Section 6.7: Tree Based Methods

Duration: 2.5 hours

Concepts:

- Regression trees
- Classification trees
- BaggingRandom forests
- BoostingBayesian additive regression trees

Textbook section: An Introduction to Statistical Learning, Chapter 8

| Materials and Resources | Learning Goals |
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| Computers for students with R Studio Tree Based Methods Slides Tree Based Methods Exercises R Markdown file | Decision trees for regression and classification Several methods for improving the prediction accuracy of trees |

| Duration | Lesson Section | Learning Objectives |
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| 40 mins | Go through the regression trees and classification trees sections. | What is a tree? Algorithm to build trees Recursive binary splitting Cost complexity pruning Trees for classification Trees for regression |
| 25 mins | Go through the "Fitting Classification Trees" and "Fitting Regression Trees" sections in the R Markdown file as a class. | Fitting regression and classification trees with `tree()` Plotting trees Pruning trees with `cv.tree()` and `prune.misclass()` Estimating test error rate |
| 15 mins | Go through the bagging and random forests sections. | Bagging method for regression and classification trees Out-of-bag error estimation Random forests method for regression and classification trees |
| 10 mins | Go through the "Bagging and Random Forests" sections in the R Markdown file as a class. | Fit bagged regression trees and random forests with `randomForest()` Use `importance()` and `varImpPlot()` to measure relative importance of variables |
| 15 mins | Go through the boosting section. | The boosting method for regression trees Important parameters |

| 15 mins | Go through the "Boosting" section in the R Markdown file as a class. | Fit boosted regression trees with `gbm()` Look at the relative importance of variables |
|---------|--|---|
| 15 mins | Go through the Bayesian Additive Regression Trees section. | The BART method for regression trees |
| 8 mins | Go through the "Bayesian Additive Regression Trees" section in the R Markdown file as a class. | Fit BART using `bart()`Compare test errors between methods |