Bootstrap

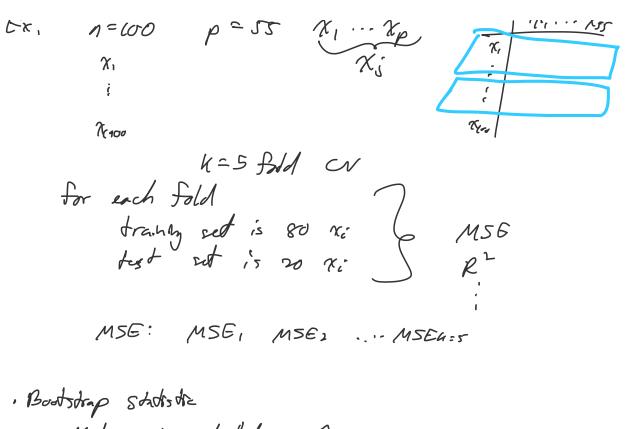
Wednesday, September 22, 2021 6:07 PM - Overvler · Resamply with Replacement! * original date is IID TIP(x;) - Populado Drot - Suyle Dist - Statiste > Measury for Pyrlath vory Sample

Obserction X Y 3 -3.9 -3

· Post no. Distributal Estantes (s) E[eoos] & Test-Train Split R shyle number #

6) E [eoos] & permetating from 4-fold CV a list of MSE: our error: from each or fold

N



- Metric to calculate: 2 $SE(2) = \sqrt{\frac{1}{B-1}} \sum_{r=1}^{B} (\hat{a}^{r} - \frac{1}{B} \sum_{r' \in I} \hat{a}^{r'})^{2}$ $B \rightarrow \# f bootsday resampling instances$

Ex. $\hat{\mathcal{A}}$ is $\hat{\mathcal{M}}$ for each $D^{*r} \rightarrow resumple of <math>D$ calculate $\hat{\mathcal{M}}^{*r}$ \Rightarrow calculate average (ECI)of $\hat{\mathcal{M}}^{*r}$ across aU