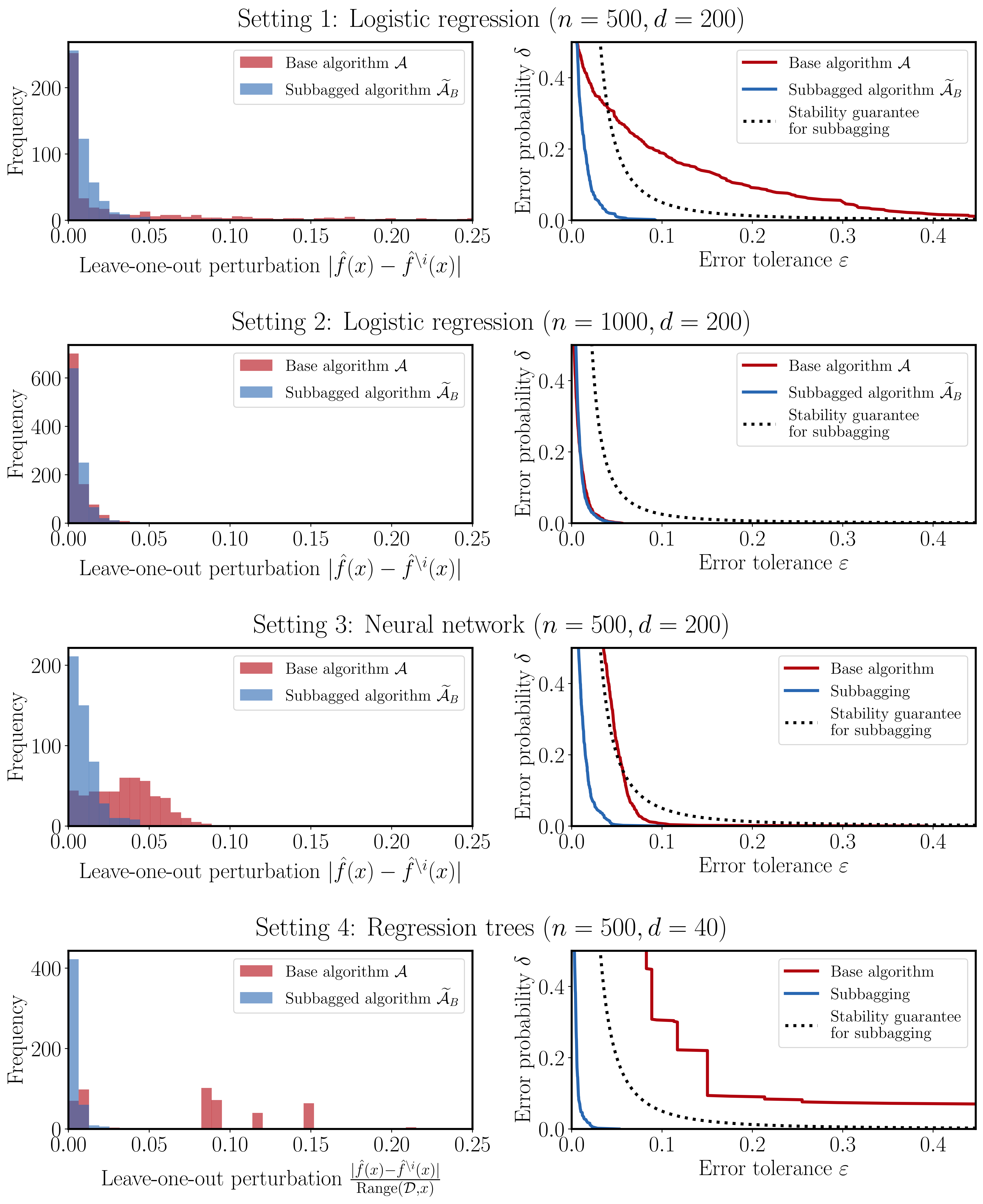

Setting 1: Logistic regression ($n = 500, d = 200$)
Frequency
Leave-one-out perturbation $|\hat{f}(x) - \hat{f}^{\setminus i}(x)|$
Base algorithm $\mathcal{A}$
Subbagged algorithm $\widetilde{\mathcal{A}}_B$
Error probability δ
Error tolerance ε
Base algorithm $\mathcal{A}$
Subbagged algorithm $\widetilde{\mathcal{A}}_B$
Stability guarantee for subbagging
Setting 2: Logistic regression ($n = 1000, d = 200$)
Frequency
Leave-one-out perturbation $|\hat{f}(x) - \hat{f}^{\setminus i}(x)|$
Base algorithm $\mathcal{A}$
Subbagged algorithm $\widetilde{\mathcal{A}}_B$
Error probability δ
Error tolerance ε
Base algorithm $\mathcal{A}$
Subbagged algorithm $\widetilde{\mathcal{A}}_B$
Stability guarantee for subbagging
Setting 3: Neural network ($n = 500, d = 200$)
Frequency
Leave-one-out perturbation $|\hat{f}(x) - \hat{f}^{\setminus i}(x)|$
Base algorithm $\mathcal{A}$
Subbagged algorithm $\widetilde{\mathcal{A}}_B$
Error probability δ
Error tolerance ε
Base algorithm
Subbagging
Stability guarantee for subbagging
Setting 4: Regression trees ($n = 500, d = 40$)
Frequency
Leave-one-out perturbation $\frac{|\hat{f}(x) - \hat{f}^{\setminus i}(x)|}{\mathrm{Range}(\mathcal{D}, x)}$
Base algorithm $\mathcal{A}$
Subbagged algorithm $\widetilde{\mathcal{A}}_B$
Error probability δ
Error tolerance ε
Base algorithm
Subbagging
Stability guarantee for subbagging