1 PC

Random Forest

summary(err\_rf)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02409 0.16550 0.21950 0.25470 0.28900 1.51600

quantile(err\_rf,c(0.05,0.95))

5% 95%

0.1000252 0.5692110

GBM

summary(err\_gbm)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02843 0.17480 0.23160 0.26650 0.29870 1.19400

quantile(err\_gbm,c(0.05,0.95))

5% 95%

0.1113284 0.5871245

Ridge Regression

summary(err\_glm)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02348 0.15610 0.20800 0.24800 0.29130 0.96840

quantile(err\_glm,c(0.05,0.95))

5% 95%

0.08844509 0.58005620

Mean

summary(err\_mean)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02453 0.16230 0.21400 0.25010 0.28250 1.04000

quantile(err\_mean,c(0.05,0.95))

5% 95%

0.09619016 0.56523748

2 PC

Random Forest

summary(err\_rf2)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02155 0.16340 0.21680 0.25100 0.28410 1.41000

quantile(err\_rf2,c(0.05,0.95))

5% 95%

0.09667519 0.52201512

GBM

summary(err\_gbm2)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02859 0.16940 0.22780 0.26620 0.30060 1.26100

quantile(err\_gbm2,c(0.05,0.95))

5% 95%

0.1084974 0.6235721

Ridge Regression

summary(err\_glm2)

Min. 1st Qu. Median Mean 3rd Qu. Max.

0.02352 0.15470 0.20810 0.24780 0.29280 0.92330

quantile(err\_glm2,c(0.05,0.95))

5% 95%

0.08686722 0.57881986