

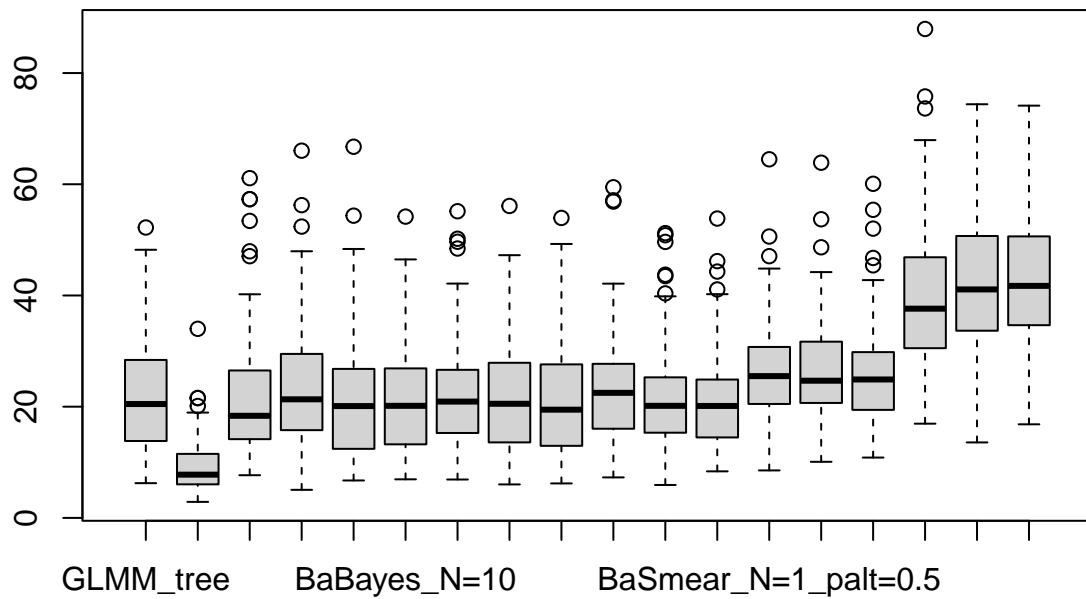
Plots

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Boston Housing

```
load(file = "BostonHousing MSE.Rda")
load(file = "BostonHousing tree_size.Rda")
boxplot(MSE)
```



```
colMeans(MSE)
```

##	GLMM_tree	Bart	Ba
##	22.457318	9.478921	21.566889
##	BaBayes_N=1	BaBayes_N=5	BaBayes_N=10

```
##          23.530386          21.786926          21.623075
##      BaSmear_N=1_palt=0      BaSmear_N=5_palt=0      BaSmear_N=10_palt=0
##          22.484683          21.574473          21.364545
##      BaSmear_N=1_palt=0.25      BaSmear_N=5_palt=0.25      BaSmear_N=10_palt=0.25
##          23.266902          21.820402          21.446998
##      BaSmear_N=1_palt=0.5      BaSmear_N=5_palt=0.5      BaSmear_N=10_palt=0.5
##          26.156004          26.711783          26.284915
##      BaSmear_N=1_palt=1      BaSmear_N=5_palt=1      BaSmear_N=10_palt=1
##          39.813390          42.392009          42.771864
```

```
which.min(colMeans(MSE[ , -2]))
```

```
## BaSmear_N=10_palt=0
##          8
```

```
sapply(MSE, sd)
```

```
##          GLMM_tree          Bart          Ba
##          10.501581          4.938728          11.125934
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
##          10.669522          11.371690          10.048628
##      BaSmear_N=1_palt=0      BaSmear_N=5_palt=0      BaSmear_N=10_palt=0
##          9.738342          9.966675          10.392816
##      BaSmear_N=1_palt=0.25      BaSmear_N=5_palt=0.25      BaSmear_N=10_palt=0.25
##          9.832149          9.026467          8.443231
##      BaSmear_N=1_palt=0.5      BaSmear_N=5_palt=0.5      BaSmear_N=10_palt=0.5
##          9.042027          9.050548          9.187882
##      BaSmear_N=1_palt=1      BaSmear_N=5_palt=1      BaSmear_N=10_palt=1
##          13.099729          12.940042          11.924300
```

```
boxplot(tree_size)
colMeans(tree_size)
```

```
##          GLMM_tree          Bart          Ba
##          11.54          NA          13.62
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
##          13.86          11.57          11.44
##      BaSmear_N=1_palt=0      BaSmear_N=5_palt=0      BaSmear_N=10_palt=0
##          17.22          13.28          13.45
##      BaSmear_N=1_palt=0.25      BaSmear_N=5_palt=0.25      BaSmear_N=10_palt=0.25
##          14.06          10.23          10.16
##      BaSmear_N=1_palt=0.5      BaSmear_N=5_palt=0.5      BaSmear_N=10_palt=0.5
##          13.79          9.86          9.58
##      BaSmear_N=1_palt=1      BaSmear_N=5_palt=1      BaSmear_N=10_palt=1
##          13.91          9.18          8.79
```

```
sapply(tree_size, sd)
```

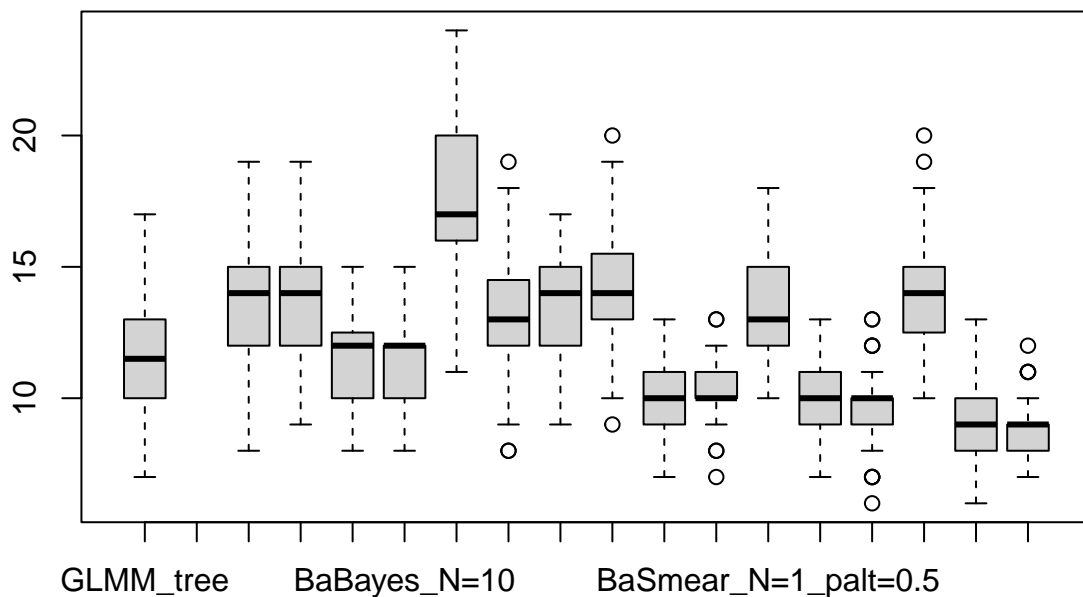
```
##          GLMM_tree          Bart          Ba
##          1.8280641          NA          2.1451378
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
```

```
##           2.2919270           1.6221634           1.7192904
##   BaSmear_N=1_palt=0   BaSmear_N=5_palt=0   BaSmear_N=10_palt=0
##           2.8161870           2.0893187           1.6537377
##   BaSmear_N=1_palt=0.25 BaSmear_N=5_palt=0.25 BaSmear_N=10_palt=0.25
##           2.0588317           1.2701308           0.9818556
##   BaSmear_N=1_palt=0.5   BaSmear_N=5_palt=0.5   BaSmear_N=10_palt=0.5
##           1.9451831           1.3028330           1.3040729
##   BaSmear_N=1_palt=1     BaSmear_N=5_palt=1     BaSmear_N=10_palt=1
##           1.9389417           1.3210036           0.9670845

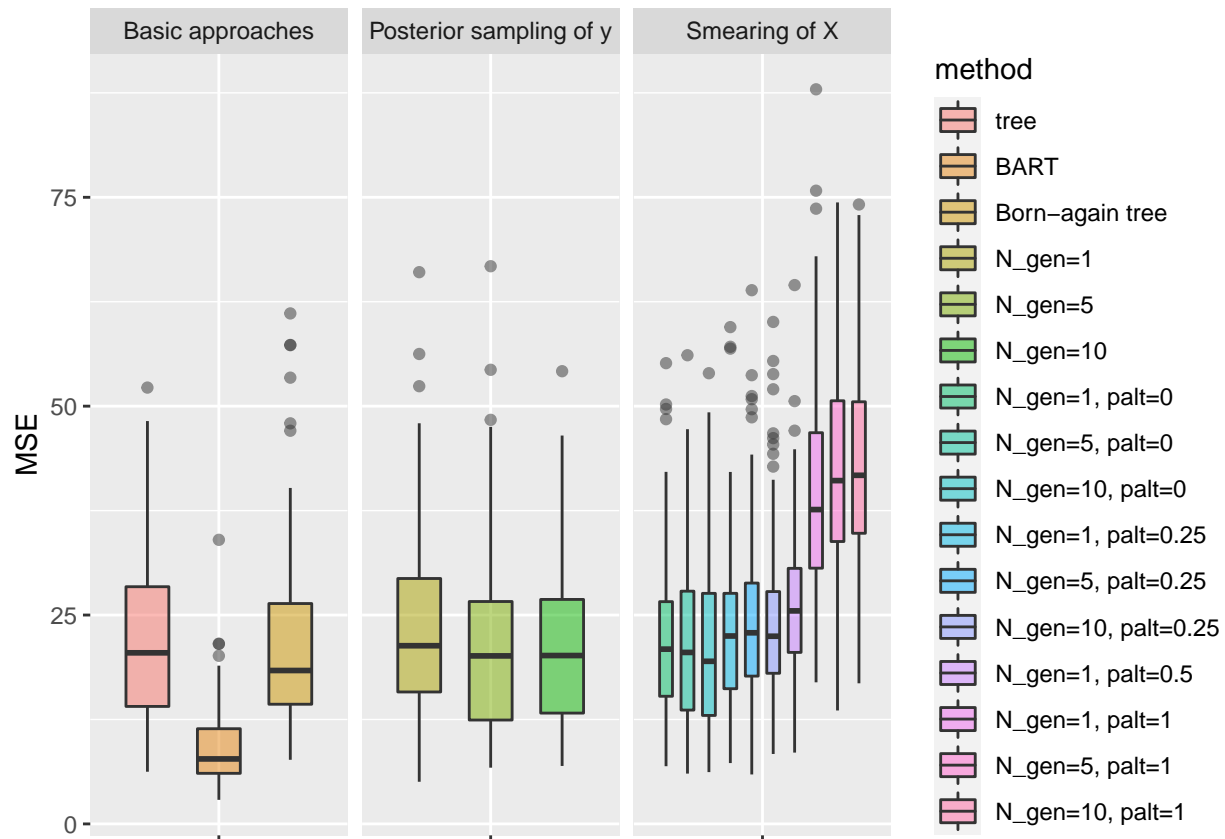
## Create long data
BH_MSE_long <- stack(MSE)
## Create identifier for: original, BA with N, Bayesian BA, Breimand BA
names(BH_MSE_long) <- c("MSE", "method")
BH_MSE_long$panel <- ifelse(grepl("BaBayes", BH_MSE_long$method), "Posterior sampling of y",
                           ifelse(grepl("BaSmear", BH_MSE_long$method), "Smearing of X", "Basic approach"))

levels(BH_MSE_long$method) <- c("tree", "BART", "Born-again tree", "N_gen=1", "N_gen=5", "N_gen=10",
                                "N_gen=1, palt=0", "N_gen=5, palt=0", "N_gen=10, palt=0",
                                "N_gen=1, palt=0.25", "N_gen=5, palt=0.25", "N_gen=10, palt=0.25",
                                "N_gen=1, palt=0.5", "N_gen=5, palt=0.5", "N_gen=10, palt=0.5",
                                "N_gen=1, palt=1", "N_gen=5, palt=1", "N_gen=10, palt=1")

library("ggplot2")
```



```
ggplot(BH_MSE_long) +
  geom_boxplot(aes(x=panel, y=MSE, fill = method),
               position=position_dodge(1), alpha = .5, width = .6) +
  facet_grid(~panel, scales = "free", space = "free") +
  labs(x = "", y = "MSE") +
  theme(axis.title.x=element_blank(), axis.text.x=element_blank())
```



Ozone

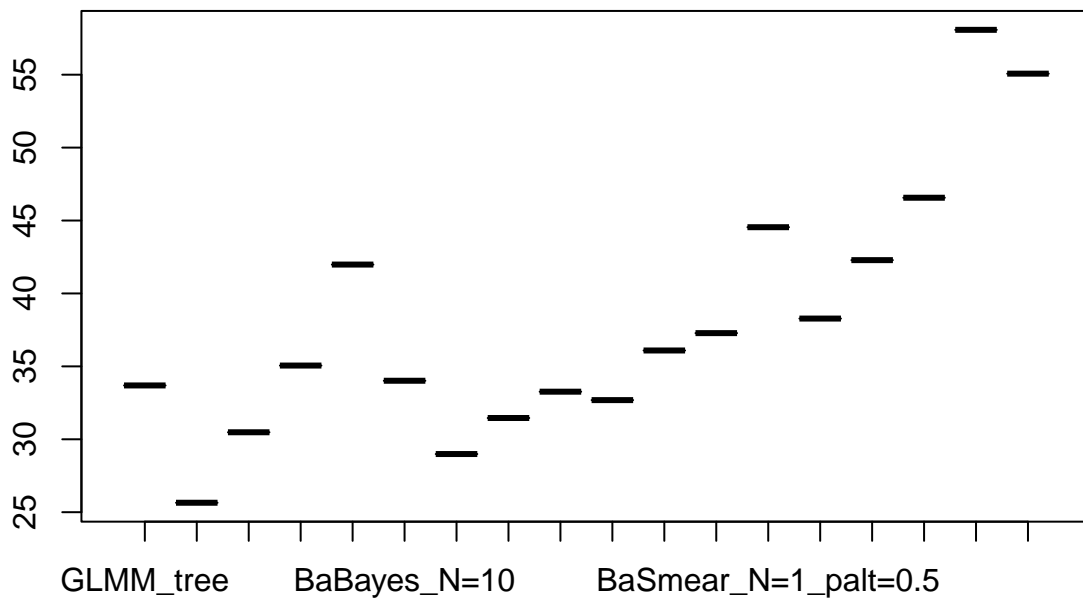
```
load(file = "Ozone MSE.Rda")
load(file = "Ozone tree_size.Rda")

sapply(MSE, function(x) table(is.na(x)))
```

```
##      GLMM_tree Bart Ba BaBayes_N=1 BaBayes_N=5 BaBayes_N=10 BaSmear_N=1_palt=0
## FALSE      1      1 1              1              1              1
## TRUE       99     99 99            99            99            99
##      BaSmear_N=5_palt=0 BaSmear_N=10_palt=0 BaSmear_N=1_palt=0.25
## FALSE                1                1                1
## TRUE                 99                 99                 99
##      BaSmear_N=5_palt=0.25 BaSmear_N=10_palt=0.25 BaSmear_N=1_palt=0.5
## FALSE                    1                    1                    1
```

```
## TRUE          99          99          99
## BaSmear_N=5_palt=0.5 BaSmear_N=10_palt=0.5 BaSmear_N=1_palt=1
## FALSE         1          1          1
## TRUE          99          99          99
## BaSmear_N=5_palt=1 BaSmear_N=10_palt=1
## FALSE         1          1
## TRUE          99          99
```

```
boxplot(MSE)
```



```
colMeans(MSE, na.rm=TRUE)
```

```
##          GLMM_tree          Bart          Ba
##          33.69184          25.64857          30.48147
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
##          35.05636          41.98095          34.01445
##          BaSmear_N=1_palt=0          BaSmear_N=5_palt=0          BaSmear_N=10_palt=0
##          28.98884          31.45949          33.26468
##          BaSmear_N=1_palt=0.25          BaSmear_N=5_palt=0.25          BaSmear_N=10_palt=0.25
##          32.68544          36.08909          37.27931
##          BaSmear_N=1_palt=0.5          BaSmear_N=5_palt=0.5          BaSmear_N=10_palt=0.5
##          44.54252          38.27715          42.28423
##          BaSmear_N=1_palt=1          BaSmear_N=5_palt=1          BaSmear_N=10_palt=1
##          46.56337          58.07478          55.07147
```

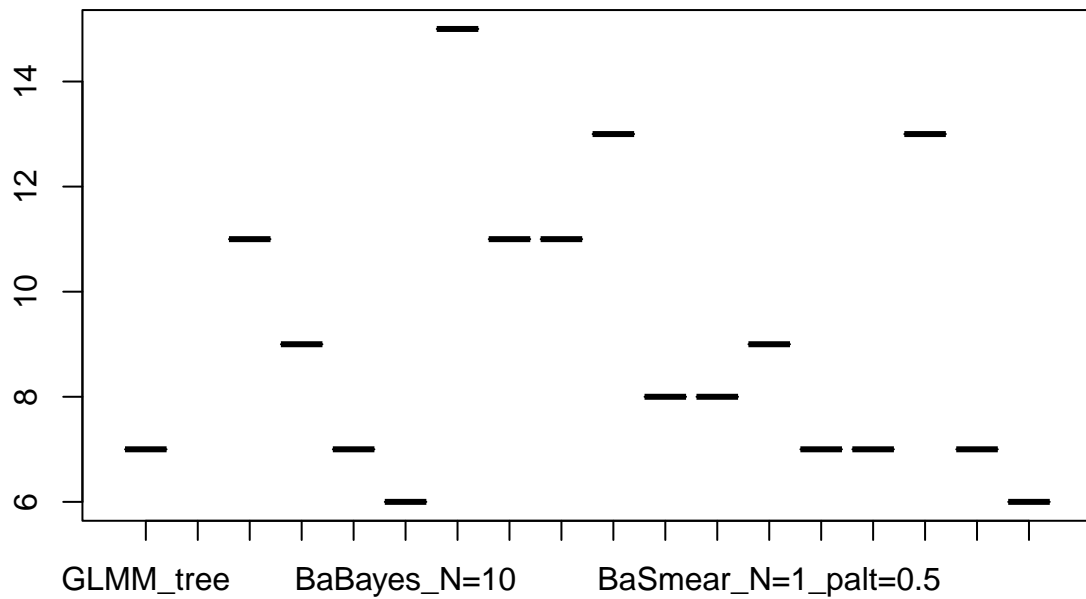
```
which.min(colMeans(MSE[ , -2]))
```

```
## integer(0)
```

```
sapply(MSE, sd)
```

```
##          GLMM_tree          Bart          Ba
##          NA          NA          NA
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
##          NA          NA          NA
##          BaSmear_N=1_palt=0          BaSmear_N=5_palt=0          BaSmear_N=10_palt=0
##          NA          NA          NA
##          BaSmear_N=1_palt=0.25          BaSmear_N=5_palt=0.25          BaSmear_N=10_palt=0.25
##          NA          NA          NA
##          BaSmear_N=1_palt=0.5          BaSmear_N=5_palt=0.5          BaSmear_N=10_palt=0.5
##          NA          NA          NA
##          BaSmear_N=1_palt=1          BaSmear_N=5_palt=1          BaSmear_N=10_palt=1
##          NA          NA          NA
```

```
boxplot(tree_size)
```



```
colMeans(tree_size)
```

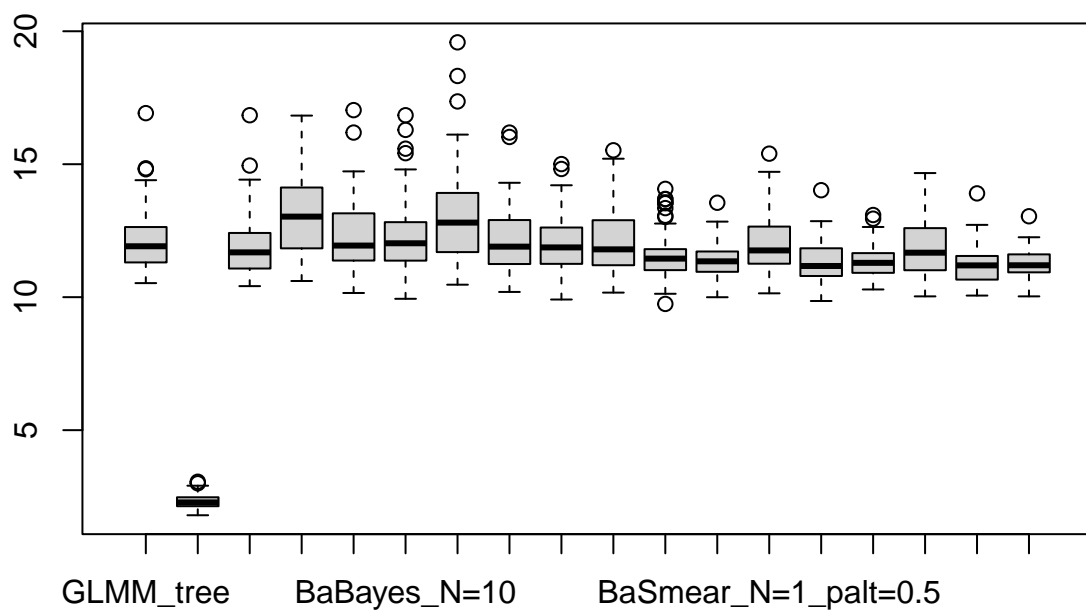
```
##          GLMM_tree          Bart          Ba
##          NA          NA          NA
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
##          NA          NA          NA
##          BaSmear_N=1_palt=0          BaSmear_N=5_palt=0          BaSmear_N=10_palt=0
##          NA          NA          NA
##          BaSmear_N=1_palt=0.25          BaSmear_N=5_palt=0.25          BaSmear_N=10_palt=0.25
##          NA          NA          NA
##          BaSmear_N=1_palt=0.5          BaSmear_N=5_palt=0.5          BaSmear_N=10_palt=0.5
##          NA          NA          NA
##          BaSmear_N=1_palt=1          BaSmear_N=5_palt=1          BaSmear_N=10_palt=1
##          NA          NA          NA
```

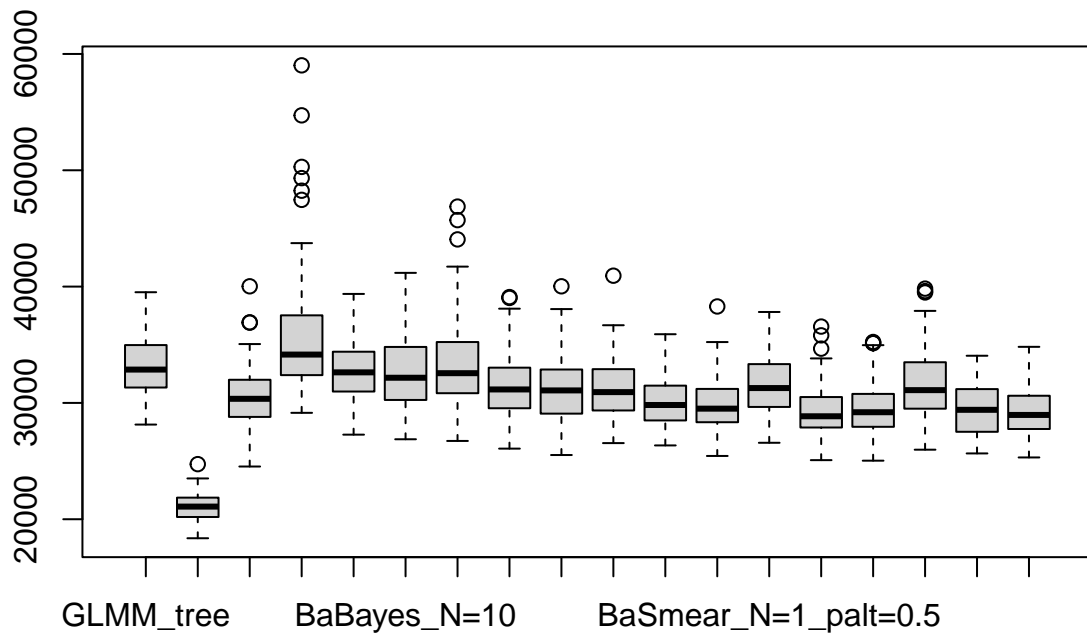
```
sapply(tree_size, sd)
```

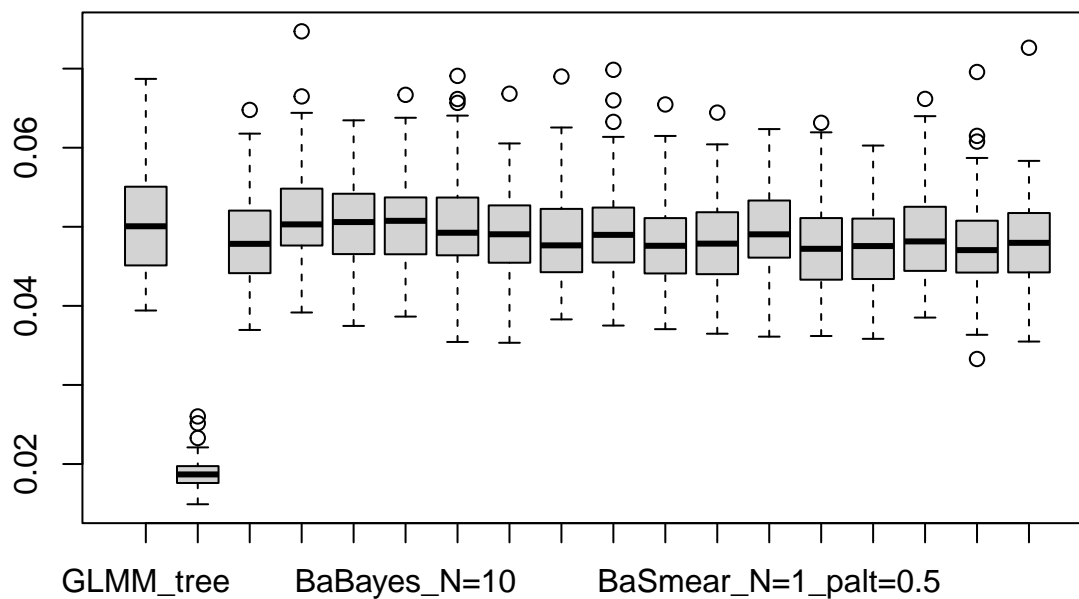
```
##          GLMM_tree          Bart          Ba
##          NA          NA          NA
##          BaBayes_N=1          BaBayes_N=5          BaBayes_N=10
##          NA          NA          NA
##          BaSmear_N=1_palt=0          BaSmear_N=5_palt=0          BaSmear_N=10_palt=0
##          NA          NA          NA
##          BaSmear_N=1_palt=0.25          BaSmear_N=5_palt=0.25          BaSmear_N=10_palt=0.25
##          NA          NA          NA
##          BaSmear_N=1_palt=0.5          BaSmear_N=5_palt=0.5          BaSmear_N=10_palt=0.5
##          NA          NA          NA
##          BaSmear_N=1_palt=1          BaSmear_N=5_palt=1          BaSmear_N=10_palt=1
##          NA          NA          NA
```

Friedman

```
library("mlbench")
load(file = "Friedman MSE.Rda")
load(file = "Friedman tree_size.Rda")
set.seed(42)
vars <- c(var(mlbench.friedman1(10000)$y),
          var(mlbench.friedman2(210000)$y),
          var(mlbench.friedman3(10000)$y))
sapply(MSE, boxplot)
```







```
##      [,1]      [,2]      [,3]
## stats numeric,90 numeric,90 numeric,90
## n      numeric,18 numeric,18 numeric,18
## conf   numeric,36 numeric,36 numeric,36
## out    numeric,38 numeric,27 numeric,24
## group  numeric,38 numeric,27 numeric,24
## names  character,18 character,18 character,18
```

```
sapply(MSE, colMeans)
```

```
##      [,1]      [,2]      [,3]
## GLMM_tree 12.076007 33187.34 0.05033159
## Bart      2.304523 21054.85 0.01880145
## Ba        11.899889 30487.48 0.04839876
## BaBayes_N=1 13.166062 35566.36 0.05146380
## BaBayes_N=5 12.247483 32711.49 0.05013863
## BaBayes_N=10 12.207703 32719.61 0.05031103
## BaSmear_N=1_palt=0 13.042185 33394.36 0.05041427
## BaSmear_N=5_palt=0 12.073354 31498.65 0.04928297
## BaSmear_N=10_palt=0 11.976251 31029.08 0.04846355
## BaSmear_N=1_palt=0.25 12.075405 31172.79 0.04935003
## BaSmear_N=5_palt=0.25 11.507193 30023.96 0.04778332
## BaSmear_N=10_palt=0.25 11.339046 29879.85 0.04781966
## BaSmear_N=1_palt=0.5 12.034039 31381.05 0.04956370
## BaSmear_N=5_palt=0.5 11.288992 29343.29 0.04745073
```

```
## BaSmear_N=10_palt=0.5 11.329361 29413.42 0.04769477
## BaSmear_N=1_palt=1 11.819585 31570.06 0.04928029
## BaSmear_N=5_palt=1 11.198944 29506.09 0.04784267
## BaSmear_N=10_palt=1 11.247026 29137.52 0.04811013
```

```
round((1/vars)*(t(sapply(MSE, colMeans))), digits = 3)
```

```
##      GLMM_tree  Bart   Ba BaBayes_N=1 BaBayes_N=5 BaBayes_N=10
## [1,]    0.486 0.093 0.479    0.530    0.493    0.491
## [2,]    0.208 0.132 0.191    0.223    0.205    0.205
## [3,]    0.442 0.165 0.425    0.451    0.440    0.441
##      BaSmear_N=1_palt=0 BaSmear_N=5_palt=0 BaSmear_N=10_palt=0
## [1,]          0.525          0.486          0.482
## [2,]          0.210          0.198          0.195
## [3,]          0.442          0.432          0.425
##      BaSmear_N=1_palt=0.25 BaSmear_N=5_palt=0.25 BaSmear_N=10_palt=0.25
## [1,]          0.486          0.463          0.456
## [2,]          0.196          0.188          0.187
## [3,]          0.433          0.419          0.420
##      BaSmear_N=1_palt=0.5 BaSmear_N=5_palt=0.5 BaSmear_N=10_palt=0.5
## [1,]          0.484          0.454          0.456
## [2,]          0.197          0.184          0.185
## [3,]          0.435          0.416          0.418
##      BaSmear_N=1_palt=1 BaSmear_N=5_palt=1 BaSmear_N=10_palt=1
## [1,]          0.476          0.451          0.453
## [2,]          0.198          0.185          0.183
## [3,]          0.432          0.420          0.422
```

```
sapply(MSE, function(x) which.min(colMeans(x[, -2])))
```

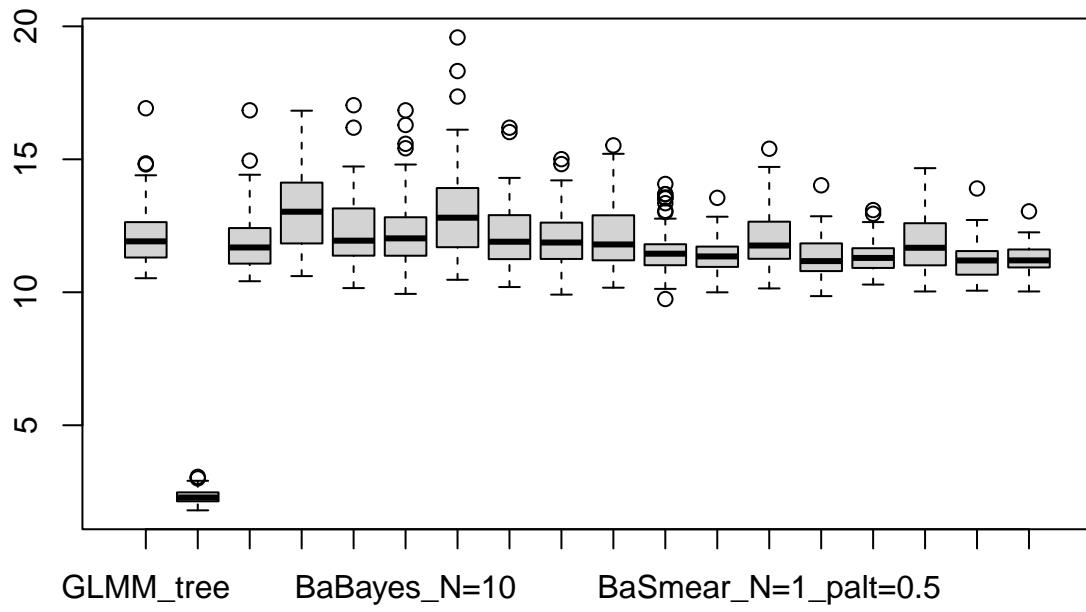
```
##      BaSmear_N=5_palt=1 BaSmear_N=10_palt=1 BaSmear_N=5_palt=0.5
##              16              17              13
```

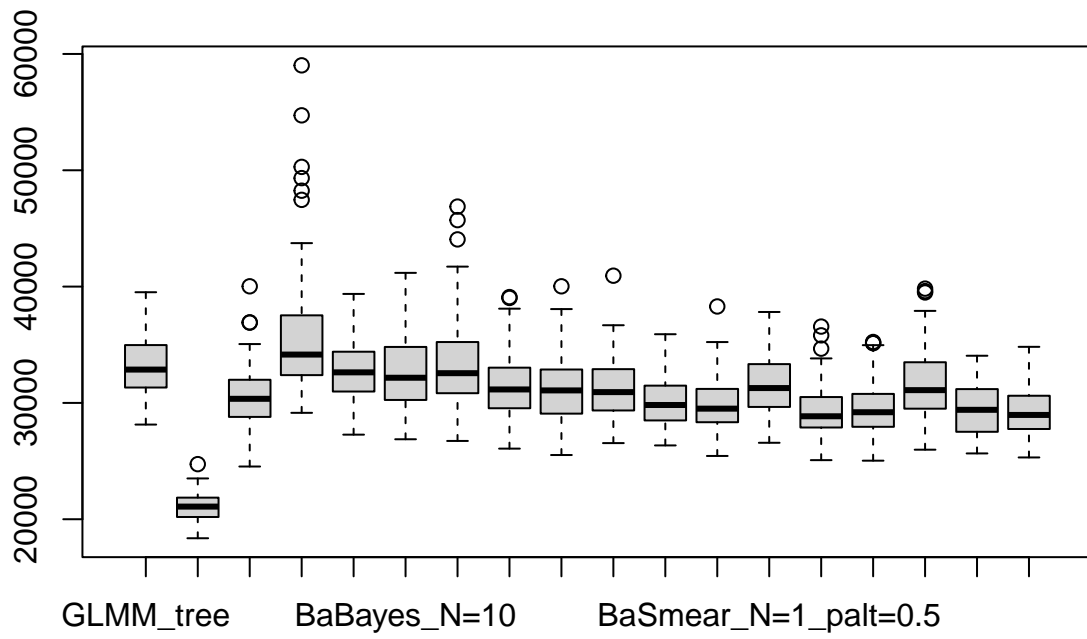
```
sapply(MSE, function(x) sapply(x, sd))
```

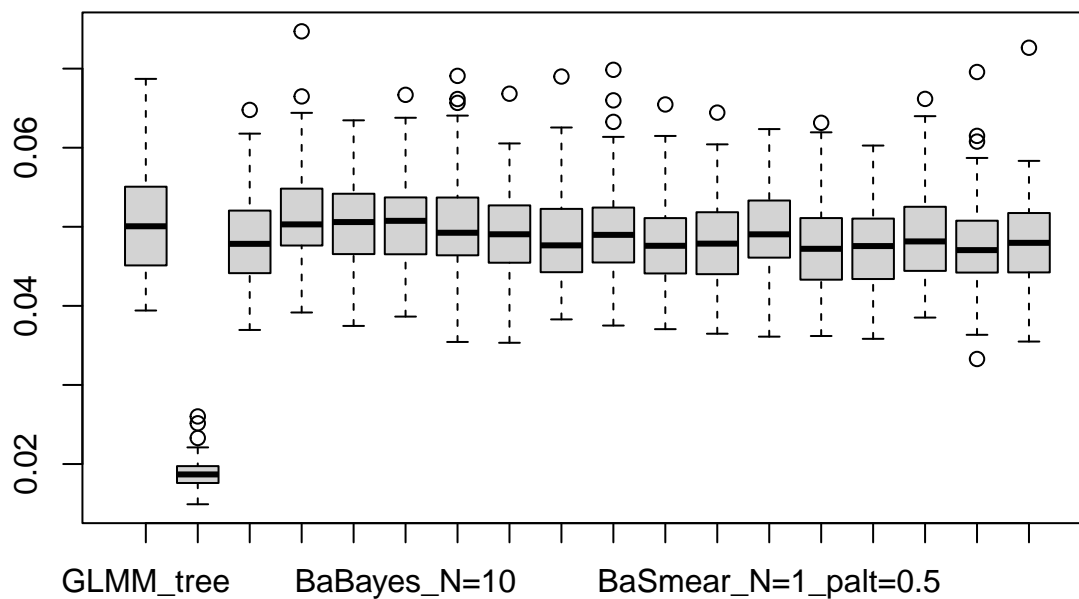
```
##              [,1]      [,2]      [,3]
## GLMM_tree    1.0830838 2599.800 0.006148888
## Bart         0.2321861 1206.724 0.001907856
## Ba           1.1238855 2565.068 0.005855916
## BaBayes_N=1  1.5623625 5189.825 0.006404210
## BaBayes_N=5  1.2824767 2559.969 0.005485072
## BaBayes_N=10 1.3374984 3283.079 0.005854500
## BaSmear_N=1_palt=0 1.6714595 3839.703 0.006336858
## BaSmear_N=5_palt=0 1.2009723 2653.883 0.005337941
## BaSmear_N=10_palt=0 1.0352730 2696.107 0.005994306
## BaSmear_N=1_palt=0.25 1.1761710 2496.272 0.005894570
## BaSmear_N=5_palt=0.25 0.8533598 2113.327 0.005512098
## BaSmear_N=10_palt=0.25 0.5798938 2351.263 0.005618629
## BaSmear_N=1_palt=0.5 1.1020613 2541.695 0.005726027
## BaSmear_N=5_palt=0.5 0.7202745 2222.965 0.005854793
## BaSmear_N=10_palt=0.5 0.5822913 2295.298 0.005720670
## BaSmear_N=1_palt=1 1.0387107 2930.827 0.006163060
```

```
## BaSmear_N=5_palt=1      0.6842474 2190.938 0.005722531
## BaSmear_N=10_palt=1     0.5267453 1979.481 0.005788078
```

```
sapply(MSE, boxplot)
```







```
##      [,1]      [,2]      [,3]
## stats numeric,90 numeric,90 numeric,90
## n      numeric,18 numeric,18 numeric,18
## conf   numeric,36 numeric,36 numeric,36
## out    numeric,38 numeric,27 numeric,24
## group  numeric,38 numeric,27 numeric,24
## names  character,18 character,18 character,18
```

```
sapply(tree_size, colMeans)
```

```
##      [,1] [,2] [,3]
## GLMM_tree      6.85  9.02  6.76
## Bart           NA   NA   NA
## Ba             7.16 11.88  9.48
## BaBayes_N=1     9.02  9.97  8.08
## BaBayes_N=5     6.95  9.56  7.25
## BaBayes_N=10    6.83  9.61  6.94
## BaSmear_N=1_palt=0  9.01 12.04 10.27
## BaSmear_N=5_palt=0  7.46 11.31  9.33
## BaSmear_N=10_palt=0 7.32 11.48  9.53
## BaSmear_N=1_palt=0.25 7.86 11.95  9.96
## BaSmear_N=5_palt=0.25 5.89 11.67  9.02
## BaSmear_N=10_palt=0.25 5.77 11.32  8.99
## BaSmear_N=1_palt=0.5 7.59 12.02  9.90
## BaSmear_N=5_palt=0.5 5.74 11.85  9.51
```

```
## BaSmear_N=10_palt=0.5  5.41 11.83  8.99
## BaSmear_N=1_palt=1     7.63 12.16 10.45
## BaSmear_N=5_palt=1     5.80 11.96  9.47
## BaSmear_N=10_palt=1    5.36 12.13  9.01
```

```
sapply(tree_size, function(x) sapply(x, sd))
```

```
##           [,1]      [,2]      [,3]
## GLMM_tree  1.1752928 1.189007 1.064771
## Bart       NA       NA       NA
## Ba         1.2449494 1.423327 1.359441
## BaBayes_N=1  1.4769611 1.175980 1.186456
## BaBayes_N=5  1.3361712 1.066667 1.057680
## BaBayes_N=10 1.2231356 1.278375 1.052366
## BaSmear_N=1_palt=0 1.5731009 1.392041 1.398809
## BaSmear_N=5_palt=0 1.1670562 1.088925 1.271720
## BaSmear_N=10_palt=0 1.1536503 1.039425 1.266946
## BaSmear_N=1_palt=0.25 1.3028330 1.274260 1.340285
## BaSmear_N=5_palt=0.25 0.8515583 1.082972 1.497338
## BaSmear_N=10_palt=0.25 0.7365631 1.127077 1.290955
## BaSmear_N=1_palt=0.5 1.3111411 1.247057 1.403459
## BaSmear_N=5_palt=0.5 0.7052473 1.209182 1.210184
## BaSmear_N=10_palt=0.5 0.5876679 1.271720 1.329502
## BaSmear_N=1_palt=1  1.3154482 1.276991 1.373450
## BaSmear_N=5_palt=1  0.6816498 1.213726 1.452653
## BaSmear_N=10_palt=1 0.5599423 1.211519 1.424852
```

Breast cancer

```
load(file = "BreastCancer MSE.Rda")
load(file = "BreastCancer acc.Rda")
load(file = "BreastCancer tree_size.Rda")
boxplot(MSE)
boxplot(acc)
colMeans(MSE)
which.min(colMeans(MSE[, -2]))
which.min(colMeans(acc[, -2]))
sapply(MSE, sd)
boxplot(tree_size)
sapply(tree_size, colMeans(tree_size, na.rm=TRUE))
sapply(tree_size, sd)
```

Ionosphere

```
load(file = "Ionosphere MSE.Rda")
load(file = "Ionosphere acc.Rda")
load(file = "Ionosphere tree_size.Rda")
boxplot(MSE)
```

```

boxplot(acc)
colMeans(MSE)
which.min(colMeans(MSE[ , -2]))
which.min(colMeans(acc[ , -2]))
sapply(MSE, sd)
boxplot(tree_size)
colMeans(tree_size, na.rm=TRUE)
sapply(tree_size, sd)

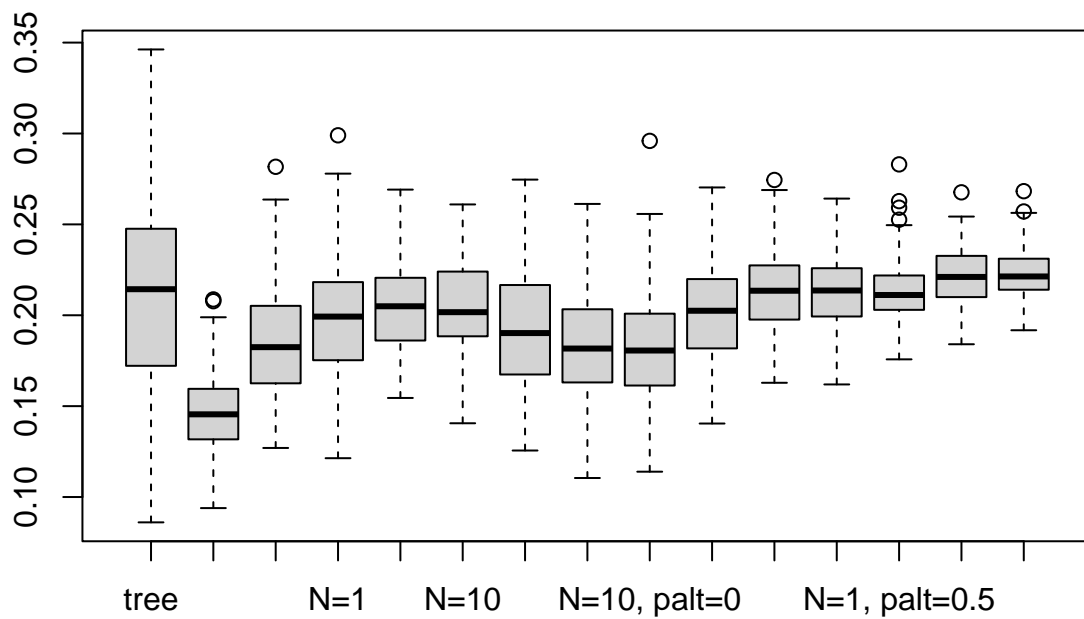
```

Sonar

```

load(file = "Sonar MSE.Rda")
load(file = "Sonar acc.Rda")
load(file = "Sonar tree_size.Rda")
boxplot(MSE)

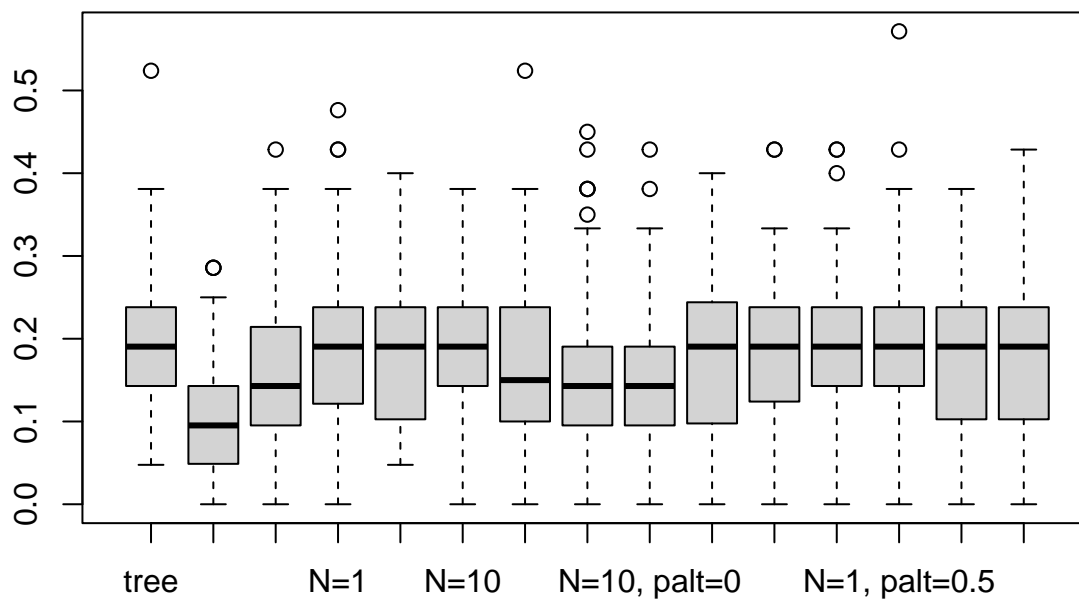
```



```

boxplot(acc)

```

```
colMeans(MSE)
```

```
##          tree          BART Born-again tree          N=1          N=5
##    0.2141351    0.1468447    0.1847915    0.1998829    0.2053185
##          N=10    N=1, palt=0    N=5, palt=0    N=10, palt=0    N=1, palt=0.25
##    0.2060179    0.1911827    0.1832554    0.1832785    0.2019839
## N=5, palt=0.25 N=10, palt=0.25    N=1, palt=0.5    N=5, palt=0.5    N=10, palt=0.5
##    0.2142539    0.2139775    0.2144150    0.2215831    0.2230961
```

```
which.min(colMeans(MSE[ , -2]))
```

```
## N=5, palt=0
##          7
```

```
which.min(colMeans(acc[ , -2]))
```

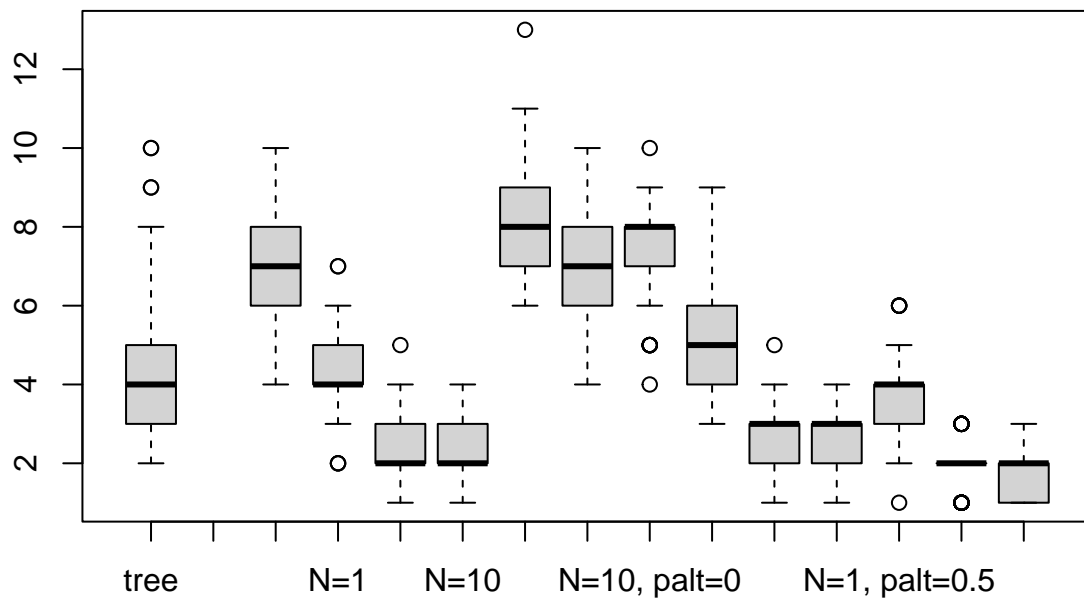
```
## N=10, palt=0
##          8
```

```
sapply(MSE, sd)
```

```
##          tree          BART Born-again tree          N=1          N=5
##    0.05597754    0.02335226    0.03209856    0.03057963    0.02687019
```

```
##           N=10      N=1, palt=0      N=5, palt=0      N=10, palt=0      N=1, palt=0.25
##      0.02553597      0.03340737      0.03102662      0.03316581      0.02696557
## N=5, palt=0.25 N=10, palt=0.25      N=1, palt=0.5      N=5, palt=0.5      N=10, palt=0.5
##      0.02292906      0.02112953      0.01913660      0.01589785      0.01430024
```

```
boxplot(tree_size)
```



```
colMeans(tree_size, na.rm=TRUE)
```

```
##           tree           BART Born-again tree           N=1           N=5
##      4.32           NA           7.17           4.29           2.48
##           N=10      N=1, palt=0      N=5, palt=0      N=10, palt=0      N=1, palt=0.25
##      2.34           8.30           7.06           7.44           5.31
## N=5, palt=0.25 N=10, palt=0.25      N=1, palt=0.5      N=5, palt=0.5      N=10, palt=0.5
##      2.82           2.54           3.64           1.91           1.69
```

```
sapply(tree_size, sd)
```

```
##           tree           BART Born-again tree           N=1           N=5
##      1.7516515           NA           1.3857500           0.9877533           0.8584694
##           N=10      N=1, palt=0      N=5, palt=0      N=10, palt=0      N=1, palt=0.25
##      0.8787043           1.3521401           1.2698525           1.1833867           1.1780398
## N=5, palt=0.25 N=10, palt=0.25      N=1, palt=0.5      N=5, palt=0.5      N=10, palt=0.5
##      0.6416519           0.6878454           1.0873004           0.6210939           0.6145541
```