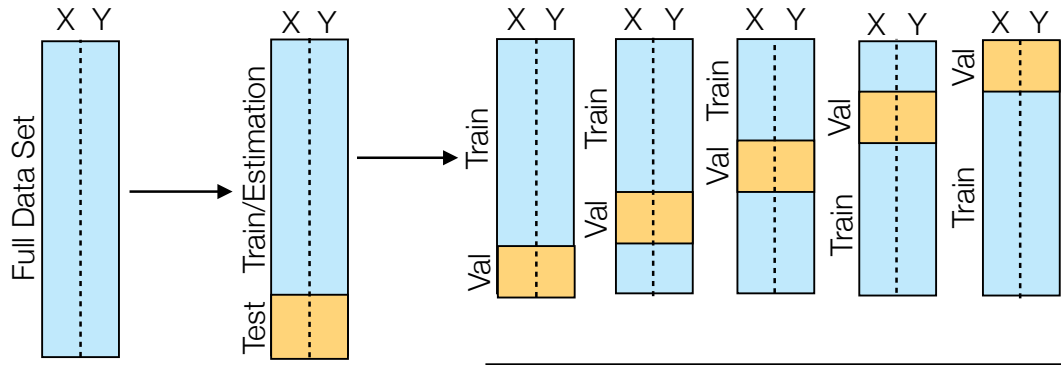
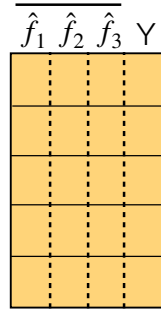


Stacking Schematic

Data Partitioning



Stacked Model Estimation



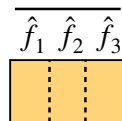
Obtain predictions for each validation fold from each stage 1 model, trained on the corresponding training set

Estimate stage 2 stacking model g :

$$\hat{Y}_i = \hat{g}(\hat{f}_1(X_i), \hat{f}_2(X_i), \hat{f}_3(X_i))$$

Stacked Model Prediction

Obtain predictions for the test set from each stage 1 model, trained on the full training/estimation set



Predict based on stage 2 stacking model g :

$$\hat{Y}_i = \hat{g}(\hat{f}_1(X_i), \hat{f}_2(X_i), \hat{f}_3(X_i))$$