Data set: Friedman_1 3.0 3.5 3.0 Average Number of Leaves Chain Chain 2.5 Test Set RMSE 2 2 3 5 5 2.0 2.0 10000 Iteration 10000 Iteration 15000 5000 5000 20000 Ö 15000 20000 Ö 18 0.3 Point Prediction at X_1 (Test set) 12 Proportion of Splits on Feature 1 Chain Chain 0.2 2 3 3 5 5 0.1

15000

5000

10000

Iteration

20000

6

Ö

5000

10000

Iteration

15000

20000