

Meeting 8

PLS-PM Cross-validation and Simulated Data

04/27/2015

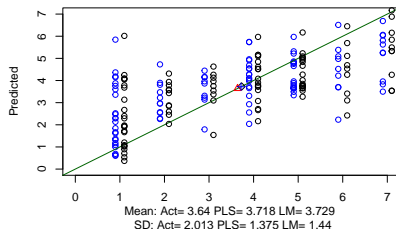
Cross-validation Method

This is the process performed to produce the Cross-validation Samples:

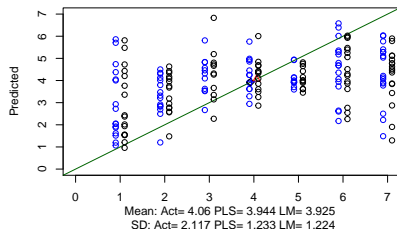
- ▶ Load the original 183 observations.
- ▶ Select a random sample of 183 observations from the original data (Randomize the Observations).
- ▶ The first 100 randomized observations were divided into 10 subsamples of 10 observations each one.
- ▶ Each subset of 10 observations was taken as a holdout for an individual model, and the remaining 173 observations as a training data.
- ▶ Each model produced its own predictions.
- ▶ All the predictions were combined together to produce a set of 100 predictions based on 10 different models, with different training and holdout data.

Actual vs Predicted Scatterplot (PLS vs LM)

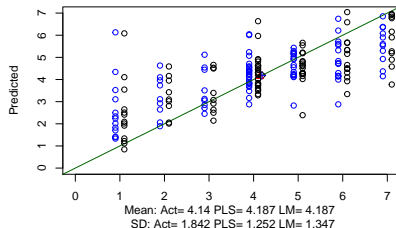
Actual vs Predicted (AA.0)



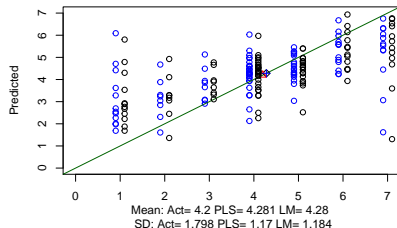
Actual vs Predicted (AA.1)



Actual vs Predicted (AA.2)

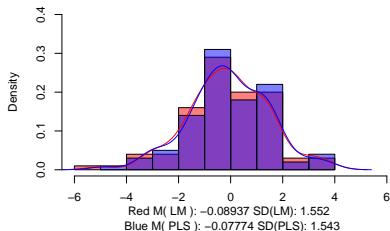


Actual vs Predicted (AA.3)

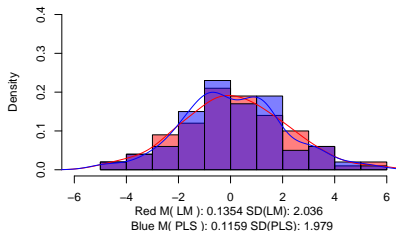


PLS vs Linear Regression: Joint Histogram

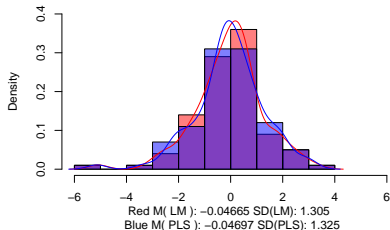
PLS vs LM Residuals AA.0



PLS vs LM Residuals AA.1



PLS vs LM Residuals AA.2



PLS vs LM Residuals AA.3

