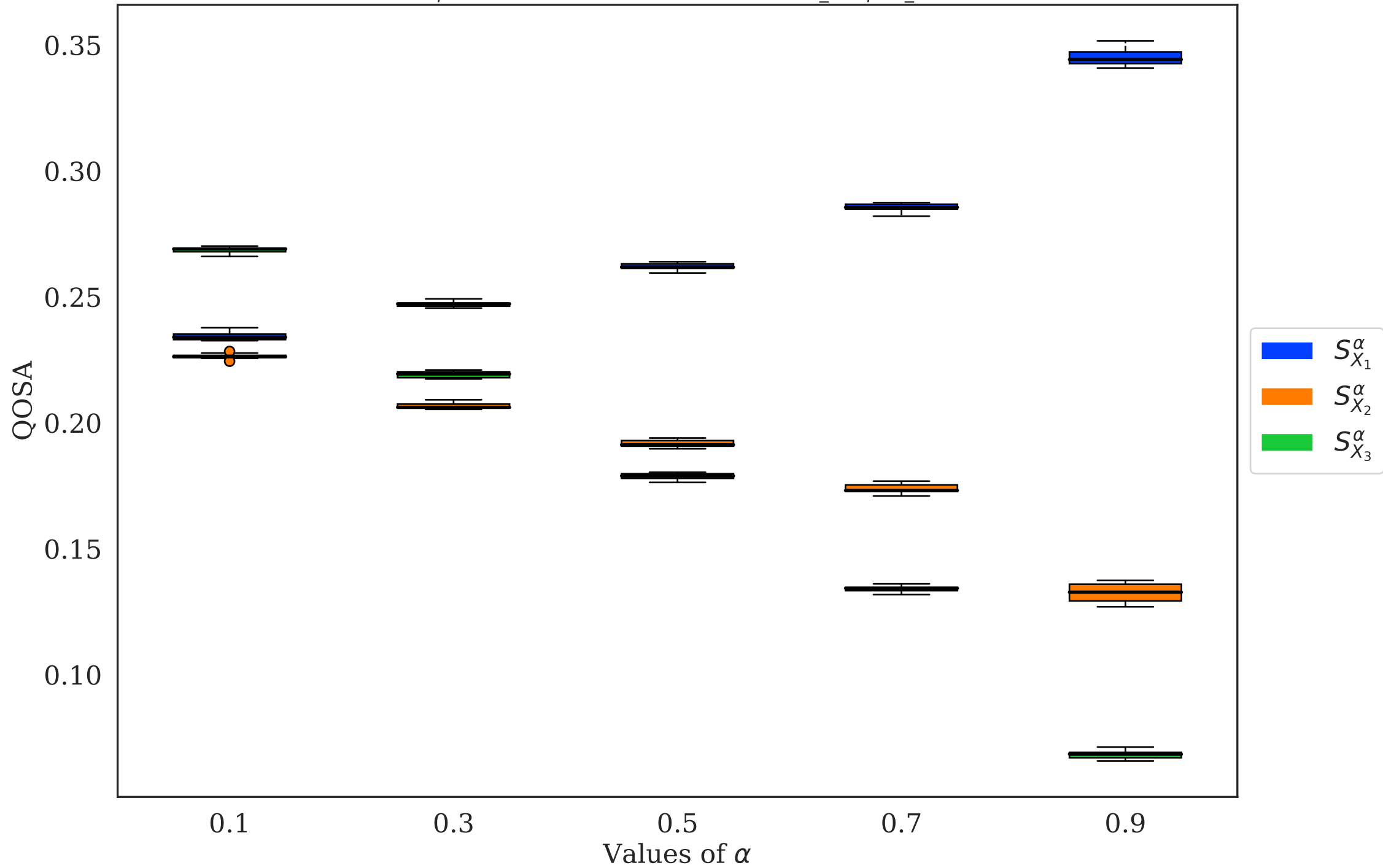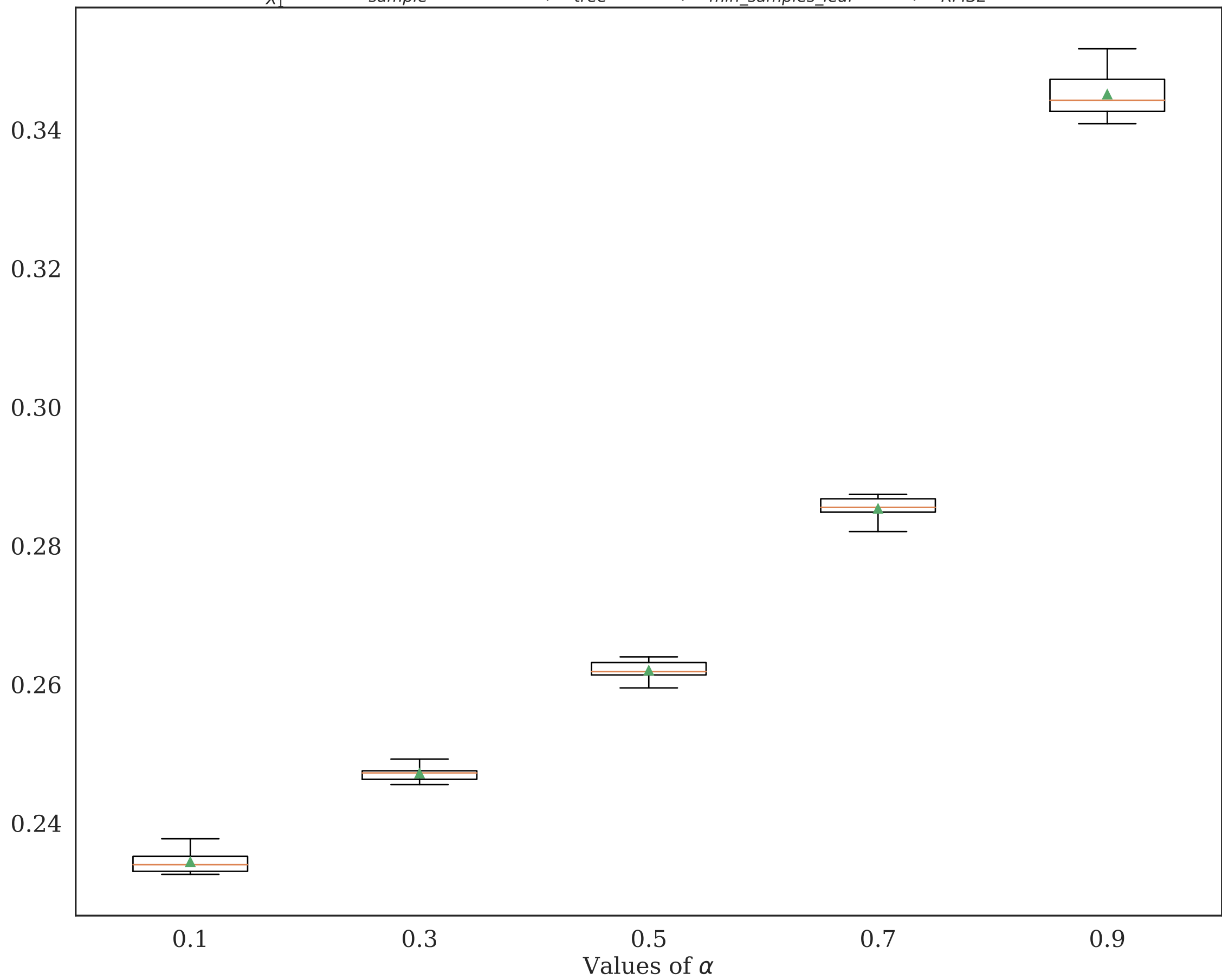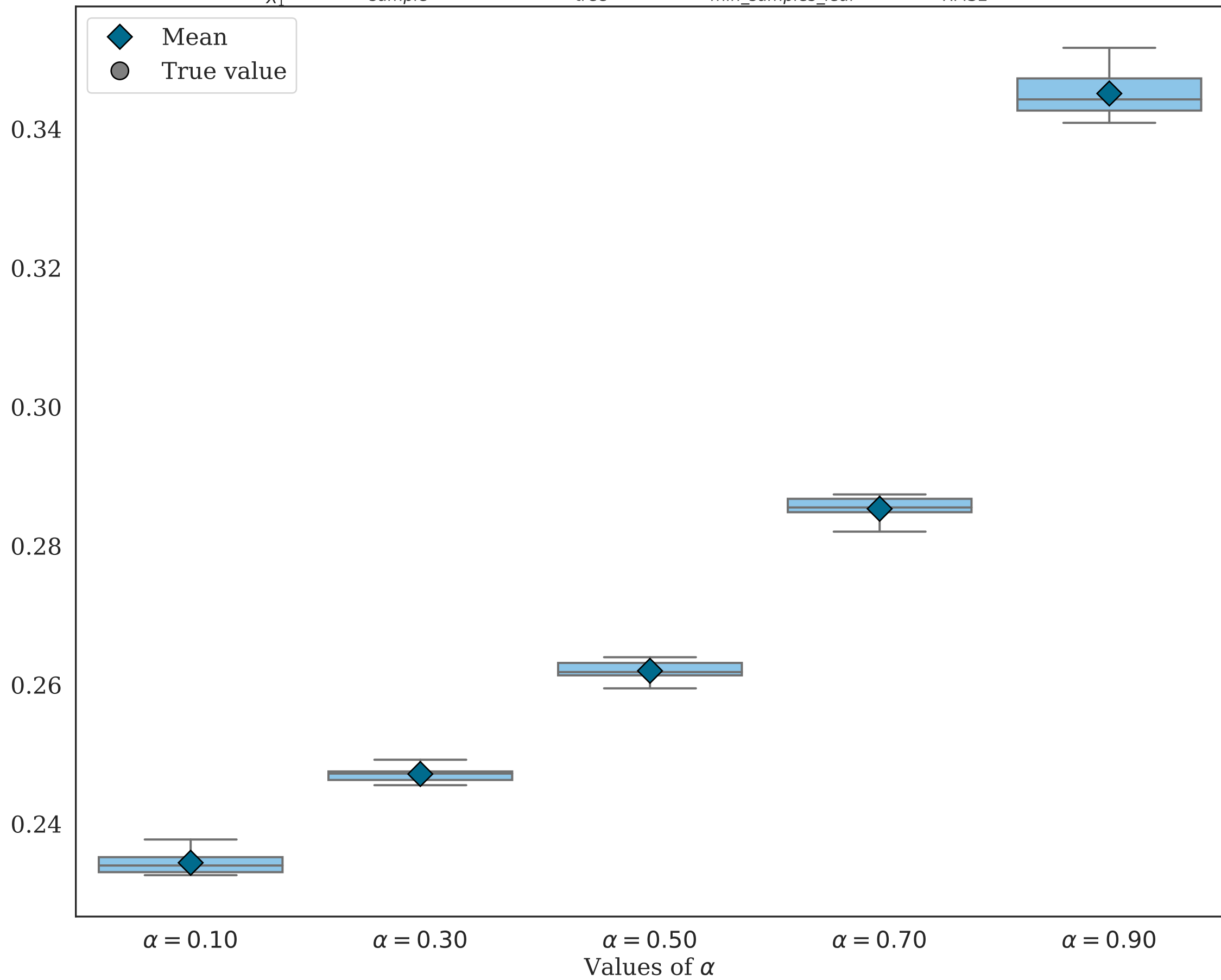Distribution of S^α with $N_{sample} = 100000$, $N_{tree} = 300$, $N_{min\_samples\_leaf} = 20$, $N_{fold} = 5$, $N_{RMSE} = 10$

$S_{X_1}^{\alpha}$ with $N_{sample} = 100000$, $N_{tree} = 300$, $N_{min\_samples\_leaf} = 20$, $N_{RMSE} = 10$
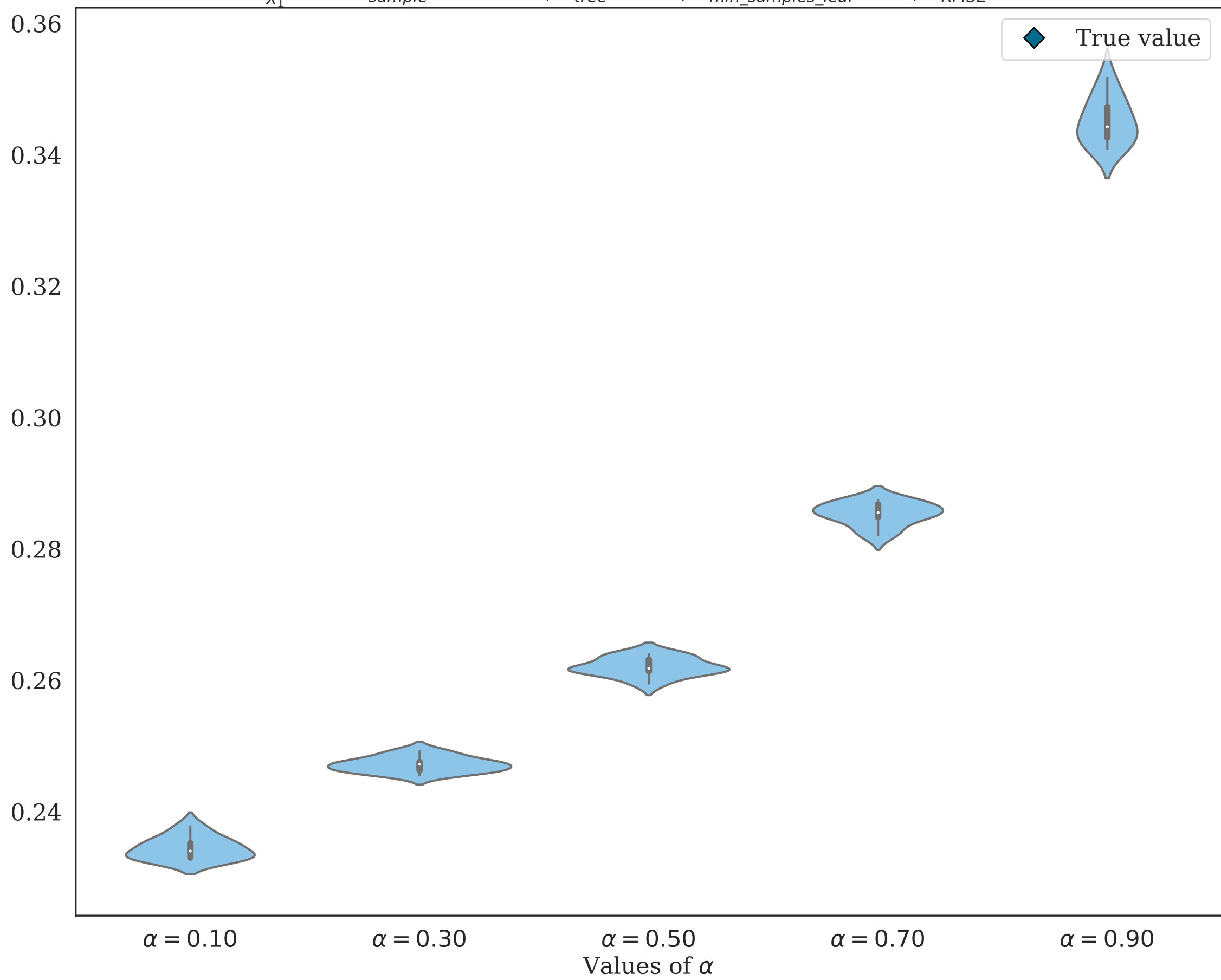
Values of α

Figure: $S_{X_1}^{\alpha}$ with $N_{sample} = 100000, N_{tree} = 300, N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$

$S^{\alpha}_{X_1}$ with $N_{sample} = 100000$, $N_{tree} = 300$, $N_{min\_samples\_leaf} = 20$, $N_{RMSE} = 10$

True value

Values of α

$\alpha = 0.10$ $\alpha = 0.30$ $\alpha = 0.50$ $\alpha = 0.70$ $\alpha = 0.90$

$S_{X_2}^{\alpha}$ with $N_{sample} = 100000$, $N_{tree} = 300$, $N_{min\_samples\_leaf} = 20$, $N_{RMSE} = 10$

Values of α

$S_{X_2}^{\alpha}$ with $N_{sample} = 100000, N_{tree} = 300, N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$
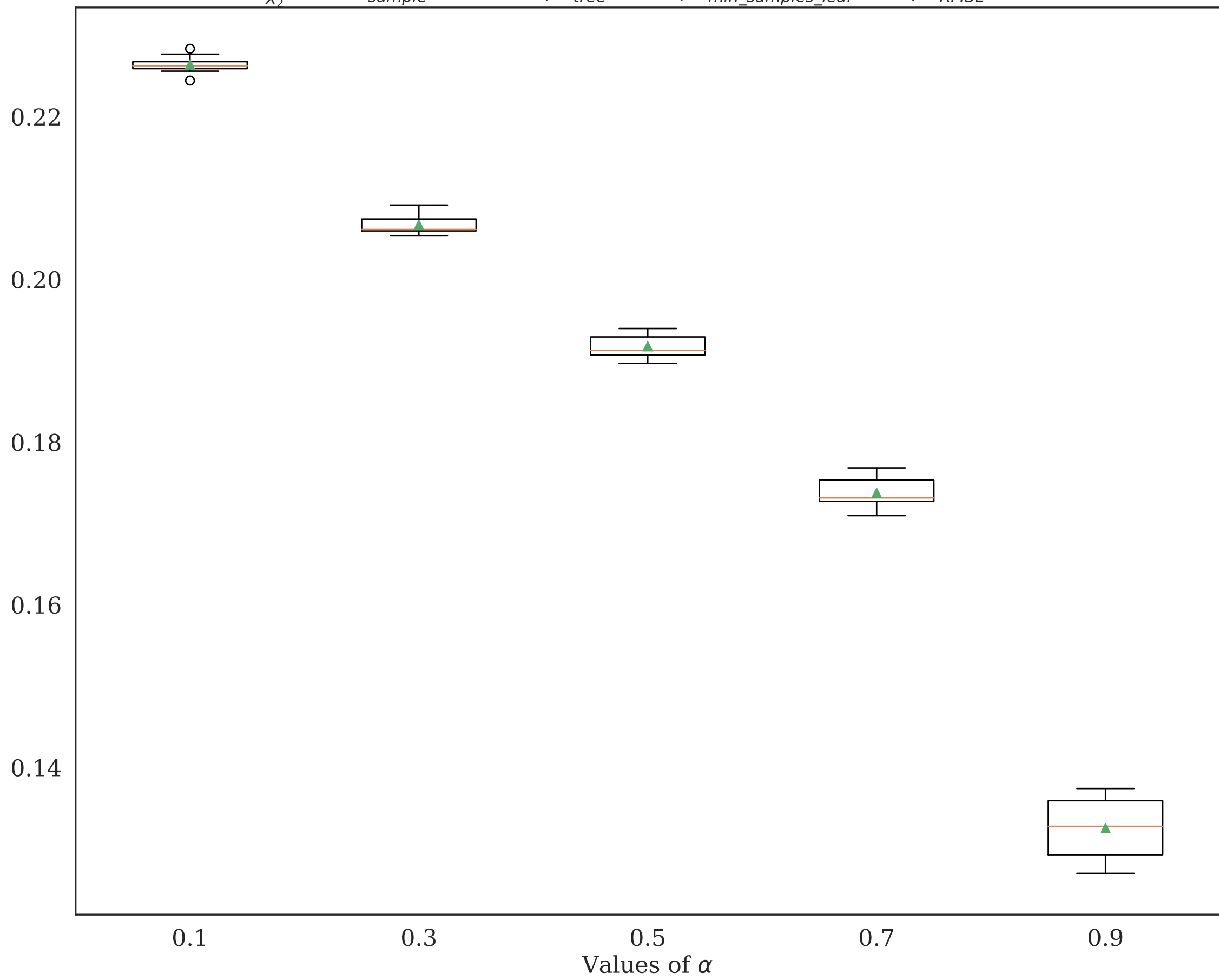
$S_{X_2}^{\alpha}$ with $N_{sample} = 100000, N_{tree} = 300, N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$
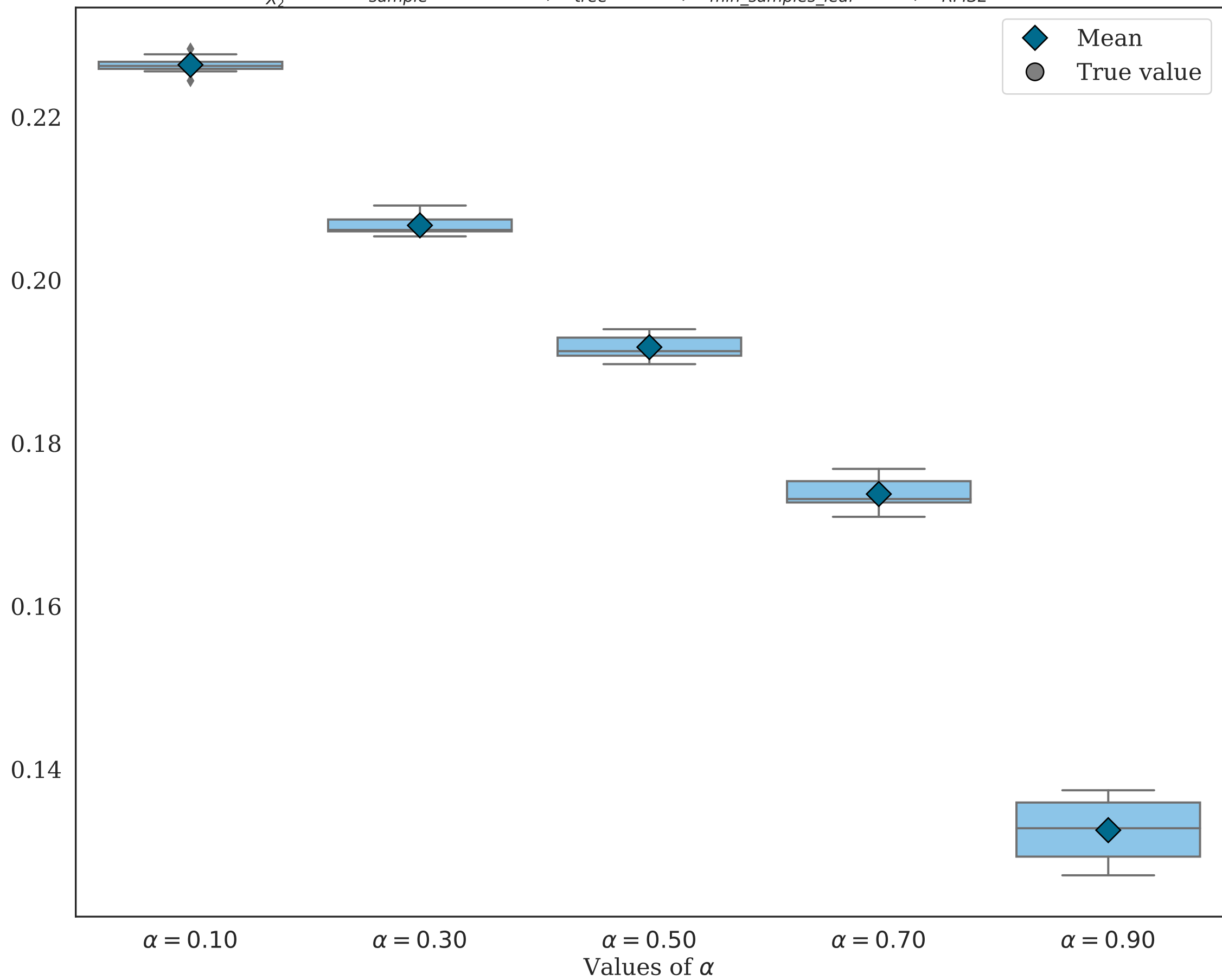
$S_{X_3}^\alpha$ with $N_{sample} = 100000, N_{tree} = 300, N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$
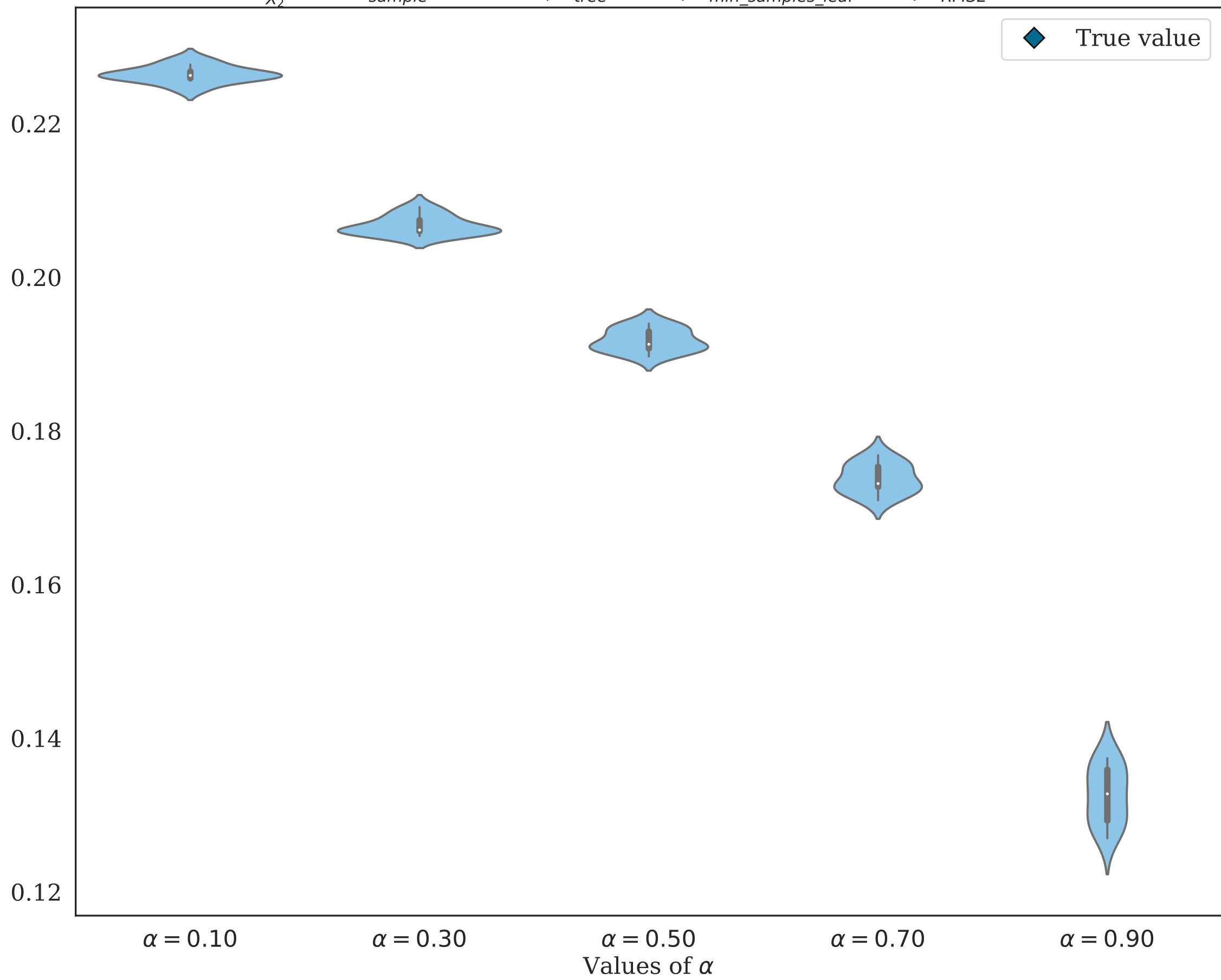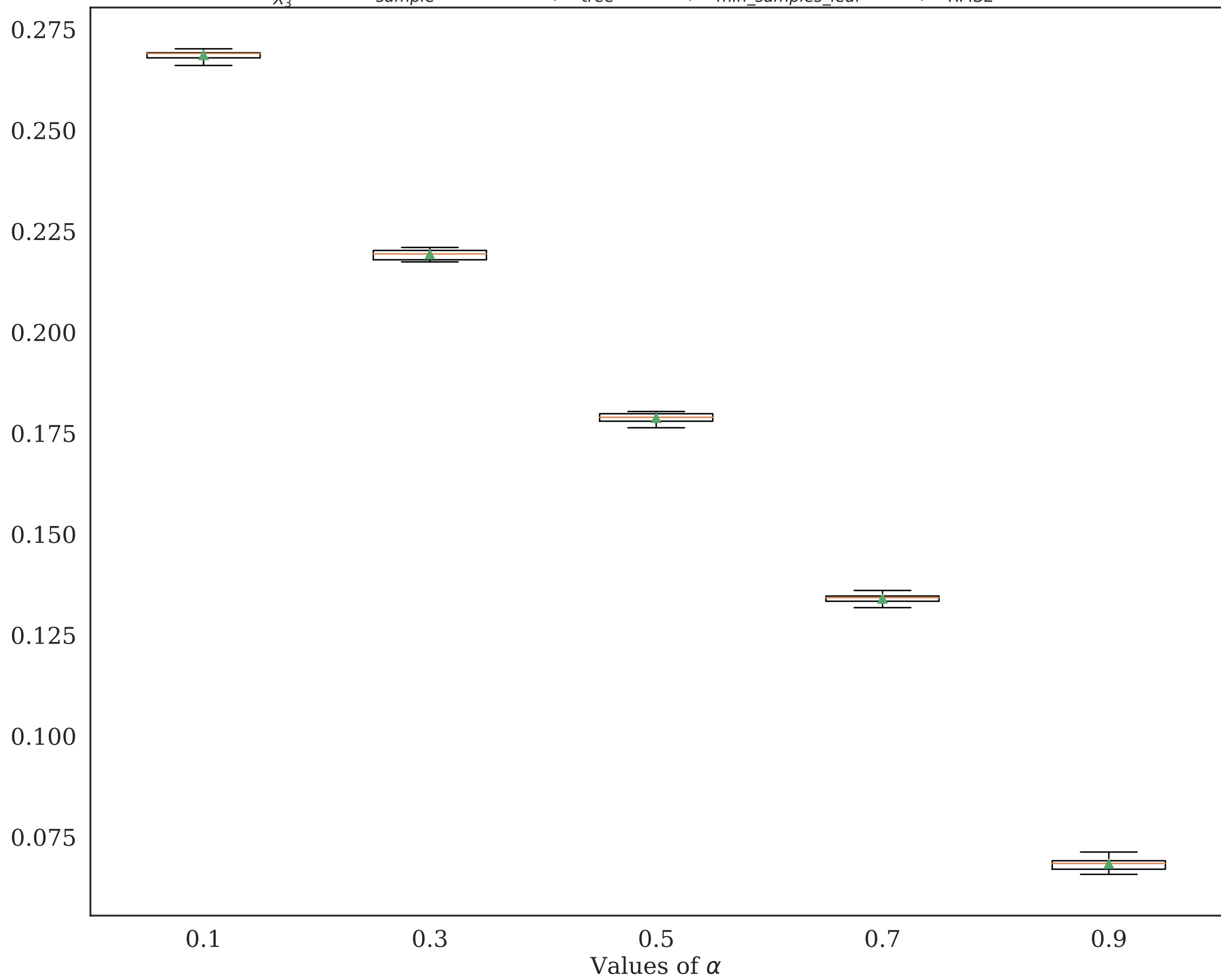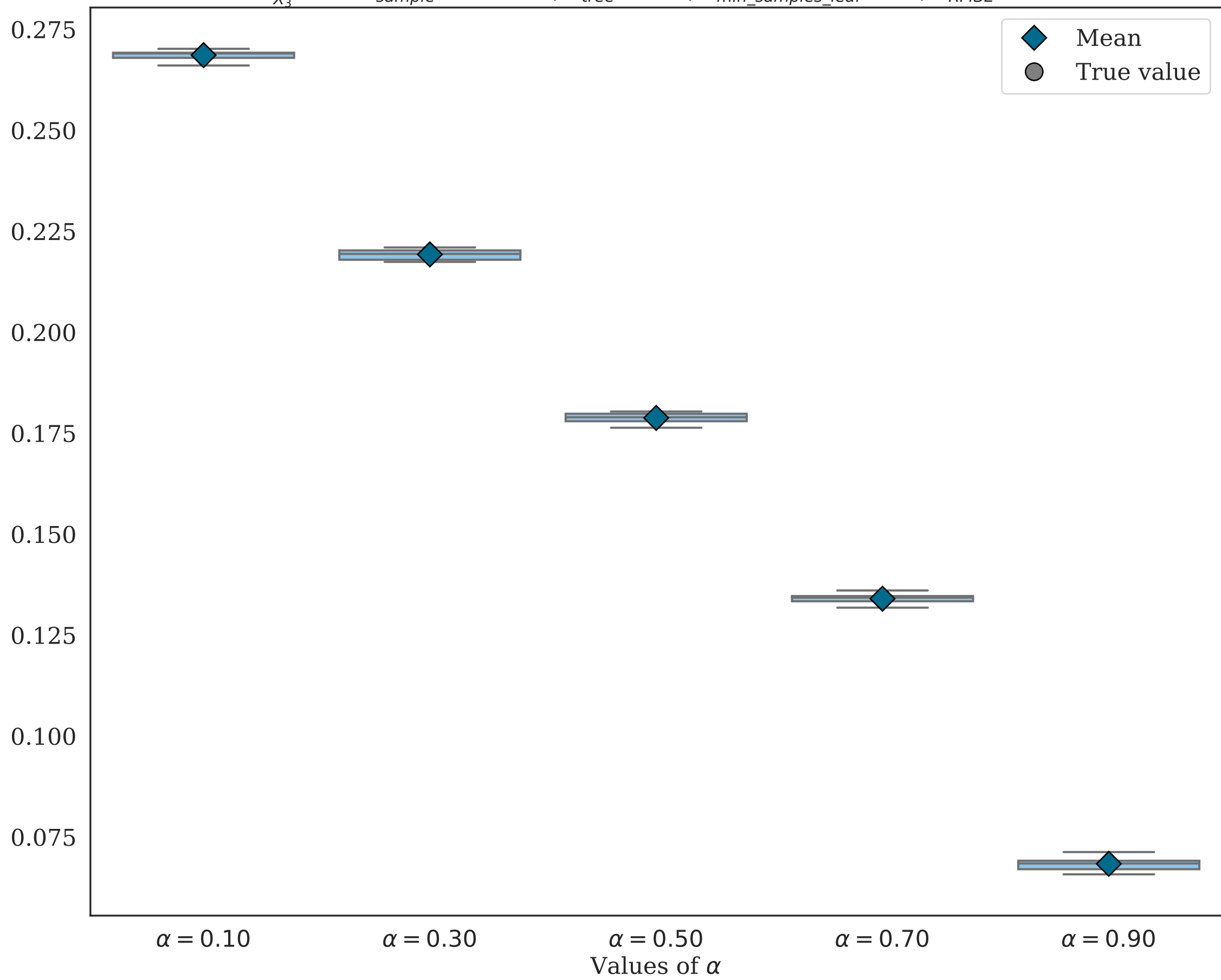
$S_{X_3}^{\alpha}$ with $N_{sample} = 100000$, $N_{tree} = 300$, $N_{min\_samples\_leaf} = 20$, $N_{RMSE} = 10$

$S_{X_3}^{\alpha}$ with $N_{sample} = 100000$, $N_{tree} = 300$, $N_{min\_samples\_leaf} = 20$, $N_{RMSE} = 10$

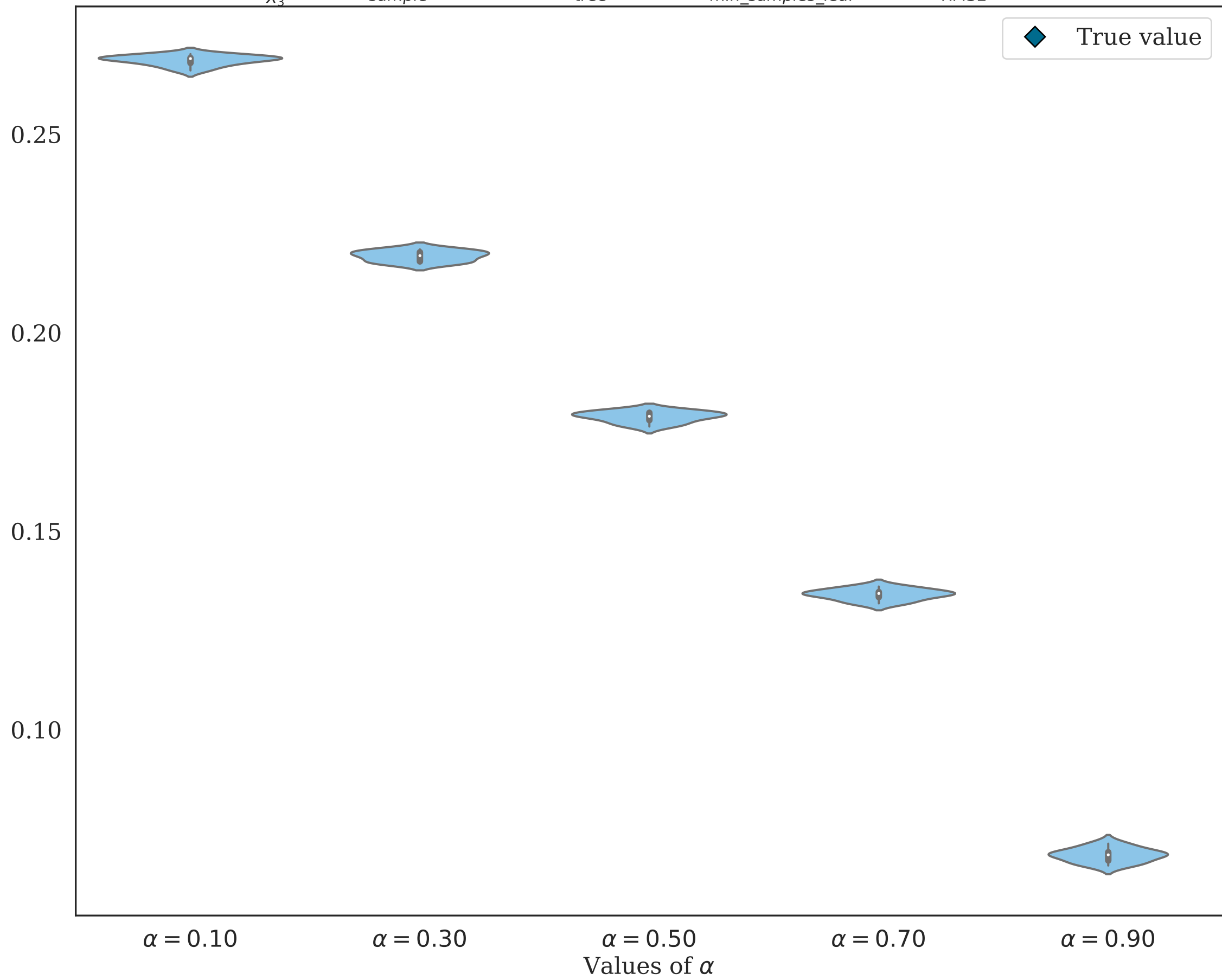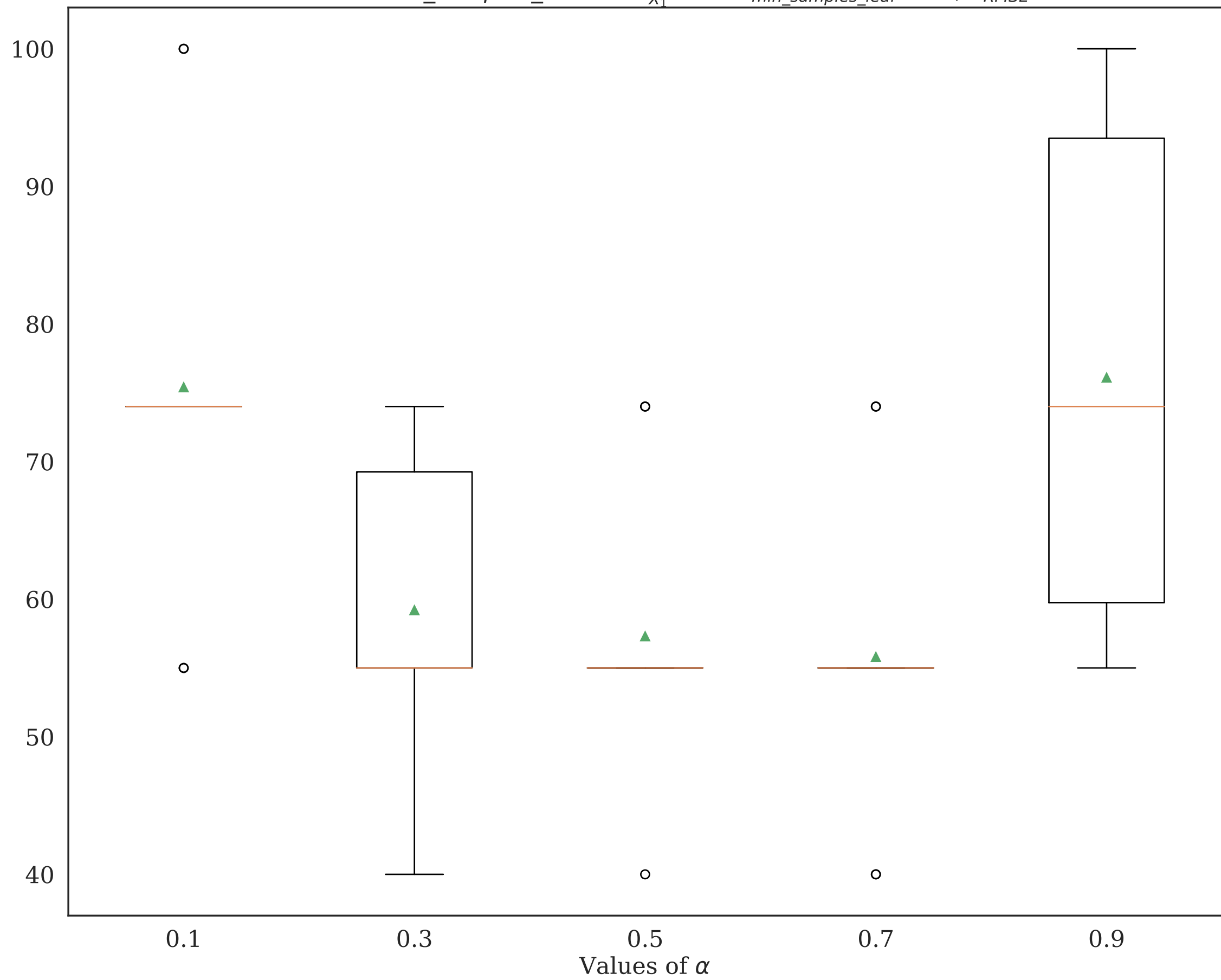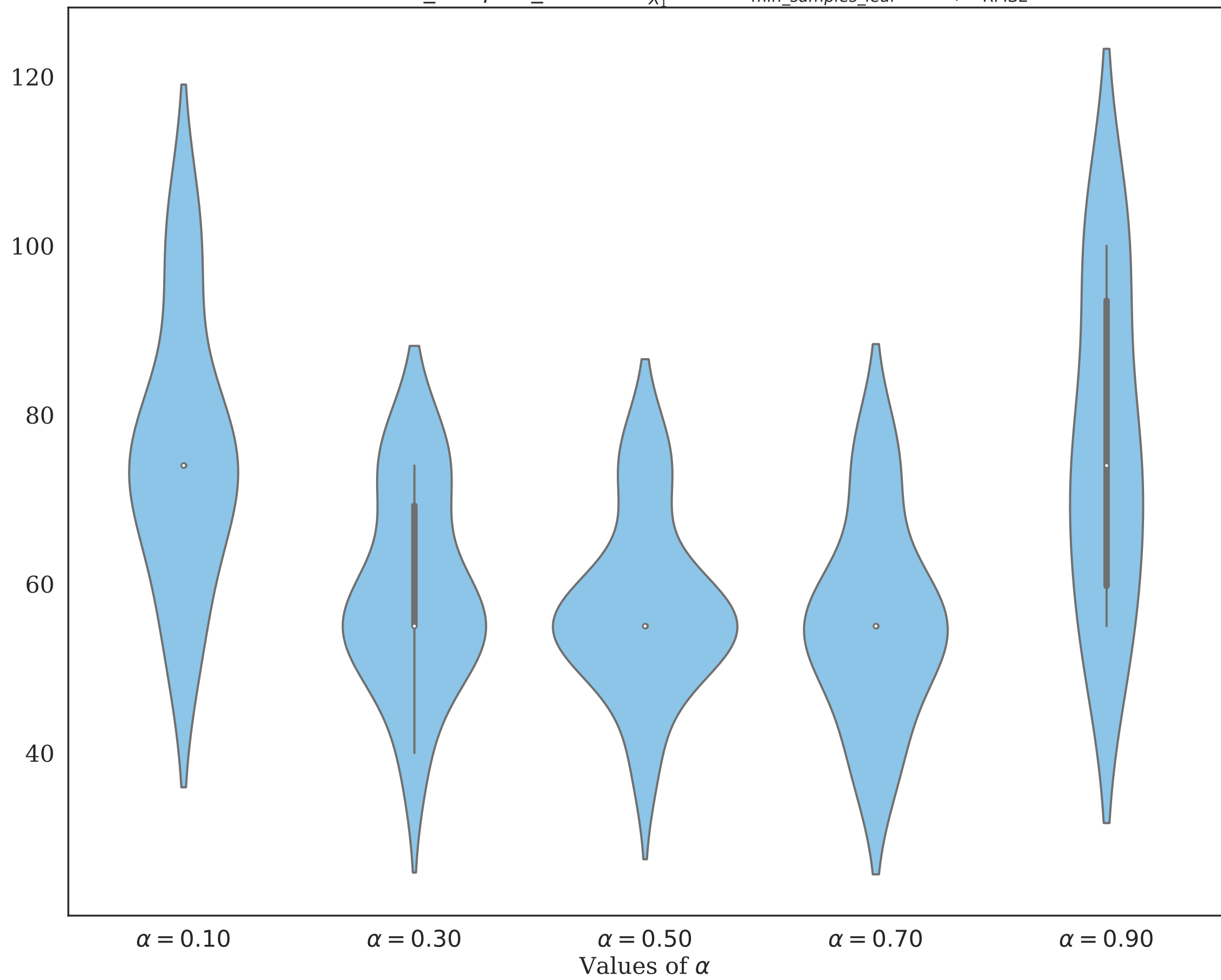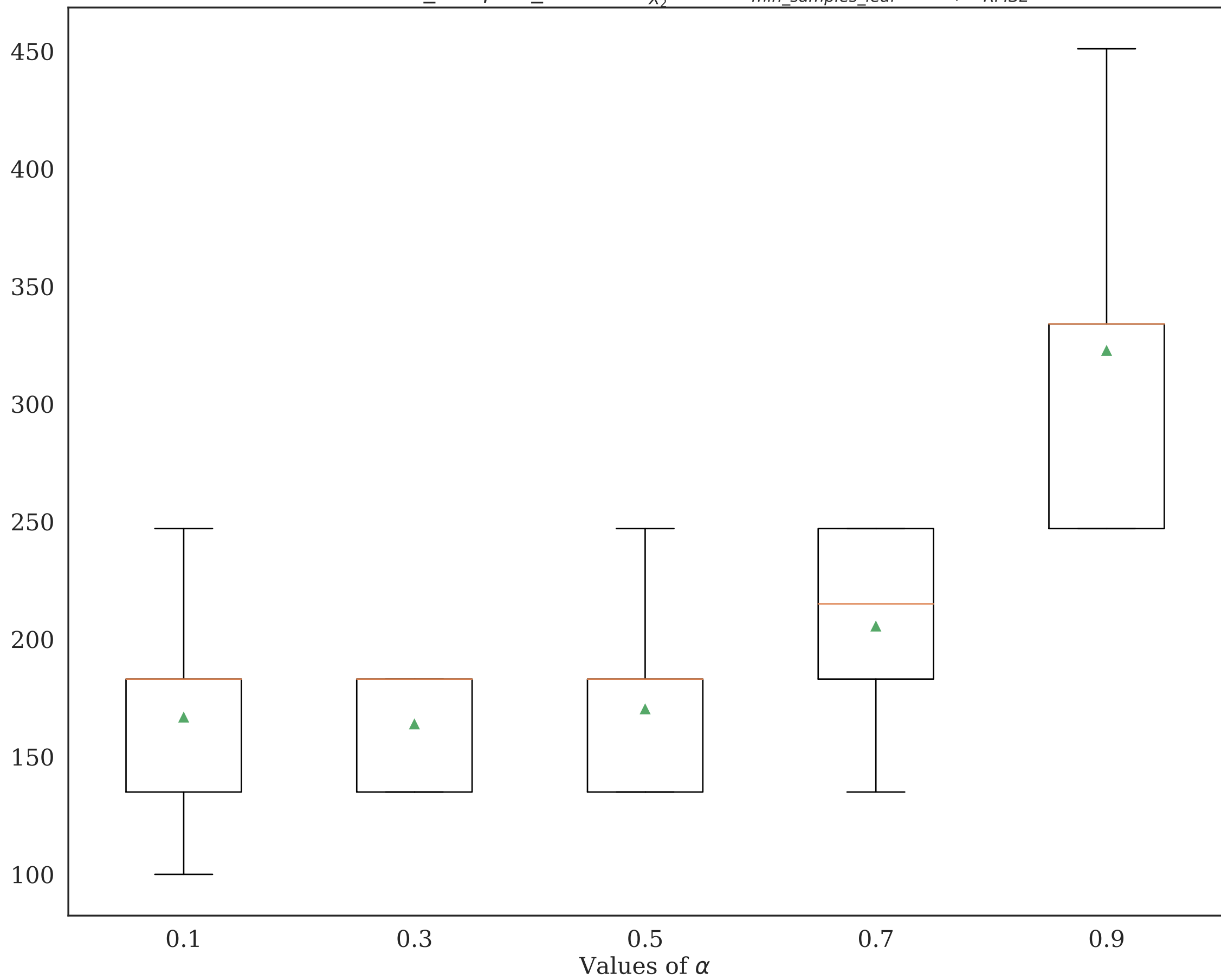Distribution of $min\_samples\_leaf$ for $S_{X_1}^{\alpha}$ with $N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$

Distribution of $min\_samples\_leaf$ for $S_{X_1}^{\alpha}$ with $N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$

Distribution of $min\_samples\_leaf$ for $S_{X_2}^{\alpha}$ with $N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$

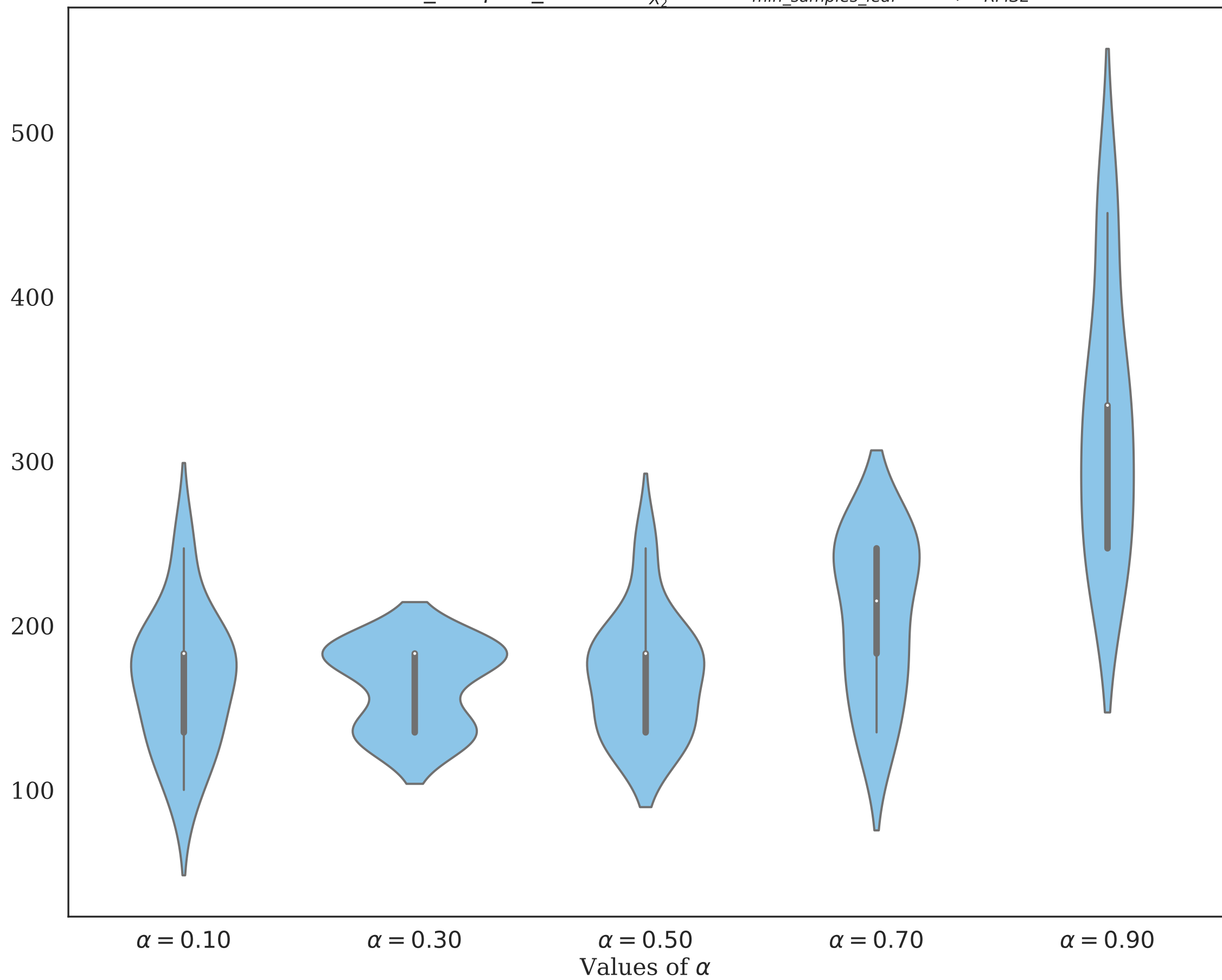Distribution of $min\_samples\_leaf$ for $S_{X_2}^{\alpha}$ with $N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$

Distribution of *min_samples_leaf* for $S_{X_3}^{\alpha}$ with $N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$

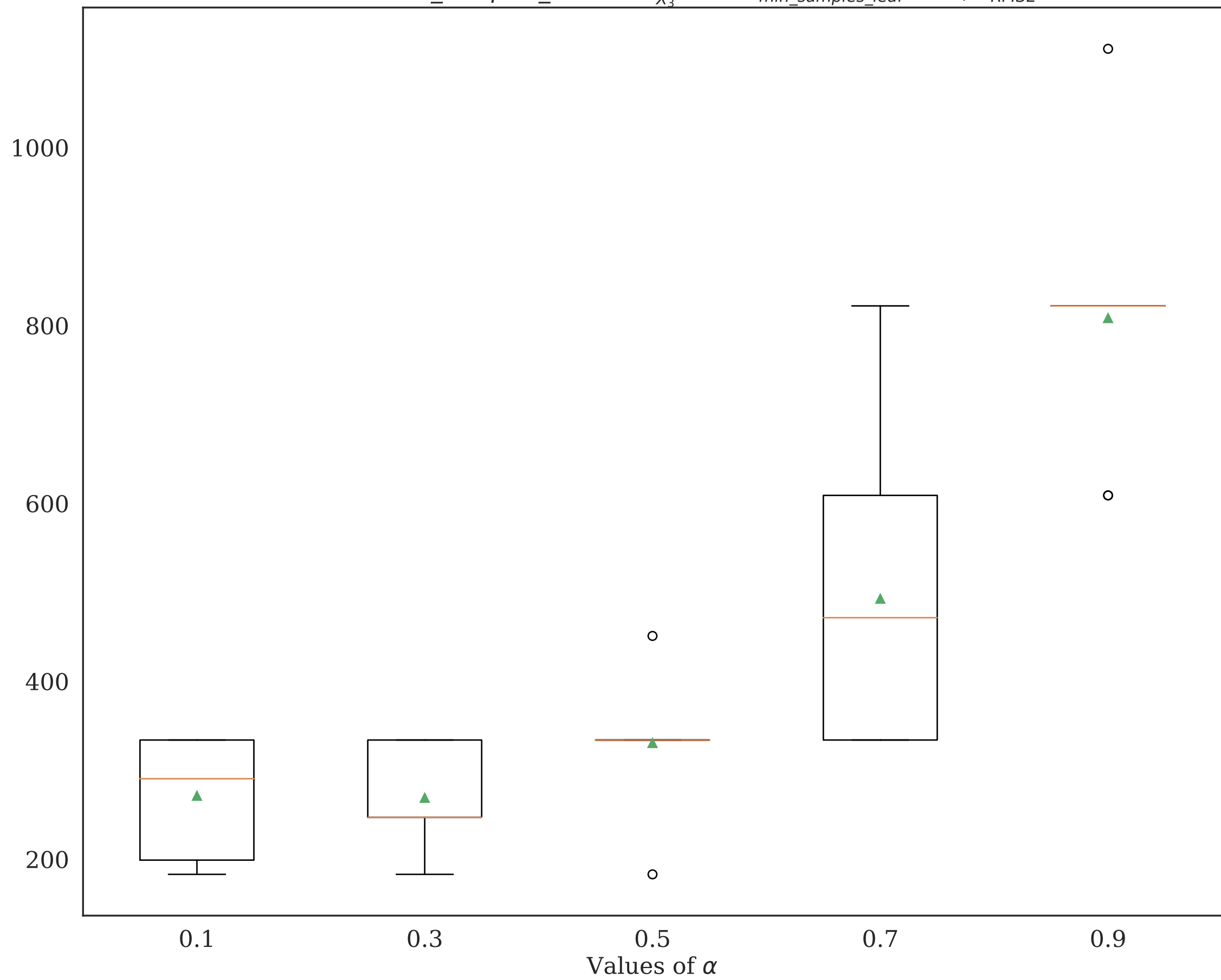Distribution of *min_samples_leaf* for $S_{X_3}^{\alpha}$ with $N_{min\_samples\_leaf} = 20, N_{RMSE} = 10$