

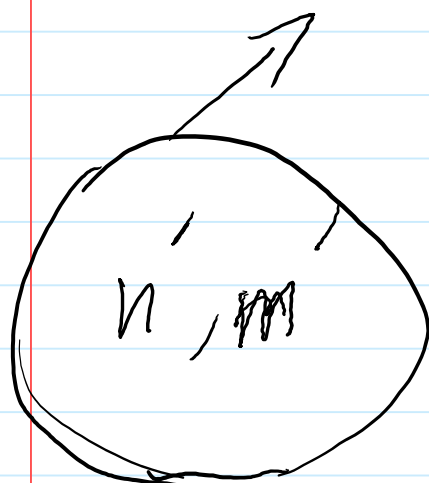
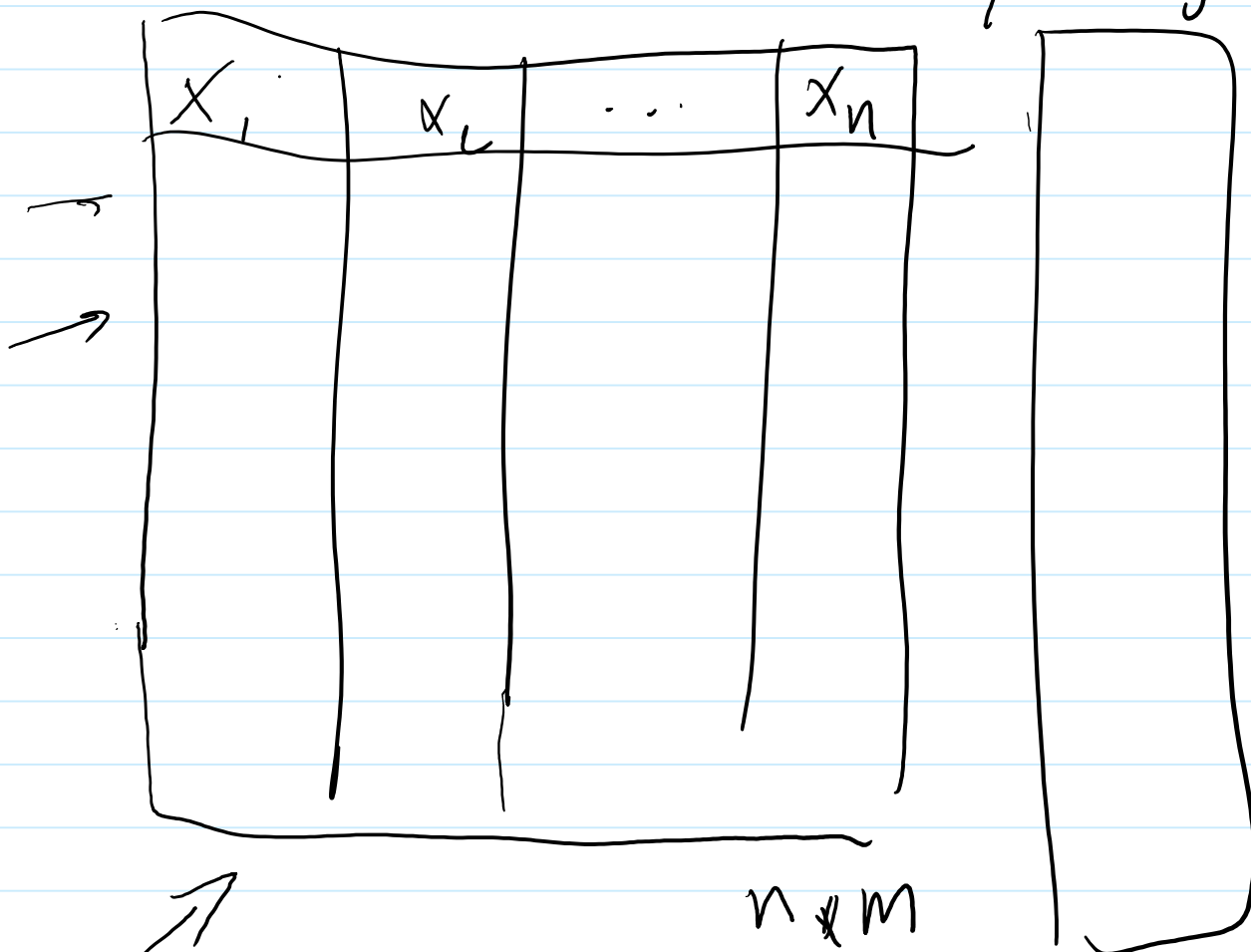
Bootstrap aggregating

Sunday, September 13, 2020

6:09 PM

Input

y : target



$n \times m$

$x \in \mathbb{R}^m$

$S \sim \mathbb{R}^m$

$k \leq n$

G, P

$B = 1000$

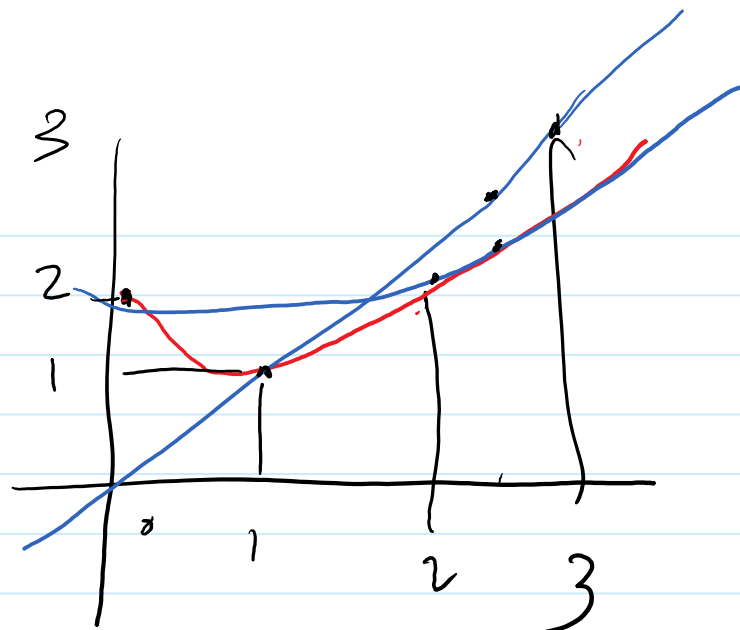
Bagging

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target

x	y
0	2
1	1
2	2
3	3



$\alpha = 1$

x	y
0	2
1	1
2	2

\Rightarrow SVM

$$n_f = 0.7$$

$$0.3$$

↑

$$ns = 0.75$$

SVM = model

$$na = 3$$

$$\alpha = 2$$

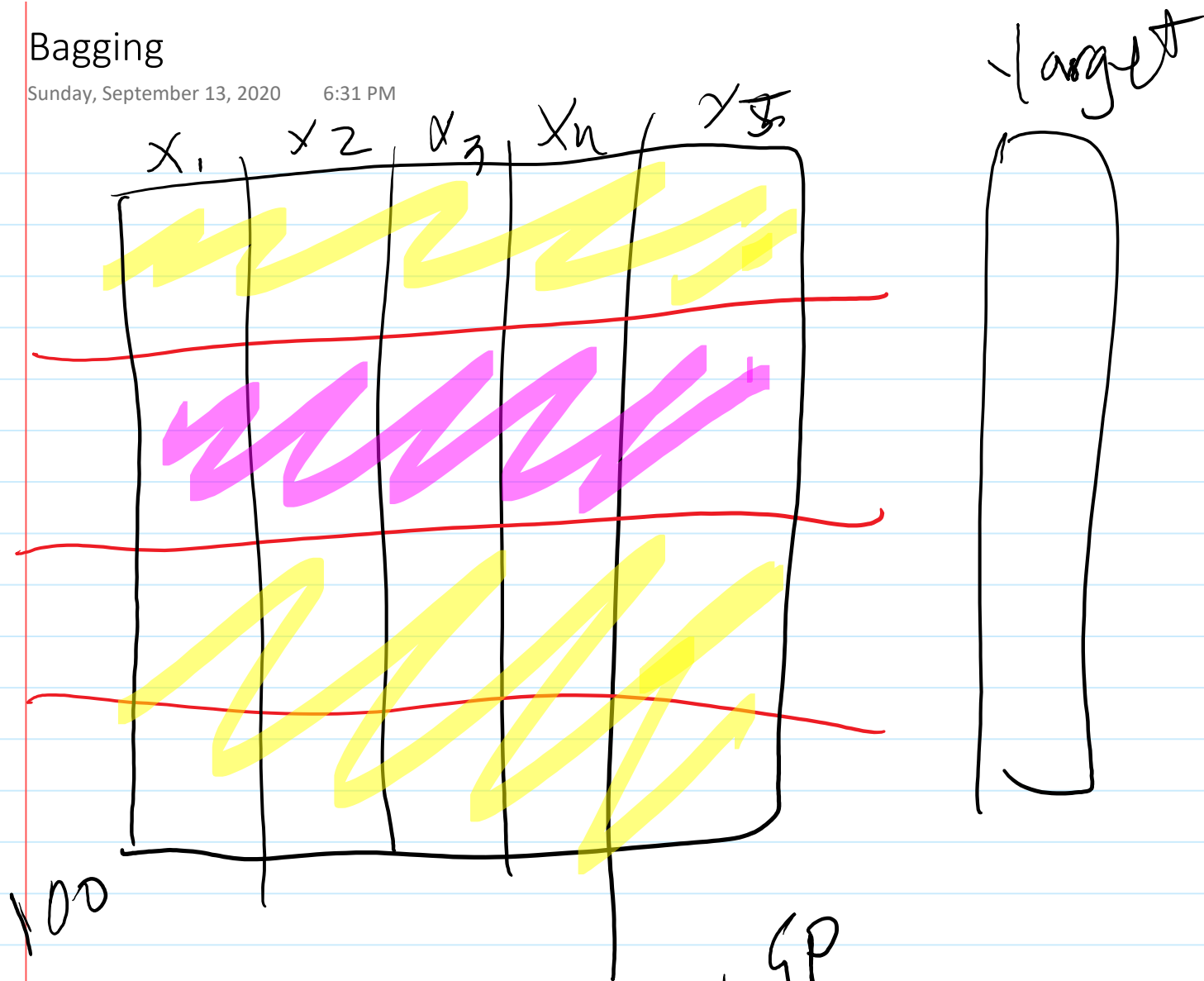
$$x = 2.5$$

$$\bar{y} = (y_1, y_2, y_3)$$

$$\bar{y} = \frac{1}{na} \sum y_i$$

Bagging

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$$KF = 4$$

$$K = \{2, 3, 4\}$$

Bagging

GP

$$n_f = 0.5$$

$$n_s = 0.7$$

$$n_{\text{tree}} = 20$$