

# CART Coding

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Here are some coding tricks I learned from the code in this website [https://github.com/ebprado/MOTR-BART/blob/master/MOTR%20BART%20paper/MOTR\\_BART.R](https://github.com/ebprado/MOTR-BART/blob/master/MOTR%20BART%20paper/MOTR_BART.R) .

## 1.”vector” Function

This function is useful when using `vector('list', length = 2)`. This will create a list like vector but we don't need the “\$” to subtract the elements in this vector. Instead, we use “`[[x]]`”, this will become more convenient to store some values especially when multiple indexes of an observation is stored. For example:

```
a <- vector('list', 3)
a[[1]] <- c(1,1,2,3,4)
a[[2]] <- matrix(c(4,4,5,6),2,2)
a[[3]] <- array( c(7,7,8,9,0,1), c(2,2,2))
```

This is actually like a vector of all kinds of things including matrices or arrays. When I want to get the first part of information, I may use:

```
a[[1]]
```

```
## [1] 1 1 2 3 4
```

When I want to get the second part of information, I may use:

```
a[[2]]
```

```
##      [,1] [,2]
## [1,]    4    5
## [2,]    4    6
```

However, when I want to get the information of the matrix which is the second element of the whole vector, I will use this:

```
a[[2]][1,1]
```

```
## [1] 4
```

```
a[[2]][1,]
```

```
## [1] 4 5
```

This is how “vector” function works in this code, which is a very important function.

## 2.Create a function that stores stump information for each Tree

This step is to keep track of whether this node is a terminal node, it is just a stump model so it only store information for one node. Here, we create a information box for all trees.

```
num_trees <- 5
x1 <- rnorm(1000, mean = 9, sd = 3)
x2 <- rnorm(1000, mean = 30, sd = 10)
y <- rnorm(1000, mean = 2*x1 + 3*x2, sd = 1)
x <- cbind(x1, x2)

create_stump <- function(x, y, num_trees = 1){

all_tree <- vector("list", length = num_trees)

# Make each tree information stored in all_tree[[i]]
# This is like creating a box, but it's empty for further storage

for (i in 1:num_trees) {

  # Make each element has two indexes
  all_tree[[i]] <- vector("list",2)
  names(all_tree[[i]]) <- c("info", "node")

  # Create tree information storage
  all_tree[[i]][[1]] <- matrix(NA, ncol = 8, nrow = 1)

  # Create node indices storage
  all_tree[[i]][[2]] <- rep(1, length(y))

  # Create column names for information matrix
  colnames(all_tree[[i]][[1]]) <- c("terminal", "child_L", "child_R", "parent", "split_variable", "split_val")

  all_tree[[i]][[1]][1,] <- c(1, rep(NA, 5), 0, length(y))

}

return(all_tree)

}
```

### 3. Create a function to update trees in the M-H step.

#### 3.1 “Switch” Function

This function is like choosing different directions of the result. For example,

```
switch (1, "A", "B", "C")
```

```
## [1] "A"
```

```
switch (2, "A", "B", "C")
```

```
## [1] "B"
```

```
switch (3, "A", "B", "C")
```

```
## [1] "C"
```

However, in this code, the first argument can also be a string, for example,

```
switch ("A", "A" = 4, "B" = 5, "C" = "Hello World")
```

```
## [1] 4
```

```
switch ("B", "A" = 4, "B" = 5, "C" = "Hello World")
```

```
## [1] 5
```

```
switch ("C", "A" = 4, "B" = 5, "C" = "Hello World")
```

```
## [1] "Hello World"
```

#### 3.2 Updating Tree

Therefore, we can simply use this function to create a tree update function, which depends on the method of the decision. If the method of updating is “grow”, then we will grow the tree, and so on. So the update function should have the shape like this:

```
update_tree <- function(x, y, type = c("grow", # For growing the existing tree
                                       "prune", # For merging one pair of the terminal node
                                       "change", # Change the splitting variable and splitting rule
                                       "swap", # Swap the splitting rules for two pairs of terminal nodes
                                       ), curr_tree # The current sets of trees
                        , node_min_size # The minimum size of a node to grow, avoid the
                        ){
```

```

new_tree <- switch (type, grow = grow_tree(x, y, curr_tree, node_min_size),
                    prune = prune_tree(x, y, curr_tree),
                    change = change_tree(x, y, curr_tree, node_min_size),
                    swap = swap_tree(x, y, curr_tree, node_min_size))

return(new_tree)
}

```

Then we have to figure out how to grow, prune, change or swap a tree.

## 4. Grow Tree Function

### 4.1 Quick Notes(R trick)

1. We can quickly get the elements corresponding to some categories by using the “==”, just a[ xx == yy ] if a is a vector. No need to use a[which[xx == yy]].

```
c(1,2,3,4,5,6)[c(T,F,T,F,T,F)]
```

```
## [1] 1 3 5
```

2. We can quickly pick out one column with the column name if the matrix has a column name.

```

A <- matrix(c(1,2,3,4), 2,2, byrow = TRUE)
colnames(A) <- c("A", "B")
A

```

```

##      A B
## [1,] 1 2
## [2,] 3 4

```

```
A[, "A"]
```

```
## [1] 1 3
```

```
A[, "B"]
```

```
## [1] 2 4
```

3. We can use “any” function to judge whether there exists something that satisfies our expectation, for example,

```
if(any(c(1,2,3)>1)){print("Exist one value bigger than 1")}
```

```
## [1] "Exist one value bigger than 1"
```

```
if(any(c(1,2,3)<=1)){print("Exist one value smaller than or equal to 1")}
```

```
## [1] "Exist one value smaller than or equal to 1"
```

## 4.2 Grow Tree Function

We first get the available terminal nodes list which can grow, then get the available rules that we can use, then select the splitting variables and rules uniformly.

```
grow_tree <- function(x, y, curr_tree, node_min_size){

  # Give new tree information box
  new_tree <- curr_tree

  # Get the terminal nodes list
  terminal_node <- which(as.numeric(new_tree$info[, "terminal"]) == 1)

  # Get the terminal node size
  terminal_node_size <- new_tree$info[terminal_node, "node_size"]

  # Initialize
  available_values <- NULL
  max_bad_trees <- 10
  count_bad_trees <- 0
  bad_trees = TRUE

  # If it's a bad_tree, for example, the size of one new terminal node is too small, then we need to re

  while (bad_trees) {

    # Information box for new tree
    new_tree <- curr_tree

    # Add two extra rows to the tree information, because we are now having more nodes of the tree.
    new_tree$info <- rbind(new_tree$info, c(1, rep(NA, 7)), c(1, rep(NA, 7)))

    # Choose a random terminal to split, if it has been smaller than the minimum size of our requirement
    split_node <- sample(terminal_node, 1, prob = as.integer(as.numeric(terminal_node_size)) > node_min_size)

    # Choose a variable to split
    split_var <- sample(1:ncol(x), 1)

    # The next step guaranteed that we are having a nice splitting value.
    # Available values are the range of the selected variables belonging to this node. Noting that node
    available_values <- sort(unique(x[new_tree$node == split_node, split_var]))

    # Select an available value to split

    if (length(available_values) == 1){
      split_val <- available_values[1]
    } else if (length(available_values) == 2){
      split_val <- available_values[2]
    }
  }
}
```

```

}else{
  # We cannot select the biggest or smallest value as the splitting rule
  split_val <- gdata::resample(available_values[-c(1, length(available_values))],1)
}

# Make sure the current parent exist there. If it's the root node, then it's NA.
curr_parent <- new_tree$info[split_node, "parent"]
new_tree$info[split_node, 1:6] <- c(0, # Because now it's not terminal node
                                   nrow(new_tree$info)-1, # The second last row is the left child
                                   nrow(new_tree$info), # The last row is the right child
                                   curr_parent, # Record the current parent
                                   split_var, split_val)

# Fill the parent of these two child nodes
new_tree$info[nrow(new_tree$info)-1, "parent"] <- split_node
new_tree$info[nrow(new_tree$info), "parent"] <- split_node

#Fill the details including updating the node indices
new_tree <- fill_tree_details(new_tree, x)

# Check for bad trees, if it's a bad tree, then we cannot use this.
if(any(new_tree$info[, "node_size"] <= node_min_size)){

  # Count how many bad trees that we have generated
  count_bad_trees = count_bad_trees + 1
}else{
  bad_trees = FALSE
}

# If too many bad trees are generated, we return the current tree, which means now the trees has
if(count_bad_trees == max_bad_trees){return(curr_tree)}

}

return(new_tree)
}

```

## 5. Fill Detailed Tree Function

Even if we have updated the tree information, we haven't updated the nodes that the observation belongs to, i.e., `new_tree$node`. In this section, we create a function to fill the tree details. Also, we update the node size.

```

fill_tree_details <- function(curr_tree, x){

  # Collect old information from the tree
  tree_info <- curr_tree$info

  # Create a new matrix to overwrite the information
  new_tree_info <- tree_info

  # Start with default node

```

```

node <- rep(1, nrow(x))

# Get the number of observations falling in each node.
# But we don't need the first node, because it's the root so all the observations will fall into the

for (i in 2:nrow(tree_info)) {

  #Get the parent
  curr_parent <- as.numeric(tree_info[i,"parent"])

  #Get the splitting variable and splitting value
  split_var <- as.numeric(tree_info[curr_parent, "split_variable"])
  split_val <- as.numeric(tree_info[curr_parent, "split_value"])
  direction <- ifelse(tree_info[curr_parent, "child_L"] == i, "L", "R")
  if(direction == "L"){
    # if the direction is the left, then it should use "smaller than" to confirm that this observation
    # x[node == curr_parent,] selects the observations who belongs to the parent node.
    # Be careful that the "node" updated every time in the loop!
    # The node now haven't been updated, so it describes the category that this observation belongs to
    #So it's reasonable to say node == curr_parent because we need to filter among all the nodes below
    new_tree_info[i, "node_size"] <- sum(x[node == curr_parent, split_var] < split_val)
    # This step we update the node indices for the i th row. So we now only update those who belongs
    node[node == curr_parent][x[node == curr_parent, split_var]<split_val] <- i
  }else{

    #Same as left, but change the inequality direction
    new_tree_info[i, "node_size"] <- sum(x[node == curr_parent, split_var] >= split_val)
    node[node == curr_parent][x[node == curr_parent, split_var] >= split_val] <- i

  }

}

return(list(info = new_tree_info, node = node))

}

```

## Testing for Code from part 1-5

```

tree <- create_stump(x,y)[[1]]

tree_up_1 <- update_tree(x,y,type = "grow", curr_tree = tree, node_min_size = 10)
tree_up_2 <- update_tree(x,y,type = "grow", curr_tree = tree_up_1, node_min_size = 10)
tree_up_3 <- update_tree(x,y, type = "grow", curr_tree = tree_up_2, node_min_size = 10)
print(tree)

## $info

```





```
## [445] 3 3 3 2 3 3 3 2 3 3 3 3 3 3 3 2 3 3 2 2 2 3 3 2 2 2 3 2 3 2 3 2 2 3 2 3
## [482] 3 3 3 3 2 3 3 3 3 2 2 2 3 3 3 2 3 2 3 3 2 2 3 2 2 3 3 3 2 3 3 3 2 3 3 3 3
## [519] 2 3 3 3 3 3 2 2 3 2 2 2 2 3 2 3 3 3 3 2 2 2 2 3 3 3 2 2 2 3 3 2 2 3 3 2
## [556] 3 3 3 2 3 3 3 3 2 2 2 2 2 3 2 3 3 2 2 3 2 2 2 3 3 2 2 3 2 3 3 2 3 2 3 2 3
## [593] 2 2 3 2 2 3 3 2 2 3 3 3 3 2 3 3 2 3 3 2 3 3 2 3 3 3 2 3 3 3 3 2 3 3 3 3
## [630] 2 2 2 3 3 2 3 3 2 2 3 3 3 3 2 2 3 3 3 3 2 3 3 2 2 3 2 2 3 2 2 2 3 3 2 3 3
## [667] 2 3 3 3 2 2 2 2 2 3 3 2 3 2 3 3 3 2 3 2 3 3 2 3 3 2 3 3 2 2 2 3 3 2 2 3 3
## [704] 3 2 2 2 2 3 3 2 3 3 3 3 3 3 3 2 2 2 3 3 2 3 3 2 2 3 2 3 2 3 2 2 2 2 2 2 3
## [741] 3 3 2 2 3 2 2 3 3 3 3 2 2 3 3 3 3 2 2 3 3 3 3 2 3 3 3 3 2 3 3 2 3 2 3 3 3 3
## [778] 3 2 3 3 3 2 3 2 3 3 3 3 2 3 3 3 2 3 2 2 2 3 3 3 3 3 3 3 3 3 2 2 3 3 3 2 3
## [815] 2 3 3 3 3 3 3 3 2 2 3 2 2 2 2 2 3 3 2 2 3 2 3 3 3 3 2 3 3 3 3 3 3 3 3 3 2
## [852] 2 3 2 3 3 3 3 3 3 3 3 2 3 3 2 3 3 3 3 3 3 3 3 2 2 3 2 3 3 3 2 2 3 2 3 3 3
## [889] 2 3 3 2 2 3 3 3 3 3 3 2 3 3 3 3 3 3 2 2 2 2 3 3 2 2 2 3 2 3 3 2 2 3 2 2
## [926] 2 3 2 3 3 3 3 2 3 3 3 3 2 2 2 3 3 2 3 3 2 3 2 3 2 2 2 2 3 3 3 2 3 2 3 2 2
## [963] 3 3 3 2 2 3 3 3 3 2 2 2 3 3 3 2 3 3 3 3 2 3 2 3 3 2 3 3 3 3 3 3 3 2 2 2 2 3
## [1000] 3
```

```
print(tree_up_2)
```

```
## $info
##      terminal child_L child_R parent split_variable split_value mu node_size
## [1,]         0      2      3    NA              1    8.383972  0      1000
## [2,]         0      4      5      1              1    6.165864 NA       414
## [3,]         1     NA     NA      1             NA         NA NA       586
## [4,]         1     NA     NA      2             NA         NA NA       183
## [5,]         1     NA     NA      2             NA         NA NA       231
##
## $node
## [1] 3 3 4 3 3 3 5 3 4 4 5 3 3 4 4 3 4 4 3 3 3 5 4 5 5 3 4 3 3 5 4 5 3 5 5 4 3
## [38] 3 4 5 4 3 3 3 3 3 3 3 3 3 3 4 4 3 5 3 5 3 3 3 4 5 3 3 3 3 3 3 5 3 4 4 5 3
## [75] 5 5 3 5 5 3 4 4 3 3 3 3 4 3 3 4 4 5 3 3 3 3 3 5 3 5 3 3 3 5 3 5 3 4 4 3 4
## [112] 4 3 3 5 5 3 4 3 5 3 3 3 3 4 3 5 3 3 5 3 3 3 3 3 3 3 5 4 5 4 3 4 5 5 3 3 4
## [149] 3 5 3 4 3 5 3 5 3 3 3 4 5 4 4 3 5 3 5 3 3 5 3 5 4 4 3 3 3 5 3 4 4 3 3 3 3
## [186] 3 4 5 3 3 5 4 4 3 3 3 3 3 5 3 3 5 5 5 3 5 4 3 3 4 4 3 3 3 4 3 3 5 3 3 5
## [223] 5 5 5 3 3 3 3 4 3 3 3 4 3 4 5 4 3 3 3 5 3 5 5 5 5 3 4 3 3 4 3 3 5 5 5 3 3
## [260] 4 5 3 3 3 5 3 3 5 3 5 3 3 5 3 3 3 3 3 3 3 4 3 4 5 3 4 3 3 3 3 4 4 3 3 4 5
## [297] 3 3 3 5 5 3 5 5 3 3 3 5 5 3 4 4 4 3 3 3 5 3 4 3 5 3 3 3 5 4 3 3 5 5 3 3 5
## [334] 3 4 3 4 5 4 4 3 3 4 3 3 4 3 3 5 5 3 3 3 3 4 3 3 4 3 3 4 3 3 5 3 3 3 5 3
## [371] 3 3 3 3 3 3 3 3 3 5 3 3 5 5 5 5 3 3 3 4 5 3 5 3 4 3 3 3 5 5 3 3 3 5 5 3 5
## [408] 4 4 3 3 5 4 3 3 5 3 3 3 5 4 5 5 3 3 3 3 3 3 3 5 5 3 5 4 3 3 3 4 3 5 5 3
## [445] 3 3 3 4 3 3 3 4 3 3 3 3 3 3 3 3 4 3 3 5 4 5 3 3 4 5 5 3 4 3 4 3 5 5 3 4 3
## [482] 3 3 3 3 5 3 3 3 3 5 5 5 3 3 3 5 3 5 3 3 4 5 3 5 4 3 3 3 5 3 3 3 5 3 3 3 3
## [519] 5 3 3 3 3 3 4 4 3 4 5 4 4 3 4 3 3 3 3 4 5 4 4 4 3 3 3 4 5 5 3 3 5 5 3 3 5
## [556] 3 3 3 4 3 3 3 3 4 4 5 5 5 3 5 3 3 4 5 3 5 5 4 3 3 4 5 3 5 3 3 4 3 4 3 5 3
## [593] 5 4 3 5 4 3 3 4 5 3 3 3 3 5 3 3 5 3 3 4 3 5 3 3 5 3 3 3 3 5 3 3 3 3 4 3 3
## [630] 5 4 4 3 3 5 3 3 4 5 3 3 3 3 5 5 3 3 3 3 5 3 3 5 4 3 5 5 3 4 4 4 3 3 5 3 3
## [667] 5 3 3 3 5 4 4 4 5 3 3 5 3 5 3 3 3 4 3 5 3 3 4 3 3 5 3 3 5 5 5 3 3 5 4 3 3
## [704] 3 5 5 5 5 3 3 4 3 3 3 3 3 3 3 5 4 4 3 3 5 3 3 4 4 3 4 3 5 3 5 5 5 4 5 5 3
## [741] 3 3 4 5 3 4 5 3 3 3 3 4 5 3 3 3 5 5 3 3 3 3 5 3 3 3 3 5 3 3 4 3 5 3 3 3 3
## [778] 3 4 3 3 3 4 3 4 3 3 3 3 5 3 3 3 4 3 4 4 5 3 3 3 3 3 3 3 3 3 5 4 3 3 3 4 3
## [815] 5 3 3 3 3 3 3 3 4 4 3 5 5 4 5 5 3 3 4 5 3 5 3 3 3 3 5 3 3 3 3 3 3 3 3 3 5
## [852] 5 3 5 3 3 3 3 3 3 3 3 4 3 3 4 3 3 3 3 3 3 3 3 4 4 3 4 3 3 3 4 5 3 4 3 3 3
## [889] 5 3 3 4 4 3 3 3 3 3 3 5 3 3 3 3 5 5 5 5 5 3 3 5 4 4 3 5 3 5 3 3 5 4 3 5
## [926] 4 3 5 3 3 3 3 4 3 3 3 3 5 4 4 3 3 5 3 3 4 3 4 3 5 4 4 5 3 3 3 5 3 5 3 4 4
```

```
## [963] 3 3 3 4 4 3 3 3 3 4 5 4 3 3 3 4 3 3 3 3 5 3 5 3 3 5 3 3 3 3 3 3 4 4 4 5 3
## [1000] 3
```

```
print(tree_up_3)
```

```
## $info
##      terminal child_L child_R parent split_variable split_value mu node_size
## [1,]         0      2      3     NA              1    8.383972  0      1000
## [2,]         0      4      5      1              1    6.165864 NA       414
## [3,]         1     NA     NA      1              NA          NA NA       586
## [4,]         1     NA     NA      2              NA          NA NA       183
## [5,]         0      6      7      2              2   31.273066 NA       231
## [6,]         1     NA     NA      5              NA          NA NA       128
## [7,]         1     NA     NA      5              NA          NA NA       103
##
## $node
## [1] 3 3 4 3 3 3 7 3 4 4 6 3 3 4 4 3 4 4 3 3 3 7 4 6 7 3 4 3 3 6 4 6 3 6 7 4 3
## [38] 3 4 6 4 3 3 3 3 3 3 3 3 3 3 3 4 4 3 6 3 7 3 3 3 4 7 3 3 3 3 3 3 6 3 4 4 6 3
## [75] 6 7 3 7 6 3 4 4 3 3 3 3 4 3 3 4 4 6 3 3 3 3 3 7 3 6 3 3 3 6 3 6 3 4 4 3 4
## [112] 4 3 3 7 6 3 4 3 6 3 3 3 3 4 3 7 3 3 6 3 3 3 3 3 3 3 6 4 7 4 3 4 7 7 3 3 4
## [149] 3 6 3 4 3 7 3 7 3 3 3 4 6 4 4 3 6 3 6 3 3 7 3 6 4 4 3 3 3 7 3 4 4 3 3 3 3
## [186] 3 4 6 3 3 7 4 4 3 3 3 3 3 7 3 3 7 6 6 3 7 4 3 3 4 4 3 3 3 3 4 3 3 7 3 3 6
## [223] 7 6 6 3 3 3 3 4 3 3 3 4 3 4 6 4 3 3 3 6 3 7 6 6 6 3 4 3 3 4 3 3 7 6 6 3 3
## [260] 4 6 3 3 3 7 3 3 6 3 6 3 3 6 3 3 3 3 3 3 3 4 3 4 6 3 4 3 3 3 3 4 4 3 3 4 7
## [297] 3 3 3 6 6 3 7 7 3 3 3 7 6 3 4 4 4 3 3 3 7 3 4 3 7 3 3 3 7 4 3 3 7 6 3 3 6
## [334] 3 4 3 4 7 4 4 3 3 4 3 3 4 3 3 6 7 3 3 3 3 4 3 3 4 3 3 4 3 3 3 6 3 3 3 6 3
## [371] 3 3 3 3 3 3 3 3 3 6 3 3 7 7 6 7 3 3 3 4 6 3 7 3 4 3 3 3 6 7 3 3 3 7 7 3 6
## [408] 4 4 3 3 6 4 3 3 7 3 3 3 6 4 7 7 3 3 3 3 3 3 3 6 6 3 6 4 3 3 3 4 3 6 6 3
## [445] 3 3 3 4 3 3 3 4 3 3 3 3 3 3 3 3 4 3 3 6 4 7 3 3 4 6 7 3 4 3 4 3 7 7 3 4 3
## [482] 3 3 3 3 6 3 3 3 3 7 7 6 3 3 3 6 3 7 3 3 4 7 3 6 4 3 3 3 6 3 3 3 6 3 3 3 3
## [519] 7 3 3 3 3 3 4 4 3 4 7 4 4 3 4 3 3 3 3 4 6 4 4 4 3 3 3 4 6 7 3 3 6 6 3 3 6
## [556] 3 3 3 4 3 3 3 3 4 4 7 6 6 3 6 3 3 4 6 3 6 6 4 3 3 4 6 3 6 3 3 4 3 4 3 7 3
## [593] 6 4 3 6 4 3 3 4 7 3 3 3 3 6 3 3 6 3 3 4 3 6 3 3 6 3 3 3 3 6 3 3 3 3 4 3 3
## [630] 6 4 4 3 3 6 3 3 4 7 3 3 3 3 7 7 3 3 3 3 7 3 3 7 4 3 7 7 3 4 4 4 3 3 6 3 3
## [667] 6 3 3 3 6 4 4 4 7 3 3 7 3 7 3 3 3 4 3 7 3 3 4 3 3 6 3 3 7 6 7 3 3 7 4 3 3
## [704] 3 7 6 6 6 3 3 4 3 3 3 3 3 3 3 7 4 4 3 3 7 3 3 4 4 3 4 3 6 3 6 6 6 4 7 7 3
## [741] 3 3 4 6 3 4 7 3 3 3 3 4 6 3 3 3 6 6 3 3 3 3 6 3 3 3 3 6 3 3 4 3 7 3 3 3 3
## [778] 3 4 3 3 3 4 3 4 3 3 3 3 6 3 3 3 4 3 4 4 6 3 3 3 3 3 3 3 3 3 3 7 4 3 3 3 4 3
## [815] 7 3 3 3 3 3 3 3 4 4 3 6 7 4 6 7 3 3 4 6 3 6 3 3 3 3 6 3 3 3 3 3 3 3 3 3 7
## [852] 6 3 7 3 3 3 3 3 3 3 3 4 3 3 4 3 3 3 3 3 3 3 3 4 4 3 4 3 3 3 4 7 3 4 3 3 3
## [889] 6 3 3 4 4 3 3 3 3 3 3 7 3 3 3 3 3 7 6 7 7 7 3 3 6 4 4 3 7 3 6 3 3 7 4 3 6
## [926] 4 3 7 3 3 3 3 4 3 3 3 3 7 4 4 3 3 7 3 3 4 3 4 3 7 4 4 7 3 3 3 7 3 6 3 4 4
## [963] 3 3 3 4 4 3 3 3 3 4 6 4 3 3 3 4 3 3 3 3 7 3 6 3 3 6 3 3 3 3 3 3 4 4 4 6 3
## [1000] 3
```

## 6. Prune Tree Function

### 6.1 Coding for Prune Tree Function

In this section, we are going to write some function that prunes a tree, i.e., merge two terminal nodes who has the same parent.

```

prune_tree <- function(x, y, curr_tree){

  # To begin with, we create a holder for the new tree, where we can store the information about the new tree
  new_tree <- curr_tree

  # If the tree has been the stump, we cannot prune it anymore.
  if(nrow(new_tree$info) == 1){ return(new_tree)}

  # Then, we will get the list of the terminal nodes.
  terminal_nodes <- which(as.numeric(new_tree$info[, "terminal"])==1)

  # Then we randomly pick up a terminal to prune, but it's important that both of the terminal points have children
  bad_node <- TRUE
  while (bad_node) {

    # Randomly pick up a point to prune
    selected_node <- sample(terminal_nodes, 1)

    # Then, find the parent of this node
    selected_parent <- as.numeric(new_tree$info[selected_node, "parent"])

    # Then, get the children of this parent
    children_left <- as.numeric(new_tree$info[selected_parent, "child_L"])
    children_right <- as.numeric(new_tree$info[selected_parent, "child_R"])

    # Check whether they are both terminal nodes
    children_left_ter <- as.numeric(new_tree$info[children_left, "terminal"])
    children_right_ter <- as.numeric(new_tree$info[children_right, "terminal"])

    # If both of the nodes are terminal nodes, then it's okay
    if( children_right_ter + children_left_ter == 2 ){ bad_node <- FALSE }

  }

  # After selecting the two terminal nodes, we need to delete the two rows of these nodes.
  new_tree$info <- new_tree$info[-c(children_left, children_right),]

  # Update the information for the parent node since now it's a terminal node, so it does not have the children
  new_tree$info[selected_parent, c("terminal", "child_L", "child_R", "split_variable", "split_value")] <- NA

  # If the tree comes back to a stump, there is no need to fill the tree details.
  if(nrow(new_tree$info)==1){new_tree$node <- rep(1, nrow(x))}else{

    # Since we have deleted several rows, there are some row indices changing, if we didn't delete the
    if(selected_node <= nrow(new_tree$info)){

      # Find those whose parents are affected by deleting rows
      bad_parents <- which(as.numeric(new_tree$info[, "parent"])>= selected_node)

      # Since the deleting rows must be continuous two rows, -2 is to make sure the parents are correct
      new_tree$info[bad_parents, "parent"] <- as.numeric(new_tree$info[bad_parents, "parent"]) - 2
    }
  }
}

```

```

for (i in selected_node:nrow( new_tree$info )) {

  # Update the child index who has been affected.
  # First, find the parent of the ith row, because we have updated parents before, this row now has
  curr_parent <- as.numeric(new_tree$info[i, "parent"])

  # Then, find the correct children index of the parent row to update the wrong children row index
  curr_children <- which(as.numeric(new_tree$info[, "parent"])==curr_parent)

  # Then, update the row indexes.
  new_tree$info[curr_parent, c("child_L", "child_R")] <- sort(curr_children)

} # End loop for updating children nodes.

} # End loop for updating tree information

# Fill tree details
new_tree <- fill_tree_details(new_tree, x)
}

return(new_tree)
}

```

## 6.2 Testing for Prune Tree Function

```
prune_tree(x, y, tree_up_2)
```

```

## $info
##      terminal child_L child_R parent split_variable split_value mu node_size
## [1,]         0         2         3      NA           1    8.383972  0      1000
## [2,]         1        NA        NA       1          NA          NA NA       414
## [3,]         1        NA        NA       1          NA          NA NA       586
##
## $node
##      [1] 3 3 2 3 3 3 2 3 2 2 2 3 3 2 2 3 2 2 3 3 3 2 2 2 2 3 2 3 3 2 2 2 3 2 2 2 3
##      [38] 3 2 2 2 3 3 3 3 3 3 3 3 3 3 2 2 3 2 3 2 3 3 3 3 2 2 3 3 3 3 3 3 2 3 2 2 3
##      [75] 2 2 3 2 2 3 2 2 3 3 3 3 2 3 3 2 2 2 3 3 3 3 3 2 3 2 3 3 3 2 3 2 3 2 2 3 2
##     [112] 2 3 3 2 2 3 2 3 2 3 3 3 3 2 3 2 3 3 2 3 3 3 3 3 3 2 2 2 3 2 2 2 3 2 2 3 3 2
##     [149] 3 2 3 2 3 2 3 2 3 3 3 2 2 2 2 3 2 3 2 3 3 2 3 2 2 2 3 3 3 2 3 2 2 3 3 3 3
##     [186] 3 2 2 3 3 2 2 2 3 3 3 3 3 2 3 3 2 2 2 3 2 2 3 3 2 2 3 3 3 2 3 3 2 3 3 2
##     [223] 2 2 2 3 3 3 3 2 3 3 3 2 3 2 2 2 3 3 3 2 3 2 2 2 2 3 2 3 3 2 3 3 2 2 2 3 3
##     [260] 2 2 3 3 3 2 3 3 2 3 2 3 3 2 3 3 3 3 3 3 3 3 2 3 2 2 3 2 3 3 3 3 2 2 3 3 2 2
##     [297] 3 3 3 2 2 3 2 2 3 3 3 2 2 3 2 2 2 3 3 3 2 3 2 3 2 3 3 3 2 2 3 3 2 2 3 3 2
##     [334] 3 2 3 2 2 2 2 3 3 2 3 3 2 3 3 2 2 3 3 3 3 2 3 3 2 3 3 2 3 3 3 2 3 3 3 2 3
##     [371] 3 3 3 3 3 3 3 3 3 2 3 3 2 2 2 2 3 3 3 2 2 3 2 3 2 3 3 3 2 2 3 3 3 2 2 3 2
##     [408] 2 2 3 3 2 2 3 3 2 3 3 3 2 2 2 2 3 3 3 3 3 3 3 3 2 2 3 2 2 3 3 3 2 3 2 2 3
##     [445] 3 3 3 2 3 3 3 2 3 3 3 3 3 3 3 3 2 3 3 2 2 2 3 3 2 2 2 3 2 2 3 2 3 2 2 3 2 3
##     [482] 3 3 3 3 2 3 3 3 3 2 2 2 3 3 3 2 3 2 3 3 2 2 3 2 2 3 3 3 2 3 3 3 2 3 3 3 3
##     [519] 2 3 3 3 3 3 2 2 3 2 2 2 3 2 3 3 3 3 2 2 2 2 3 3 3 2 2 2 3 3 2 2 3 3 2 2 3 2
##     [556] 3 3 3 2 3 3 3 3 2 2 2 2 3 2 3 3 2 2 3 2 2 2 3 3 2 2 3 3 2 2 3 3 2 3 2 3 2 3

```

```
## [593] 2 2 3 2 2 3 3 2 2 3 3 3 3 2 3 3 2 3 3 2 3 3 3 3 2 3 3 3 3 2 3 3
## [630] 2 2 2 3 3 2 3 3 2 2 3 3 3 3 2 2 3 3 3 2 2 3 2 2 3 2 2 2 3 3 2 3 3
## [667] 2 3 3 3 2 2 2 2 2 3 3 2 3 2 3 3 3 2 3 2 3 3 2 3 3 2 2 2 3 3 2 2 3 3
## [704] 3 2 2 2 2 3 3 2 3 3 3 3 3 3 2 2 2 3 3 2 3 3 2 2 3 2 3 2 2 2 2 2 3
## [741] 3 3 2 2 3 2 2 3 3 3 3 2 2 3 3 3 2 2 3 3 3 3 2 3 3 3 3 2 3 2 3 3 3 3
## [778] 3 2 3 3 3 2 3 2 3 3 3 3 2 3 3 3 2 3 2 2 2 3 3 3 3 3 3 3 3 2 2 3 3 2 3
## [815] 2 3 3 3 3 3 3 3 2 2 3 2 2 2 2 2 3 3 2 2 3 2 3 3 3 3 2 3 3 3 3 3 3 2
## [852] 2 3 2 3 3 3 3 3 3 3 3 2 3 3 3 2 3 3 3 3 3 3 3 3 2 2 3 2 3 3 3 2 2 3 2 3 3 3
## [889] 2 3 3 2 2 3 3 3 3 3 3 2 3 3 3 3 3 2 2 2 2 2 3 3 2 2 2 3 2 3 3 2 2 3 2
## [926] 2 3 2 3 3 3 3 2 3 3 3 3 2 2 2 3 3 2 3 3 2 3 2 3 2 2 2 2 3 3 3 2 3 2 3 2 2
## [963] 3 3 3 2 2 3 3 3 3 2 2 2 3 3 3 2 3 3 3 3 2 3 2 3 3 2 3 3 3 3 3 3 3 2 2 2 2 3
## [1000] 3
```

## 7. Changing Tree

### 7.1 Preparation

#### 7.1.1 R Coding Tricks - Recursive

In this function, we need to get the children of a parent, and then get the children of the children, which sounds very complicated. However, there is a kind of function in coding, that allows functions to call themselves again and again, called “recursive” function. For further information, refer to: <https://www.datamentor.io/r-programming/recursion/> .

Here are some examples for this kind of function:

```
recursive_fac <- function(a){
  if(a == 0) {return(1)}
  if(a != 0) {return(a * recursive_fac(a-1))}
}
recursive_fac(5)
```

```
## [1] 120
```

```
factorial(5)
```

```
## [1] 120
```

#### 7.1.2 Preparation Function: Get Children

So if we changed one parent splitting variable and splitting rule, all the children and grandchildren and so on will be affected. We should corrected the affected childrens. So we have to use a function to get the children and the list of the childrens. Recursive function is a good way to achieve this.

```
get_children <- function(tree_info, parent){
  all_chilren <- NULL
```

```

# If the current node is the terminal node, then return the children list and the parent so far.
if(as.numeric(tree_info[parent, "terminal"]) == 1){return(c(all_chilren, parent))}else{

  # If the current node is not the terminal node, then we have to recursively get the node list.
  curr_child_left <- as.numeric(tree_info[parent, "child_L"])
  curr_child_right <- as.numeric(tree_info[parent, "child_R"])

  # Return the children and the children of the children recursively
  return(c(all_chilren, get_children(tree_info,curr_child_left), get_children(tree_info, curr_child_r

}

}

```

tree\_up\_3

```

## $info
##      terminal child_L child_R parent split_variable split_value mu node_size
## [1,]         0      2      3     NA              1    8.383972  0      1000
## [2,]         0      4      5      1              1    6.165864 NA       414
## [3,]         1     NA     NA      1             NA           NA NA       586
## [4,]         1     NA     NA      2             NA           NA NA       183
## [5,]         0      6      7      2              2   31.273066 NA       231
## [6,]         1     NA     NA      5             NA           NA NA       128
## [7,]         1     NA     NA      5             NA           NA NA       103
##
## $node
##      [1] 3 3 4 3 3 3 7 3 4 4 6 3 3 4 4 3 4 4 3 3 3 7 4 6 7 3 4 3 3 6 4 6 3 6 7 4 3
##     [38] 3 4 6 4 3 3 3 3 3 3 3 3 3 3 4 4 3 6 3 7 3 3 3 4 7 3 3 3 3 3 3 6 3 4 4 6 3
##     [75] 6 7 3 7 6 3 4 4 3 3 3 3 4 3 3 4 4 6 3 3 3 3 3 7 3 6 3 3 3 6 3 6 3 4 4 3 4
##    [112] 4 3 3 7 6 3 4 3 6 3 3 3 3 4 3 7 3 3 6 3 3 3 3 3 3 3 6 4 7 4 3 4 7 7 3 3 4
##    [149] 3 6 3 4 3 7 3 7 3 3 3 4 6 4 4 3 6 3 6 3 3 7 3 6 4 4 3 3 3 7 3 4 4 3 3 3 3
##    [186] 3 4 6 3 3 7 4 4 3 3 3 3 3 7 3 3 7 6 6 3 7 4 3 3 4 4 3 3 3 4 3 3 7 3 3 6
##    [223] 7 6 6 3 3 3 3 4 3 3 3 4 3 4 6 4 3 3 3 6 3 7 6 6 6 3 4 3 3 4 3 3 7 6 6 3 3
##    [260] 4 6 3 3 3 7 3 3 6 3 6 3 3 6 3 3 3 3 3 3 3 4 3 4 6 3 4 3 3 3 3 4 4 3 3 4 7
##    [297] 3 3 3 6 6 3 7 7 3 3 3 7 6 3 4 4 4 3 3 3 7 3 4 3 7 3 3 3 7 4 3 3 7 6 3 3 6
##    [334] 3 4 3 4 7 4 4 3 3 4 3 3 4 3 3 6 7 3 3 3 3 4 3 3 4 3 3 4 3 3 6 3 3 3 6 3
##    [371] 3 3 3 3 3 3 3 3 3 6 3 3 7 7 6 7 3 3 3 4 6 3 7 3 4 3 3 3 6 7 3 3 3 7 7 3 6
##    [408] 4 4 3 3 6 4 3 3 7 3 3 3 6 4 7 7 3 3 3 3 3 3 3 3 6 6 3 6 4 3 3 3 4 3 6 6 3
##    [445] 3 3 3 4 3 3 3 4 3 3 3 3 3 3 3 3 4 3 3 6 4 7 3 3 4 6 7 3 4 3 4 3 7 7 3 4 3
##    [482] 3 3 3 3 6 3 3 3 3 7 7 6 3 3 3 6 3 7 3 3 4 7 3 6 4 3 3 3 6 3 3 3 6 3 3 3 3
##    [519] 7 3 3 3 3 3 4 4 3 4 7 4 4 3 4 3 3 3 3 4 6 4 4 4 3 3 3 4 6 7 3 3 6 6 3 3 6
##    [556] 3 3 3 4 3 3 3 3 4 4 7 6 6 3 6 3 3 4 6 3 6 6 4 3 3 4 6 3 6 3 3 4 3 4 3 7 3
##    [593] 6 4 3 6 4 3 3 4 7 3 3 3 3 6 3 3 6 3 3 4 3 6 3 3 6 3 3 3 3 6 3 3 3 3 4 3 3
##    [630] 6 4 4 3 3 6 3 3 4 7 3 3 3 3 7 7 3 3 3 3 7 3 3 7 4 3 7 7 3 4 4 4 3 3 6 3 3
##    [667] 6 3 3 3 6 4 4 4 7 3 3 7 3 7 3 3 3 4 3 7 3 3 4 3 3 6 3 3 7 6 7 3 3 7 4 3 3
##    [704] 3 7 6 6 6 3 3 4 3 3 3 3 3 3 3 7 4 4 3 3 7 3 3 4 4 3 4 3 6 3 6 6 6 4 7 7 3
##    [741] 3 3 4 6 3 4 7 3 3 3 3 4 6 3 3 3 6 6 3 3 3 6 3 3 3 6 3 3 3 6 3 3 4 3 7 3 3
##    [778] 3 4 3 3 3 4 3 4 3 3 3 3 6 3 3 3 4 3 4 4 6 3 3 3 3 3 3 3 3 3 3 7 4 3 3 3 4 3
##    [815] 7 3 3 3 3 3 3 3 4 4 3 6 7 4 6 7 3 3 4 6 3 6 3 3 3 3 6 3 3 3 3 3 3 3 3 3 7
##    [852] 6 3 7 3 3 3 3 3 3 3 3 4 3 3 4 3 3 3 3 3 3 3 3 4 4 3 4 3 3 3 4 7 3 4 3 3 3
##    [889] 6 3 3 4 4 3 3 3 3 3 3 7 3 3 3 3 3 7 6 7 7 7 3 3 6 4 4 3 7 3 6 3 3 7 4 3 6
##    [926] 4 3 7 3 3 3 3 4 3 3 3 3 7 4 4 3 3 7 3 3 4 3 4 3 7 4 4 7 3 3 3 7 3 6 3 4 4

```

```
## [963] 3 3 3 4 4 3 3 3 3 4 6 4 3 3 3 4 3 3 3 7 3 6 3 3 6 3 3 3 3 3 4 4 4 6 3
## [1000] 3
```

```
get_children(tree_up_3$info, 1)
```

```
## [1] 4 6 7 3
```

### 7.1.3 New Function - “Match”

“Match” is a function that look for which elements of the second vector match the first vector. For example:

```
match(1, c(2,3,4,1))
```

```
## [1] 4
```

It shows that the fourth element of the second vector match the first vector , 1.

```
match(c(1,2), c(2,3,4,5,1))
```

```
## [1] 5 1
```

This shows that the fifth element in the vector is 1, and the first matches 2.

Also, it can be written as `A %in% B`. If elements of A is in B, then it will return TRUE, otherwise FALSE.

## 7.2 Coding for Changing Tree

```
change_tree <- function(x, y, curr_tree, node_min_size){

  # In this function, since we are changing the tree structure, we have to make sure that the new tree
  # It has at least some observations in each terminal node, which is decided by the "node_min_size".

  # If it's a stump, there is nothing to change.
  if(nrow(curr_tree$info) == 1){return(curr_tree)}

  # Then, create a information box for the new three
  new_tree <- curr_tree

  # Since changing means change out the split variable and split rule, we need to make sure that this i
  internal_node <- which(as.numeric(new_tree$info[, "terminal"]) == 0)
  terminal_node <- which(as.numeric(new_tree$info[, "terminal"]) == 1)

  # Then, we can use a while loop to get a good tree.
  max_bad <- 100
  count_bad <- 0
  bad_tree <- TRUE

  while (bad_tree) {
    # When it's a bad tree, our changing has to be reset to make a new tree.
```

```

new_tree <- curr_tree

# Then we select a internal node to change.
selected_node <- sample(internal_node, 1)

# Use the get_children function to get all the children nodes of this node
all_children <- get_children(new_tree$info, selected_node)

# First, we find the nodes that corresponding to these children, then we delete those who are not i
# This step is used to getting the further available value because we have to first find which poin
use_node <- !is.na(match(new_tree$node, all_children))

# Then we create a new split variable and a new split value.
available_values <- NULL
new_split <- sample(1:ncol(x), 1)

# By using the selected points, we can get the available values.
available_values <- sort(unique(x[use_node, new_split]))

if(length(available_values) == 1){split_val <- available_values[1]}else if(length(available_values)
  split_val <- available_values[2]
}else{

  split_val <- gdata::resample(available_values[-c(1, length(available_values))], 1)
}

# Then, we can update the tree information
new_tree$info[selected_node, c("split_variable", "split_value")] <- c(new_split, split_val)

# Updating the tree details using the fill tree function
new_tree <- fill_tree_details(new_tree, x)

# Now, we finished changing the splitting variable and splitting rule, but we have to check whether
if(any(new_tree$info[terminal_node, "node_size"] <= node_min_size)){count_bad <- count_bad + 1}else{
  bad_tree <- FALSE
}

if(count_bad == max_bad){return(curr_tree)}

}

return(new_tree)
}

```

### 7.3 Check the Code

```
change_tree(x,y,tree_up_1, node_min_size = 10)
```

```
## $info
```





```
## [297] 3 3 3 5 5 3 5 5 3 3 3 5 5 3 4 4 4 3 3 3 5 3 4 3 5 3 3 3 5 4 3 3 5 5 3 3 5
## [334] 3 4 3 4 5 4 4 3 3 4 3 3 4 3 3 5 5 3 3 3 3 4 3 3 4 3 3 4 3 3 5 3 3 3 5 3
## [371] 3 3 3 3 3 3 3 3 3 5 3 3 5 5 5 5 3 3 3 4 5 3 5 3 4 3 3 3 5 5 3 3 3 5 5 3 5
## [408] 4 4 3 3 5 4 3 3 5 3 3 3 4 4 5 5 3 3 3 3 3 3 3 3 5 5 3 5 4 3 3 3 4 3 5 5 3
## [445] 3 3 3 4 3 3 3 4 3 3 3 3 3 3 3 3 4 3 3 5 4 5 3 3 4 5 5 3 4 3 4 3 5 5 3 4 3
## [482] 3 3 3 3 4 3 3 3 3 5 5 5 3 3 3 5 3 5 3 3 4 5 3 5 4 3 3 3 5 3 3 3 5 3 3 3 3
## [519] 5 3 3 3 3 3 4 4 3 4 5 4 4 3 4 3 3 3 3 4 5 4 4 4 3 3 3 4 5 5 3 3 5 5 3 3 5
## [556] 3 3 3 4 3 3 3 3 4 4 5 5 5 3 5 3 3 4 5 3 5 5 4 3 3 4 5 3 5 3 3 4 3 4 3 5 3
## [593] 5 4 3 5 4 3 3 4 5 3 3 3 3 5 3 3 5 3 3 4 3 5 3 3 5 3 3 3 5 3 3 3 3 4 3 3
## [630] 5 4 4 3 3 5 3 3 4 5 3 3 3 3 5 5 3 3 3 3 5 3 3 5 4 3 5 5 3 4 4 4 3 3 5 3 3
## [667] 5 3 3 3 5 4 4 4 5 3 3 5 3 5 3 3 3 4 3 5 3 3 4 3 3 5 3 3 5 5 5 3 3 5 4 3 3
## [704] 3 5 5 5 5 3 3 4 3 3 3 3 3 3 3 3 5 4 4 3 3 5 3 3 4 4 3 4 3 5 3 5 5 5 4 5 5 3
## [741] 3 3 4 5 3 4 5 3 3 3 3 4 5 3 3 3 5 5 3 3 3 3 5 3 3 3 3 5 3 3 4 3 5 3 3 3 3
## [778] 3 4 3 3 3 4 3 4 3 3 3 3 5 3 3 3 4 3 4 4 5 3 3 3 3 3 3 3 3 3 3 5 4 3 3 3 4 3
## [815] 5 3 3 3 3 3 3 3 4 4 3 5 5 4 5 5 3 3 4 5 3 5 3 3 3 3 5 3 3 3 3 3 3 3 3 3 5
## [852] 5 3 5 3 3 3 3 3 3 3 3 4 3 3 4 3 3 3 3 3 3 3 3 4 4 3 4 3 3 3 4 5 3 4 3 3 3
## [889] 5 3 3 4 4 3 3 3 3 3 3 5 3 3 3 3 3 5 5 5 5 3 3 5 4 4 3 5 3 5 3 3 5 4 3 5
## [926] 4 3 5 3 3 3 3 4 3 3 3 3 5 4 4 3 3 5 3 3 4 3 4 3 5 4 4 5 3 3 3 5 3 5 3 4 4
## [963] 3 3 3 4 4 3 3 3 3 4 5 4 3 3 3 4 3 3 3 3 5 3 5 3 3 5 3 3 3 3 3 3 3 4 4 5 3
## [1000] 3
```

```
change_tree(x,y,tree_up_3, node_min_size = 10)
```

```
## $info
##      terminal child_L child_R parent split_variable split_value mu node_size
## [1,]         0      2      3    NA              1    8.383972  0    1000
## [2,]         0      4      5      1              2   24.057945 NA     414
## [3,]         1     NA     NA      1             NA           NA NA     586
## [4,]         1     NA     NA      2             NA           NA NA     100
## [5,]         0      6      7      2              2   31.273066 NA     314
## [6,]         1     NA     NA      5             NA           NA NA     124
## [7,]         1     NA     NA      5             NA           NA NA     190
##
## $node
## [1] 3 3 6 3 3 3 7 3 7 6 4 3 3 7 7 3 4 6 3 3 3 7 7 6 7 3 7 3 3 6 6 6 3 4 7 7 3
## [38] 3 4 6 4 3 3 3 3 3 3 3 3 3 3 7 4 3 6 3 7 3 3 3 6 7 3 3 3 3 3 3 4 3 4 7 4 3
## [75] 6 7 3 7 6 3 4 4 3 3 3 3 4 3 3 7 7 4 3 3 3 3 3 7 3 4 3 3 3 4 3 6 3 6 6 3 6
## [112] 4 3 3 7 6 3 7 3 4 3 3 3 3 7 3 7 3 3 6 3 3 3 3 3 3 3 4 7 7 4 3 7 7 7 3 3 7
## [149] 3 4 3 6 3 7 3 7 3 3 3 6 4 6 4 3 4 3 4 3 3 7 3 6 7 7 3 3 3 7 3 7 6 3 3 3 3
## [186] 3 4 6 3 3 7 6 4 3 3 3 3 3 7 3 3 7 4 6 3 7 7 3 3 4 7 3 3 3 3 4 3 3 7 3 3 6
## [223] 7 6 4 3 3 3 3 6 3 3 3 7 3 4 4 4 3 3 3 6 3 7 4 6 4 3 4 3 3 7 3 3 7 6 4 3 3
## [260] 4 4 3 3 3 7 3 3 6 3 4 3 3 6 3 3 3 3 3 3 3 6 3 7 6 3 6 3 3 3 3 4 7 3 3 7 7
## [297] 3 3 3 6 4 3 7 7 3 3 3 7 4 3 7 7 6 3 3 3 7 3 6 3 7 3 3 3 7 7 3 3 7 4 3 3 4
## [334] 3 6 3 6 7 7 4 3 3 6 3 3 6 3 3 4 7 3 3 3 3 4 3 3 7 3 3 6 3 3 3 4 3 3 3 4 3
## [371] 3 3 3 3 3 3 3 3 3 6 3 3 7 7 4 7 3 3 3 6 6 3 7 3 7 3 3 3 4 7 3 3 3 7 7 3 4
## [408] 7 7 3 3 6 4 3 3 7 3 3 3 6 4 7 7 3 3 3 3 3 3 3 3 6 6 3 4 7 3 3 3 7 3 4 4 3
## [445] 3 3 3 7 3 3 3 6 3 3 3 3 3 3 3 3 7 3 3 4 6 7 3 3 6 6 7 3 6 3 6 3 7 7 3 6 3
## [482] 3 3 3 3 4 3 3 3 3 7 7 6 3 3 3 4 3 7 3 3 6 7 3 6 7 3 3 3 4 3 3 3 6 3 3 3 3
## [519] 7 3 3 3 3 3 7 4 3 4 7 7 4 3 7 3 3 3 3 6 4 4 7 7 3 3 3 7 6 7 3 3 6 6 3 3 4
## [556] 3 3 3 7 3 3 3 3 6 4 7 6 4 3 6 3 3 7 6 3 4 6 7 3 3 7 4 3 4 3 3 7 3 4 3 7 3
## [593] 6 7 3 6 7 3 3 7 7 3 3 3 3 6 3 3 6 3 3 7 3 6 3 3 4 3 3 3 3 4 3 3 3 3 7 3 3
## [630] 6 7 7 3 3 6 3 3 6 7 3 3 3 3 7 7 3 3 3 3 7 3 3 7 4 3 7 7 3 6 7 4 3 3 6 3 3
## [667] 6 3 3 3 6 7 7 4 7 3 3 7 3 7 3 3 3 7 3 7 3 3 4 3 3 4 3 3 7 6 7 3 3 7 6 3 3
## [704] 3 7 4 4 6 3 3 7 3 3 3 3 3 3 3 7 6 6 3 3 7 3 3 7 4 3 7 3 6 3 6 4 4 6 7 7 3
```

```
## [741] 3 3 6 4 3 7 7 3 3 3 3 4 6 3 3 3 6 6 3 3 3 6 3 3 3 3 4 3 3 6 3 7 3 3 3 3
## [778] 3 7 3 3 3 7 3 6 3 3 3 3 6 3 3 3 7 3 4 4 6 3 3 3 3 3 3 3 3 7 6 3 3 3 4 3
## [815] 7 3 3 3 3 3 3 3 7 7 3 6 7 6 6 7 3 3 7 6 3 6 3 3 3 3 4 3 3 3 3 3 3 3 7
## [852] 6 3 7 3 3 3 3 3 3 3 3 6 3 3 7 3 3 3 3 3 3 3 6 4 3 4 3 3 3 4 7 3 7 3 3 3
## [889] 4 3 3 6 7 3 3 3 3 3 3 7 3 3 3 3 3 7 6 7 7 7 3 3 6 7 7 3 7 3 6 3 3 7 4 3 6
## [926] 7 3 7 3 3 3 6 3 3 3 3 7 7 7 3 3 7 3 3 6 3 4 3 7 7 7 3 3 3 7 3 6 3 6 7
## [963] 3 3 3 7 6 3 3 3 3 7 4 7 3 3 3 7 3 3 3 3 7 3 6 3 3 6 3 3 3 3 3 3 6 7 7 6 3
## [1000] 3
```

## 8. Swap the Tree Function

### 8.1 Swap the Tree Function

In the swap setting, we swap two neighboring internal nodes around their split values and split variables, so we have to find the neighbouring internal nodes, then switch the splitting rules.

```
swap_tree <- function(x, y, curr_tree, node_min_size){

  # Swap means we have to find two neighboring internal nodes, and then swaps their splitting values and

  # If the tree is a stump, then we cannot swap anymore
  if(nrow(curr_tree$info) == 1){ return(curr_tree) }

  # Create an information box for new tree
  new_tree <- curr_tree

  # Same as "change", we need to find which nodes are internal and which are terminal
  internal_node <- which(as.numeric(new_tree$info[, "terminal"]) == 0)
  terminal_node <- which(as.numeric(new_tree$info[, "terminal"]) == 1)

  # If the tree is too small, like it only has one or two internal node, then swapping is useless since
  if(length(internal_node) < 3 ){ return(curr_tree)}

  # Then we need to find a pair of neighboring internal nodes
  parent_internal <- as.numeric(new_tree$info[internal_node, "parent"])

  # This step, we bind two internal nodes by column and create the pairs of internal nodes.
  # -1 because the root node doesn't have a parent, so it's useless as a child.
  # Be careful that this step creates a p*2 matrix, because internal_node is a vector, and parent is a vector.
  # This matrix describes:
  # 1st column: Which points are internal nodes
  # 2nd column: Which nodes are the parent of the 1st column correspondingly.
  pairs_internal <- cbind(internal_node, parent_internal)[-1,]

  # Then create a loop to get good trees.
  # Set the maximum number of bad trees.

  max_bad <- 10
  count_bad <- 0
  bad_tree <- TRUE
```

```

while (bad_tree) {
  new_tree <- curr_tree

  # Pick up a random pair
  selected_node <- sample(1:nrow(pairs_internal),1)

  # Get the split variable and split value for this pair
  # 1 for some internal node, 2 for the parent of this node
  swap_1_rule <- as.numeric(new_tree$info[pairs_internal[selected_node,1], c("split_variable", "split_value")])
  swap_2_rule <- as.numeric(new_tree$info[pairs_internal[selected_node,2], c("split_variable", "split_value")])

  # Change the tree information matrix, interchange the splitting rules
  new_tree$info[pairs_internal[selected_node,1], c("split_variable", "split_value")] <- swap_2_rule
  new_tree$info[pairs_internal[selected_node,2], c("split_variable", "split_value")] <- swap_1_rule

  # Then we should fill in the tree details
  new_tree <- fill_tree_details(new_tree, x)

  # Check whether it's a bad tree
  if(any(as.numeric(new_tree$info[, "node_size"]) <= node_min_size)){ count_bad <- count_bad + 1}else{
    bad_tree <- FALSE
  }

  if(max_bad == count_bad){ return(curr_tree)}
}

return(new_tree)
}

```

## 8.2 Testing Swap Function

```

tree_up_4 <- grow_tree(x,y,tree_up_3, node_min_size = 10)
swap_tree(x,y,curr_tree = tree_up_4, node_min_size = 10)

```

```

## $info
##      terminal child_L child_R parent split_variable split_value mu node_size
## [1,]         0      2      3     NA              1    8.383972  0    1000
## [2,]         0      4      5      1              2   31.273066 NA     414
## [3,]         1     NA     NA      1             NA           NA NA     586
## [4,]         1     NA     NA      2             NA           NA NA     224
## [5,]         0      6      7      2              1    6.165864 NA     190
## [6,]         1     NA     NA      5             NA           NA NA      87
## [7,]         0      8      9      5              2   37.789860 NA     103
## [8,]         1     NA     NA      7             NA           NA NA      45
## [9,]         1     NA     NA      7             NA           NA NA      58
##
## $node
##      [1] 3 3 4 3 3 3 9 3 6 4 4 3 3 6 6 3 4 4 3 3 8 6 4 8 3 6 3 3 4 4 4 3 4 8 6 3

```

```

## [38] 3 4 4 4 3 3 3 3 3 3 3 3 3 6 4 3 4 3 9 3 3 3 4 9 3 3 3 3 3 4 3 4 6 4 3
## [75] 4 8 3 8 4 3 4 4 3 3 3 3 4 3 3 6 6 4 3 3 3 3 9 3 4 3 3 3 4 3 4 3 4 4 3 4
## [112] 4 3 3 8 4 3 6 3 4 3 3 3 3 6 3 9 3 3 4 3 3 3 3 3 3 3 4 6 9 4 3 6 9 8 3 3 6
## [149] 3 4 3 4 3 8 3 9 3 3 3 4 4 4 4 3 4 3 4 3 3 9 3 4 6 6 3 3 3 9 3 6 4 3 3 3 3
## [186] 3 4 4 3 3 8 4 4 3 3 3 3 3 9 3 3 8 4 4 3 9 6 3 3 4 6 3 3 3 3 4 3 3 9 3 3 4
## [223] 9 4 4 3 3 3 3 4 3 3 3 6 3 4 4 4 3 3 3 4 3 8 4 4 4 3 4 3 3 6 3 3 9 4 4 3 3
## [260] 4 4 3 3 3 8 3 3 4 3 4 3 3 4 3 3 3 3 3 3 3 3 4 3 6 4 3 4 3 3 3 3 4 6 3 3 6 8
## [297] 3 3 3 4 4 3 8 9 3 3 3 8 4 3 6 6 4 3 3 3 9 3 4 3 9 3 3 3 8 6 3 3 9 4 3 3 4
## [334] 3 4 3 4 9 6 4 3 3 4 3 3 4 3 3 4 8 3 3 3 3 4 3 3 6 3 3 4 3 3 3 4 3 3 3 4 3
## [371] 3 3 3 3 3 3 3 3 3 3 4 3 3 9 9 4 9 3 3 3 4 4 3 9 3 6 3 3 3 4 9 3 3 3 8 9 3 4
## [408] 6 6 3 3 4 4 3 3 8 3 3 3 4 4 8 9 3 3 3 3 3 3 3 3 4 4 3 4 6 3 3 3 6 3 4 4 3
## [445] 3 3 3 6 3 3 3 4 3 3 3 3 3 3 3 3 6 3 3 4 4 8 3 3 4 4 9 3 4 3 4 3 9 8 3 4 3
## [482] 3 3 3 3 4 3 3 3 3 8 9 4 3 3 3 4 3 8 3 3 4 8 3 4 6 3 3 3 4 3 3 3 4 3 3 3 3
## [519] 9 3 3 3 3 3 6 4 3 4 9 6 4 3 6 3 3 3 3 4 4 4 6 6 3 3 3 6 4 8 3 3 4 4 3 3 4
## [556] 3 3 3 6 3 3 3 3 4 4 9 4 4 3 4 3 3 6 4 3 4 4 6 3 3 6 4 3 4 3 3 6 3 4 3 8 3
## [593] 4 6 3 4 6 3 3 6 8 3 3 3 3 4 3 3 4 3 3 6 3 4 3 3 4 3 3 3 4 3 3 3 3 6 3 3
## [630] 4 6 6 3 3 4 3 3 4 8 3 3 3 3 8 9 3 3 3 3 9 3 3 9 4 3 9 9 3 4 6 4 3 3 4 3 3
## [667] 4 3 3 3 4 6 6 4 8 3 3 8 3 9 3 3 3 6 3 9 3 3 4 3 3 4 3 3 9 4 8 3 3 9 4 3 3
## [704] 3 9 4 4 4 3 3 6 3 3 3 3 3 3 3 9 4 4 3 3 8 3 3 6 4 3 6 3 4 3 4 4 4 4 9 8 3
## [741] 3 3 4 4 3 6 8 3 3 3 3 4 4 3 3 3 4 4 3 3 3 3 4 3 3 3 3 4 3 3 4 3 8 3 3 3 3
## [778] 3 6 3 3 3 6 3 4 3 3 3 3 4 3 3 3 6 3 4 4 4 3 3 3 3 3 3 3 3 3 3 8 4 3 3 3 4 3
## [815] 9 3 3 3 3 3 3 3 6 6 3 4 9 4 4 9 3 3 6 4 3 4 3 3 3 3 4 3 3 3 3 3 3 3 3 3 8
## [852] 4 3 9 3 3 3 3 3 3 3 3 4 3 3 6 3 3 3 3 3 3 3 3 4 4 3 4 3 3 3 4 9 3 6 3 3 3
## [889] 4 3 3 4 6 3 3 3 3 3 3 8 3 3 3 3 3 9 4 8 9 9 3 3 4 6 6 3 9 3 4 3 3 9 4 3 4
## [926] 6 3 8 3 3 3 3 4 3 3 3 3 9 6 6 3 3 8 3 3 4 3 4 3 9 6 6 9 3 3 3 8 3 4 3 4 6
## [963] 3 3 3 6 4 3 3 3 3 6 4 6 3 3 3 6 3 3 3 3 8 3 4 3 3 4 3 3 3 3 3 3 3 4 6 6 4 3
## [1000] 3

```

## 9. Full Conditional Distribution

Since the distribution of the tree is not in a closed form, we need to get the exact value of the  $p(Tree|others)$ . But we can get a proportional number to use the MH steps. Before getting the code to calculate the tree full conditional, the other parameters could be presented in a closed form as follows.

This model can be described as follows:

$$Y_{ij} \sim^{i.i.d} N(\mu_i, \sigma_i^2)$$

where  $\mu_i$  is the mean of the  $i^{th}$  terminal node, and the  $\sigma_i^2$  is the variance of the  $i^{th}$  terminal node. We can further set the model as follows:

$$\mu_i \sim^{i.i.d} N(\theta, \tau_\mu), \quad \sigma_i \sim^{ind} IG(a_i, b_i)$$

However, we can also set a flat prior on  $\mu_i$  and  $\sigma_i$  as follows:

$$p(\mu_i, \sigma_i^2) \propto \frac{1}{\sigma_i^2}$$

Actually, we can further set a hierarchical model and put priors on  $\theta$ ,  $\tau_\mu$  and other parameters. But here we just set them as hyperparameters and fixed.

Therefore, the posterior distribution of each parameter can be presented as follows if the tree structure is given:

$$p(\mu_i | others) \propto \exp\left(-\frac{\sum_{j=1}^{n_i} (y_{ij} - \mu_i)^2}{2\sigma_i^2} - \frac{(\mu_i - \theta)^2}{2\tau_\mu^2}\right) \propto \exp\left(-\frac{1}{2} \left( \left( \frac{n_i}{\sigma_i^2} + \frac{1}{\tau_\mu^2} \right) \mu_i^2 - 2\mu_i \left( \frac{\sum_{j=1}^{n_i} y_{ij}}{\sigma_i^2} + \frac{\theta}{\tau_\mu^2} \right) \right)\right)$$

$$\mu_i \sim N\left(\frac{\frac{\sum_{j=1}^{n_i} y_{ij}}{\sigma_i^2} + \frac{\theta}{\tau_\mu^2}}{\frac{n_i}{\sigma_i^2} + \frac{1}{\tau_\mu^2}}, \frac{1}{\frac{n_i}{\sigma_i^2} + \frac{1}{\tau_\mu^2}}\right)$$

For  $\sigma_i^2$ :

$$p(\sigma_i^2 | others) \propto (\sigma_i^2)^{-\frac{n_i}{2}} \exp\left(-\frac{\sum_{j=1}^{n_i} (y_{ij} - \mu_i)^2}{2} (\sigma_i^2)^{-1}\right) \times (\sigma_i^2)^{-a_i+1} \exp\left(-\frac{1}{b_i} (\sigma_i^2)^{-1}\right)$$

$$\sigma_i^2 \sim IG\left(\frac{n_i}{2} + a_i, \frac{\sum_{j=1}^{n_i} (y_{ij} - \mu_i)^2}{2} + b_i\right)$$

Here is the case that I regard only  $\mu_i$  and  $\sigma_i$  as unknown parameters. If we further assume all  $\sigma_i^2$  are equal to each other, and  $\theta = 0$ , the full conditional posterior of  $\mu_i$  and  $\sigma^2$  become:

$$\mu_i \sim N\left(\frac{\frac{\sum_{j=1}^{n_i} y_{ij}}{\sigma_i^2}}{\frac{n_i}{\sigma_i^2} + \frac{1}{\tau_\mu^2}}, \frac{1}{\frac{n_i}{\sigma_i^2} + \frac{1}{\tau_\mu^2}}\right)$$

If we use a reparameterization that  $\tau_\mu^2 = \frac{\sigma^2}{a}$ , the distribution could be written as:

$$\mu_i \sim N\left(\frac{\sum_{i=1}^{n_i} y_{ij}}{n_i + a}, \frac{\sigma_i^2}{n_i + a}\right)$$

$$\sigma^2 \sim IG\left(\frac{N}{2} + a, \frac{\sum_{i=1}^I \sum_{j=1}^{n_i} (y_{ij} - \mu_i)^2}{2} + b\right)$$

```
tree_marginal <- function(tree, x, y, c, alpha_sig, beta_sig){
  # Calculate the marginal distribution for the tree to get a sample from.
  I <- length(table(tree$node))
  ni <- table(tree$node)
  terminal_node <- which(as.numeric(tree$info[, "terminal"]) == 1 )
  part1 <- -1/2 * sum(log(ni+c))

  M <- 0

  for (i in 1:I) {
    y_i <- y[table(tree$node == terminal_node[i])]
    M <- M + (sum(y_i^2) - sum(y_i)^2/(ni[i] + c))/2
  }

  part2 <- -(length(y)/2 + alpha_sig)*log(beta_sig+M)

  # Get the log marginal likelihood
  Log_mar <- part1 + part2
  return(Log_mar)
}
```

*# Since the distribution of mu and sigma are conjugate, we can directly sample from the posterior distribution*  
*# This is a function that sample the mean of each terminal node as a vector together.*

```
fill_update_mu <- function(y, sigma, c, curr_tree){
  ni <- table(curr_tree$node)
  mean_vec <- NULL
  var_vec <- NULL
  # Update each mean and variance, since they are iid distributed, I can generate them together by using

  mean_vec <- aggregate(x = y, by = list(curr_tree$node), FUN = sum)$V1 / (ni+c)
  var_vec <- sigma / (ni+c)

  # for (i in 1:length(ni)) {
  #   mean_vec[i] <- (sum(y[curr_tree$node==names(ni)[i]])) / (ni[i] + c )
  #   var_vec[i] <- sigma / (ni[i] + c )
  # }

  mu_update <- mvtnorm::rmvnorm(1, mean = mean_vec, sigma = diag(var_vec, ncol = length(ni)))
  new_tree <- curr_tree

  new_tree$info[which(as.numeric(new_tree$info[, "terminal"])==1), "mu"] <- mu_update
  return(new_tree)
}

sample_sigma <- function(y, mu, alpha_sig, beta_sig, tree, c){

  # Get the posterior parameters for the inverse gamma distribution
  ni <- table(tree$node)
  alpha <- length(y)/2 + length(ni)/2 + alpha_sig
  SS <- NULL
  for (i in 1:length(ni)) {
    SS[i] <- sum((y[tree$node==ni[i]]-mu[i])^2)
  }
  beta <- sum(SS)/2 + c*sum(mu^2)/2 + beta_sig
  sigma_update <- 1/rgamma(1, shape = alpha, rate = beta)
  return(sigma_update)
}
```

## 10. Get the prior distribution of the tree $p(\text{tree})$

Remember that the splitting probability can be written as:

$$\alpha(1+d)^{-\beta}$$

```
get_tree_prior <- function(tree, alpha, beta){
  # First, we need to work the depth of the tree
  # So we need to find the level of each node, then the depth is the maximum of the level

  level <- rep(NA, nrow(tree$info))
```

```

# The first node is the 0 depth of the tree
level[1] <- 0

if(nrow(tree$info)==1){return(log(1-alpha))} # Because the tree depth is 0.

for (i in 2:nrow(tree$info)) {
  # We need to first find the current parent
  curr_parent <- as.numeric(tree$info[i,"parent"])

  # Then this child must have one more level than its parent
  level[i] <- level[curr_parent] + 1
}

# If we only compute the internal nodes
internal_node <- which(as.numeric(tree$info[, "terminal"])==0)
log_prior <- 0
for (i in 1:length(internal_node)) {
  log_prior <- log_prior + log(alpha) - beta*log(1 + level[internal_node[i]])
}

# Also, in each terminal node, it does not split
terminal_node <- which(as.numeric(tree$info[, "terminal"])==1)
for (j in 1:length(terminal_node)) {
  log_prior <- log_prior + log(1-alpha*(1+level[terminal_node[j]]))^(beta)
}

return(log_prior)
}

```

## 11. Train the Model

```

train_bart <- function(x, y, num_trees = 1, # number of trees
  control = list(node_min_size = 5), # control the minimum terminal node size
  hyper = list(alpha = 0.95, beta = 2, c = 0.01, alpha_sig=5, beta_sig=5), # Give
  init = list(sigma = 1), # sigma2 initial value
  mcmc_par = list(iter = 1000, # number of total iterations
    burn = 100, # number of burn-in
    thin = 1) # how to thin the chain
){

  # Scale the covariates
  # We need to record how we scaled them so that we can predict new observations.

  # Only calculate those columns who are numeric

  # Get the columns that are numeric
  # Create a holder

```



```

if(is.null(ncol(x))){
  center_x_num = mean(x)
  scale_x_num = sd(x)
}else{
  center_x <- apply(x, 2, mean)
  scale_x <- apply(x, 2, sd)}

x <- scale(x)

center_y <- mean(y)
scale_y <- sd(y)
y <- scale(y)

# Extract control parameters
node_min_size <- control$node_min_size

# Extract initial values
sigma <- init$sigma
log_lik <- 0

# Extract hyperparameters
alpha <- hyper$alpha
beta <- hyper$beta
c <- hyper$c
alpha_sig <- hyper$alpha_sig
beta_sig <- hyper$beta_sig

# Extract MCMC details
iter <- mcmc_par$iter
burn <- mcmc_par$burn
thin <- mcmc_par$thin
totIter <- burn + iter*thin

# Create containers
store_size <- iter
tree_store <- vector("list", store_size)
sigma2_store <- rep(NA, store_size)
log_like_store <- rep(NA, store_size)
num_node <- rep(NA, store_size)
pred <- matrix(NA, nrow = store_size, ncol = length(y))
log_mar_tree <- rep(NA, store_size)

if(num_trees == 1 ){full_condition_store <- rep(NA, store_size)}else{
  full_condition_store <- matrix(NA, ncol = num_trees, nrow = store_size)
}

# Create a tree stump

```

```

curr_tree <- create_stump(num_trees = num_trees, y = y, x = x)[[1]]

# Initialize
new_tree <- curr_tree

pb = utils::txtProgressBar(min = 1, max = totIter,
                           style = 3, width = 60,
                           title = 'Running Models...')

# MCMC Iteration
for(i in 1:totIter){
  utils::setTxtProgressBar(pb, i)
  if((i > burn ) & ((i-burn)%thin == 0 )){

    curr <- (i-burn)/thin
    tree_store[curr] <- curr_tree
    sigma2_store[curr] <- sigma
    log_like_store[curr] <- log_lik
    pred[curr,] <- prediction
    num_node[curr] <- num.node
    log_mar_tree[curr] <- log_mar_tree_curr
  }

  # Propose a new tree.
  # To prevent the tree from being too small, we need to grow at the beginning

  type <- sample(c("grow","prune","change","swap"), 1)

  if(i < max( floor(0.1*burn), 10) ){type = "grow"}

  # This is a proposed tree, but we need to figure out whether we should use this tree.
  new_tree <- update_tree(x,y, type = type, curr_tree = curr_tree, node_min_size = node_min_size)

  # New tree, compute the log of marginalized likelihood plus the log of the tree prior
  # First, subtract the mean of the tree

  # Use Metropolis-Hasting to sample a new tree here, by using the marginal distribution of tree

  # Get the new log probability
  l_new <- tree_marginal(new_tree, x, y, c, alpha_sig, beta_sig) + get_tree_prior(new_tree, alpha = a)

  # Get the old log probability
  l_old <- tree_marginal(curr_tree, x, y, c, alpha_sig, beta_sig) + get_tree_prior(curr_tree, alpha = a)

  # Since the proposal is symmetric, we can record the transition probability as follows:
  a <- exp(l_new - l_old)

```

```

l <- runif(1)

# Need to save the full conditional to check the convergence
if( (i>burn) & ( ((i-burn)%thin) ==0) ) {full_condition_store[curr] <- l_old}

if(a > 1){curr_tree <- new_tree }

# Then, we should update the mu for each terminal node and update the sigma

curr_tree <- fill_update_mu(y, sigma = sigma, c = c, curr_tree = curr_tree)

mu <- curr_tree$info[which(as.numeric(curr_tree$info[, "terminal"])==1), "mu"]

sigma <- sample_sigma(y, mu = mu, alpha_sig, beta_sig, tree = curr_tree, c)

# Get the log likelihood for the model

log_lik <- get_like(curr_tree = curr_tree, x, y, sigma = sigma)

#For now, I will also get the prediction of this iteration
# We have subtracted mu in the previous step

all_mean <- curr_tree$info[, "mu"]
pred_mean <- all_mean[curr_tree$node]
prediction_scaled <- rnorm(length(y), mean = pred_mean, sd = sqrt(sigma))
prediction <- prediction_scaled*scale_y + center_y

num.node <- sum(as.numeric(curr_tree$info[, "terminal"]==1))

log_mar_tree_curr <- tree_marginal(curr_tree, x, y, c, alpha_sig, beta_sig) + get_tree_prior(curr_t

}
# End the iteration loop
cat('\n')

return(list(
  tree = tree_store,
  sigma2_scaled = sigma2_store,
  log_like = log_like_store,
  center_x = center_x,
  scale_x = scale_x,
  center_y = center_y,
  scale_y = scale_y,
  iter = iter,
  burn = burn,
  thin = thin,
  store_size = store_size,
  prediction = pred,

```

```

    num_node = num_node,
    log_mar_tree = log_mar_tree

  ))
}

get_like <- function(curr_tree, x, y, sigma){

  # Find which node is terminal node and find its mean

  terminal_node <- which(as.numeric(curr_tree$info[, "terminal"])==1)
  terminal_mean <- curr_tree$info[terminal_node, "mu"]

  res <- 0

  for (i in 1:length(terminal_node)) {

    group_index <- which(curr_tree$node == terminal_node[i])
    res <- res + sum(dnorm(y[group_index], mean = terminal_mean[i], sd = sqrt(sigma), log = TRUE))

  }

  return(res)

}

```

## 12. Simulated Data Set

A same simulated model as the paper presented was as follows:

$$Y = f(X_1, X_2) + 2\epsilon, \epsilon \sim N(0, 1)$$

$$f(X_1, X_2) = \begin{cases} 8.0 & \text{if } X_1 \leq 5.0 \text{ and } X_2 \in \{A, B\} \\ 2.0 & \text{if } X_1 > 5.0 \text{ and } X_2 \in \{A, B\} \\ 1.0 & \text{if } X_1 \leq 3.0 \text{ and } X_2 \in \{C, D\} \\ 5.0 & \text{if } 3.0 < X_1 \leq 7.0 \text{ and } X_2 \in \{C, D\} \\ 8.0 & \text{if } X_1 > 7.0 \text{ and } X_2 \in \{C, D\} \end{cases}$$

Let  $X_1$  be the sequence from 0.1 to 10, with a break of 0.1, 100 in total. Let  $X_2$  be a repeated uniform random sample from  $A, B, C, D$ .

```

set.seed(0)
x_grid <- seq(from = 0.5, to = 9.5, by = 1)
x1 <- sample(x_grid, 1000, replace = TRUE)
x2 <- sample(1:4, replace = TRUE, size = 1000)
y <- rep(NA, 1000)
res <- 2*rnorm(1000, mean = 0, sd = 1)

y[ x1<=5 & (x2==1 | x2==2)] <- 8

```

```

y[ x1>5 & (x2==1 | x2==2)] <- 2
y[ x1<=3 & (x2==3 | x2==4)] <- 1
y[ (x1>3 & x1<=7) & (x2==3 | x2==4)] <- 5
y[ x1>7 & (x2==3 | x2==4)] <- 8

true_mean <- y

cat <- c("A","B","C","D")
x2 <- cat[x2]
sim_dat <- data.frame(y = as.numeric(y+res), x1= as.numeric(x1), x2=x2)
sim_x <- model.matrix(~ -1 + sim_dat[,2]+sim_dat[,3])
sim_y <- sim_dat[,1]

```

### 13. Simulated Prediction

```

sim_res <- train_bart(x = sim_x, y = sim_y, mcmc_par = list(iter = 3000, burn = 0, thin = 2),hyper = li

```

```
##      |
```

```

sim_res$tree[[10]]$info[which(sim_res$tree[[10]]$info[, "terminal"]==1), "mu"]*sim_res$scale_y + sim_res$

```

```
## [1] 6.065155 7.961815 1.995636 2.050615 7.872657 4.686395 5.676082
```

```

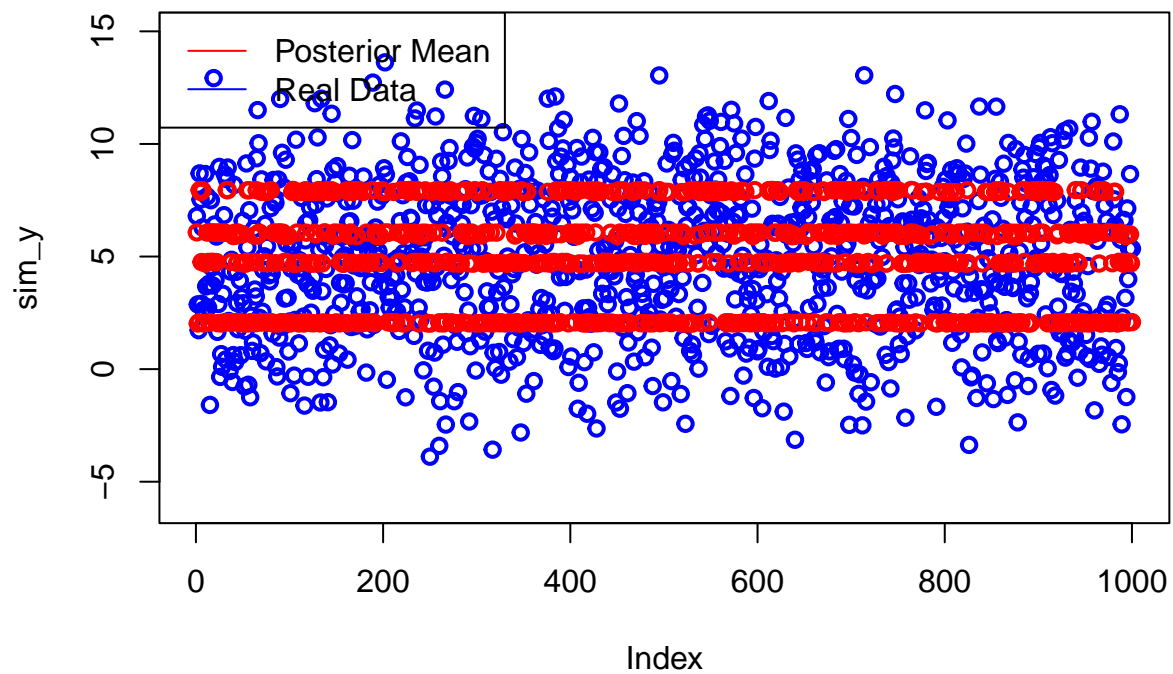
pred_y_mean_all <- apply(sim_res$prediction, 2, mean)

```

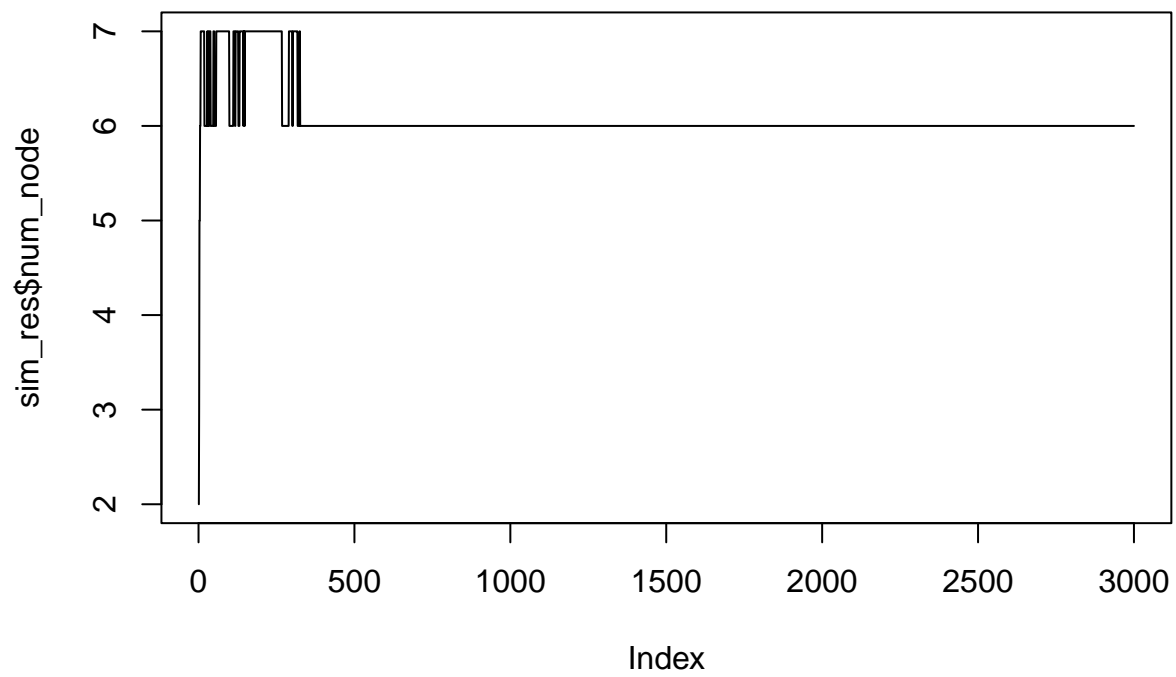
```

plot(sim_y, type = "p", col = "blue", lwd = 2, ylim = c(-6, 15))
lines(pred_y_mean_all, type = "p", col = "red", lwd = 2)
legend("topleft", c("Posterior Mean", "Real Data"), col = c("red", "blue"), lty = c(1, 1))

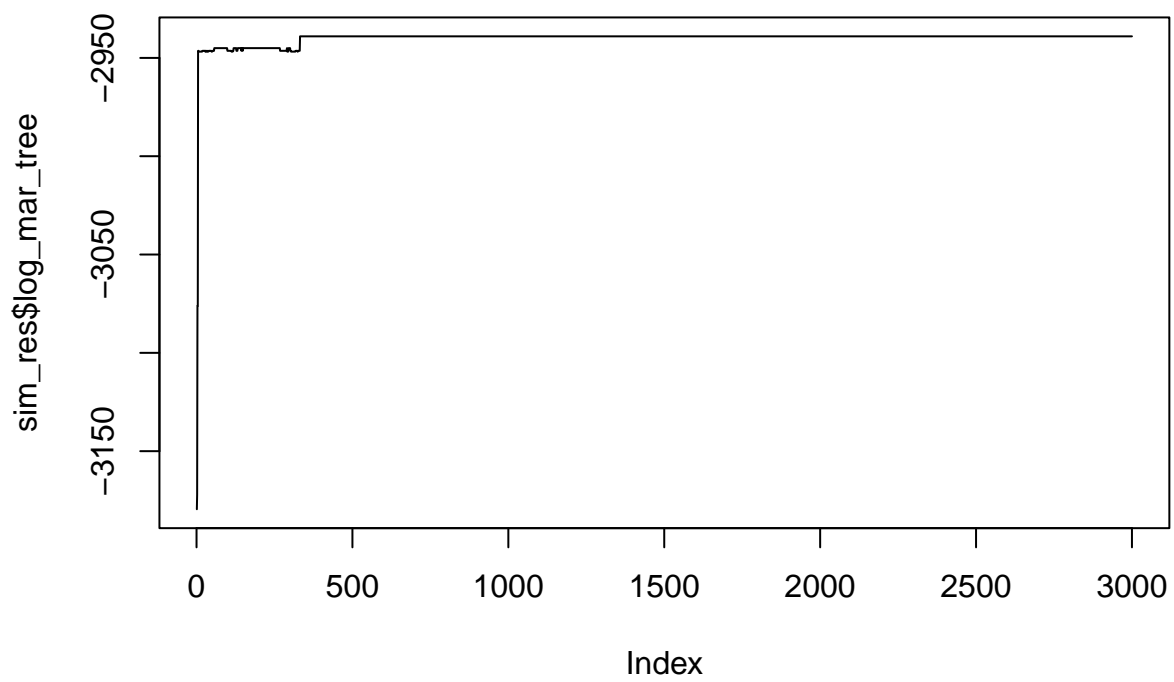
```



```
plot(sim_res$num_node, type = 'l')
```

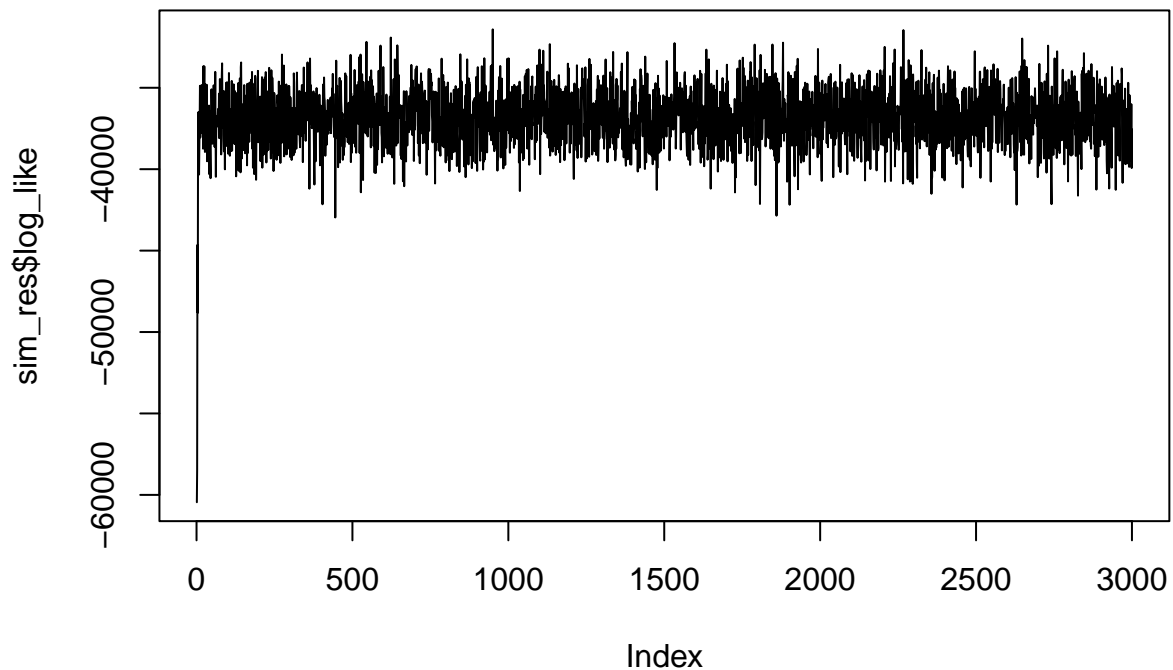


```
plot(sim_res$log_mar_tree, type = 'l')
```



```
plot(sim_res$log_like, type = 'l')
```





It seems that due to the big residual I added, the overall trend of  $y$  is not so obvious, however, I changed the residual to have a normal with mean 0 and var 0.01 and tried again, the result is as follows.

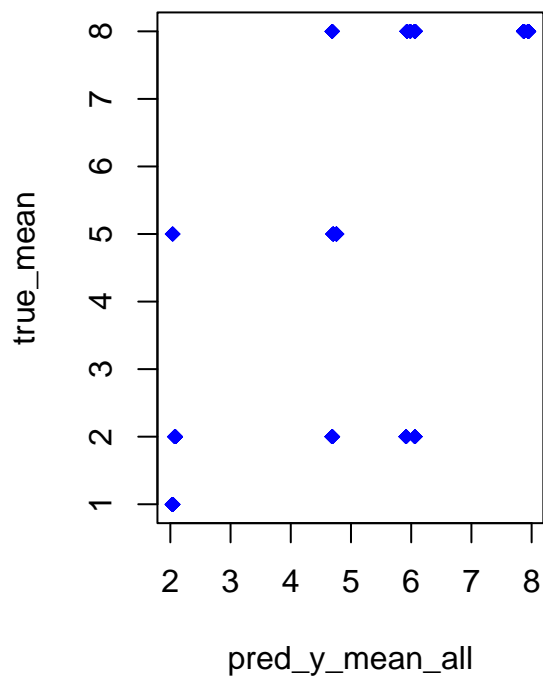
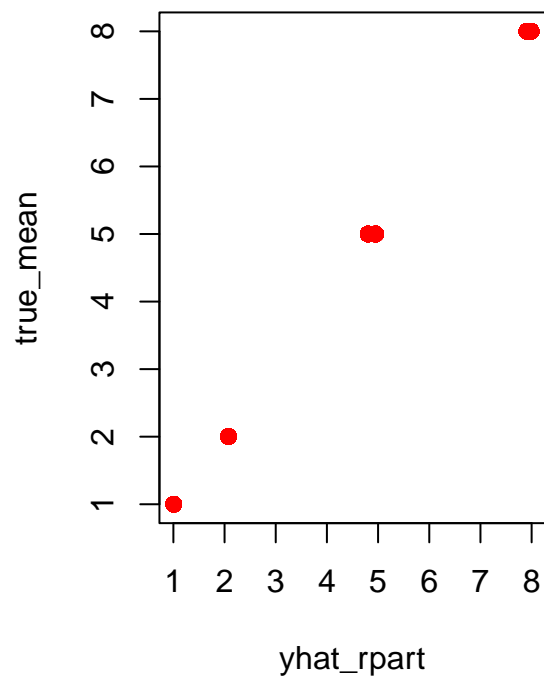
## 14. Compare with rpart(All Data Included as Train Set)

In this section, I am going to compare the prediction squared error with the rpart function.

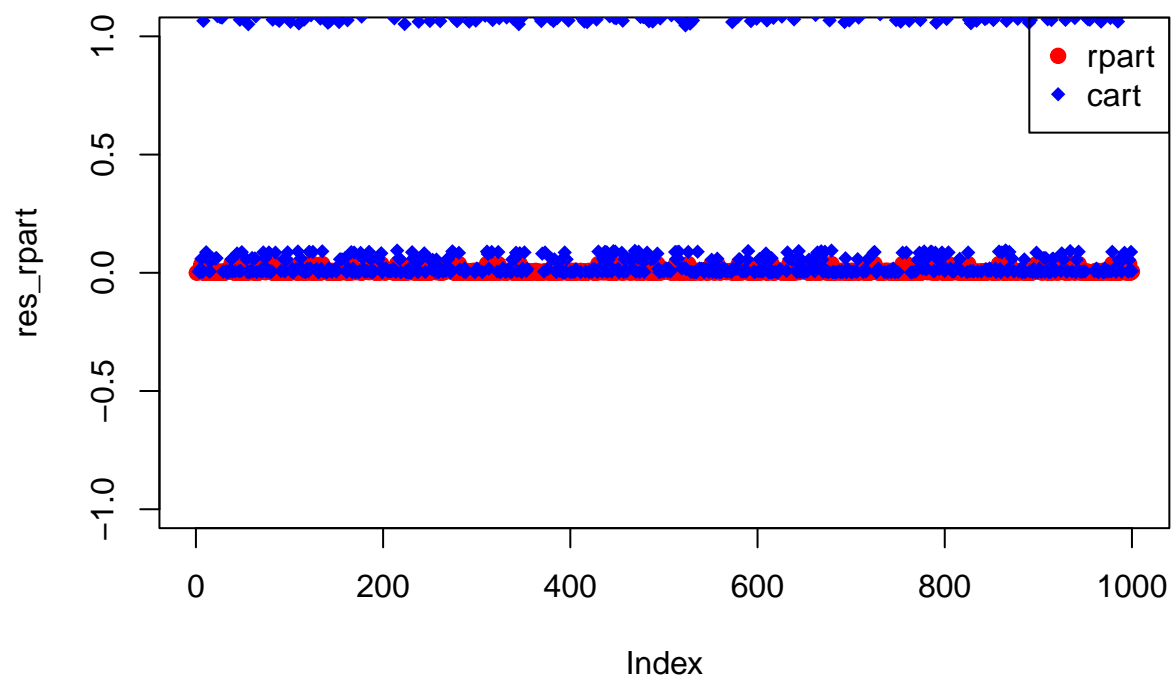
```
library(rpart)
rmod <- rpart(y~., data = sim_dat)
yhat_rpart <- predict(rmod, sim_dat[,2:3])

par(mfrow = c(1,2))
#plot(yhat_rpart, type = 'p', pch = 19, col = "red")
#lines(pred_y_mean_all, type = 'p', pch = 18, col = "blue")
#legend("topright", c("rpart","cart"), pch = c(19,18), col = c("red","blue"))

plot(x = yhat_rpart, y = true_mean, type = 'p', pch = 19, col = "red")
plot(x = pred_y_mean_all, y = true_mean, type = 'p', pch = 18, col = "blue")
```



```
res_rpart <- (true_mean - yhat_rpart)^2
res_cart <- (pred_y_mean_all - true_mean)^2
plot(res_rpart, type = 'p', pch = 19, col = "red", ylim = c(-1,1))
lines(res_cart, type = 'p', pch = 18, col = "blue")
legend("topright", c("rpart","cart"), pch = c(19,18), col = c("red","blue"))
```



```
sum(res_rpart)
```

```
## [1] 7.659329
```

```
sum(res_cart)
```

```
## [1] 3035.409
```

## 15. Result of rbart Package

```
library(rbart)
bart_res <- rbart(sim_x, sim_y, ntree = 1, nskip = 2000, ndpost = 1000, k = 2, power = 2, base = 0.95)
```

```
## *****Into main of cpsambrt
## row, cols chvm: 5, 5
## *****
## n: 1000
## p: 5
## first row: 8.500000, 0.000000
## second row: 3.500000, 0.000000
## last row: 9.500000, 0.000000
```

```

## first and last y: 1.895345, 0.441644
## no test observations
## number of trees mean: 1
## number of trees stan dev: 40
## tau: 4.378070
## overalllambda: 11.978146
## overallnu: 10.000000
## burn (nskip): 2000
## nd (ndpost): 1000
## nadapt: 1000
## adaptevery: 100
## mean tree prior base: 0.950000
## mean tree prior power: 2.000000
## variance tree prior base: 0.950000
## variance tree prior power: 2.000000
## thread count: 1
## first and last sigmav: 1.000000, 1.000000
## chgv first row: 1.000000, 0.068920
## chgv last row: 0.068920, 1.000000
## mean trees prob birth/death: 0.700000
## mean trees prob birth: 0.500000
## variance trees prob birth/death: 0.700000
## variance trees prob birth: 0.500000
## mean trees initial step width pert move: 0.100000
## variance trees initial step width pert move: 0.100000
## mean trees prob of a change var move : 0.100000
## variance trees prob of a change var move : 0.100000
## mean trees min num obs in bottom node: 5
## variance trees min num obs in bottom node: 5
## *****printevery: 100
## &&& made xinfo
## Variable 0 has numcuts=100 : 0.589109 ... 9.41089
## Variable 1 has numcuts=100 : 0.00990099 ... 0.990099
## Variable 2 has numcuts=100 : 0.00990099 ... 0.990099
## Variable 3 has numcuts=100 : 0.00990099 ... 0.990099
## Variable 4 has numcuts=100 : 0.00990099 ... 0.990099
## Starting MCMC...
##
## Adapt ambrt[0]:pert_rate=0.933884 pertalpha=0.212246 chgv_rate=0.5 m_rate=0.14
## Adapt sbrt[0]:pert_rate=0.990826 pertalpha=0.225188 chgv_rate=0.888889 m_rate=0.24
## Adapt sbrt[1]:pert_rate=0.976471 pertalpha=0.221925 chgv_rate=0.923077 m_rate=0.26
## Adapt sbrt[2]:pert_rate=0.972222 pertalpha=0.22096 chgv_rate=0.555556 m_rate=0.26
## Adapt sbrt[3]:pert_rate=0.947917 pertalpha=0.215436 chgv_rate=0.666667 m_rate=0.35
## Adapt sbrt[4]:pert_rate=0.978947 pertalpha=0.222488 chgv_rate=0.785714 m_rate=0.24
## Adapt sbrt[5]:pert_rate=0.990476 pertalpha=0.225108 chgv_rate=0.785714 m_rate=0.16
## Adapt sbrt[6]:pert_rate=0.989583 pertalpha=0.224905 chgv_rate=0.615385 m_rate=0.25
## Adapt sbrt[7]:pert_rate=0.965909 pertalpha=0.219525 chgv_rate=0.6875 m_rate=0.22
## Adapt sbrt[8]:pert_rate=0.954023 pertalpha=0.216823 chgv_rate=0.846154 m_rate=0.18
## Adapt sbrt[9]:pert_rate=0.978495 pertalpha=0.222385 chgv_rate=0.7 m_rate=0.23
## Adapt sbrt[10]:pert_rate=0.978947 pertalpha=0.222488 chgv_rate=0.454545 m_rate=0.19
## Adapt sbrt[11]:pert_rate=0.980392 pertalpha=0.222816 chgv_rate=0.444444 m_rate=0.24
## Adapt sbrt[12]:pert_rate=0.941176 pertalpha=0.213904 chgv_rate=0.642857 m_rate=0.22
## Adapt sbrt[13]:pert_rate=0.927711 pertalpha=0.210843 chgv_rate=0.789474 m_rate=0.14
## Adapt sbrt[14]:pert_rate=0.970874 pertalpha=0.220653 chgv_rate=0.529412 m_rate=0.24

```

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## Adapt sbirt[15]:pert_rate=0.96 pertalpha=0.218182 chgv_rate=0.764706 m_rate=0.22
## Adapt sbirt[16]:pert_rate=0.957895 pertalpha=0.217703 chgv_rate=0.769231 m_rate=0.27
## Adapt sbirt[17]:pert_rate=0.98913 pertalpha=0.224802 chgv_rate=0.714286 m_rate=0.14
## Adapt sbirt[18]:pert_rate=0.92029 pertalpha=0.209157 chgv_rate=0.625 m_rate=0.31
## Adapt sbirt[19]:pert_rate=0.956989 pertalpha=0.217498 chgv_rate=0.875 m_rate=0.31
## Adapt sbirt[20]:pert_rate=0.988636 pertalpha=0.22469 chgv_rate=0.75 m_rate=0.24
## Adapt sbirt[21]:pert_rate=0.978495 pertalpha=0.222385 chgv_rate=0.625 m_rate=0.41
## Adapt sbirt[22]:pert_rate=0.989247 pertalpha=0.224829 chgv_rate=0.769231 m_rate=0.25
## Adapt sbirt[23]:pert_rate=0.979798 pertalpha=0.222681 chgv_rate=0.636364 m_rate=0.26
## Adapt sbirt[24]:pert_rate=0.958333 pertalpha=0.217803 chgv_rate=0.769231 m_rate=0.27
## Adapt sbirt[25]:pert_rate=0.987013 pertalpha=0.224321 chgv_rate=0.846154 m_rate=0.22
## Adapt sbirt[26]:pert_rate=0.943396 pertalpha=0.214408 chgv_rate=0.7 m_rate=0.32
## Adapt sbirt[27]:pert_rate=0.933962 pertalpha=0.212264 chgv_rate=0.863636 m_rate=0.18
## Adapt sbirt[28]:pert_rate=0.880952 pertalpha=0.200216 chgv_rate=0.470588 m_rate=0.24
## Adapt sbirt[29]:pert_rate=0.958904 pertalpha=0.217933 chgv_rate=0.75 m_rate=0.33
## Adapt sbirt[30]:pert_rate=0.982759 pertalpha=0.223354 chgv_rate=0.722222 m_rate=0.21
## Adapt sbirt[31]:pert_rate=0.945055 pertalpha=0.214785 chgv_rate=0.846154 m_rate=0.34
## Adapt sbirt[32]:pert_rate=0.978261 pertalpha=0.222332 chgv_rate=0.714286 m_rate=0.26
## Adapt sbirt[33]:pert_rate=0.955056 pertalpha=0.217058 chgv_rate=0.933333 m_rate=0.33
## Adapt sbirt[34]:pert_rate=0.975 pertalpha=0.221591 chgv_rate=0.5 m_rate=0.22
## Adapt sbirt[35]:pert_rate=0.988636 pertalpha=0.22469 chgv_rate=0.875 m_rate=0.21
## Adapt sbirt[36]:pert_rate=0.96748 pertalpha=0.219882 chgv_rate=0.6 m_rate=0.25
## Adapt sbirt[37]:pert_rate=0.95 pertalpha=0.215909 chgv_rate=0.846154 m_rate=0.29
## Adapt sbirt[38]:pert_rate=0.970803 pertalpha=0.220637 chgv_rate=0.5625 m_rate=0.27
## Adapt sbirt[39]:pert_rate=0.989011 pertalpha=0.224775 chgv_rate=0.785714 m_rate=0.24
## Adapt ambirt[0]:pert_rate=0.892608 pertalpha=0.430575 chgv_rate=0.410072 m_rate=0.0679612
## Adapt sbirt[0]:pert_rate=0.946809 pertalpha=0.484567 chgv_rate=0.888889 m_rate=0.213592
## Adapt sbirt[1]:pert_rate=0.91453 pertalpha=0.461266 chgv_rate=0.857143 m_rate=0.291262
## Adapt sbirt[2]:pert_rate=0.925532 pertalpha=0.464784 chgv_rate=0.769231 m_rate=0.15534
## Adapt sbirt[3]:pert_rate=0.958333 pertalpha=0.469225 chgv_rate=0.857143 m_rate=0.174757
## Adapt sbirt[4]:pert_rate=0.954128 pertalpha=0.482459 chgv_rate=0.733333 m_rate=0.252427
## Adapt sbirt[5]:pert_rate=0.943182 pertalpha=0.482541 chgv_rate=0.8 m_rate=0.242718
## Adapt sbirt[6]:pert_rate=0.965986 pertalpha=0.493762 chgv_rate=0.771429 m_rate=0.223301
## Adapt sbirt[7]:pert_rate=0.920455 pertalpha=0.459233 chgv_rate=0.677419 m_rate=0.165049
## Adapt sbirt[8]:pert_rate=0.945652 pertalpha=0.465999 chgv_rate=0.842105 m_rate=0.213592
## Adapt sbirt[9]:pert_rate=0.988235 pertalpha=0.499475 chgv_rate=0.769231 m_rate=0.135922
## Adapt sbirt[10]:pert_rate=0.943396 pertalpha=0.477033 chgv_rate=0.684211 m_rate=0.252427
## Adapt sbirt[11]:pert_rate=0.919355 pertalpha=0.465562 chgv_rate=0.653846 m_rate=0.300971
## Adapt sbirt[12]:pert_rate=0.978723 pertalpha=0.475801 chgv_rate=0.761905 m_rate=0.165049
## Adapt sbirt[13]:pert_rate=0.952381 pertalpha=0.456371 chgv_rate=0.774194 m_rate=0.23301
## Adapt sbirt[14]:pert_rate=0.895652 pertalpha=0.449156 chgv_rate=0.631579 m_rate=0.281553
## Adapt sbirt[15]:pert_rate=0.934579 pertalpha=0.463428 chgv_rate=0.777778 m_rate=0.300971
## Adapt sbirt[16]:pert_rate=0.955556 pertalpha=0.47279 chgv_rate=0.789474 m_rate=0.194175
## Adapt sbirt[17]:pert_rate=0.957447 pertalpha=0.489173 chgv_rate=0.833333 m_rate=0.242718
## Adapt sbirt[18]:pert_rate=0.977011 pertalpha=0.464429 chgv_rate=0.6875 m_rate=0.126214
## Adapt sbirt[19]:pert_rate=0.946429 pertalpha=0.467832 chgv_rate=0.846154 m_rate=0.223301
## Adapt sbirt[20]:pert_rate=0.962264 pertalpha=0.491389 chgv_rate=0.730769 m_rate=0.242718
## Adapt sbirt[21]:pert_rate=0.971963 pertalpha=0.49125 chgv_rate=0.666667 m_rate=0.242718
## Adapt sbirt[22]:pert_rate=0.947917 pertalpha=0.484362 chgv_rate=0.807692 m_rate=0.213592
## Adapt sbirt[23]:pert_rate=0.938462 pertalpha=0.47495 chgv_rate=0.791667 m_rate=0.31068
## Adapt sbirt[24]:pert_rate=0.978495 pertalpha=0.484362 chgv_rate=0.842105 m_rate=0.0970874
## Adapt sbirt[25]:pert_rate=0.944444 pertalpha=0.481497 chgv_rate=0.928571 m_rate=0.242718
## Adapt sbirt[26]:pert_rate=0.967391 pertalpha=0.471402 chgv_rate=0.72 m_rate=0.15534
## Adapt sbirt[27]:pert_rate=0.972727 pertalpha=0.469262 chgv_rate=0.787879 m_rate=0.252427

```

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## Adapt sbrt[28]:pert_rate=0.958333 pertalpha=0.436077 chgv_rate=0.583333 m_rate=0.213592
## Adapt sbrt[29]:pert_rate=0.959596 pertalpha=0.47529 chgv_rate=0.69697 m_rate=0.15534
## Adapt sbrt[30]:pert_rate=0.956897 pertalpha=0.485743 chgv_rate=0.740741 m_rate=0.203883
## Adapt sbrt[31]:pert_rate=0.918605 pertalpha=0.448415 chgv_rate=0.857143 m_rate=0.203883
## Adapt sbrt[32]:pert_rate=0.960784 pertalpha=0.485484 chgv_rate=0.809524 m_rate=0.213592
## Adapt sbrt[33]:pert_rate=0.942149 pertalpha=0.464775 chgv_rate=0.782609 m_rate=0.194175
## Adapt sbrt[34]:pert_rate=0.921348 pertalpha=0.464005 chgv_rate=0.777778 m_rate=0.184466
## Adapt sbrt[35]:pert_rate=0.956044 pertalpha=0.488213 chgv_rate=0.944444 m_rate=0.203883
## Adapt sbrt[36]:pert_rate=0.908163 pertalpha=0.453838 chgv_rate=0.826087 m_rate=0.15534
## Adapt sbrt[37]:pert_rate=0.951923 pertalpha=0.467111 chgv_rate=0.84 m_rate=0.23301
## Adapt sbrt[38]:pert_rate=0.933333 pertalpha=0.468018 chgv_rate=0.705882 m_rate=0.184466
## Adapt sbrt[39]:pert_rate=0.898876 pertalpha=0.459194 chgv_rate=0.821429 m_rate=0.145631
## Adapt ambrt[0]:pert_rate=0.826519 pertalpha=0.808814 chgv_rate=0.468085 m_rate=0.0194175
## Adapt sbrt[0]:pert_rate=0.938053 pertalpha=1.03307 chgv_rate=0.884615 m_rate=0.223301
## Adapt sbrt[1]:pert_rate=0.952381 pertalpha=0.998412 chgv_rate=0.722222 m_rate=0.242718
## Adapt sbrt[2]:pert_rate=0.918367 pertalpha=0.970097 chgv_rate=0.72973 m_rate=0.0776699
## Adapt sbrt[3]:pert_rate=0.903226 pertalpha=0.963219 chgv_rate=0.90625 m_rate=0.174757
## Adapt sbrt[4]:pert_rate=0.869565 pertalpha=0.953477 chgv_rate=0.804878 m_rate=0.184466
## Adapt sbrt[5]:pert_rate=0.896907 pertalpha=0.983624 chgv_rate=0.883721 m_rate=0.23301
## Adapt sbrt[6]:pert_rate=0.929412 pertalpha=1.04297 chgv_rate=0.785714 m_rate=0.174757
## Adapt sbrt[7]:pert_rate=0.966667 pertalpha=1.00892 chgv_rate=0.733333 m_rate=0.174757
## Adapt sbrt[8]:pert_rate=0.907216 pertalpha=0.960823 chgv_rate=0.814815 m_rate=0.184466
## Adapt sbrt[9]:pert_rate=0.9125 pertalpha=1.03584 chgv_rate=0.827586 m_rate=0.106796
## Adapt sbrt[10]:pert_rate=0.903226 pertalpha=0.979246 chgv_rate=0.677419 m_rate=0.242718
## Adapt sbrt[11]:pert_rate=0.857143 pertalpha=0.906939 chgv_rate=0.742857 m_rate=0.23301
## Adapt sbrt[12]:pert_rate=0.915888 pertalpha=0.990411 chgv_rate=0.8 m_rate=0.223301
## Adapt sbrt[13]:pert_rate=0.896226 pertalpha=0.929572 chgv_rate=0.75 m_rate=0.271845
## Adapt sbrt[14]:pert_rate=0.881356 pertalpha=0.899695 chgv_rate=0.698113 m_rate=0.23301
## Adapt sbrt[15]:pert_rate=0.879121 pertalpha=0.92593 chgv_rate=0.806452 m_rate=0.223301
## Adapt sbrt[16]:pert_rate=0.954545 pertalpha=1.02568 chgv_rate=0.708333 m_rate=0.174757
## Adapt sbrt[17]:pert_rate=0.896296 pertalpha=0.996464 chgv_rate=0.851852 m_rate=0.252427
## Adapt sbrt[18]:pert_rate=0.94382 pertalpha=0.996221 chgv_rate=0.717949 m_rate=0.0679612
## Adapt sbrt[19]:pert_rate=0.884615 pertalpha=0.940571 chgv_rate=0.790698 m_rate=0.398058
## Adapt sbrt[20]:pert_rate=0.867347 pertalpha=0.968647 chgv_rate=0.787879 m_rate=0.23301
## Adapt sbrt[21]:pert_rate=0.896104 pertalpha=1.00048 chgv_rate=0.666667 m_rate=0.145631
## Adapt sbrt[22]:pert_rate=0.933333 pertalpha=1.02743 chgv_rate=0.818182 m_rate=0.213592
## Adapt sbrt[23]:pert_rate=0.918919 pertalpha=0.99191 chgv_rate=0.823529 m_rate=0.213592
## Adapt sbrt[24]:pert_rate=0.956044 pertalpha=1.05243 chgv_rate=0.862069 m_rate=0.0776699
## Adapt sbrt[25]:pert_rate=0.87037 pertalpha=0.952457 chgv_rate=0.939394 m_rate=0.194175
## Adapt sbrt[26]:pert_rate=0.925926 pertalpha=0.992007 chgv_rate=0.777778 m_rate=0.135922
## Adapt sbrt[27]:pert_rate=0.886364 pertalpha=0.94531 chgv_rate=0.804348 m_rate=0.165049
## Adapt sbrt[28]:pert_rate=0.932692 pertalpha=0.924378 chgv_rate=0.621622 m_rate=0.184466
## Adapt sbrt[29]:pert_rate=0.880734 pertalpha=0.951372 chgv_rate=0.731707 m_rate=0.213592
## Adapt sbrt[30]:pert_rate=0.878049 pertalpha=0.969332 chgv_rate=0.771429 m_rate=0.15534
## Adapt sbrt[31]:pert_rate=0.878788 pertalpha=0.895595 chgv_rate=0.862069 m_rate=0.252427
## Adapt sbrt[32]:pert_rate=0.896226 pertalpha=0.988872 chgv_rate=0.833333 m_rate=0.174757
## Adapt sbrt[33]:pert_rate=0.934066 pertalpha=0.986661 chgv_rate=0.72973 m_rate=0.213592
## Adapt sbrt[34]:pert_rate=0.93617 pertalpha=0.987246 chgv_rate=0.794872 m_rate=0.184466
## Adapt sbrt[35]:pert_rate=0.912088 pertalpha=1.01203 chgv_rate=0.92 m_rate=0.223301
## Adapt sbrt[36]:pert_rate=0.9375 pertalpha=0.966983 chgv_rate=0.848485 m_rate=0.0873786
## Adapt sbrt[37]:pert_rate=0.858209 pertalpha=0.911088 chgv_rate=0.904762 m_rate=0.262136
## Adapt sbrt[38]:pert_rate=0.970297 pertalpha=1.03208 chgv_rate=0.688889 m_rate=0.194175
## Adapt sbrt[39]:pert_rate=0.939394 pertalpha=0.980372 chgv_rate=0.794118 m_rate=0.213592
## Adapt ambrt[0]:pert_rate=0.701794 pertalpha=1.29005 chgv_rate=0.446866 m_rate=0.0485437

```

```

## Adapt sbirt[0]:pert_rate=0.915254 pertalpha=2 chgv_rate=0.9 m_rate=0.203883
## Adapt sbirt[1]:pert_rate=0.84375 pertalpha=1.91457 chgv_rate=0.761905 m_rate=0.213592
## Adapt sbirt[2]:pert_rate=0.904762 pertalpha=1.99479 chgv_rate=0.788462 m_rate=0.203883
## Adapt sbirt[3]:pert_rate=0.930769 pertalpha=2 chgv_rate=0.886364 m_rate=0.320388
## Adapt sbirt[4]:pert_rate=0.876289 pertalpha=1.89891 chgv_rate=0.830189 m_rate=0.271845
## Adapt sbirt[5]:pert_rate=0.882353 pertalpha=1.97251 chgv_rate=0.857143 m_rate=0.291262
## Adapt sbirt[6]:pert_rate=0.913978 pertalpha=2 chgv_rate=0.78 m_rate=0.213592
## Adapt sbirt[7]:pert_rate=0.739583 pertalpha=1.69587 chgv_rate=0.732143 m_rate=0.126214
## Adapt sbirt[8]:pert_rate=0.9 pertalpha=1.96532 chgv_rate=0.852941 m_rate=0.0970874
## Adapt sbirt[9]:pert_rate=0.906667 pertalpha=2 chgv_rate=0.844444 m_rate=0.15534
## Adapt sbirt[10]:pert_rate=0.859813 pertalpha=1.91356 chgv_rate=0.738095 m_rate=0.252427
## Adapt sbirt[11]:pert_rate=0.913386 pertalpha=1.88269 chgv_rate=0.744186 m_rate=0.23301
## Adapt sbirt[12]:pert_rate=0.79 pertalpha=1.77824 chgv_rate=0.785714 m_rate=0.145631
## Adapt sbirt[13]:pert_rate=0.89899 pertalpha=1.89926 chgv_rate=0.765957 m_rate=0.23301
## Adapt sbirt[14]:pert_rate=0.861702 pertalpha=1.76198 chgv_rate=0.704918 m_rate=0.194175
## Adapt sbirt[15]:pert_rate=0.879121 pertalpha=1.85001 chgv_rate=0.820513 m_rate=0.184466
## Adapt sbirt[16]:pert_rate=0.91358 pertalpha=2 chgv_rate=0.820513 m_rate=0.194175
## Adapt sbirt[17]:pert_rate=0.885417 pertalpha=2 chgv_rate=0.742857 m_rate=0.174757
## Adapt sbirt[18]:pert_rate=0.857143 pertalpha=1.94069 chgv_rate=0.764706 m_rate=0.223301
## Adapt sbirt[19]:pert_rate=0.881188 pertalpha=1.88368 chgv_rate=0.814815 m_rate=0.203883
## Adapt sbirt[20]:pert_rate=0.886364 pertalpha=1.9513 chgv_rate=0.789474 m_rate=0.23301
## Adapt sbirt[21]:pert_rate=0.918367 pertalpha=2 chgv_rate=0.772727 m_rate=0.223301
## Adapt sbirt[22]:pert_rate=0.839623 pertalpha=1.96058 chgv_rate=0.767442 m_rate=0.23301
## Adapt sbirt[23]:pert_rate=0.891304 pertalpha=2 chgv_rate=0.804348 m_rate=0.300971
## Adapt sbirt[24]:pert_rate=0.846939 pertalpha=2 chgv_rate=0.871795 m_rate=0.23301
## Adapt sbirt[25]:pert_rate=0.87234 pertalpha=1.88833 chgv_rate=0.931818 m_rate=0.145631
## Adapt sbirt[26]:pert_rate=0.88764 pertalpha=2 chgv_rate=0.795455 m_rate=0.184466
## Adapt sbirt[27]:pert_rate=0.891089 pertalpha=1.91444 chgv_rate=0.8 m_rate=0.194175
## Adapt sbirt[28]:pert_rate=0.826531 pertalpha=1.73642 chgv_rate=0.681818 m_rate=0.223301
## Adapt sbirt[29]:pert_rate=0.857143 pertalpha=1.85332 chgv_rate=0.8 m_rate=0.23301
## Adapt sbirt[30]:pert_rate=0.866667 pertalpha=1.90929 chgv_rate=0.823529 m_rate=0.271845
## Adapt sbirt[31]:pert_rate=0.892473 pertalpha=1.81658 chgv_rate=0.891892 m_rate=0.174757
## Adapt sbirt[32]:pert_rate=0.903226 pertalpha=2 chgv_rate=0.854167 m_rate=0.194175
## Adapt sbirt[33]:pert_rate=0.857143 pertalpha=1.92207 chgv_rate=0.777778 m_rate=0.0970874
## Adapt sbirt[34]:pert_rate=0.877551 pertalpha=1.969 chgv_rate=0.8 m_rate=0.184466
## Adapt sbirt[35]:pert_rate=0.86087 pertalpha=1.98006 chgv_rate=0.945946 m_rate=0.184466
## Adapt sbirt[36]:pert_rate=0.849057 pertalpha=1.86596 chgv_rate=0.888889 m_rate=0.23301
## Adapt sbirt[37]:pert_rate=0.872483 pertalpha=1.80661 chgv_rate=0.844828 m_rate=0.203883
## Adapt sbirt[38]:pert_rate=0.896 pertalpha=2 chgv_rate=0.678571 m_rate=0.262136
## Adapt sbirt[39]:pert_rate=0.831683 pertalpha=1.85309 chgv_rate=0.8 m_rate=0.300971
## Adapt ambirt[0]:pert_rate=0.674723 pertalpha=1.97824 chgv_rate=0.44 m_rate=0.0194175
## Adapt sbirt[0]:pert_rate=0.977778 pertalpha=2 chgv_rate=0.862745 m_rate=0.223301
## Adapt sbirt[1]:pert_rate=0.940594 pertalpha=2 chgv_rate=0.75 m_rate=0.223301
## Adapt sbirt[2]:pert_rate=0.94898 pertalpha=2 chgv_rate=0.822581 m_rate=0.203883
## Adapt sbirt[3]:pert_rate=0.95098 pertalpha=2 chgv_rate=0.884615 m_rate=0.252427
## Adapt sbirt[4]:pert_rate=0.978022 pertalpha=2 chgv_rate=0.848485 m_rate=0.165049
## Adapt sbirt[5]:pert_rate=0.898305 pertalpha=2 chgv_rate=0.852941 m_rate=0.242718
## Adapt sbirt[6]:pert_rate=0.966102 pertalpha=2 chgv_rate=0.789474 m_rate=0.281553
## Adapt sbirt[7]:pert_rate=0.968085 pertalpha=2 chgv_rate=0.754098 m_rate=0.165049
## Adapt sbirt[8]:pert_rate=0.975207 pertalpha=2 chgv_rate=0.866667 m_rate=0.23301
## Adapt sbirt[9]:pert_rate=0.986301 pertalpha=2 chgv_rate=0.862069 m_rate=0.23301
## Adapt sbirt[10]:pert_rate=0.946809 pertalpha=2 chgv_rate=0.769231 m_rate=0.135922
## Adapt sbirt[11]:pert_rate=0.972222 pertalpha=2 chgv_rate=0.767857 m_rate=0.262136
## Adapt sbirt[12]:pert_rate=0.976471 pertalpha=2 chgv_rate=0.764706 m_rate=0.223301

```

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## Adapt sbirt[13]:pert_rate=0.888889 pertalpha=2 chgv_rate=0.785714 m_rate=0.184466
## Adapt sbirt[14]:pert_rate=0.987342 pertalpha=2 chgv_rate=0.75 m_rate=0.194175
## Adapt sbirt[15]:pert_rate=0.977528 pertalpha=2 chgv_rate=0.849057 m_rate=0.0873786
## Adapt sbirt[16]:pert_rate=0.954023 pertalpha=2 chgv_rate=0.829787 m_rate=0.300971
## Adapt sbirt[17]:pert_rate=0.964286 pertalpha=2 chgv_rate=0.772727 m_rate=0.194175
## Adapt sbirt[18]:pert_rate=0.917431 pertalpha=2 chgv_rate=0.784615 m_rate=0.223301
## Adapt sbirt[19]:pert_rate=0.983871 pertalpha=2 chgv_rate=0.849315 m_rate=0.174757
## Adapt sbirt[20]:pert_rate=0.962025 pertalpha=2 chgv_rate=0.788462 m_rate=0.194175
## Adapt sbirt[21]:pert_rate=0.963636 pertalpha=2 chgv_rate=0.788462 m_rate=0.23301
## Adapt sbirt[22]:pert_rate=0.909091 pertalpha=2 chgv_rate=0.773585 m_rate=0.23301
## Adapt sbirt[23]:pert_rate=0.97541 pertalpha=2 chgv_rate=0.807692 m_rate=0.223301
## Adapt sbirt[24]:pert_rate=0.963303 pertalpha=2 chgv_rate=0.823529 m_rate=0.271845
## Adapt sbirt[25]:pert_rate=0.924731 pertalpha=2 chgv_rate=0.842105 m_rate=0.242718
## Adapt sbirt[26]:pert_rate=0.989796 pertalpha=2 chgv_rate=0.777778 m_rate=0.223301
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## Adapt sbirt[32]:pert_rate=0.956522 pertalpha=2 chgv_rate=0.85 m_rate=0.281553
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## Adapt sbirt[34]:pert_rate=0.923077 pertalpha=2 chgv_rate=0.823529 m_rate=0.174757
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## Adapt sbirt[17]:pert_rate=0.952381 pertalpha=2 chgv_rate=0.754386 m_rate=0.194175
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## Adapt sbirt[11]:pert_rate=0.981481 pertalpha=2 chgv_rate=0.833333 m_rate=0.184466
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## Adapt sbirt[13]:pert_rate=0.987952 pertalpha=2 chgv_rate=0.743363 m_rate=0.174757
## Adapt sbirt[14]:pert_rate=0.964286 pertalpha=2 chgv_rate=0.769231 m_rate=0.184466
## Adapt sbirt[15]:pert_rate=0.991667 pertalpha=2 chgv_rate=0.820513 m_rate=0.262136
## Adapt sbirt[16]:pert_rate=0.987952 pertalpha=2 chgv_rate=0.864583 m_rate=0.106796
## Adapt sbirt[17]:pert_rate=0.989011 pertalpha=2 chgv_rate=0.772277 m_rate=0.174757
## Adapt sbirt[18]:pert_rate=0.908163 pertalpha=2 chgv_rate=0.779528 m_rate=0.252427
## Adapt sbirt[19]:pert_rate=0.979381 pertalpha=2 chgv_rate=0.847458 m_rate=0.116505
## Adapt sbirt[20]:pert_rate=0.989583 pertalpha=2 chgv_rate=0.827957 m_rate=0.174757
## Adapt sbirt[21]:pert_rate=0.963855 pertalpha=2 chgv_rate=0.87037 m_rate=0.174757
## Adapt sbirt[22]:pert_rate=0.990741 pertalpha=2 chgv_rate=0.817308 m_rate=0.213592
## Adapt sbirt[23]:pert_rate=0.95 pertalpha=2 chgv_rate=0.795918 m_rate=0.271845

```

```

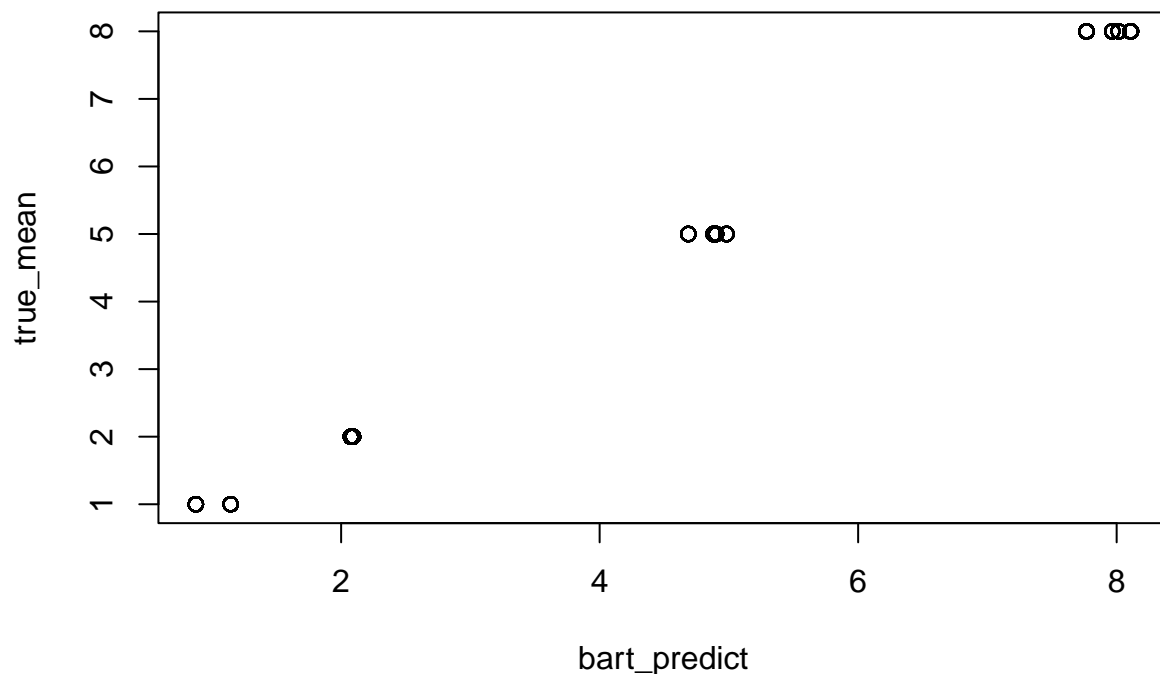
## Adapt sbirt[24]:pert_rate=0.981132 pertalpha=2 chgv_rate=0.828283 m_rate=0.223301
## Adapt sbirt[25]:pert_rate=0.974359 pertalpha=2 chgv_rate=0.846154 m_rate=0.203883
## Adapt sbirt[26]:pert_rate=0.946809 pertalpha=2 chgv_rate=0.828829 m_rate=0.252427
## Adapt sbirt[27]:pert_rate=0.989474 pertalpha=2 chgv_rate=0.776 m_rate=0.145631
## Adapt sbirt[28]:pert_rate=0.952381 pertalpha=2 chgv_rate=0.789474 m_rate=0.223301
## Adapt sbirt[29]:pert_rate=0.945652 pertalpha=2 chgv_rate=0.822581 m_rate=0.31068
## Adapt sbirt[30]:pert_rate=0.965217 pertalpha=2 chgv_rate=0.857143 m_rate=0.31068
## Adapt sbirt[31]:pert_rate=0.978261 pertalpha=2 chgv_rate=0.83 m_rate=0.174757
## Adapt sbirt[32]:pert_rate=0.978022 pertalpha=2 chgv_rate=0.849057 m_rate=0.165049
## Adapt sbirt[33]:pert_rate=0.979381 pertalpha=2 chgv_rate=0.792453 m_rate=0.174757
## Adapt sbirt[34]:pert_rate=0.956522 pertalpha=2 chgv_rate=0.833333 m_rate=0.145631
## Adapt sbirt[35]:pert_rate=0.974359 pertalpha=2 chgv_rate=0.91 m_rate=0.15534
## Adapt sbirt[36]:pert_rate=0.98913 pertalpha=2 chgv_rate=0.828829 m_rate=0.174757
## Adapt sbirt[37]:pert_rate=0.901099 pertalpha=2 chgv_rate=0.852941 m_rate=0.223301
## Adapt sbirt[38]:pert_rate=0.945055 pertalpha=2 chgv_rate=0.763636 m_rate=0.0776699
## Adapt sbirt[39]:pert_rate=0.979798 pertalpha=2 chgv_rate=0.818182 m_rate=0.174757
## draw burn 0
## draw burn 100
## draw burn 200
## draw burn 300
## draw burn 400
## draw burn 500
## draw burn 600
## draw burn 700
## draw burn 800
## draw burn 900
## draw burn 1000
## draw burn 1100
## draw burn 1200
## draw burn 1300
## draw burn 1400
## draw burn 1500
## draw burn 1600
## draw burn 1700
## draw burn 1800
## draw burn 1900
## draw keep 0
## draw keep 100
## draw keep 200
## draw keep 300
## draw keep 400
## draw keep 500
## draw keep 600
## draw keep 700
## draw keep 800
## draw keep 900

```

```

bart_predict <- predict(bart_res, sim_x)$mmean
plot(x = bart_predict, y = true_mean)

```



```
res_bart <- (bart_predict-true_mean)^2
matrix(c(sum(res_bart), sum(res_cart), sum(res_rpart)), ncol = 3)
```

```
##           [,1]      [,2]      [,3]
## [1,] 19.39387 3035.409  7.659329
```

## 16. Out of Sample Prediction of CART

Here, we are going to use the result of the bart function to predict the out of sample observations. 800 of the data was randomly selected as train set and the rest as validation set.

```
tr.index <- sample(size = 800, 1:1000, replace = FALSE)
x.tr <- sim_x[tr.index,]
x.va <- sim_x[-tr.index,]
y.tr <- sim_y[tr.index]
y.va <- sim_y[-tr.index]
cv.bart <- train_bart(x.tr, y.tr, mcmc_par = list(iter = 1000, burn = 2000, thin = 2), hyper = list(alpha = 0.1))
```

```
##           |                                     |
```

```
bart_oo_pred<- function(bart_result, x.va){
  store_size <- length(bart_result$tree)
```

```

xva.scaled <- x.va
center_y <- bart_result$center_y
scale_y <- bart_result$scale_y
for (j in 1:ncol(x.va)) {
  xva.scaled[,j] <- (x.va[,j]-bart_result$center_x[j])/bart_result$scale_x[j]
}

pred <- matrix(NA, nrow = store_size, ncol = nrow(x.va))
for (i in 1:store_size) {
  curr_tree <- bart_result$tree[[i]]
  curr_sig <- bart_result$sigma2_scaled[i]
  all_mu <- curr_tree$info[, "mu"]
  pred_node <- fill_tree_details(curr_tree, xva.scaled)$node
  pred_mean <- all_mu[pred_node]
  pred_scaled <- rnorm(n = nrow(x.va), mean = pred_mean, sd = sqrt(curr_sig))
  pred[i,] <- pred_scaled * scale_y + center_y

}

return(pred)
}

```

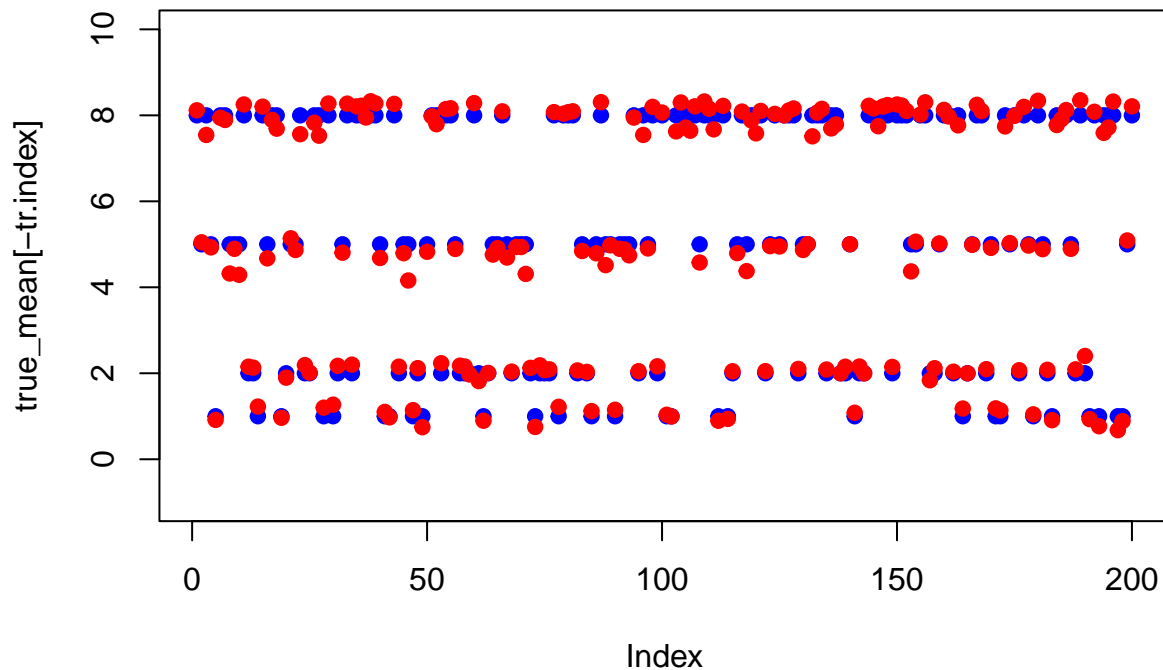
```

oo_pred <- bart_oo_pred(cv.bart, x.va)
pos_oo_mean <- apply(oo_pred, 2, mean)

plot(true_mean[-tr.index] , col = "blue", pch = 19, main = "Out of Sample Prediction", ylim = c(-1,10))
lines(pos_oo_mean, col = "red", pch = 19, type = "p")

```

## Out of Sample Prediction



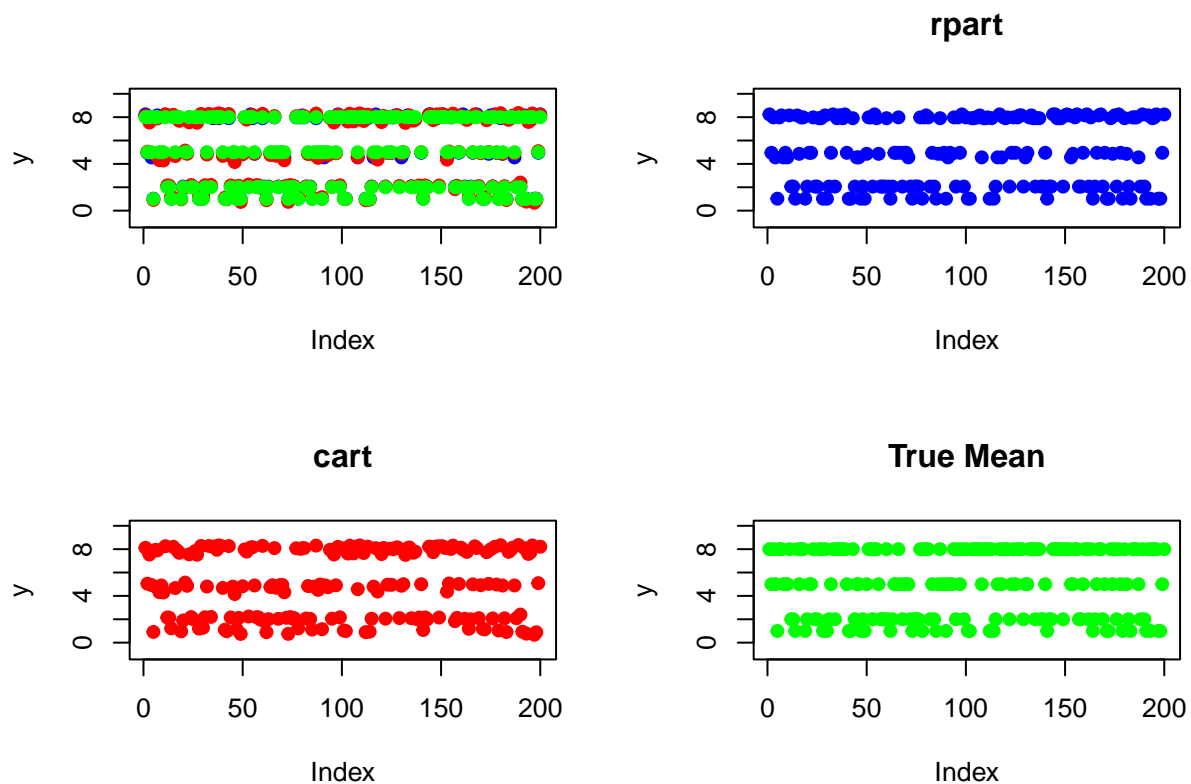
## 17. Out of Sample Prediction of Rpart

```
tr_dat <- as.data.frame(cbind(y.tr, x.tr))
colnames(tr_dat) <- c("y", "x1", "A", "B", "C", "D")
colnames(x.va) <- c("x1", "A", "B", "C", "D")
cv_mod <- rpart(y ~., data = tr_dat)
rpart_pred <- predict(cv_mod, newdata = as.data.frame(x.va))
```

```
par(mfrow = c(2,2))
```

```
plot(rpart_pred, type='p', col = "blue", pch = 19, ylim = c(-1,10), ylab = "y")
lines(pos_oo_mean, col = "red", pch = 19, type = "p")
lines(true_mean[-tr.index], col = "green", pch = 19, type = "p")
```

```
plot(rpart_pred, type='p', col = "blue", pch = 19, ylim = c(-1,10), ylab = "y", main = "rpart")
plot(pos_oo_mean, col = "red", pch = 19, type = "p", ylab = "y", main = "cart", ylim = c(-1,10))
plot(true_mean[-tr.index], col = "green", pch = 19, type = "p", ylab = "y", main = "True Mean", ylim = c(-1,10))
```



```
pred_err_rpart <- sum((rpart_pred - true_mean[-tr.index])^2)
pred_err_cart <- sum((pos_oo_mean - true_mean[-tr.index])^2)
paste("pred_err_cart = ",pred_err_cart)
```

```
## [1] "pred_err_cart = 10.4444872366368"
```

```
paste("pred_err_rpart = ",pred_err_rpart)
```

```
## [1] "pred_err_rpart = 4.39562737987731"
```