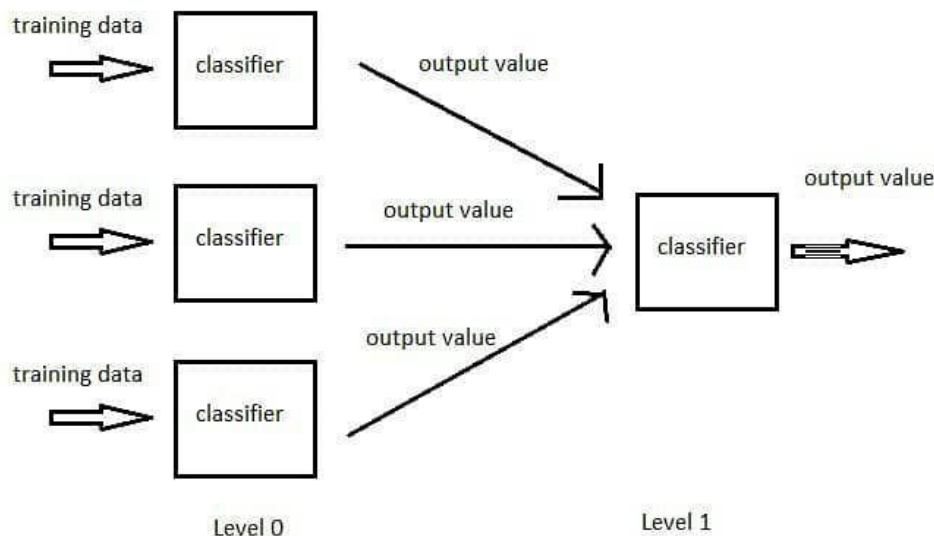


Stacking Ensemble method

- Stacking is an ensemble learning technique which is used to combine the predictions of diverse models into one single model also known as the meta-models.
- All the individual models are trained separately on the complete training data set and fine-tuned (cross-validation) to achieve greater accuracy. The bias and variance trade-off is taken care of for each model.
- The final model, also known as the meta-model is fed either the class labels predicted by the base models or the predicted probabilities for each class label.

Concept Diagram of Stacking



Stacking Ensemble method

- The meta-model is then trained based on the outputs given by the base models. In stacking, a new model is trained based on the predictions made by the previous models.
- You can add multiple layers and all the layers are trained sequentially one after another.
- The final stage consists of one single powerful model, which gives us the final output by combining the output of all the models present in the previous layers.
- This single powerful model at the end of a stacking pipeline is called the meta-model.