

HW 9

Due: May 7th at 3:00 pm

1. In this exercise we will use trees to predict `Salary` in the `Hitters` data set from the package `ISLR`.
 - a) Remove the observations for whom the salary information is unknown, and then log-transform the salaries. Report the average log-transformed salary for verification.
 - b) Create a training set consisting of the first 200 observations, and a test set consisting of the remaining observations. Again, report the average log-transformed salary in each set for verification.
 - c) Use the training dataset to grow a regression tree to predict `Salary` based on all other variables. Plot the tree and report its residual mean deviance. Obtain the RMSE of the tree when applied on the test dataset.
 - d) Prune the tree using CV. Obtain a chart of size vs. deviance. Select a smaller size based on the graph and prune the original tree. Plot the pruned tree and obtain its RMSE on the test dataset.
 - e) Perform bagging using 1000 trees. Calculate RMSE on the test dataset.
 - f) Perform random forest with different number of variables for `mtry`. Calculate test set RMSE for each `mtry` and plot RMSE vs. number of variables.
 - g) Which variables appear to be the most important in the random forest?
 - h) Compare and discuss the performance of all of the above methods.