DS 3010

Spring 2026

Wenting Xu

Module 2: Statistical Decision Tree

Part 1: Bias Variance Tradeoff

Wenting Xu

Iowa State University

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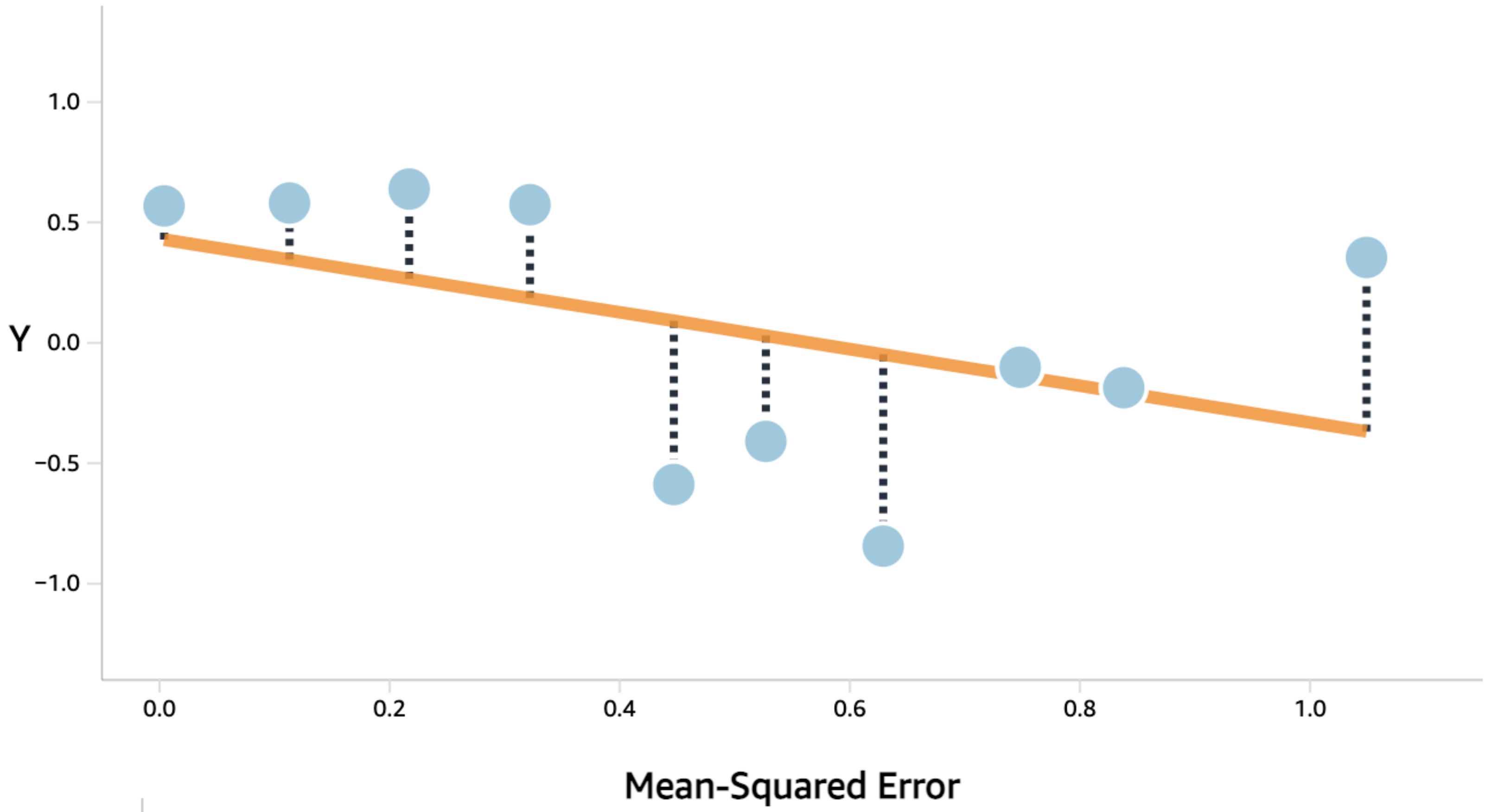
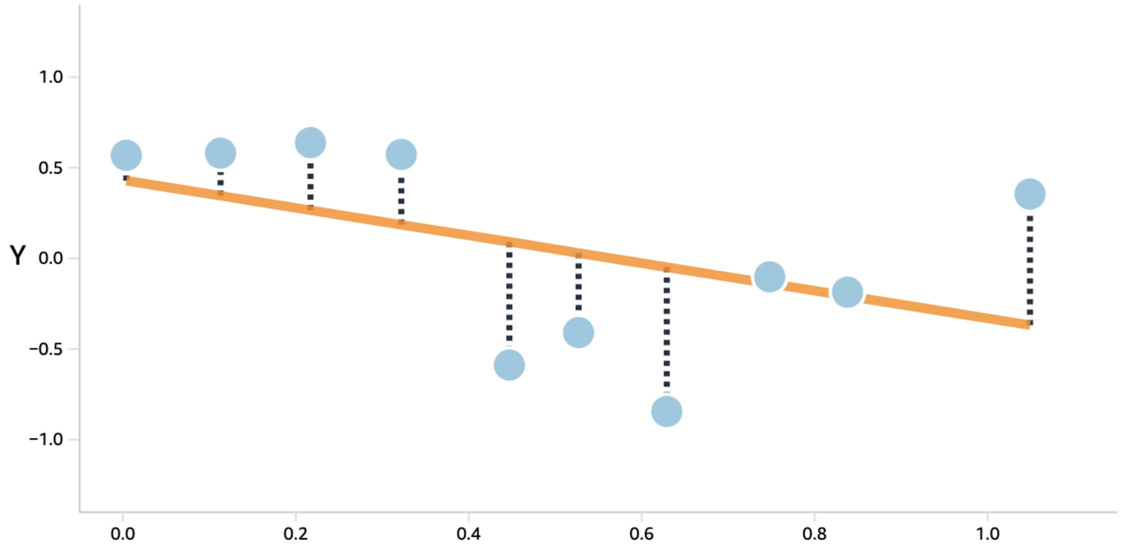
Some lecture slides and instructional materials in this course are adapted from the following sources:

- *An Introduction to Statistical Learning: With Applications in R (Second Edition)*
Gareth James, Daniela Witten, Trevor Hastie, Robert Tibshirani
Springer, 2021

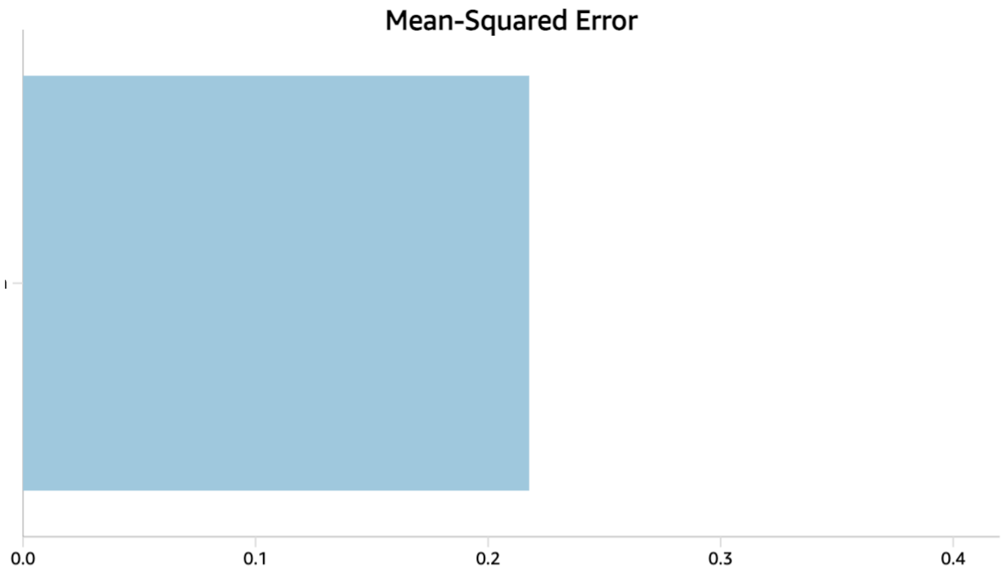
- Online course materials developed by Trevor Hastie, Robert Tibshirani, and collaborators.



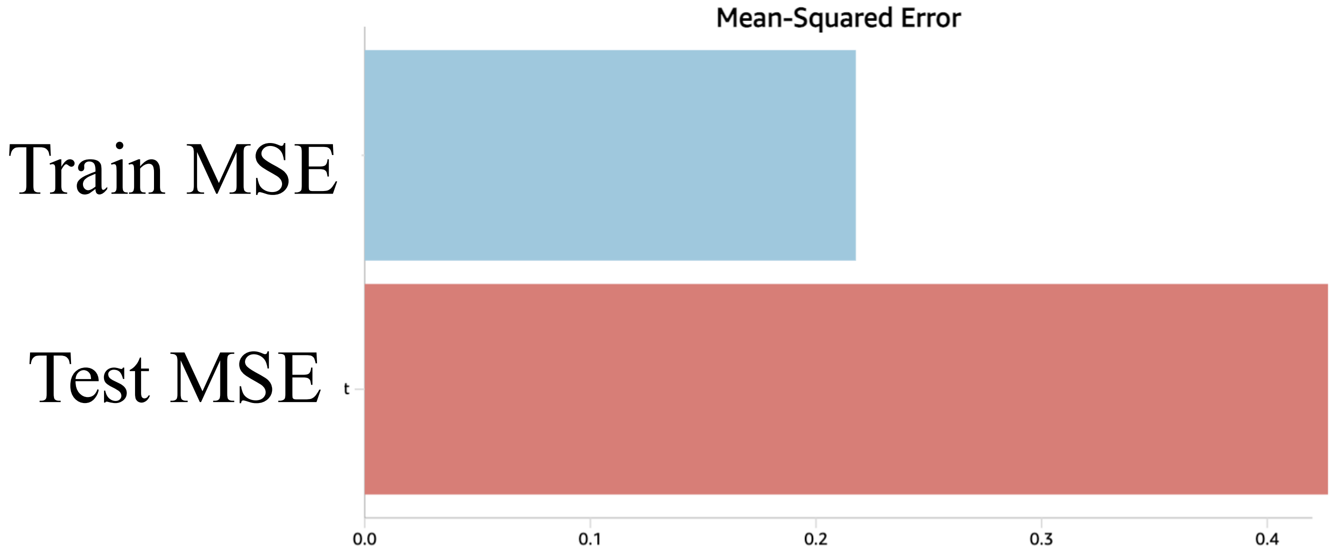
$$\text{Train MSE} = \frac{1}{n}\sum_{i=1}^{n}(y_i - \hat{f}(x_i)^2)$$



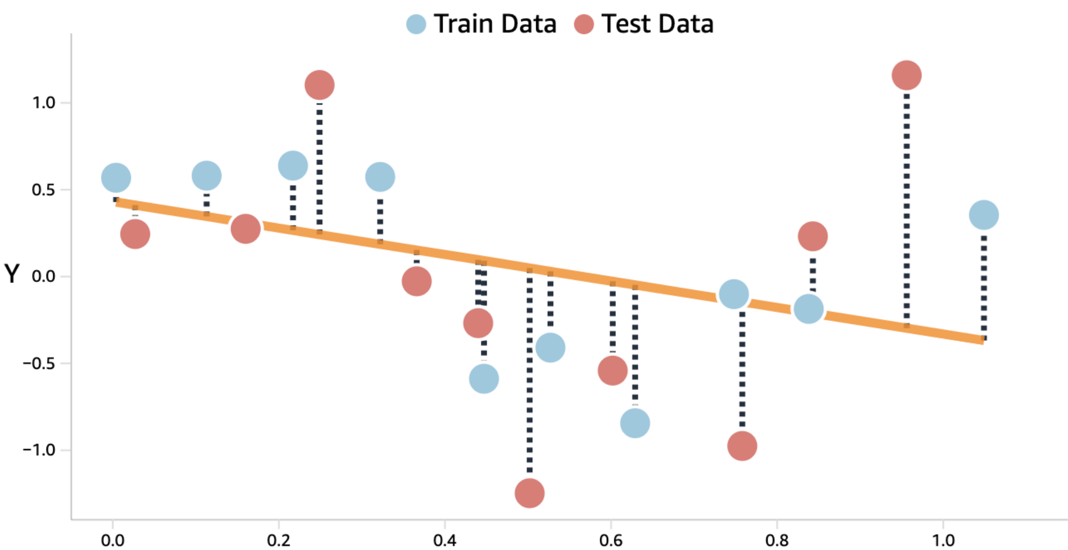
Train MSE

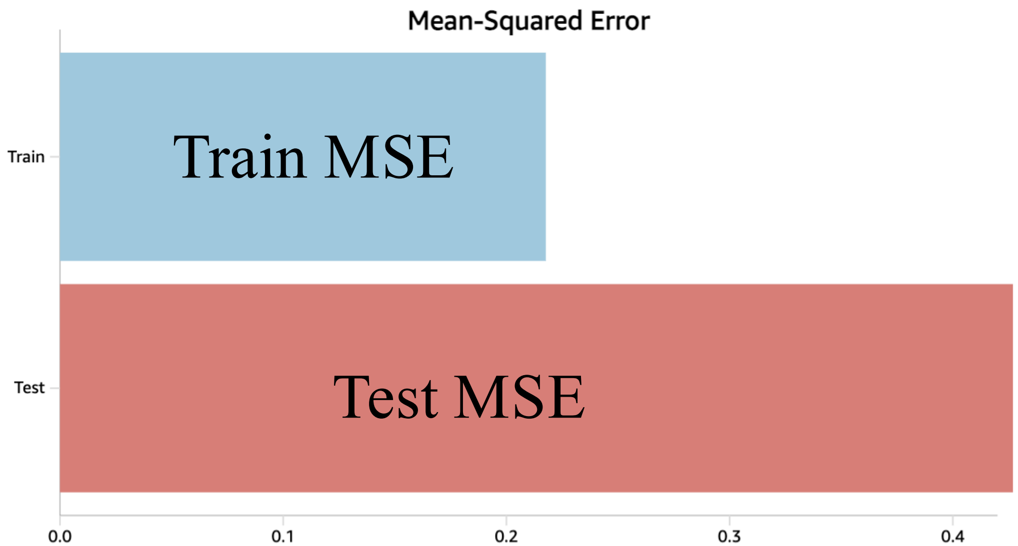



Train Data
Test Data
Y
1.0
0.5
0.0
−0.5
−1.0
0.0
0.2
0.4
0.6
0.8
1.0

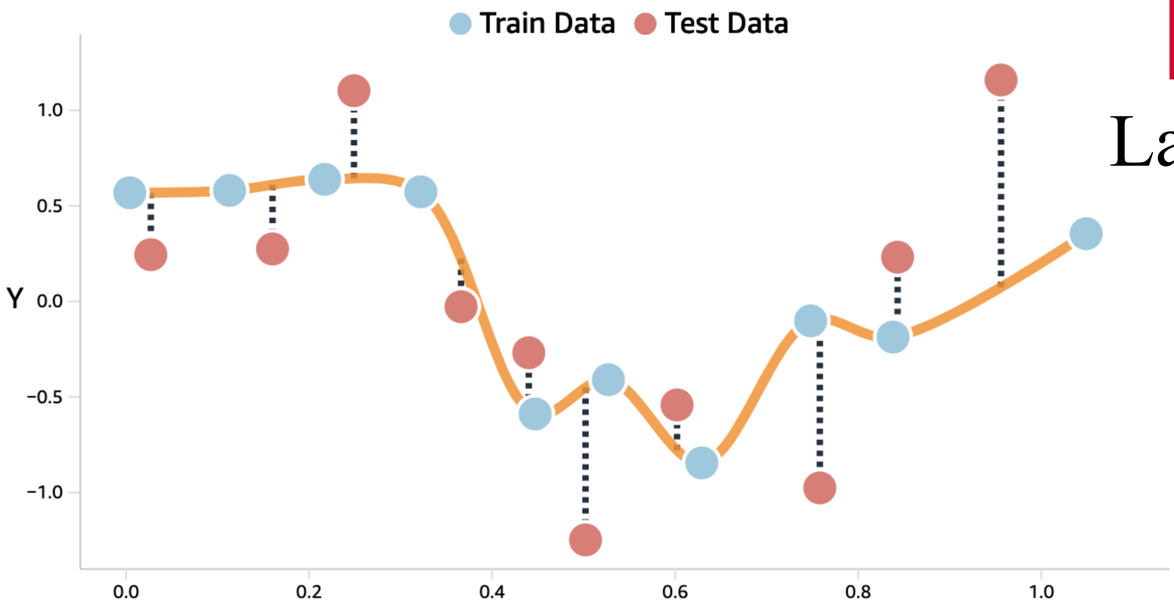

Mean-Squared Error
Train MSE
Test MSE
0.0
0.1
0.2
0.3
0.4

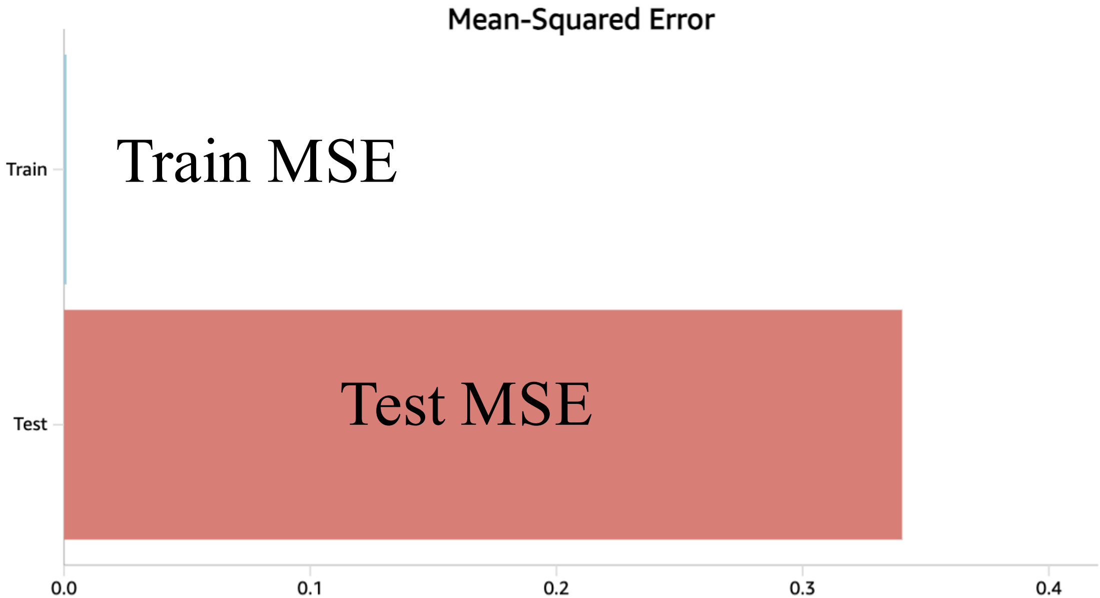
LargerTest MSE: Why ?





Large Test MSE: Why ?





Bias-variance tradeoff

The test MSE we calculate from our test data is just an estimate for the expected test MSE.

$$\text{test MSE} : \frac{1}{m}\sum_{i=1}^{m}\left(y_i' - \hat{f}(x_i')\right)^2$$

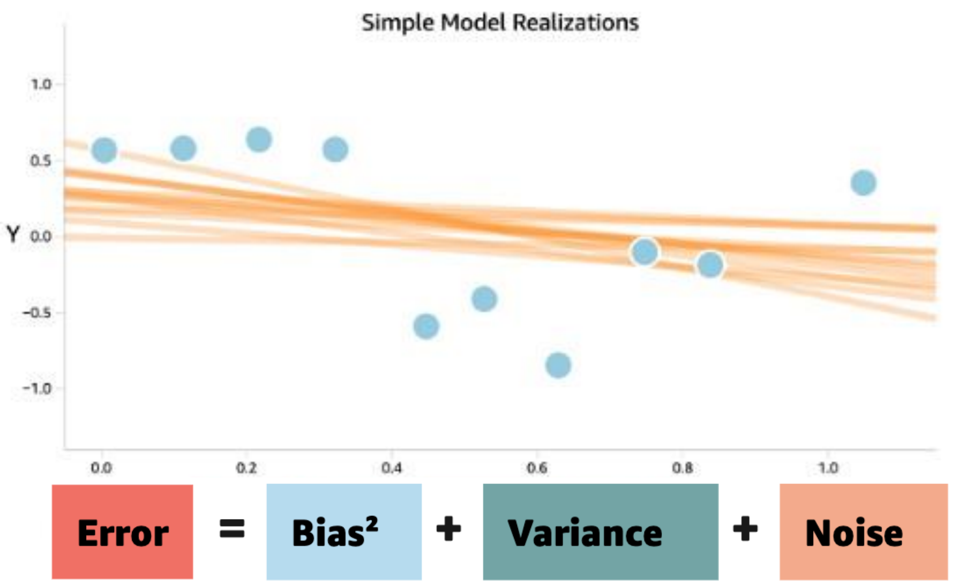
$$\text{expected test MSE} : E\left(y_i' - \hat{f}(x_i')\right)^2$$

Test error composition

Bias^2	Variance	Noise

Bias-variance tradeoff

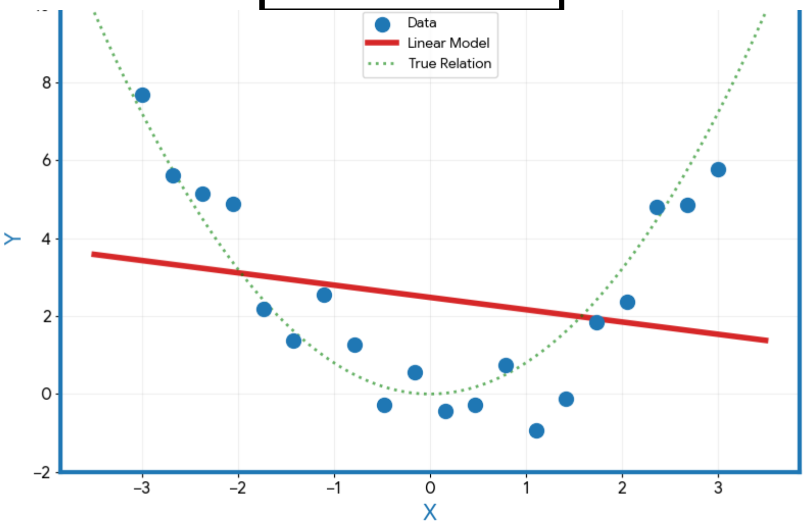
Bias($\hat{f}(x_0)$): refers to the error introduced by estimating f .



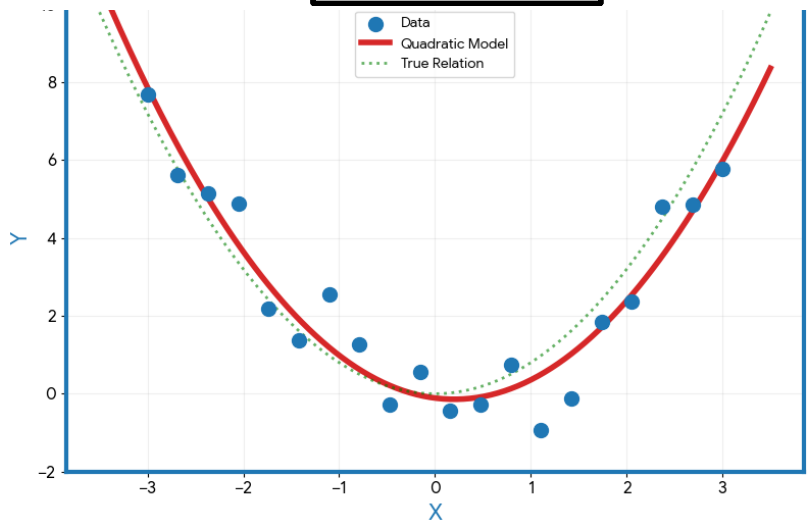
Bias-variance tradeoff

Bias($\hat{f}(x_0)$): refers to the error introduced by estimating f .

High Bias



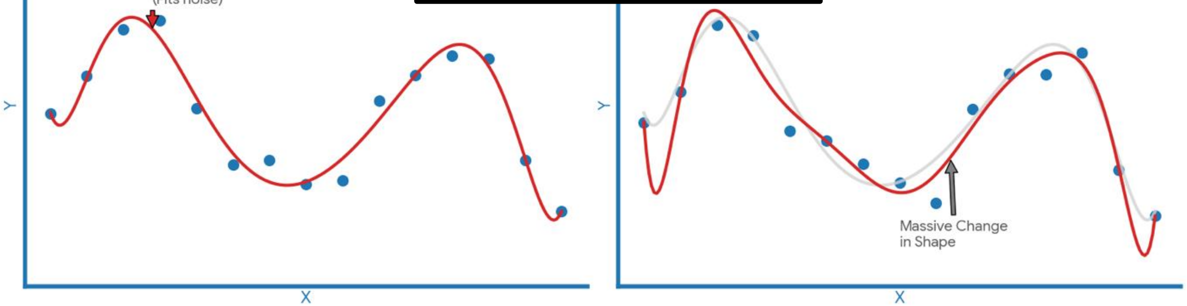
Low Bias



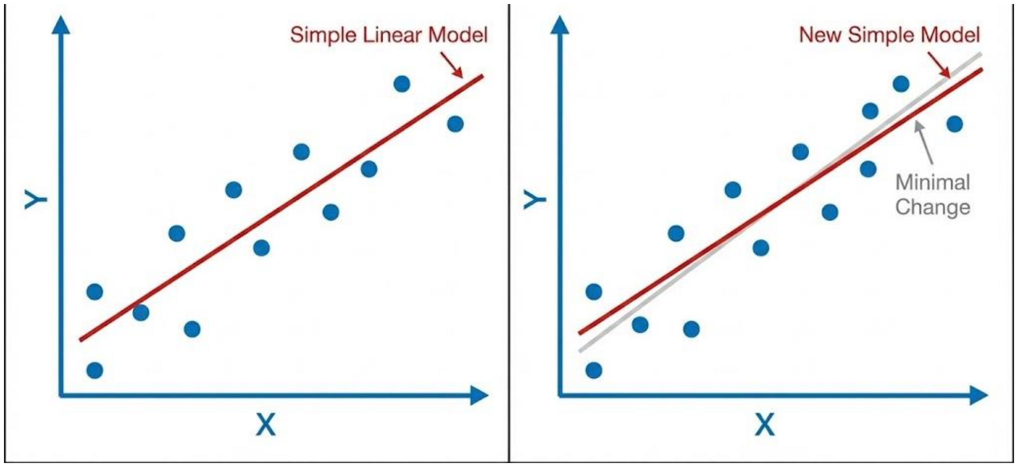
Bias-variance tradeoff

$\mathrm{Var}\left(\hat{f}(x_0)\right)$: the amount by which $\hat{f}(x_0)$ would change if we estimated it using a different training set.

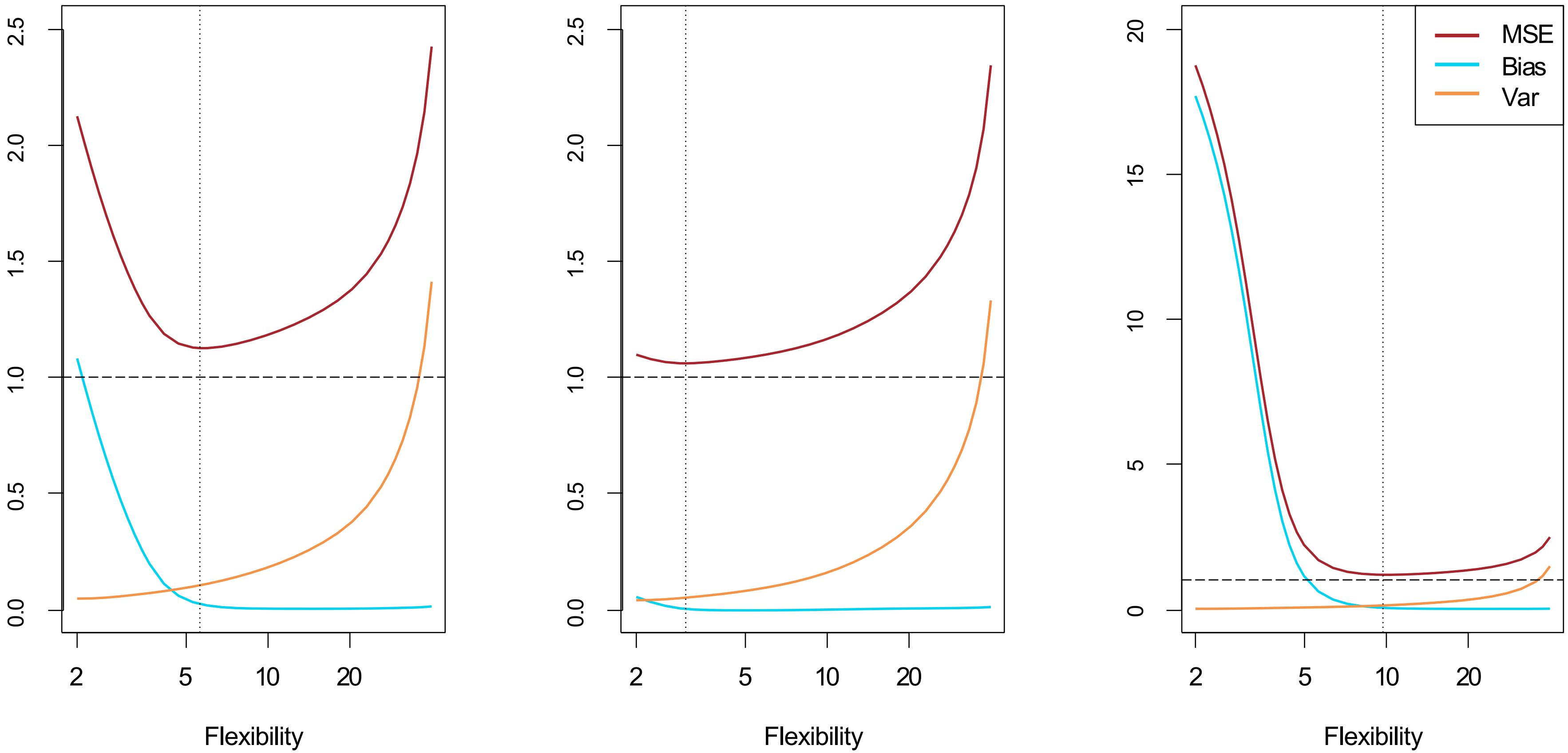
High variance



Low variance



Rate of change depends on the true model

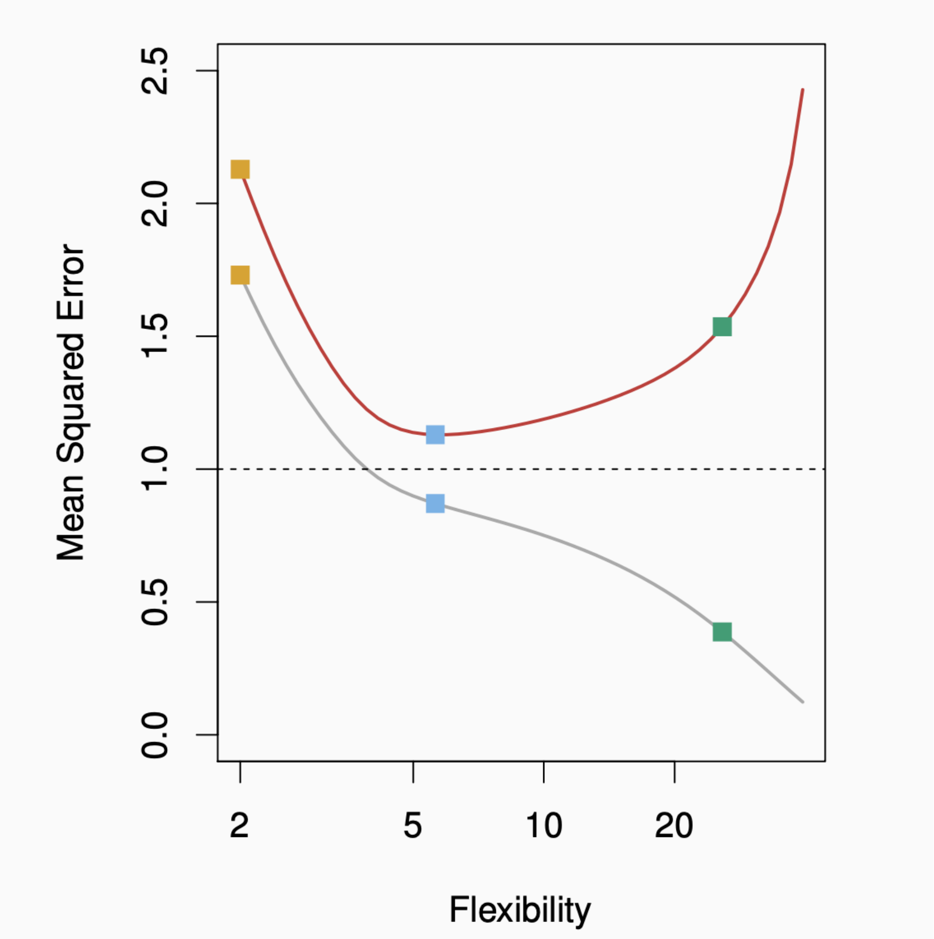


Bias-variance tradeoff

The U-shape observed in the test MSE curves turns out to be the result of two competing properties of statistical learning methods: **bias** and **variance**.

Tradeoff

Our goal in prediction is to select a method that minimizes the test MSE. Low training MSE does not imply low test MSE.



Implications of the bias-variance tradeoff

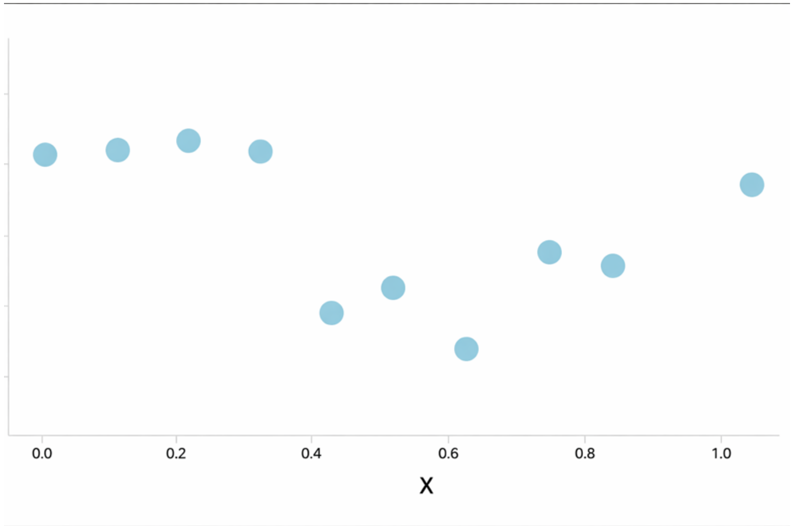
tradeoff

$$E\left(y_0 - \hat{f}(x_0)\right)^2 = \mathrm{Var}\left(\hat{f}(x_0)\right) + \left[\mathrm{Bias}\left(\hat{f}(x_0)\right)\right]^2 + \mathrm{Var}(\epsilon).$$

- The expected test MSE is never smaller than the irreducible error.
- Easy to find a zero variance estimate with high bias.
- Easy to find a low bias estimate with high variance.
- In practice, the best expected test MSE is achieved by allowing some bias to decrease variance and vice-versa: this is the bias-variance trade-off.
- General rule: More flexible methods ⇒ higher variance and lower bias.

Discussion

(1) Plot a model with zero bias estimate with high variance



(2) Plot a model with a zero variance estimate with high bias.