

BaggingForests

Rukh Agha

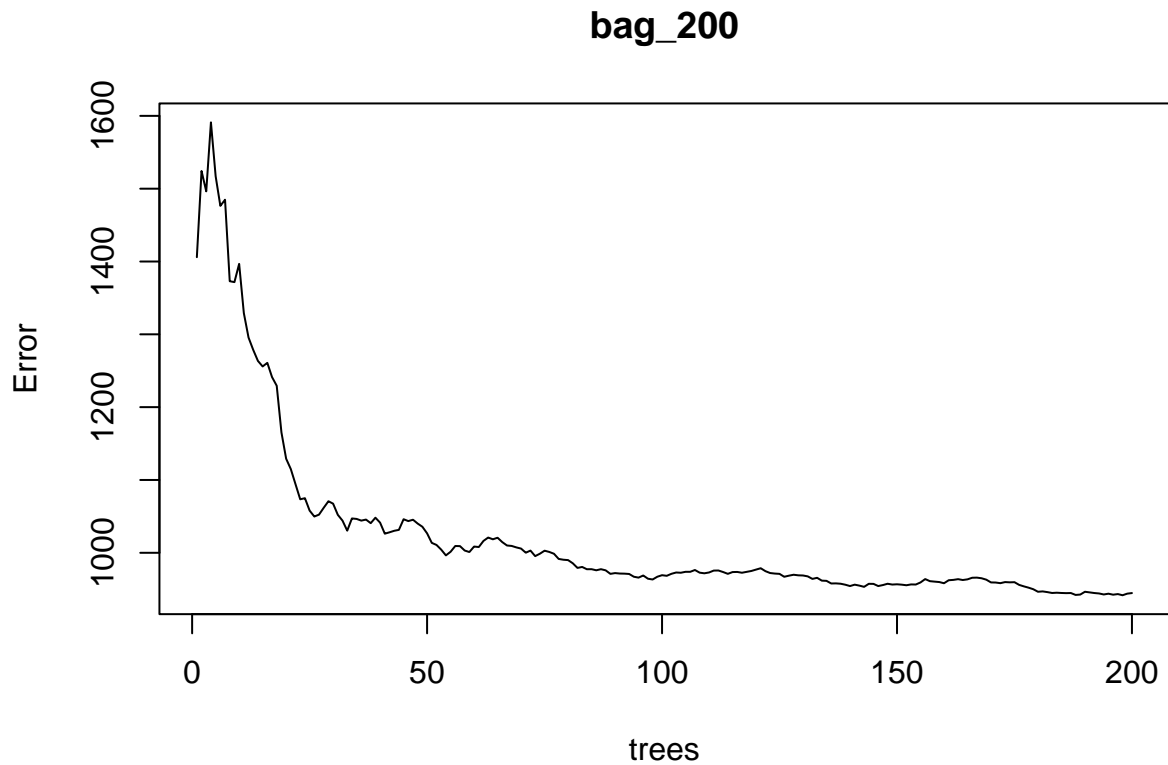
2022-07-31

#Bagging and Random Forests

Bagging - Create random forest with all variables (m=p=19)

```
## [1] "Creating random forest of 200 trees.."

##
## Call:
##  randomForest(formula = TripCount ~ ., data = train, ntree = 200,      mtry = 19)
##              Type of random forest: regression
##              Number of trees: 200
## No. of variables tried at each split: 19
##
##              Mean of squared residuals: 944.6872
##              % Var explained: 83.48
```



Bagging with validation set

```
## [1] "Creating random forest of 150 trees.."
```

```
##
```

```
## Call:
```

```
## randomForest(formula = TripCount ~ ., data = train, xtest = pred, ytest = predY, ntree = 150, mtry = 19)
```

```
##           Type of random forest: regression
```

```
##           Number of trees: 150
```

```
## No. of variables tried at each split: 19
```

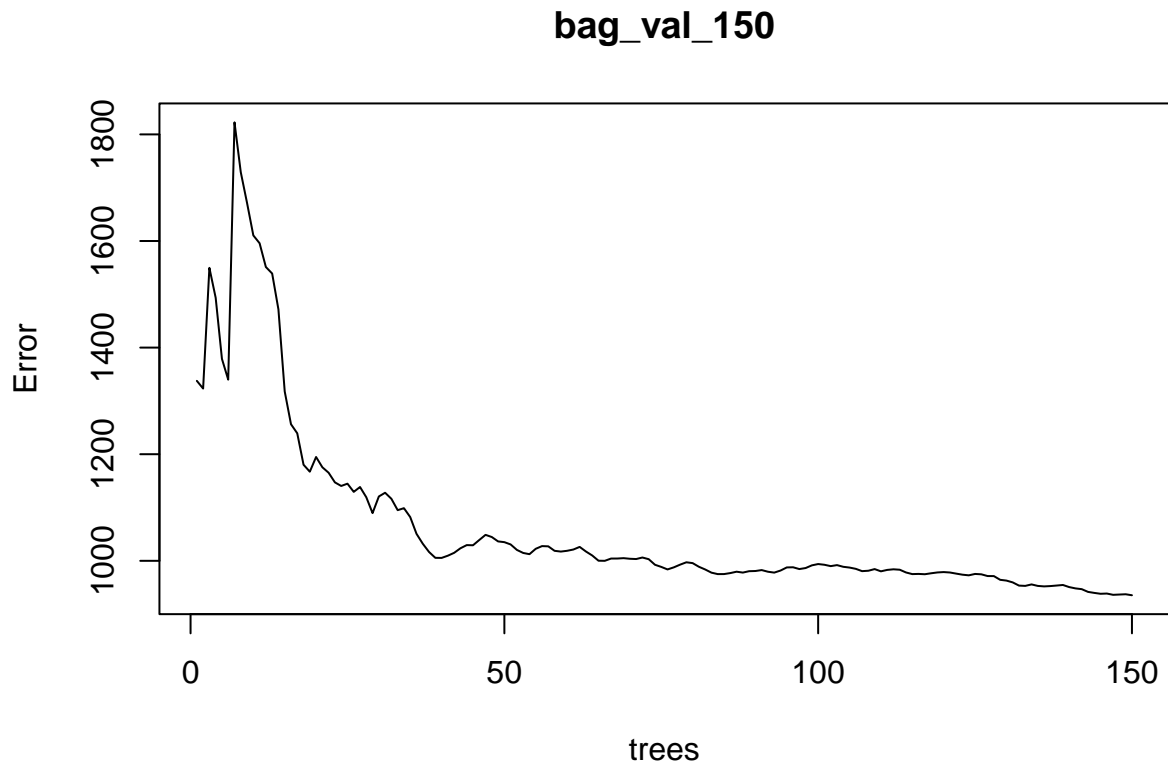
```
##
```

```
##           Mean of squared residuals: 935.4027
```

```
##           % Var explained: 83.64
```

```
##           Test set MSE: 834.15
```

```
##           % Var explained: 83.97
```

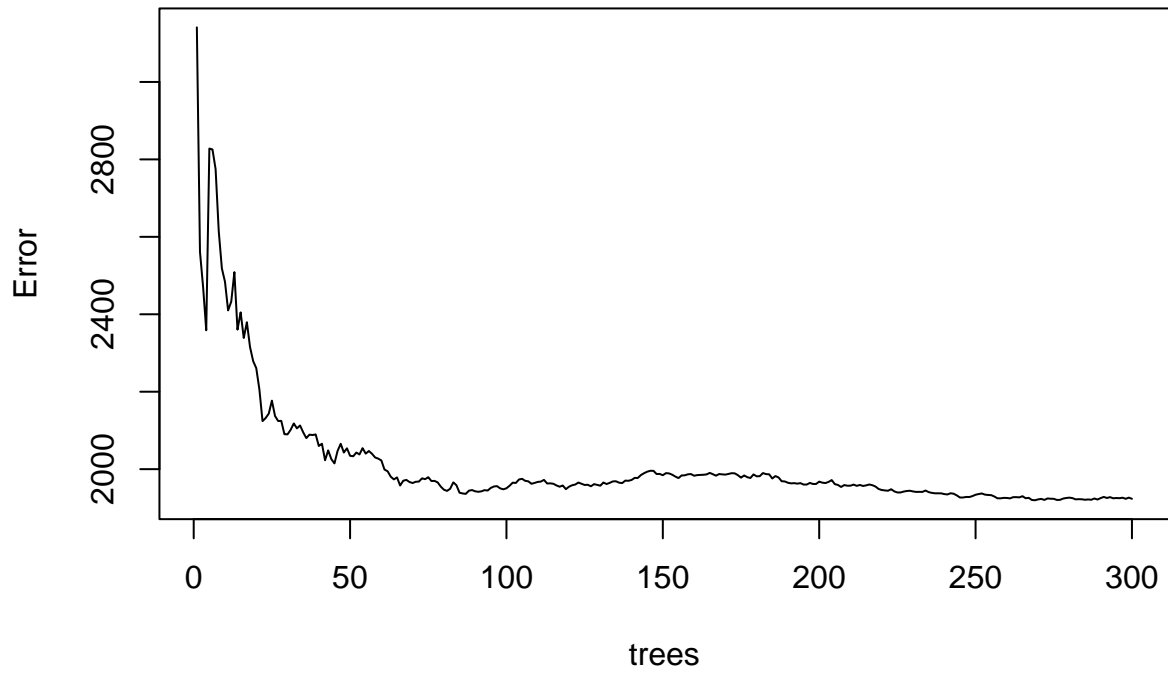


Random Forests

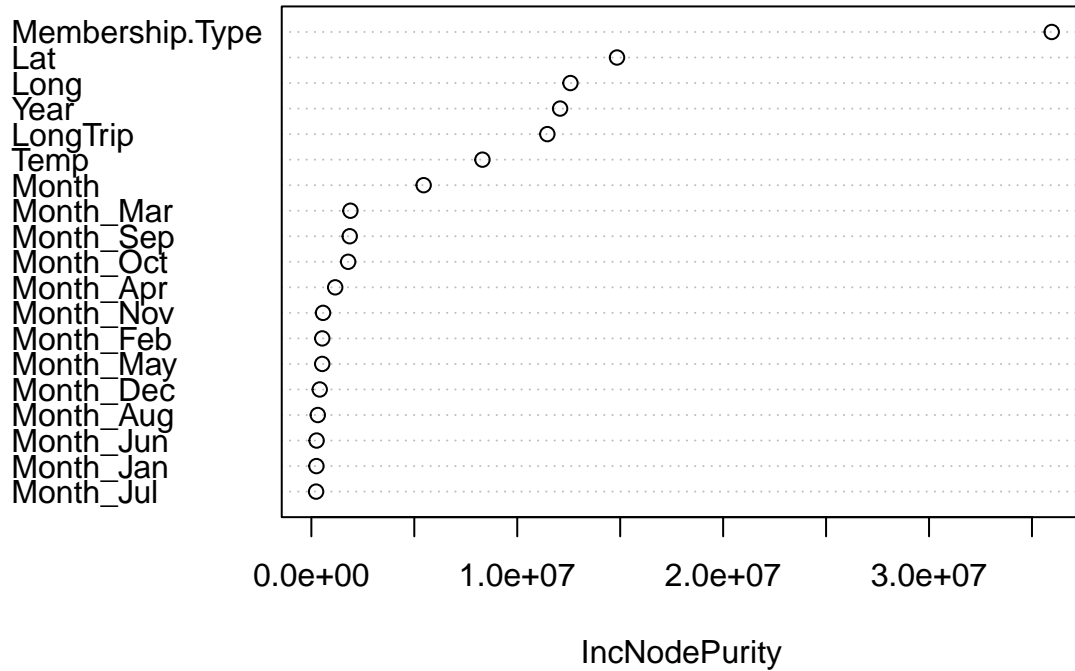
```
## [1] "Creating random forest of 300 trees.."

##
## Call:
##  randomForest(formula = TripCount ~ ., data = train, ntree = 300)
##              Type of random forest: regression
##              Number of trees: 300
## No. of variables tried at each split: 6
##
##              Mean of squared residuals: 1923.4
##              % Var explained: 66.36
```

rf_300

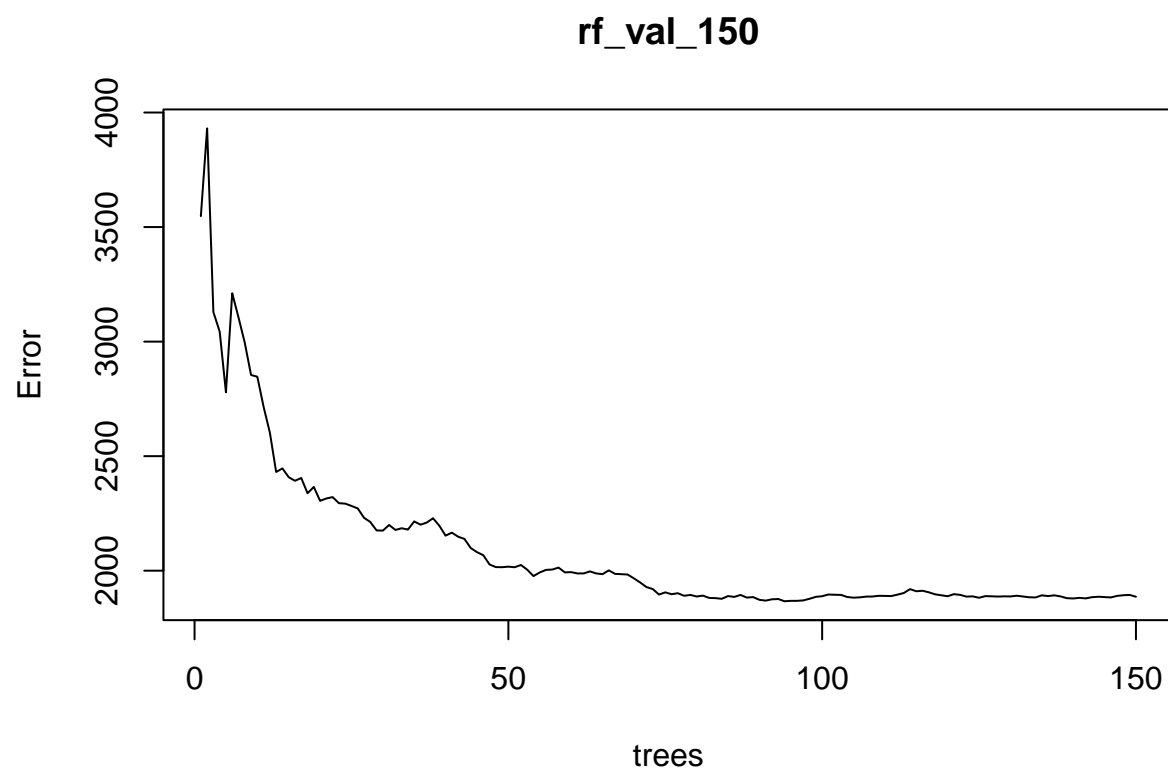


rf_300

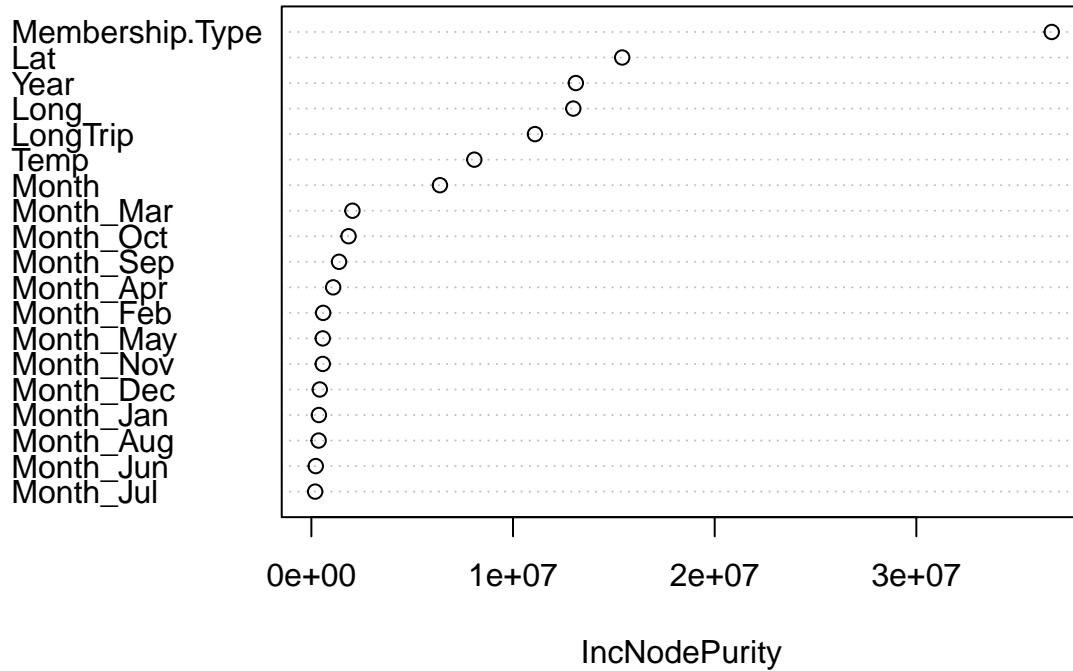


Random Forest Validation

```
##
## Call:
## randomForest(formula = TripCount ~ ., data = train, xtest = pred, ytest = predY, ntree = 150)
##           Type of random forest: regression
##           Number of trees: 150
## No. of variables tried at each split: 6
##
##           Mean of squared residuals: 1886.264
##           % Var explained: 67.01
##           Test set MSE: 1598.5
##           % Var explained: 69.28
```



rf_val_150



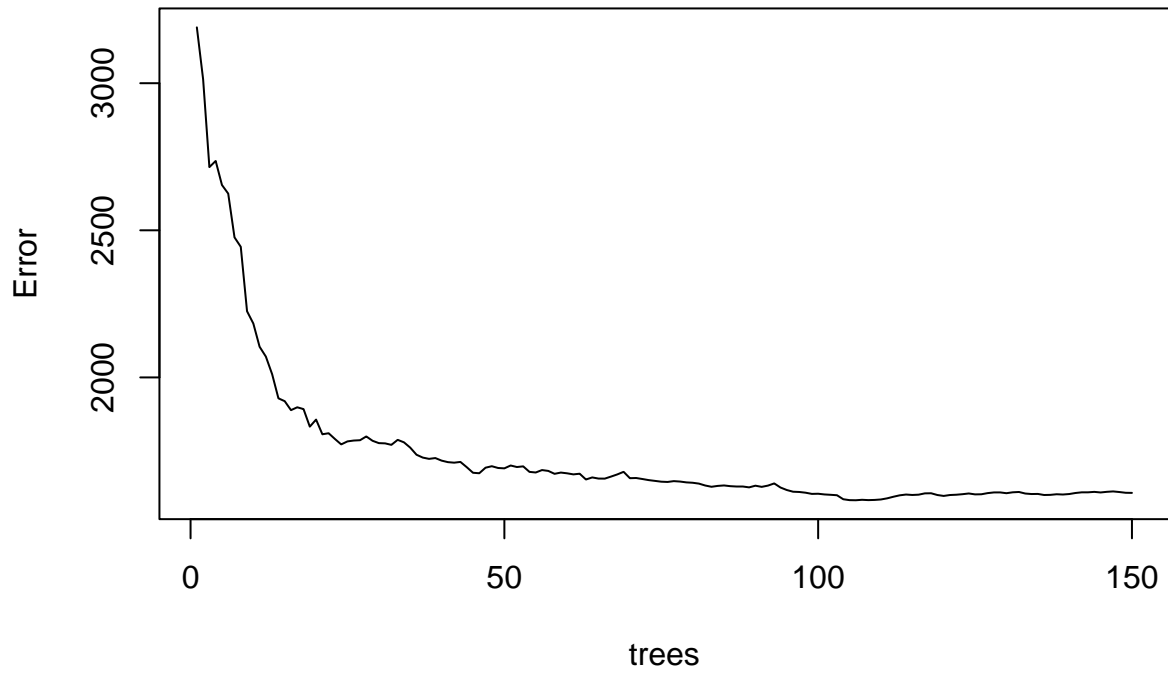
Appendix

Bagging without year

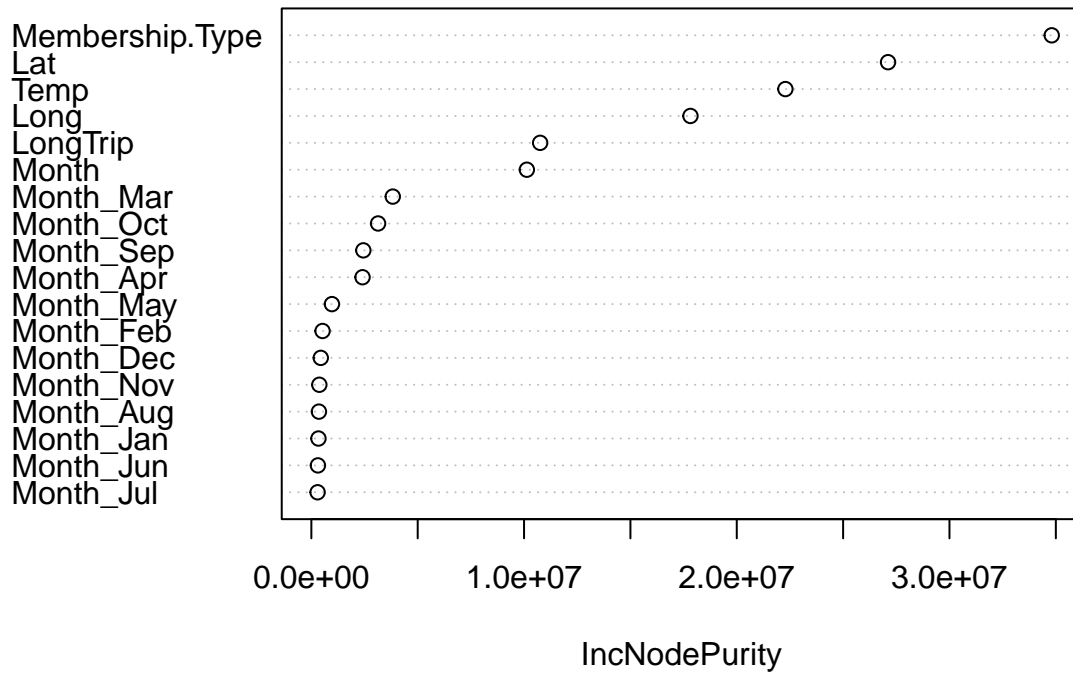
```
## [1] "Creating random forest of 150 trees.."

##
## Call:
## randomForest(formula = TripCount ~ ., data = train, ntree = 150,      mtry = 18)
##           Type of random forest: regression
##           Number of trees: 150
## No. of variables tried at each split: 18
##
##           Mean of squared residuals: 1607.479
##           % Var explained: 71.89
```

bag2_150



bag2_150



Validation set

```
## [1] "Creating random forest of 150 trees.."
```

```
##
```

```
## Call:
```

```
## randomForest(formula = TripCount ~ ., data = train, xtest = pred, ytest = predY, ntree = 150, mtry = 18)
```

```
##           Type of random forest: regression
```

```
##           Number of trees: 150
```

```
## No. of variables tried at each split: 18
```

```
##
```

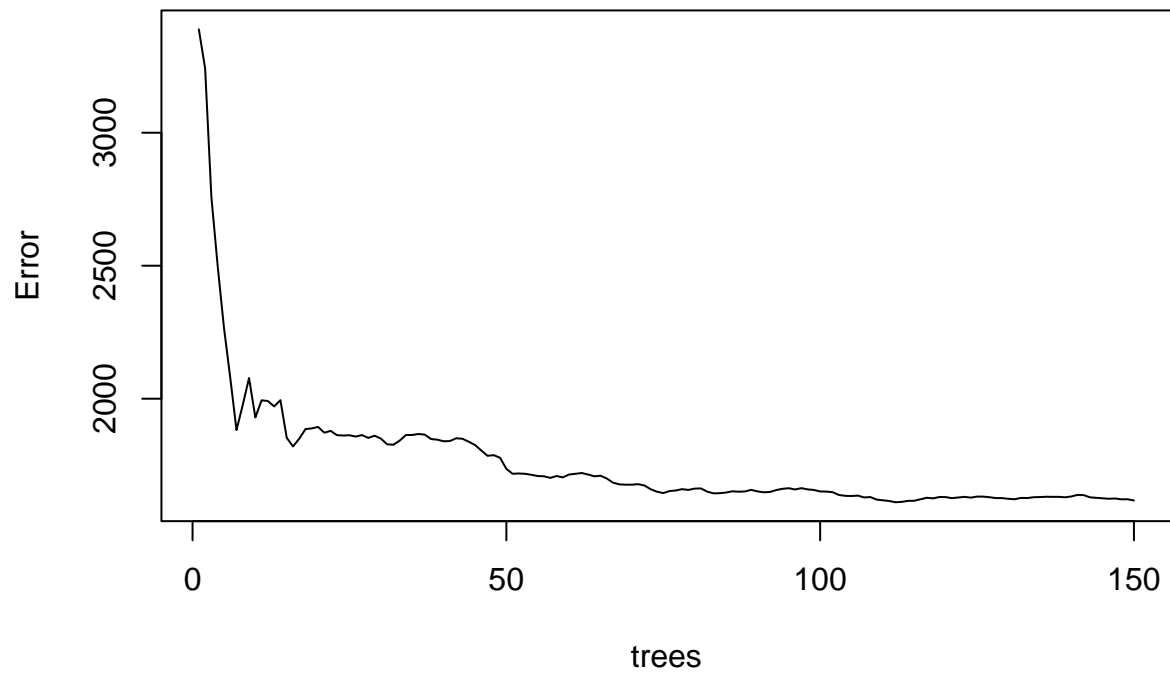
```
##           Mean of squared residuals: 1617.19
```

```
##           % Var explained: 71.72
```

```
##           Test set MSE: 1639.21
```

```
##           % Var explained: 68.5
```

bag2_val_150



bag2_val_150

