Tilastollisen oppimisen jatkokurssi 2018–2019 Advanced statistical learning 2018–2019

Round 3, 26.12.-13.1.

Topics:

- Bagging
- Boosting
- Random forests
- Additive trees

Material:

- ISLR chapter 8.2
- ISLR videos: 8.4-8.5
- FDP videos: -
- $\bullet~$ ESLR chapters 10 and 15
- CASI chapter 17

Exercises:

- 1. ISLR 8.7
- ${f 2}.$ ISLR 8.8 with bagging and random forests: Parts (a), (d) and (e). That is to continue Exercise 2.3 in Round 2.
 - **3**. ISLR 8.10: Parts (a)–(d)
- 4. ISLR 8.10: Parts (e)–(g). Use the linear model and Lasso as the two regression approaches asked in this question.
 - **5**. ISLR 8.11