

Regression Trees

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Simulation: Linear Data

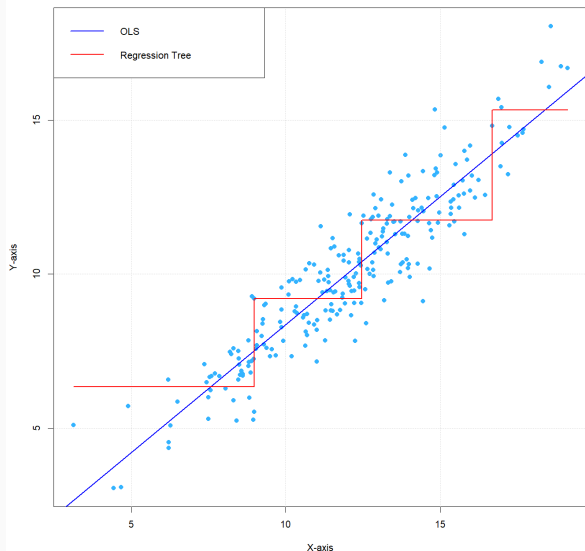


Figure 1: Linear Relation between Variables

- We will run all simulations 400 times.
- For now the regression trees will have 4 terminal Nodes.
- And we will always compare the Mean Squared Error (MSE).
- **Results:**
- **MSE** for OLS model: **0.9917**
- **MSE** for regression tree model: **1.4935**