
Second Sequence Journal Shrink Waist

boosted regression (boosting): an introductory tutorial ... - 4 3 options boost determines the number of iterations that maximizes the likelihood, or, equivalently, the pseudo r squared. the pseudo r2 is defined as $r^2 = 1 - l_1 / l_0$ where l_1 and l_0 are the log likelihood of the full model and intercept-only model respectively.

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