



Bagging

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Bootstrap aggregating (bagging)

Basic idea:

1. Resample cases and recalculate predictions
2. Average or majority vote

Notes:

- Similar bias
- Reduced variance
- More useful for non-linear functions

Ozone data

```
library(ElemStatLearn); data(ozone, package="ElemStatLearn")
ozone <- ozone[order(ozone$ozone), ]
head(ozone)
```

	ozone	radiation	temperature	wind
17	1	8	59	9.7
19	4	25	61	9.7
14	6	78	57	18.4
45	7	48	80	14.3
106	7	49	69	10.3
7	8	19	61	20.1

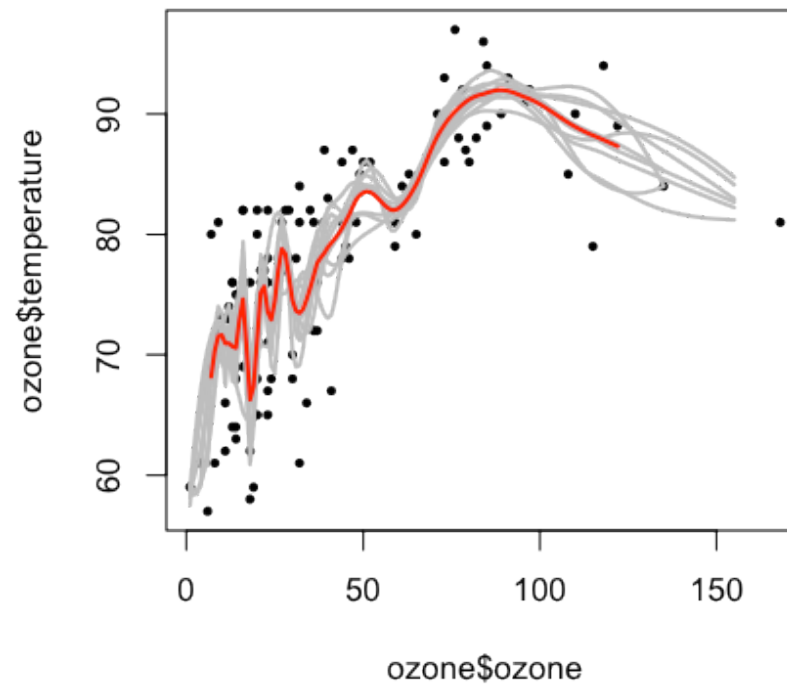
http://en.wikipedia.org/wiki/Bootstrap_aggregating

Bagged loess

```
ll <- matrix(NA,nrow=10,ncol=155)
for(i in 1:10){
  ss <- sample(1:dim(ozone)[1],replace=T)
  ozone0 <- ozone[ss,]; ozone0 <- ozone0[order(ozone0$ozone),]
  loess0 <- loess(temperature ~ ozone,data=ozone0,span=0.2)
  ll[i,] <- predict(loess0,newdata=data.frame(ozone=1:155))
}
```

Bagged loess

```
plot(ozone$ozone, ozone$temperature, pch=19, cex=0.5)  
for(i in 1:10){lines(1:155, ll[i, ], col="grey", lwd=2)}  
lines(1:155, apply(ll, 2, mean), col="red", lwd=2)
```



Bagging in caret

- Some models perform bagging for you, in `train` function consider `method` options
 - `bagEarth`
 - `treebag`
 - `bagFDA`
- Alternatively you can bag any model you choose using the `bag` function

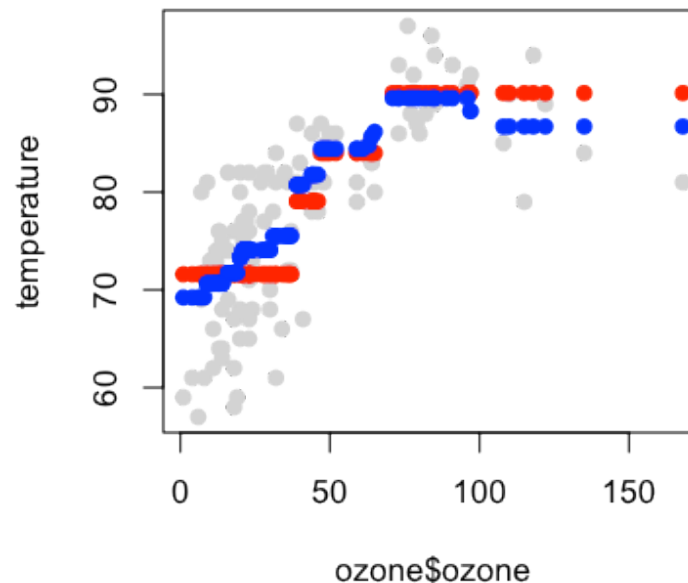
More bagging in caret

```
predictors = data.frame(ozone=ozone$ozone)
temperature = ozone$temperature
treebag <- bag(predictors, temperature, B = 10,
               bagControl = bagControl(fit = ctreeBag$fit,
                                       predict = ctreeBag$pred,
                                       aggregate = ctreeBag$aggregate))
```

<http://www.inside-r.org/packages/cran/caret/docs/nbBag>

Example of custom bagging (continued)

```
plot(ozone$ozone, temperature, col='lightgrey', pch=19)  
points(ozone$ozone, predict(treebag$fits[[1]]$fit, predictors), pch=19, col="red")  
points(ozone$ozone, predict(treebag, predictors), pch=19, col="blue")
```



Parts of bagging

```
ctreeBag$fit
```

```
function (x, y, ...)  
{  
  library(party)  
  data <- as.data.frame(x)  
  data$y <- y  
  ctree(y ~ ., data = data)  
}  
<environment: namespace:caret>
```

Parts of bagging

```
ctreeBag$pred
```

```
function (object, x)
{
  obsLevels <- levels(object@data@get("response")[, 1])
  if (!is.null(obsLevels)) {
    rawProbs <- treeresponse(object, x)
    probMatrix <- matrix(unlist(rawProbs), ncol = length(obsLevels),
      byrow = TRUE)
    out <- data.frame(probMatrix)
    colnames(out) <- obsLevels
    rownames(out) <- NULL
  }
  else out <- unlist(treeresponse(object, x))
  out
}
<environment: namespace:caret>
```

Parts of bagging

ctreeBag\$aggregate

```
function (x, type = "class")
{
  if (is.matrix(x[[1]]) | is.data.frame(x[[1]])) {
    pooled <- x[[1]] & NA
    classes <- colnames(pooled)
    for (i in 1:ncol(pooled)) {
      tmp <- lapply(x, function(y, col) y[, col], col = i)
      tmp <- do.call("rbind", tmp)
      pooled[, i] <- apply(tmp, 2, median)
    }
    if (type == "class") {
      out <- factor(classes[apply(pooled, 1, which.max)],
        levels = classes)
    }
    else out <- as.data.frame(pooled)
  }
  else {
```

Notes and further resources

Notes:

- Bagging is most useful for nonlinear models
- Often used with trees - an extension is random forests
- Several models use bagging in caret's *train* function

Further resources:

- [Bagging](#)
- [Bagging and boosting](#)
- [Elements of Statistical Learning](#)