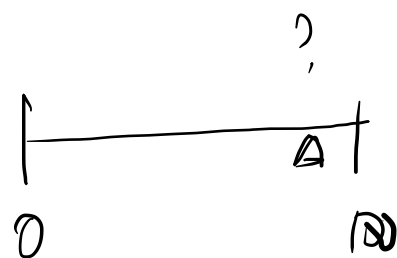


ensembling

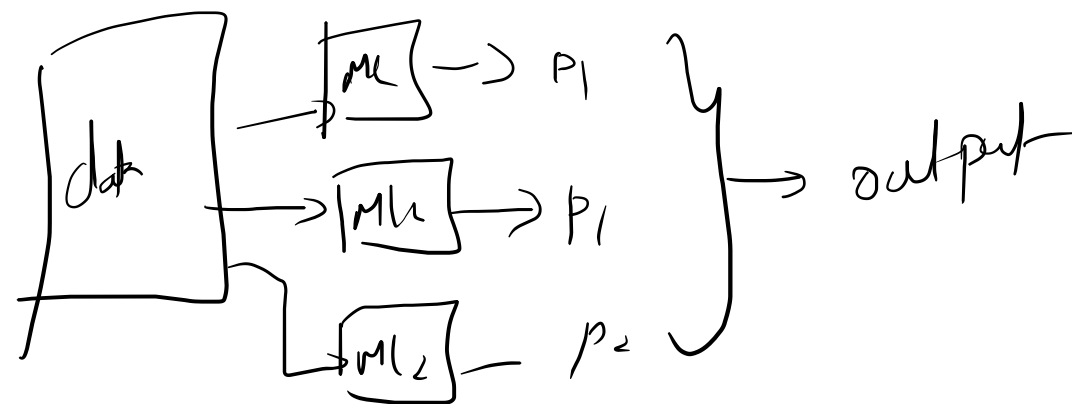
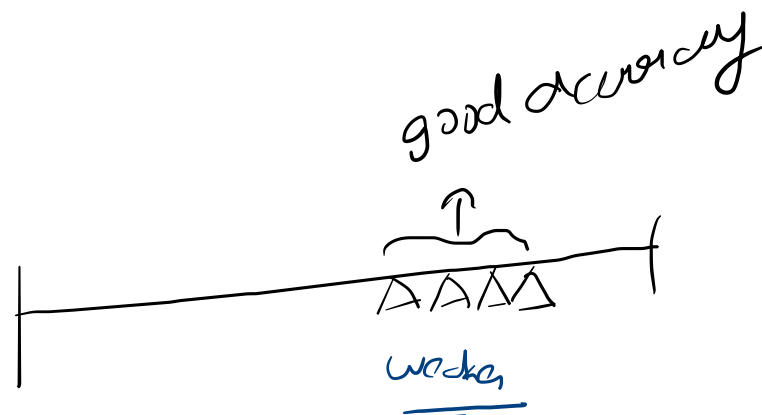
Bagging
Boosting
Stacking

① confusion matrix
② R_{RMSE} \leftarrow [residual]

↳ Construct multiple weak learners



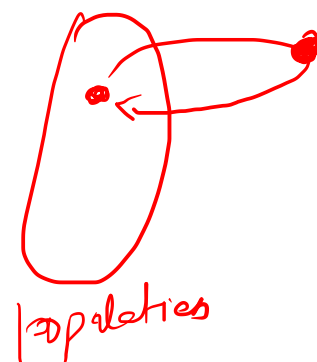
very different



6/5

ensemble \rightarrow Bagging [random forest]

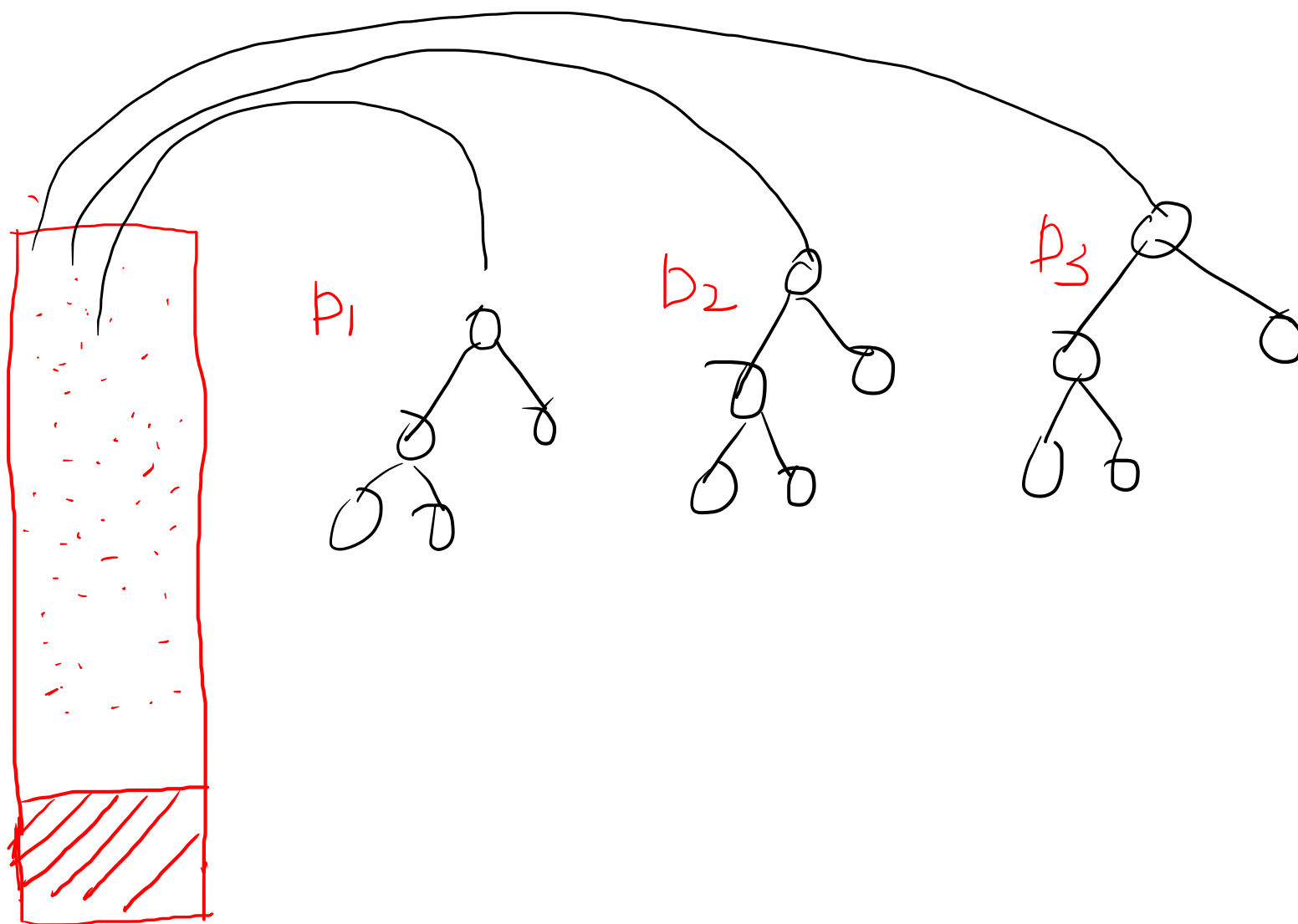
Bootstrapping



train
data \rightarrow

1000K
50C

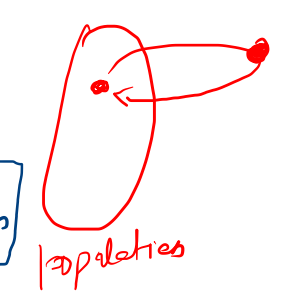
test
data



$$P_1 = P_2 = P_3$$

N. estimation

ensemble \rightarrow Bagging [Random forest]

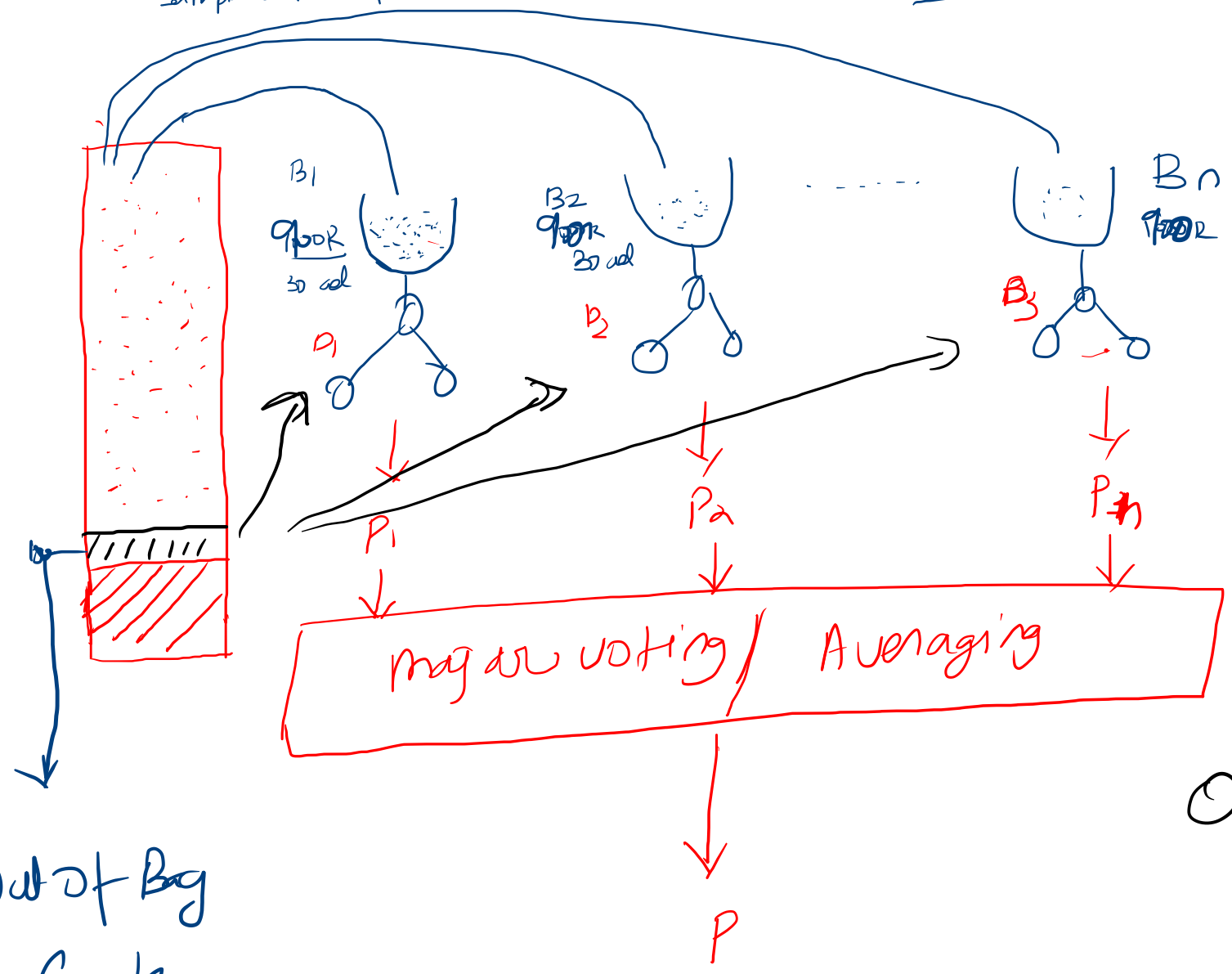


$$B \neq B_2 \neq B_3 \neq B_n$$

Bootstrap
Sample with replacement

col
with
inside $= \sqrt{n}$

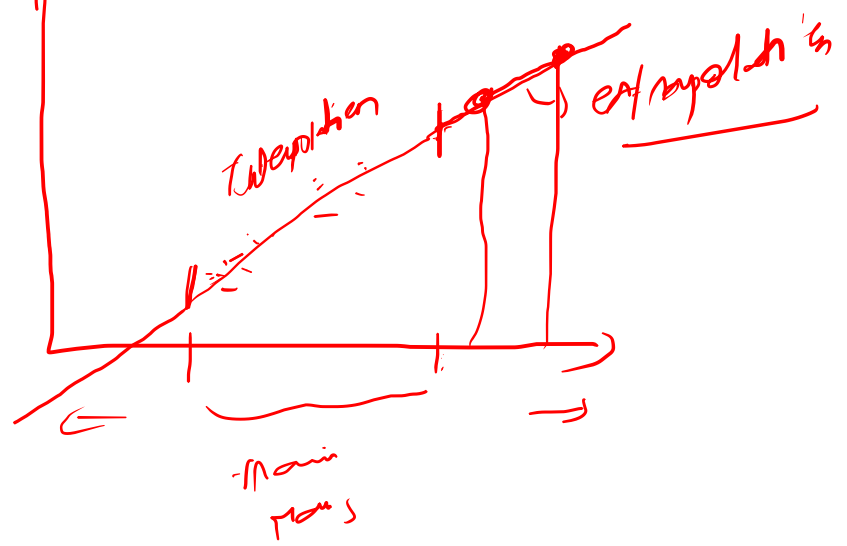
random sample
1000
500
Test data



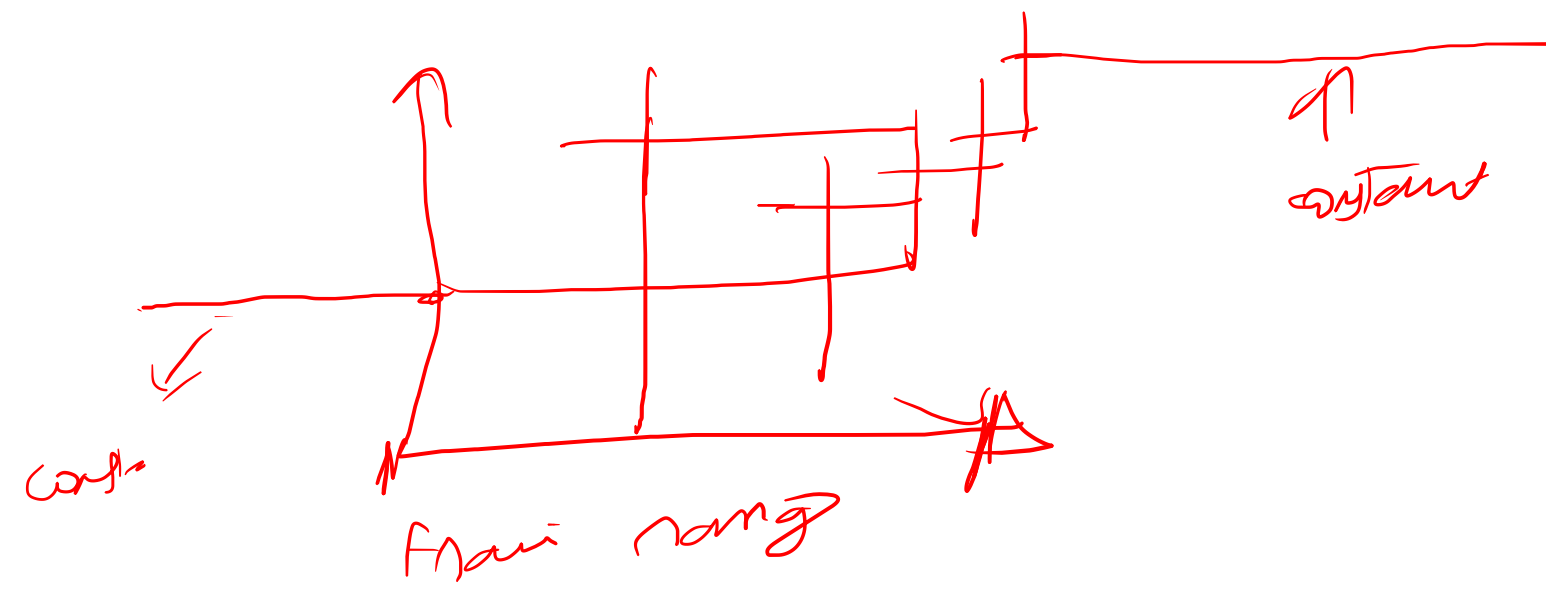
$$D_1 \neq D_2 \neq D_3 \neq D_n$$

Out of bag error

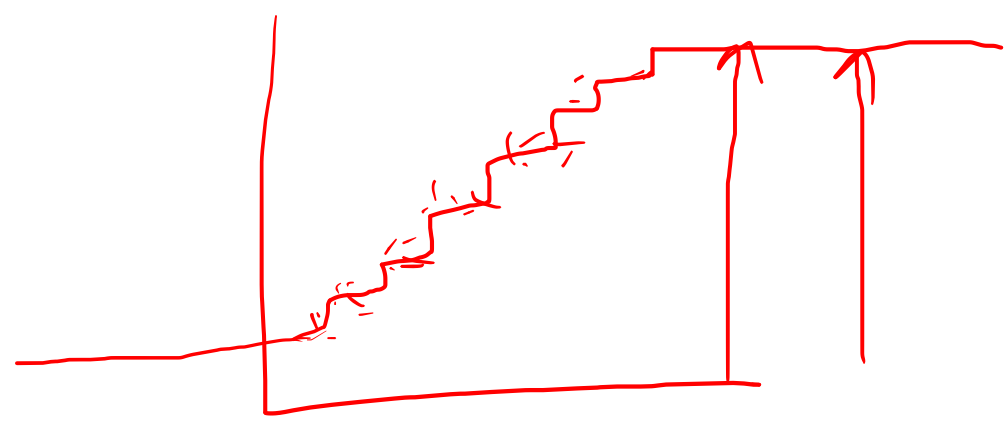
Linear regression



Decision regression



Extrapolation in regression
it is not advised to
use



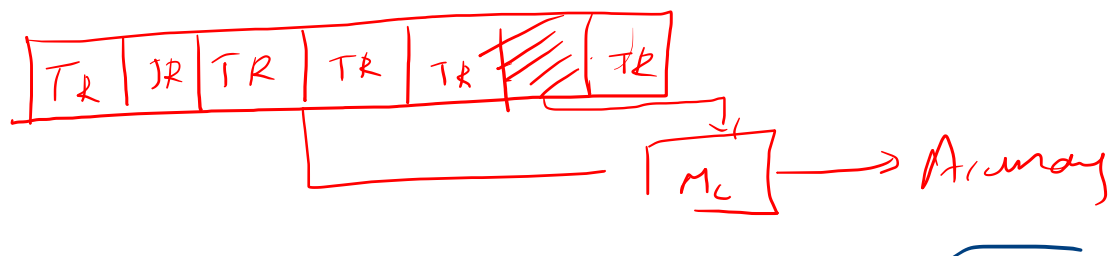
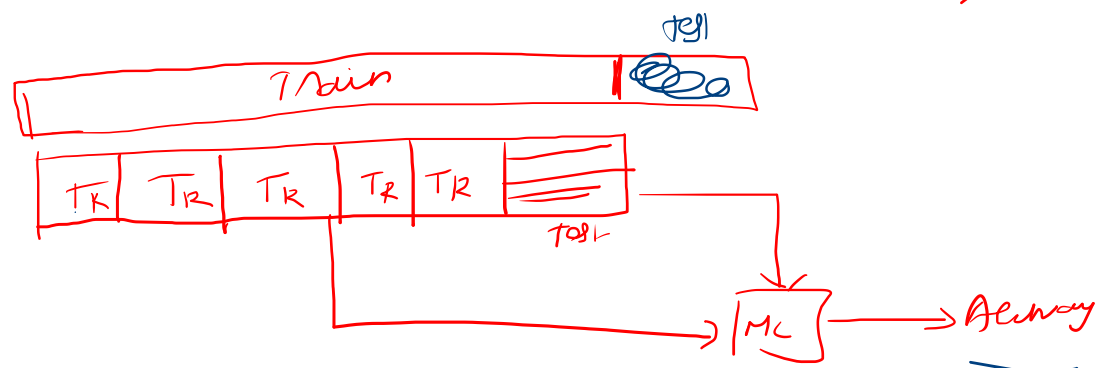
CART

Cross validation ^{prevention} \rightarrow overfitting \rightarrow detect overfitting

K \rightarrow fold cross validation

Cv \rightarrow cross validation

10x1 fold
cross
validate



...

