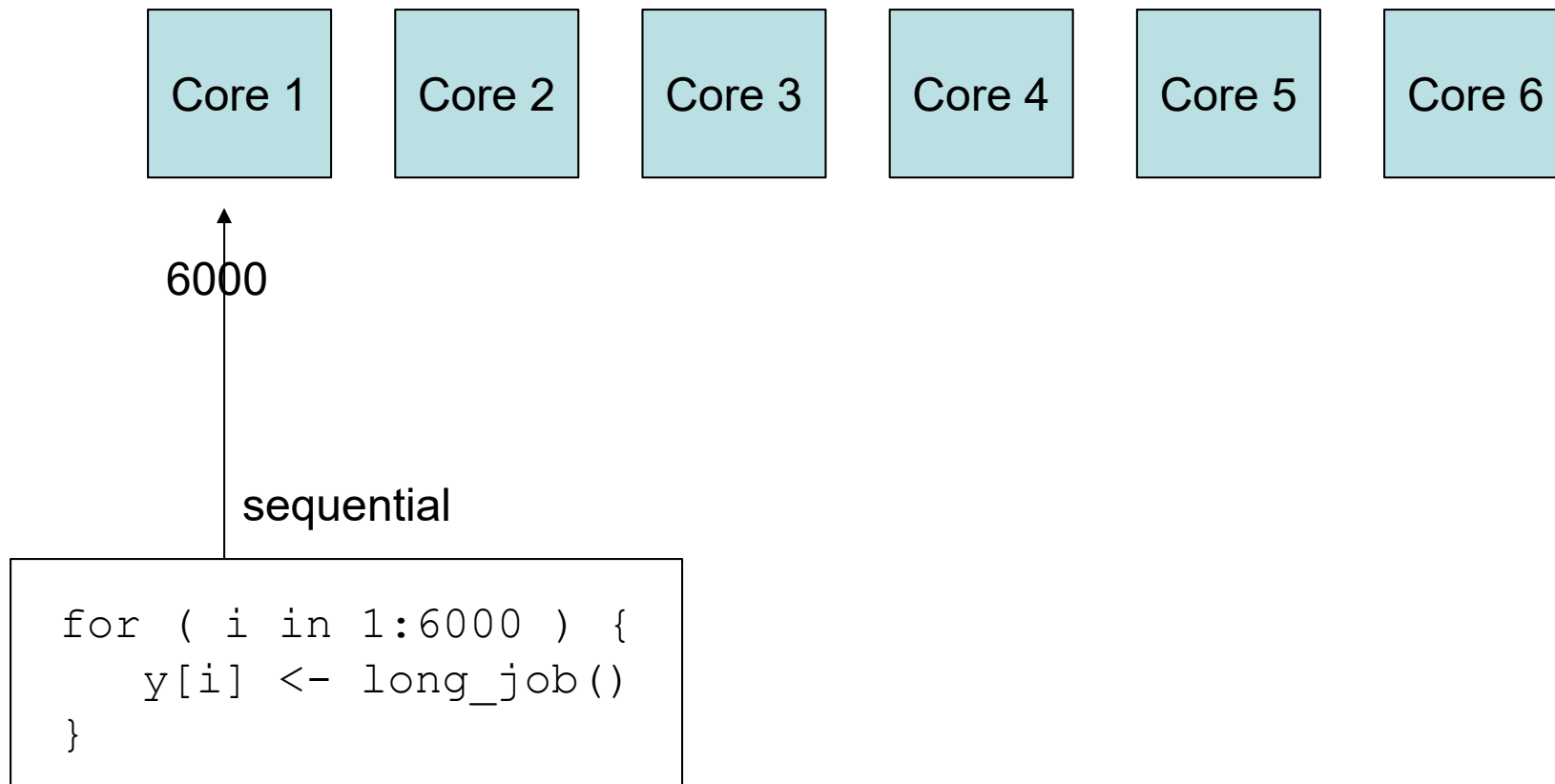


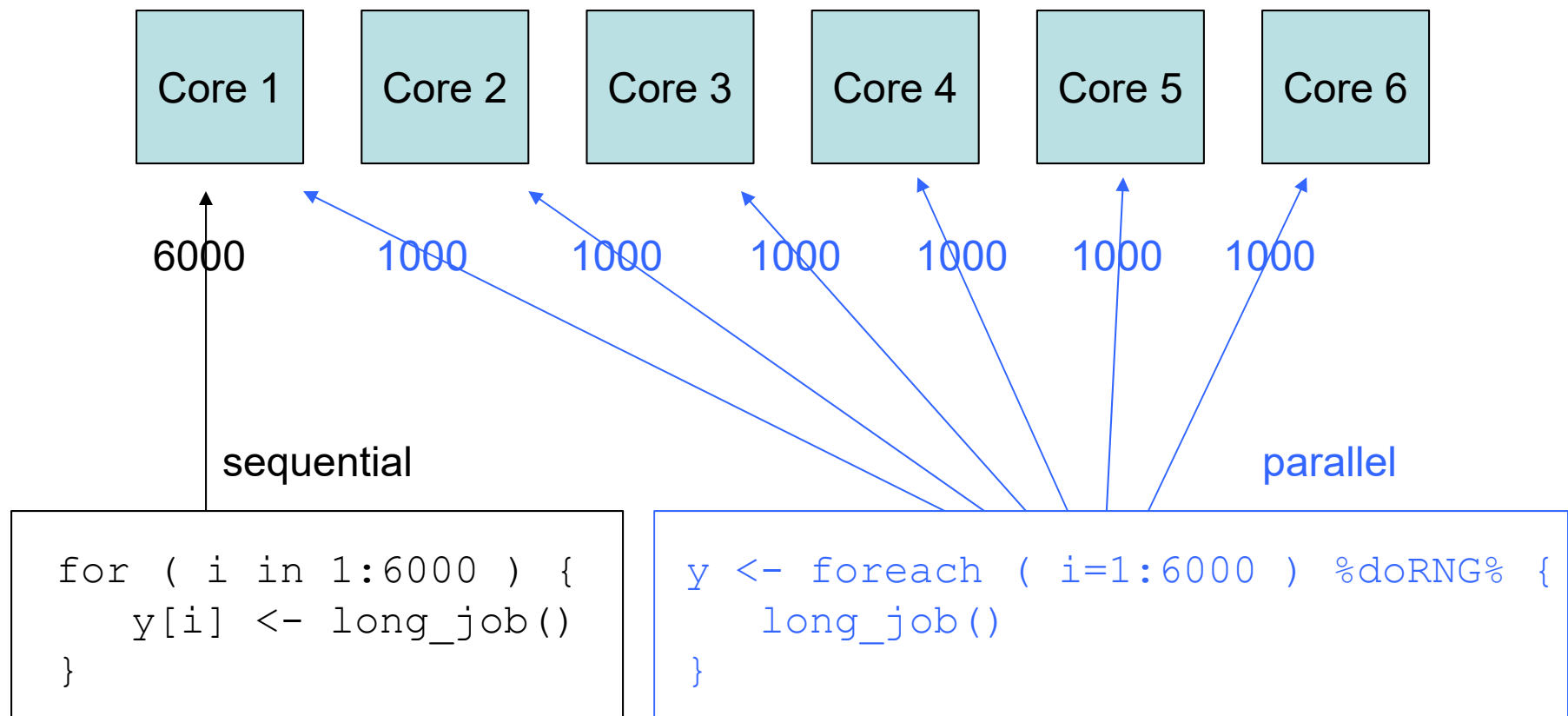
Today

- Bagging
 - see slides from last Thursday
 - code: `ants_bag.R`, `ants_bag.py`
 - inference algorithm (predictive performance)
 - tuning
- Parallel processing


Parallel processing



Parallel processing



Setup

```
library(doFuture)     library(future)
library(doRNG)        library(foreach)
registerDoFuture()

availableCores()
plan(multisession, workers=8)

# Handy timing function:
system.time( some_function() )

# Saving/loading long jobs
save(myresult1, myresult2, file="/saved/myresult.Rdata")
load("/saved/myresult.Rdata")
```

Inference algorithm

- 5-fold CV, 500 splits
- Ants: mean prediction error (MSE)

12.93 +/- 0.07

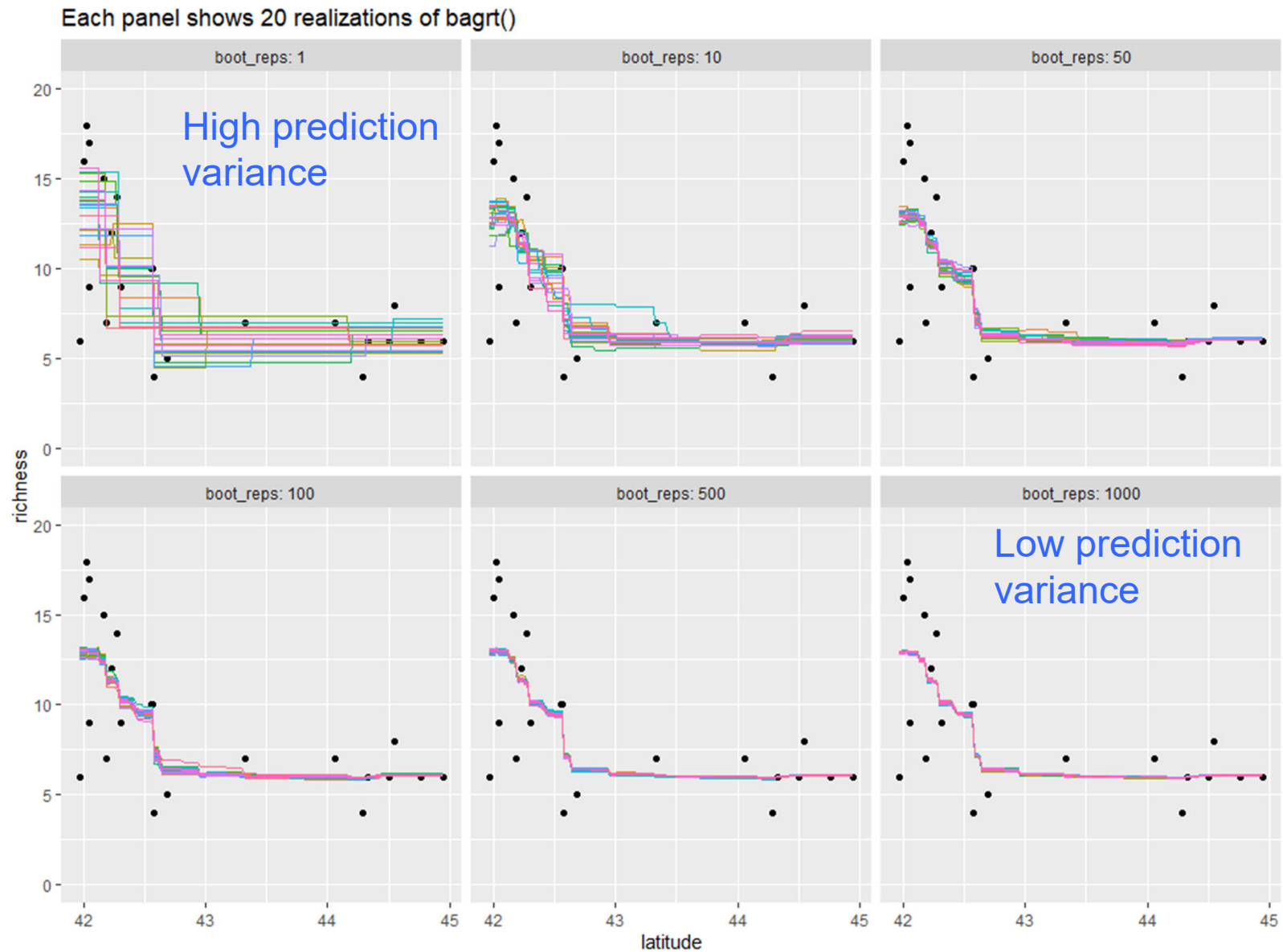
Model	LOOCV	5-fold CV
Polynomial 2	12.88	13.51
Single reg tree	12.68	13.15
KNN 7	12.63	13.03
KNN 6	12.95	13.01
Bagged reg tree	13.23*	12.93
Smoothing spline 3	12.52	12.77

2nd best on 5-fold CV:
generally good predictive function

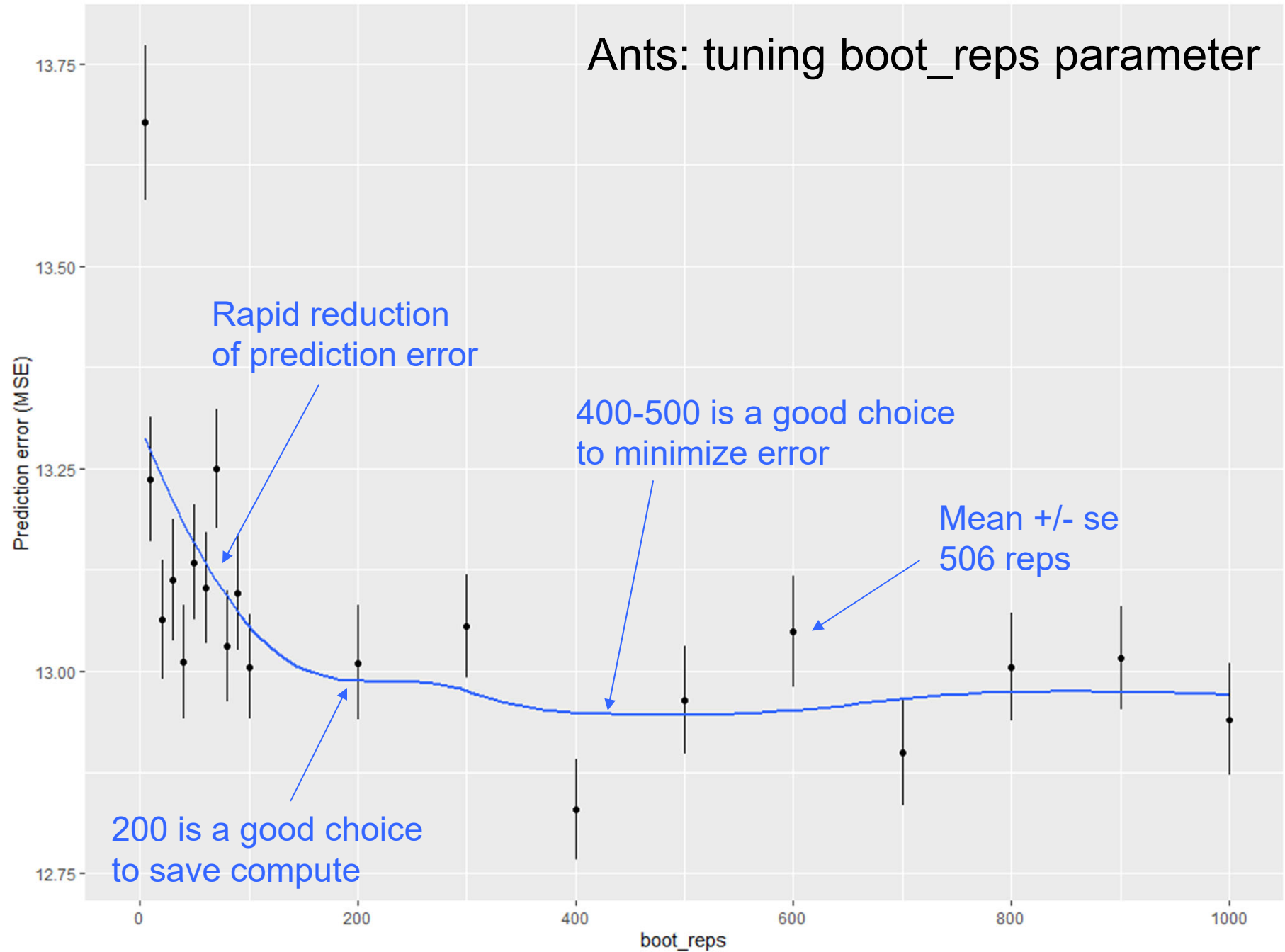
Worst on LOOCV:
perhaps an influential data point

Prediction is always tenuous
with a small dataset

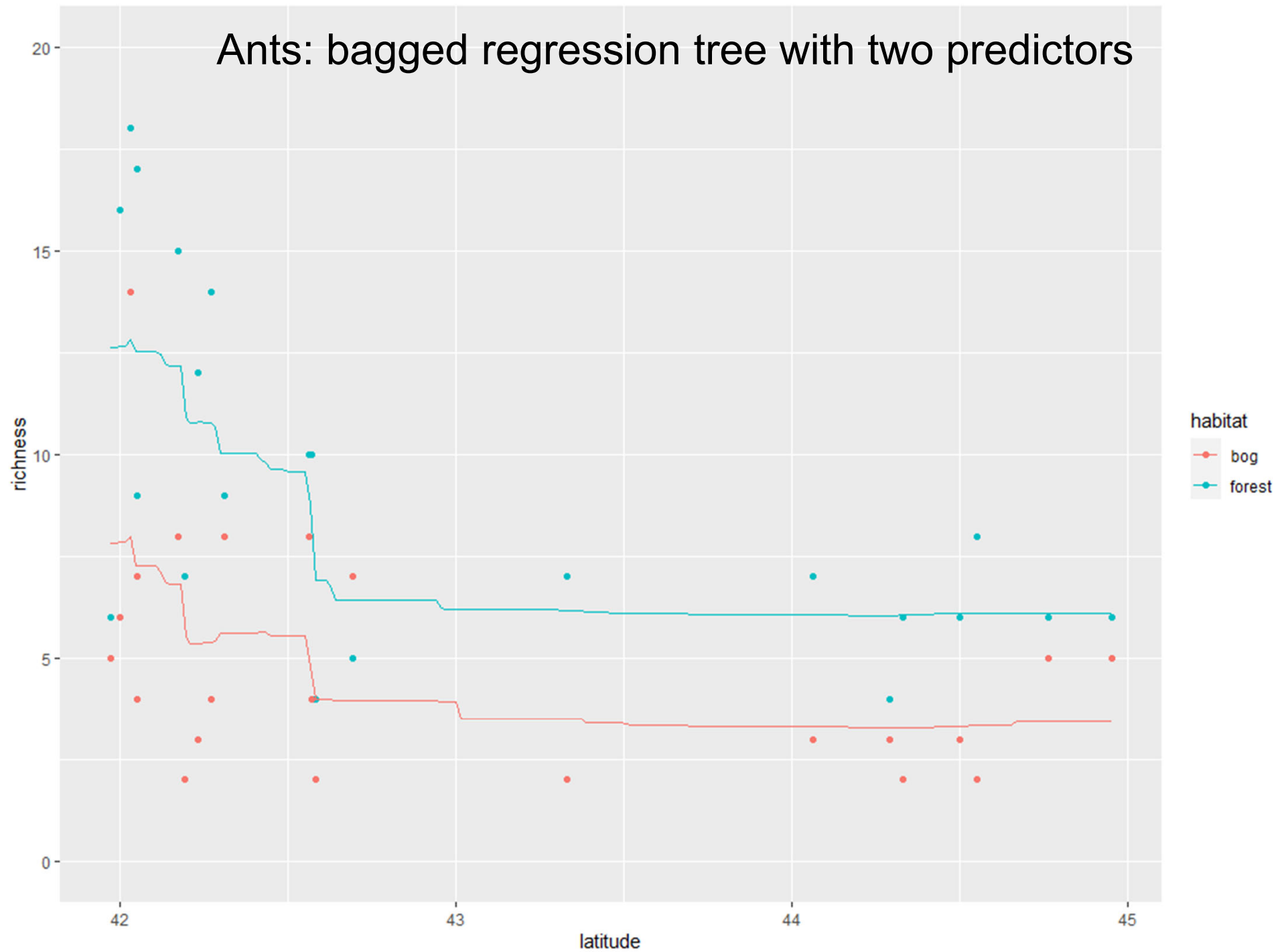
Bagging reduces prediction variance



Ants: tuning boot_reps parameter



Ants: bagged regression tree with two predictors



Bagged KNN 7 (blue) compared to single KNN 7 (black)

