

# Problem Set 5 – Boosting

2016-04-13

## Boosting

- Analyse the Boston data set using boosting using trees. The dependent variable is again *medv*. Split the data to training and testing set. Use the testing set to analyze the prediction quality of your model.
- Hint: function *gbm()* from the package *gbm* or *mboost* from the package *mboost*
- Estimate again a tree-based model with boosting, but now with shrinkage parameter  $\nu = 0.3$
- Experiment with the options and report the best tree-based boosting model.