

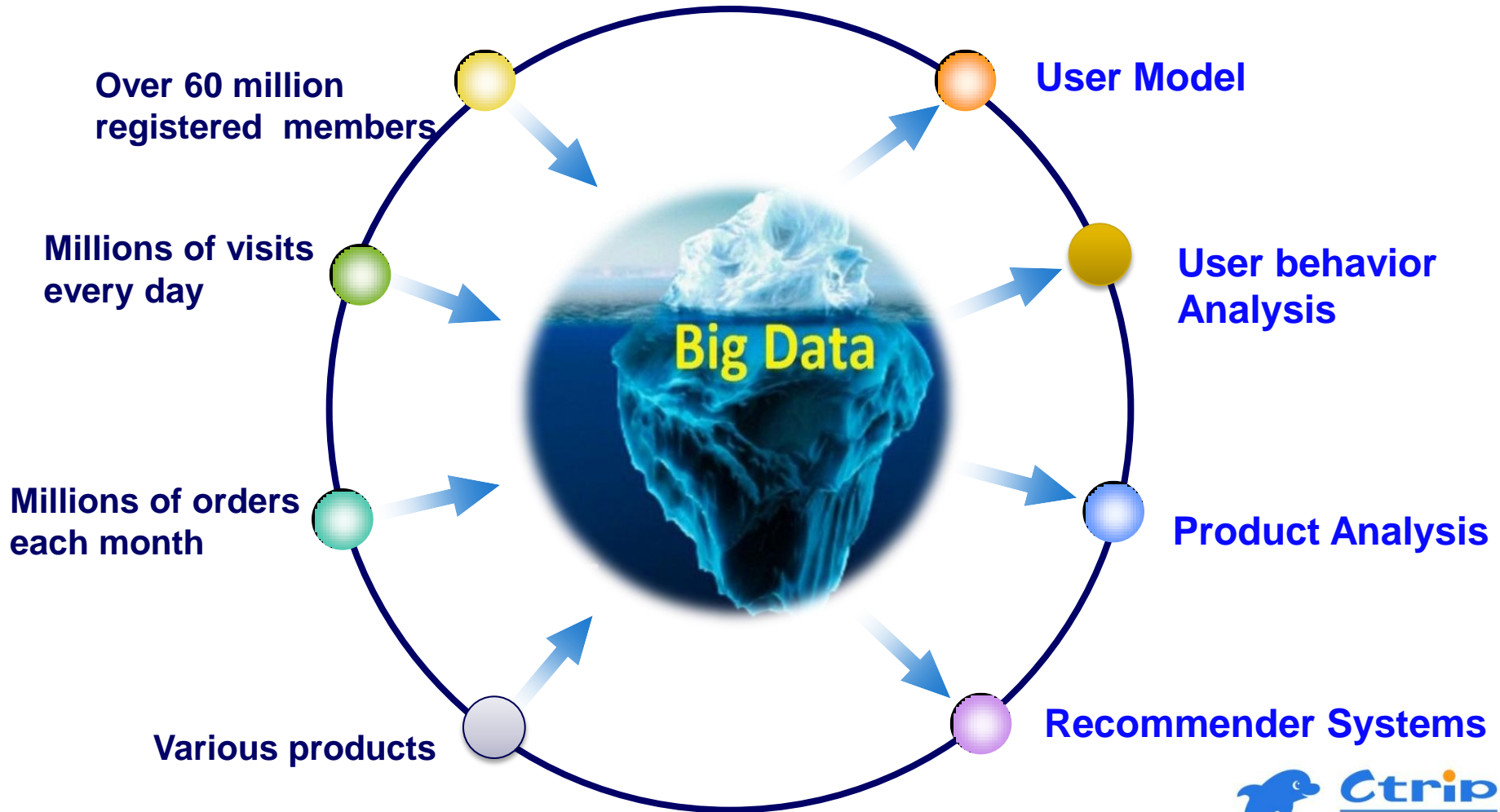


R在旅游行业中的应用

甘华来
商业智能部



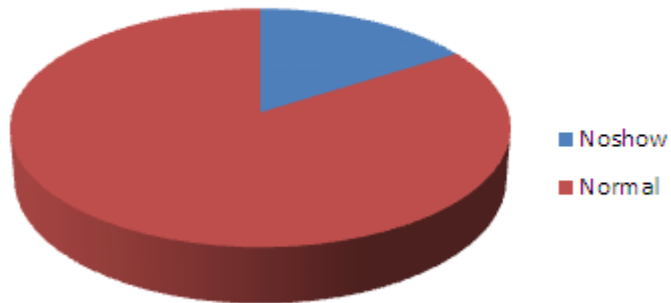
Big Data in Ctrip



Hotel Reservations



- Millions of orders each month, some of them are noshow orders



- Noshow orders need human review (**hundreds of staffs do this work**)



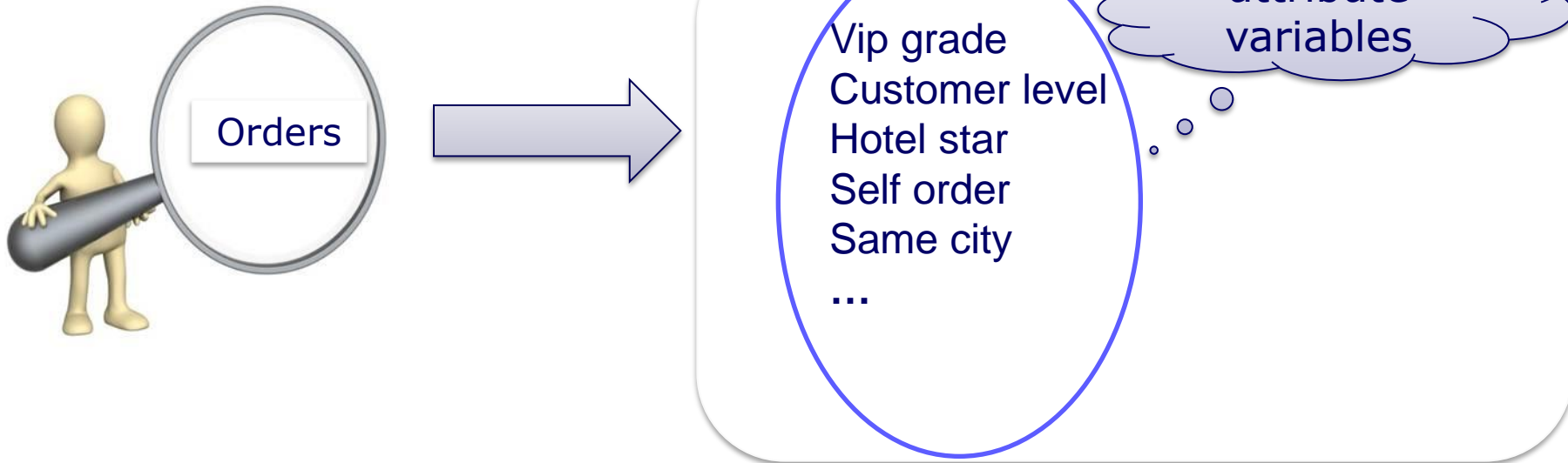


Can predict noshow orders
before the manual review???

This is a very interesting case
of **Machine Learning**.



Data Features



GBM(Gradient Boosted Models) :

- One of the most widely used learning algorithms in machine learning today
- It is adaptable, easy to interpret, and produces highly accurate models
- Successful applied in Yahoo/eBay/Amazon/Linkedin...

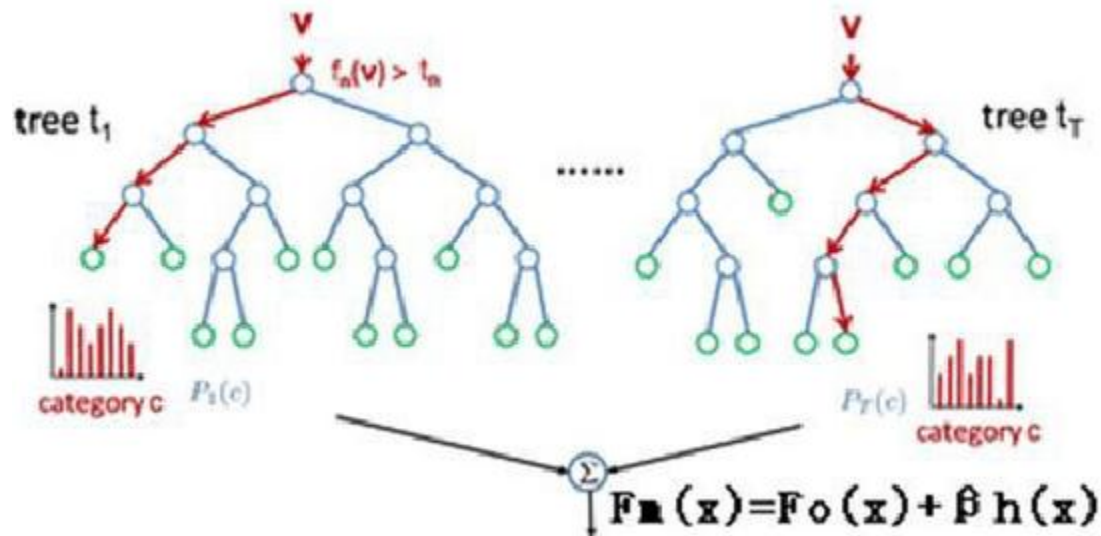


GBM



GBM: Gradient Boosted Models, was invented by **Jerome H. Friedman** in 1999.

↙
GBDT (Gradient Boosted Decision Trees); **GBRT** (Gradient Boosted Regression Trees)
MART (Multiple Additive Regression Trees); **TreeNet/Treelink**



GBM Package



```
> library(gbm)
> model <- gbm(formula = formula(data), shrinkage=0.01, bag.fraction = 0.5
+             distribution='bernoulli',cv.folds=5,n.trees=3000,
+             interaction.depth=3,verbose=F)
```

Arguments

shrinkage: the learning rate or step-size reduction

distribution: the form of loss function

cv.folds: number of cross-validation folds to perform

n.trees: the total number of trees to fit

bag.fraction: subsampling fraction, 0.5 is probably best

interaction.depth: the maximum depth of variable interactions

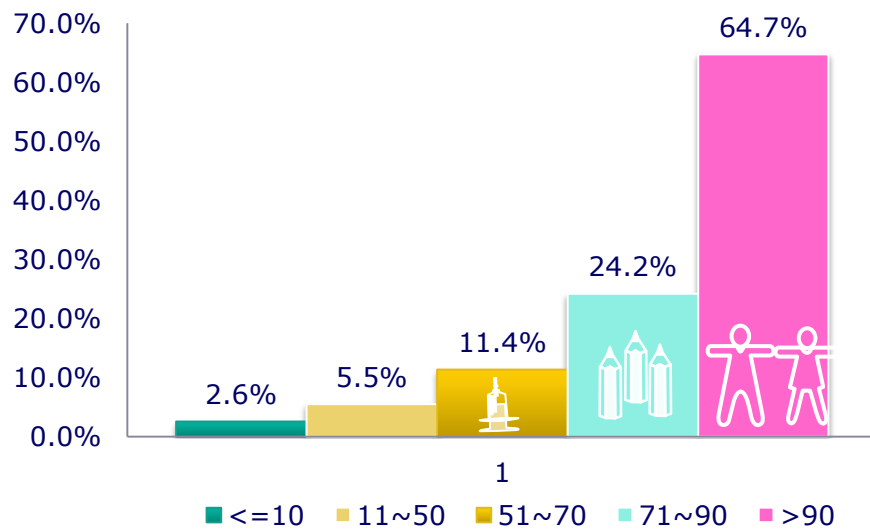
```
print(pretty.gbm.tree(gbm1,1)) ## compactly print the first tree
```



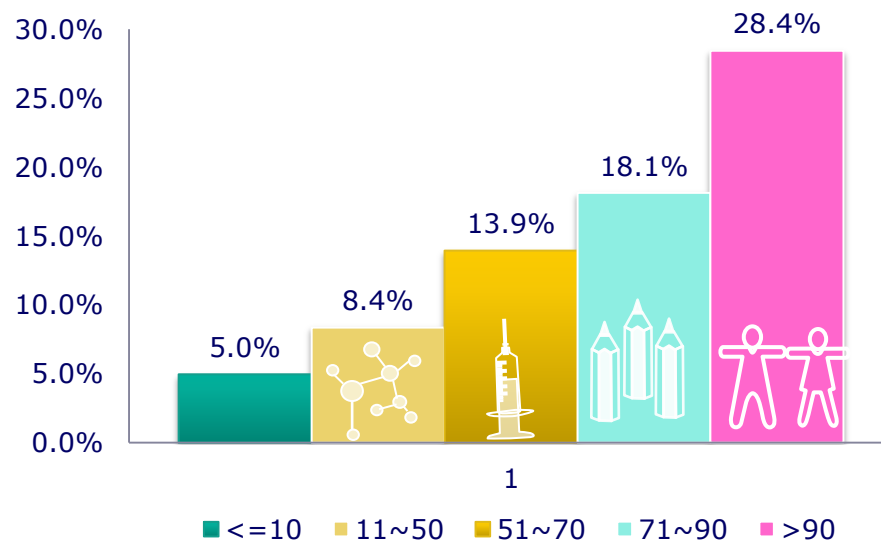
GBM vs. Regression



1. GBM



2. Logistic Regression







Thank you!

