H2O option mapping — Mapping of H2OML estimation options to H2O⁺

Description Also see

Description

The H2OML suite of commands in Stata provides a wrapper for H2O. To facilitate the transition and clear up a potential ambiguity that you might encounter, in this entry we provide a mapping of h2oml gbm and h2oml rf option names in Stata to the H2O option names available in H2O GBM and H2O random forest. For options corresponding to hyperparameter tuning and grid search (via h2oml's tune () option), we refer you to documentation for H2O tuning.

H2OML in Stata	H2O
* loss()	distribution
<pre>validframe()</pre>	validation_frame
cv(#)	nfolds
cv(cvmethod)	fold_assignment
cv(varname)	fold_column
h2orseed()	seed
encode()	categorical_encoding
stop(#)	stopping_rounds
<pre>stop(metric())</pre>	stopping_metric
stop(tolerance)	stopping_tolerance
<pre>maxtime()</pre>	max_runtime_secs
scoreevery()	score_tree_interval
* monotone()	monotone_constraints
ntrees()	ntrees
*lrate()	<pre>learn_rate (GBM option)</pre>
*lratedecay()	learn_rate_annealing
<pre>maxdepth()</pre>	max_depth
<pre>minobsleaf()</pre>	min_rows
*predsamprate()	col_sample_rate
†predsampvalue()	mtries
<pre>samprate()</pre>	sample_rate
<pre>minsplitthreshold()</pre>	min_split_improvement
<pre>binscat()</pre>	nbins_cats
binsroot()	nbins_top_level
binscont()	nbins
<pre>tune(grid(gridspec))</pre>	strategy
<pre>tune(maxmodels())</pre>	max_models

^{*} indicates that the option is available only for GBM.

⁺These features are part of StataNow.

[†] indicates that the option is available only for random forest.

Also see

[H2OML] h2oml — Introduction to commands for Stata integration with H2O machine learning +

[H2OML] *h2oml gbm* — Gradient boosting machine for regression and classification⁺

[H2OML] h2oml rf — Random forest for regression and classification⁺

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