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Cross validation and Parallelisation for TMVA

Thursday, 13 September 2018 09:15 (15 minutes)

Cross validation, an important tool for optimising and understanding generalisation performance of large models (many tunable parameters), was recently introduced in TMVA. Currently implemented to estimate model performance, developments are ongoing for model selection. This talk will give an introduction to what CV is and how it is used in TMVA, with particular focus on HEP applications.

Concurrently efforts to parallelise evaluation of cross validation has been ongoing. We will show how to use the current implementation, performance benchmarks and where development is headed.

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Session Classification: Multivariate Analysis

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