Project 4 Regression Analysis Inesh Chakrabarti, Lawrence Liu, Nathan Wei

Introduction

For the first part of this project we will do regression analysis. The dataset we chose to use is one of diamond characteristics. We will conduct regressions to predict the price of a diamond given some features.

Dataset

Let us begin by understanding the dataset. The dataset consists of information about 53940 round-cut diamonds with ten features:

| Feature | Description |
|---------|---------------------------------------------------------------------------------------------------|
| carat | weight of the diamond $(0.2–5.01)$ |
| cut | quality of the cut (Fair, Good, Very Good, Premium, Ideal) |
| color | diamond colour, from J (worst) to D (best) |
| clarity | a measurement of how clear the diamond is (I1 (worst), SI2, SI1, VS2, VS1, VVS2, VVS1, IF (best)) |
| x | length in mm $(0-10.74)$ |
| У | width in mm $(0-58.9)$ |
| z | depth in mm $(0-31.8)$ |
| depth | total depth percentage |
| table | width of top of diamond relative to widest point (43-95) |
| price | price in US dollars (\$326-\$18.823) |

Question 1.1

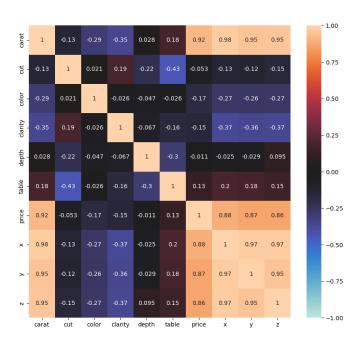


Figure 1: Feature Pearson Correlation Heatmap

We will be using the nine features to predict the price. We can begin by computing the Pearson correlation matrix heatmap for these features in the dataset in Figure 1. Note that a pearson correlation coefficient r is defined as such:

$$r = \frac{\sum_{i} (x_{i} - \bar{x}) (y_{i} - \bar{y})}{\sqrt{\sum_{i} (x_{i} - \bar{x})^{2} \sum_{i} (y_{i} - \bar{y})^{2}}}$$
(1)

We have assigned quantitative values to the qualitative labels cut,color,clarity as ascending natural numbers based on ideality.

| Feature | Correlation | - | Feature | Correlation |
|-----------|-----------------------|---|---------|-----------------------|
| carat | 0.9215914337868304 | - | carat | 0.7694571626172851 |
| cut | -0.05349263851362828 | | cut | 0.00542011950342582 |
| color | -0.1725093772499559 | | color | -0.011980043670033661 |
| clarity | -0.14680175361025616 | | clarity | 0.04512538515850012 |
| depth | -0.010647725608533299 | | depth | -0.03572374489729493 |
| table | 0.12713358133531918 | | table | 0.08458507638109278 |
| x | 0.8844357793744166 | | x | 0.7873455524189906 |
| У | 0.865421694764742 | | У | 0.7717301198408058 |
| Z | 0.861250266123968 | | Z | 0.7655421629234554 |
| (a) Price | | | (b |) Price per Carart |

Table 1: Pearson Correlation Coefficients

The values for correlation for price is given in Table 1(a). We see that, unsurprisingly, there is a massive collection of high correlation squares at the bottom right. These indicate high Pearson correlation coefficient between price and x, y, z. Similarly, there is also a high correlation with carat. All of these suggest that the size of the diamond itself is the most significant predictor as to its price.

However, unexpectadly, we had a negative perason coeffcient for the quality of the cut, color, and clarity. This was odd, so we similarly calculated the Pearson correlation values for Price per Carat instead, given in Table 1(b). We observed that the coefficient for cut and clarity became slightly positive, while color became close to zero. These seemed more in line with our expectations, and confirmed that the rarity of high carat and high clarity in a diamond at the same time was making the corresponding values in Table 1(a) negative.

Question 1.2

| Feature | Skewness | Feature | Method | Skewness |
|---------|----------------------|---------|-------------|----------------------|
| carat | 1.116645920812613 | reature | | |
| J + h | | carat | Box Cox | 0.020450070764268666 |
| depth | -0.08229402630189467 | depth | No Change | -0.08229402630189467 |
| table | 0.7968958486695427 | • | 0 | 0.5993289324435086 |
| х | 0.3786763426463927 | table | Logrithm | |
| | | X | No Change | 0.3786763426463927 |
| У | 2.4341667164885554 | Z | Square Root | 0.0139742634447758 |
| z | 1.5224225590685583 | | oquare 1000 | 0.0100112001111100 |

(a) Before Processing

(b) After Processing

Table 2: Skewness of Features

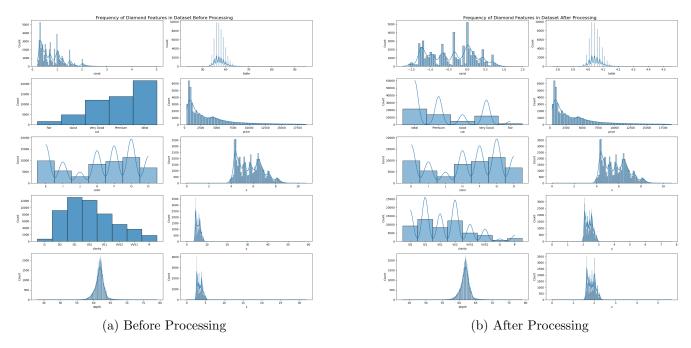


Figure 2: Histogram and KDE for Features

Now, we examine the frequency distributions within each feature. We find that some of our numerical features are somewhat skewed—apparent from Table 2(a) and Figure 2(a). We target a skewness less than 0.5, as this would imply that the distribution is somewhat symetric. As such, we try three different methods: square-root, logrithm, and box-cox transformation. The first two are somewhat self-explanatory; box-cox uses a non-zero value of λ and conducts the following transformation:

$$y_{\lambda}' = \frac{y^{\lambda} - 1}{\lambda \cdot \bar{g}_{y}^{\lambda - 1}} \tag{2}$$

where \bar{g}_y is defined as the geometric mean of y.

We next try all of these methods, along with no transformatino, and take the minimum to try to minimize skewness in our data. The results are shown in Table 2(b) and Figure 2(b).

Question 1.3

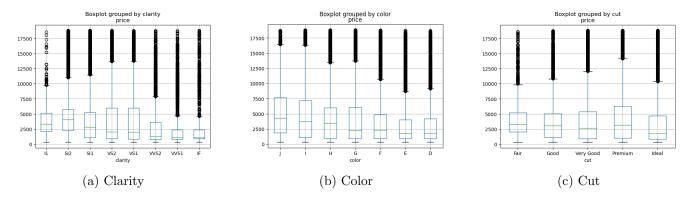


Figure 3: Categorical feature vs price boxplots

Begin by noting that in these boxplots, the features are arranged from left to right in terms of ascending desirablity.

Begin by observing the boxplot for clarity. Note that the trend for the outlier cutoffs $(1.5 \times IQR)$ seems to mirror the frequency histogram plot in Figure 2(a). This is somewhat interesting, as this implies that we simply find more expensive diamonds of average clarity, which also have a wider range of prices. Meanwhile, the diamonds with the best clarity seem to have a low cutoff, which could be attributed to the small sample size, but also the fact that these diamonds are also likely to be smaller. This is apparent from Figure 1, where we see that there is a negative coefficient in the case comparing clarity with x, y, and z. Note that size of the diamond was established as the best predictor for the price of the diamond from earlier. Meanwhile, it is apparent that the diamond with worst clarity have few that breach the 10000 dollar price mark, as we only see a few individual dots on the boxplot indicating these diamonds.

Now, let us analyze the boxplot for color. We see that there is a negative trend for the outlier cutoff as the desirability of the color increases. This To analyze the boxplot for cut, we need to also look as
the histogram of diamond features in Figure 2(a). Note that we also have increasing numbers of diamonds
as we move left to right. We see that the data generally follows our expectation, as the outlier cutoff
seems to be higher for each one. However, this changes when the cut is Ideal. This makes sense, most
of the diamonds are cut ideally, and smaller diamonds are also probably easier to cut well; meanwhile,
if a diamond isn't cut very well, but there was some attempt to cut it to some reasonable extent, it was
probably very large. This explains why Ideal seems to break the observed trend.

Finally, let us observe the boxplot for cut. This plot can be explained with similar explanation to that of clarity. In fact,

Question 2.1

Now, before we train our regression models, we begin by splitting our data into training and testing sets. As such, we must now standardize the feature columns. The function used to do this, scaledTrainTest(), as well as scaledTrainTestSplit() can be found in utils.py.

Question 2.2

Next, we begin with feature selection. We note that some of the features may not be useful or may cause overfitting in our models as they do not carry useful useful information about the variable that we are trying to predict. To tell whether this is the case, we use two metrics: Mutual Information (MI) and F score.

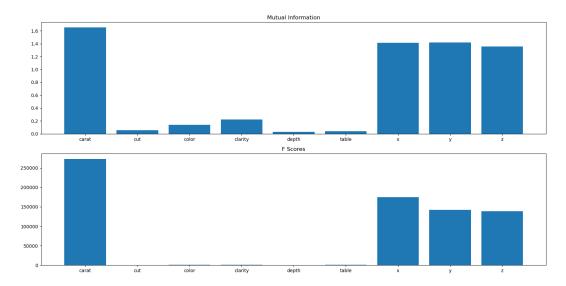


Figure 4: Bar graph of F score and Mutual Information for features

| Feature | Mutual Information | F Score |
|---------|----------------------|---------|
| carat | 1.64589286853222835 | 273144 |
| cut | 0.058351547792578895 | 139 |
| color | 0.13968295427702282 | 1465 |
| clarity | 0.21672877051000627 | 1079 |
| depth | 0.030486803506200033 | 5.074 |
| table | 0.03818752327438668 | 802 |
| x | 1.4058664238563194 | 174973 |
| У | 1.4172107199595354 | 142130 |
| z | 1.3569258463570115 | 138947 |

Table 3: Mutual Information and F Score Values for features

It is clear by observation from Figure 3 and Table 2 that the lowest mutual information is present in depth and table. It is also important to note that the mutual information in cut is also very small. This makes sense as we saw earlier that the Pearson correlation coefficient for cut with respect to price per carat was almost zero. Similarily, the Pearson correlation coefficients for depth and table were very close to zero.

From this point, we will be testing the regression models without these three features, and with these three features and comparing the performance to determine the general performance.

Regression Models

Question 3

For this entire section we perform 10-fold cross validation and then measure the average RSME error for the training and validation sets. For the random forest model we also measure "Out-of-Bag Error" and \mathbb{R}^2 score.

To explain OOB error, let us first examine how a Random Forest algorithm with bootstrapping works. If we bootstrap, we sample the training data, and then use this small sample of the training data in order to train a single decision tree model. We can then ensemble many such trees, all trained with different

samples of the original data. OOB error is calculated on the training set, where we calculate the average error of the trees' predictions on data that was not included in its bootstrap sample.

 R^2 score is normally used as the coefficient of determination—that is—the proportion of the variation in the labels that can be predicted from the features. For random forests, we compute it as:

$$R^2 = 1 - \frac{\text{MSE}}{\text{Var(labels)}}$$

Note that \mathbb{R}^2 for non-linear predictors like random forest can in fact be negative.

Linear Regression

Question 4.1

We begin with a simple regression, least square linear regression. Begin by noting the optimization problem:

$$\underset{\theta}{\operatorname{argmin}} \frac{1}{2} ||\mathbf{Y} - \theta^T \hat{\mathbf{X}}||^2 \tag{3}$$

Taking the derivative with respect to θ and setting it equal to zero gives us

$$\theta = \left(\mathbf{X}^T \mathbf{X}\right)^{-1} \mathbf{X}^T \mathbf{Y} \tag{4}$$

Now, we can add regularization terms, beginning with the simple L1 regularization, also known in this case as a Lasso regression. This would make our new optimization problem:

$$\underset{\theta}{\operatorname{argmin}} \frac{1}{2} ||\mathbf{Y} - \theta^T \hat{\mathbf{X}}||^2 + \alpha ||\theta|| \tag{5}$$

Note that in this case, our learned values for θ would become somewhat sparse as L1 regularization linearly penalizes any non-zero parameters. As such, the gradient for the regularization term does not change until the parameter is zero, which leads to sparsity. However, in this case, as there aren't many terms, we would simple disconsider features that aren't very important.

With L2 regularization, also known as a Ridge regression, we would have:

$$\underset{\theta}{\operatorname{argmin}} \frac{1}{2} ||\mathbf{Y} - \theta^T \hat{\mathbf{X}}||^2 + \lambda ||\theta||^2$$
 (6)

Note in this case, we wouldn't have parameters that are zero; rather, we would have extremely small parameters. This is because the gradient for L2 regularization decreases rapidly as the parameter itself becomes smaller and smaller due to the parabolic nature of the term.

Question 4.2 and 4.3

| Model | Description | Train RSME | Test RSME |
|-------|-----------------------------------------|--------------------|---------------------|
| 1 | Features processed | 1434.7215231192772 | 1443.41152861054185 |
| 2 | Features unprocessed | 1216.495767837737 | 1217.7987618616985 |
| 3 | Features processed using $log(price)$ | 963.6508209107394 | 963.0840609301274 |
| 4 | Features unprocessed using $log(price)$ | 1215.167267164955 | 1292.934288205552 |

Table 4: Ordinary Least Squares Regression Model

Beginning with ordinary least squares regression, I first varied the number of features available to the model based on mutual information and quickly found that keeping all the features led to the best regression model. This makes sense due to the nation of a linear regression—if a feature isn't very relevant, its associated parameter will be very small—and so for Ridge and Lasso, we also kept all of the features.

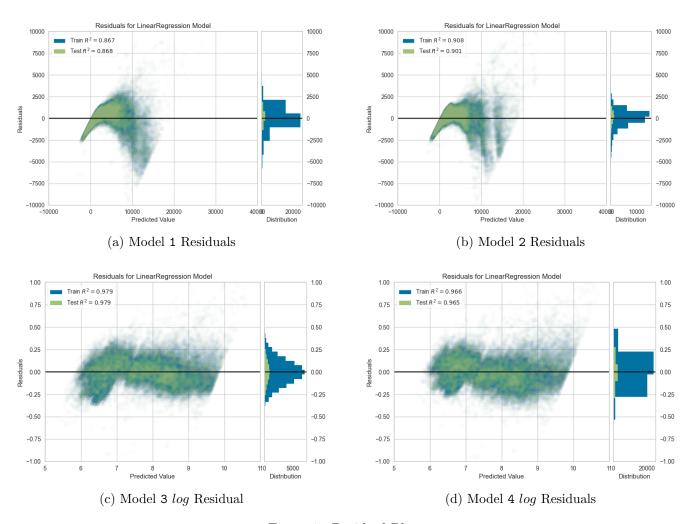


Figure 5: Residual Plots

We then tested the linear regression model with processed data (deskewed as in Question 1.2) and unprocessed data. We noted that the model without processed features seemed to perform much better as shown in Table 4 and visualized in Figure 5. Note that Model 2's residual histogram is distributed far more sysmetrically than Model 1, implying that the linear regression fit better in this case. However, we see in both Figures 5(a) and 5(b) that Models 1 and 2 predict many of the prices to be negative.

As such, we decided to test the model by taking the natural logrithm of price before fitting the regression. Note in Table 4 that with unprocessed Features, this model performed about the same, but with processed features the RSME decreased very significantly. We also see that our new log residual plots seem to follow a linear trend, which makes sense as this implies that the error is increasing as the price of the diamond itself increases. We also note that unlike earlier, Model 3 has normally distributed residuals while Model 4 does not. This is interesting, because this is the opposite of Models 1 and 2; that is, this time, the model with deskewed data has the more normal distribution of residuals.

Next, we test the Lasso Model by iterating through alpha values 10^k such that $k \in \mathbb{Z}$ and $-4 \ge k \le 1$. We also try both the log(price) model, and try both with and without deskewing. As seen in Table 5, we see that the best performing model is the same as for ordinary least squares regression, as well as the general trends across the models. The only difference in this case that we see is that leaving the features unprocessed while also taking the log(price) leads to the error blowing up. We note that this issue persists for all future models referred to in this report as well.

| Model | Description | Best Alpha | Best Train RSME | Best Test RSME |
|-------|-----------------------------------------|------------|--------------------|--------------------|
| 1 | Features processed | 1 | 1434.8446180295655 | 1443.270394653097 |
| 2 | Features unprocessed | 1 | 1216.5716991188874 | 1217.1322328759766 |
| 3 | Features processed using $log(price)$ | 0.001 | 953.1890102312589 | 952.4417958988445 |
| 4 | Features unprocessed using $log(price)$ | 10 | 4270.277347211739 | 4270.276711329372 |

Table 5: Lasso Regression Model

Next we test the Ridge model with all the same parameters are the Lasso model, except we also test whether or not feature standardization is palying a role in improving the model performance. Note the description column has been left out as it is the same as the previous two models. We see in Table 6 that contrary to our expectations, scaling/standardizing the features did not seem to play a very big roll in improving the model. This was surprising, given how a linear regression is usually sensitive to changes in magnitude (making scaling beneficial).

| Model | Standardized | Best Alpha | Best Train RSME | Best Test RSME |
|-------|--------------|------------|--------------------|--------------------|
| 1 | Yes | 10 | 1434.8513489310335 | 1442.9008267138393 |
| 1 | No | 10 | 1435.8556914721148 | 1442.1066793353307 |
| 2 | Yes | 10 | 1216.6969576343665 | 1217.9346926613257 |
| 2 | No | 1 | 1216.4978665798574 | 1217.7934651327528 |
| 3 | Yes | 0.001 | 964.0857752044615 | 963.5016367407248 |
| 3 | No | 0.0001 | 963.4272568650325 | 962.8249050664665 |
| 4 | Yes | 1 | 1215.16766015031 | 56321.703744924875 |
| 4 | No | 1 | 1215.1676667481079 | 56321.78526878937 |

Table 6: Ridge Regression Model

Ultimately, we find that our best performing model was Lasso Model 3 with an alpha value of 0.001, as this gave us the lowest RSME of all our linear regression models.

Question 4.4

p-values for different features tell us the chance that a certain parameter is zero—that is, a parameter corresponding to a certain feature is zero. This means that if a p-value for a feature is very small, the feature is also probably not very important to the linear model. In other words, the features with the smallest p-values would be the most significant features.

Polynomial Regression

Question 5.1

After creating an array of the polynomial features, we find, unsurprisingly, that carat is involved in all of them. However, we never use a higher power of carat—rather, we multiply by different powers of

| Feature | Mutual Information |
|------------------------------------------------------------|--------------------|
| $\mathtt{carat} 	imes \mathtt{clarity}$ | 1.8159676557242 |
| $\mathtt{carat} \times \mathtt{clarity}^2$ | 1.8052014657565039 |
| $\mathtt{carat} \times \mathtt{color}^2$ | 1.7327044648084868 |
| $\mathtt{carat} \times \mathtt{clarity}^4$ | 1.7102713903040332 |
| $\mathtt{carat} 	imes \mathtt{color}^2 \mathtt{clarity}^2$ | 1.6728060460257277 |

Table 7: Most Salient Polynomial Features

clarity, and in one case by color². This is interesting, as earlier it seemed as if all of the cateogrical features were either not very important, or we made some mistake in assigning ascending natural numbers as values for them. However, we see here that the product is somewhat valuable. This confirms our findings when we analyzed Figure 3 in Question 1.3; we find that keeping carat constant, higher values for clarity and color do in fact increase the price of the diamond. This confirms that the misleading trends were simply due to the rarity of larger diamonds as we have better clarity and color. Thus, although caraat is by far the most important singular feature, we find that when used in conjunction, clarity and color can be interpretted to have some meaning as well.

Interestingly, features like x, y, and z that had high mutual information were not included in the most salient feature terms. I concluded that this was because the information from x, y, and z is encompassed within carat and the singular dimension doesn't tell us as much about the diamond as the weight.

Question 5.2

In order to test and find the best polynomial degreee, we tested integer values between 2 and 6 inclusive while also testing different alpha values between 10^{-3} and 10^2 for the Ridge regularization. We quickly notice that the higher degree polynomials are almost definitely overfitting, with extremely low training error and extremely high validation error. This makes sense, as higher order polynomials are less generalized in shape, and tend to try to fit the data more "perfectly"—in other words, it's simply a more complicated model. We see that the model is performing much better than the linear regression almost universally, as the best linear model, which involved taking the logrithm of price is still worse than the best polynomial model. Note that the best polynomial model was of 5th degree. Similarily note that our alpha constant values are very high, meaning that we've had to add extremely high amounts of regularization to our model because of the overfitting nature of polynomial regression. Note that the non-linear models so far have performed best—including the log(price) linear regression and now the polynomial regression.

| Degree | log vs raw Price | Best Alpha | Training RMSE | Testing RMSE |
|--------|------------------|------------|-------------------|-------------------|
| 2 | Raw | 10 | 900.3779319488907 | 932.1444972450224 |
| 3 | Raw | 10 | 877.2503108198043 | 973.1487742305775 |
| 4 | Raw | 10 | 860.7751295043215 | 1050.162477614935 |
| 5 | Raw | 10 | 616.7122497398685 | 904.9899982439823 |
| 6 | Log | 0.001 | 363.5332636480957 | 999.3493546367806 |

Table 8: Polynomial Regression Performance

Neural Network

Question 6.1

We tested three different classes of networks: Wide and Shallow, Wide and Deep, Narrow and Deep. Imperically, from previous experience, Narrow and Deep performs best, but we found that the performance of both deep models were about the same after some tuning of hyperparameters to deal with overfitting in the Wide and Deep Neural Network. Note that we used a batchsize of 200 for all of the models, with learning rate of 0.0001, ADAM as the optimizer, and RELU as the activation function between layers. We implemented early stopping along with momentum, and for the two deep networks had a inverse scaling learning rate.

| Model | Num Layers | Hidden Layer Size | Training Accuracy | Testing Accuracy |
|------------------|------------|-------------------|-------------------|-------------------|
| Wide and Deep | 8 | 300 | 567.115903287934 | 528.0967129827669 |
| Wide and Shallow | 4 | 300 | 537.6275755105262 | 540.1376603260633 |
| Narrow and Deep | 10 | 50 | 538.343589560268, | 538.9664914806564 |

Table 9: Multilayer Perceptron Performance

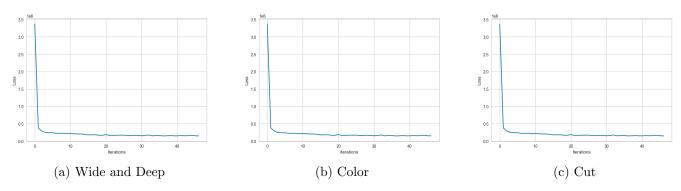


Figure 6: Loss Curves

Note in this case that our Narrow and Deep network has the least neurons by far, so it is the preffered network—it also trained the fastest by far.

Question 6.2

The performance is significantly better than the linear regression, although the time to train for even a singular model is almost as long as the entire grid search for linear or Ridge regression. Note that the relationship between our features and price is probably not linear, so it is also difficult to model it with a simple linear regression. Meanwhile, a multilayer perceptron with multiple layers is able to construct much more complex non-linear functions due to the multiple layers with weights and biases.

Question 6.3

We did not use an activation function for the output from the last fully connected layer. Initially, we were planning on simply taking the output from the fully connected layer as we were just interested in the raw numebrs predicted by the model; however, we realized that it is an obvious assumption that the price must always be positive and as such we decided to try RELU. However, it imperically performed worse, so we simply did not use an activation function.

Question 6.4

If the depth of the network is very high, the obvious risk is of course overfitting. This is simply because we are increasing the number of neurons, so the network becomes more likely to memorize the training data. At this point, the model would not be able to generalize as well. There is also a higher risk of vanishing or exploding gradients, as they are carried over fro one layer onto the next layer. We also face the issue of internal covariate shift, where every hidden layer's input distribution has to change every time a parameter updates in the previous layer leading to extremely slow training that is not possible without good parameter initializations.

Random Forest

We began by noting that increasing the number of trees always increased the overall performance. I did not increase the number of trees beyond 200 because of the time it took to run, but the ensembling nature of having more trees is what leads to better performance. We do not provide justification in ways of a graph for this but rather have Table 10 at the end of this report to justify this answer. Similarly, we will assume for the following plot that using no function for max features is best.

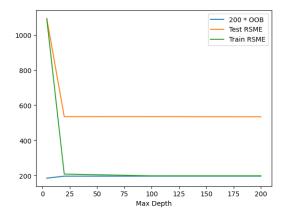


Figure 7: Random Forest Loss vs Max Depth

| Max Depth | OOB Error | Test RSME | Train RSME |
|-----------|--------------|-------------|-------------|
| 4 | 0.9244489827 | 1093.68057 | 1090.131115 |
| 20 | 0.9819323954 | 534.4829574 | 208.1138089 |
| 100 | 0.9818788398 | 534.7722537 | 198.3342015 |
| 200 | 0.9818834686 | 533.9593106 | 198.5191772 |

We thus find that our best model is that of max depth 100, no function for max features, and 200 trees.

Question 7.1

Maximum number of features has a regulariation effect on the model. This is simply because we are considering less features, and disregarding the features that aren't as useful. As such, we have a simpler model and thus setting this maximum number of features for the tree to split on allows for regularization. However, eliminating too many features could be harmful to the model as we could simply be eliminating features that are valuable. The number of trees refers to the number of seperate tree models created that are going to be ensembled. The more models we ensemble while also using bootstrapping allows for more regularization. However, at the same time, we must balance having enough data for the individual trees

to actually train on. Lastly, the depth of each tree obviously has a regularization effect on the model, as we are effectively reducing the complexity and "number of neurons" of the model. We can also try to change the depth by adjusting the minimum number of samples needed in order to split into multiple leaves.

Question 7.2

Random forests are essentially combining small piecewise linear decision boundaries at each of its nodes into a larger non-linear structure. Thus, our final decision boundary is somewhat more complex, and can in fact be non-linear. Logically, we see the decision tree itself can overfit any dataset y setting harsher and harsher if-statements, meaning it can perfectly model/overfit any training set.

Question 7.3

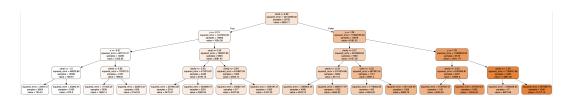


Figure 8: Random 4 depth Tree from Random Forest

We see that the feature selected for branching at the root node is carat as expected. We noted earlier that carat was the most important feature, as it corresponds to the literal weight and size of the diamond. It also has the highest mutual information with price of all the features. It does agree with our earlier findings somewhat. We see that clarity and color become the most common classifier. This generally makes sense from a human standpoint as it suggests that the model is getting a general ballpark of how much the diamond is worth from its weight and then proceding to use the finer features to price the diamond. The only exception is the appearance of the x node, by note that this too is closely correlated with carat. The reason we do not see more is because the infromation of x is mostly encompassed within carat, as we simply care about size of the diamond.

Question 7.4

To explain OOB error, let us first examine how a Random Forest algorithm with bootstrapping works. If we bootstrap, we sample the training data, and then use this small sample of the training data in order to train a single decision tree model. We can then ensemble many such trees, all trained with different samples of the original data. OOB error is calculated on the training set, where we calculate the average error of the trees' predictions on data that was not included in its bootstrap sample.

 R^2 score is normally used as the coefficient of determination—that is—the proportion of the variation in the labels that can be predicted from the features. For random forests, we compute it as:

$$R^2 = 1 - \frac{\text{MSE}}{\text{Var(labels)}}$$

Note that R^2 for non-linear predictors like random forest can in fact be negative.

LightGBM, CatBoost, and Bayesian Optimization

Question 8.1

The hyperparameters we chose to vary were:

- 1. Tree_Learning_Rate drawn from a uniform distribution betweeen 0.005 and 5
- 2. Treee__max_depth drawn as an integer value between 2 and 32 includisve
- 3. tree_min_split_gain drawn between 0 and 0.3
- 4. tree_n_estimators drawn as an integer value between 100 and 200 inclusive
- 5. reg_alpha drawn as an integer value between 0 and 0.1

We of course used n_jobs in order to paralalize the task. We used these hyperparameters, as the others did not seem very useful—we included regularization parameters, along with parameters like learning rate and max depth that allow us to make sure the model is actually learning (we don't over regularize).

Question 8.2

Our best model corresponding to the hyperparameters refferred to in the previous question used (Note the order will be the same as above):

- 1. Tree_Learning_Rate is 0.356790985277557
- 2. Tree_max_depth is 3
- 3. $tree_min_split_gain is 0.11439104645067763$
- 4. tree__n_estimators is 200
- 5. reg_alpha is 0.0723842703480234

Note it had RMSE 592.498771288194

Question 8.3

Increasing tree__n_estimators is very important for better performance as it allows us to essentially ensemble more models. The more models we have voting, the higher our accuracy will be (provided each is given a reasonable amount of data to train). Increasing Tree__max_depth makes our model more complex and more able to model more non-linear loss curves; decreasing it on the other hand acts as a regularization effect as we are forcefully decreasing the complexity of the model by limiting it to only a certain number of splits. The tree__min_split_gain refers to the minimum loss reduction that we need to split a node—higher values create a sort of regularization effect as we don't allow the model to completely reduce the training error. Learning rate is a very standard parameters, allowing us to modify the SGD learning rate of the algorithm. A learning rate too low will cause us to get stuck in local minima while one that is too high may shoot past the solution. Choosing a good value for learning rate is important for converging to the solution fast.

| Max Feature Function | Max Depth | Number of Trees | OOB | Test RSME | Train RSME |
|----------------------|-----------|-----------------|--------------|-------------|-------------|
| Sqrt | 4 | 10 | 0.888507545 | 1159.959716 | 1152.848945 |
| Sqrt | | 50 | 0.9171313504 | 1140.563857 | 1134.275963 |
| Sqrt | | 100 | 0.9191165157 | 1129.346395 | 1123.858801 |
| Sqrt | | 200 | 0.9188510884 | 1134.089141 | 1128.10018 |
| Sqrt | 20 | 10 | 0.9538068624 | 574.710234 | 270.643099 |
| Sqrt | | 50 | 0.9801764999 | 548.0368293 | 234.7525084 |
| Sqrt | | 100 | 0.9810110937 | 544.337696 | 229.7962548 |
| Sqrt | | 200 | 0.9813714943 | 541.9969573 | 227.829509 |
| Sqrt | 100 | 10 | 0.952074361 | 584.8709897 | 251.5979829 |
| Sqrt | | 50 | 0.9801804006 | 548.2237846 | 209.7595994 |
| Sqrt | | 100 | 0.9809620903 | 543.0336185 | 204.1539647 |
| Sqrt | | 200 | 0.9813119671 | 540.9774691 | 201.4067505 |
| Sqrt | 200 | 10 | 0.9524553607 | 581.9463059 | 249.9683452 |
| Sqrt | | 50 | 0.9800355171 | 549.180965 | 210.5645585 |
| Sqrt | | 100 | 0.9808838459 | 545.553042 | 204.4457473 |
| log | | 200 | 0.9813853014 | 543.6600276 | 201.2575916 |
| log | 4 | 10 | 0.8883054168 | 1157.457366 | 1150.956749 |
| log | | 50 | 0.917231479 | 1140.118984 | 1133.194543 |
| log | | 100 | 0.919291226 | 1129.281357 | 1122.782338 |
| log | | 200 | 0.918920738 | 1134.014515 | 1127.519151 |
| log | 20 | 10 | 0.9527329601 | 576.6097058 | 271.1668142 |
| log | | 50 | 0.9802277603 | 545.6922031 | 234.9126577 |
| log | | 100 | 0.9809636018 | 543.2411822 | 230.2138979 |
| log | | 200 | 0.981371479 | 541.1313816 | 227.5167292 |
| log | 100 | 10 | 0.9508821205 | 582.2038386 | 251.3593473 |
| log | | 50 | 0.9801277275 | 547.6444163 | 209.9927989 |
| log | | 100 | 0.9809551574 | 542.9125848 | 203.8702072 |
| log | | 200 | 0.9813605768 | 541.0191076 | 201.3292414 |
| log | 200 | 10 | 0.9515704197 | 578.0423422 | 250.3845501 |
| log | | 50 | 0.9801532065 | 551.3455731 | 210.0763147 |
| log | | 100 | 0.9810080433 | 544.0830238 | 203.7966355 |
| log | | 200 | 0.9813756034 | 542.2773565 | 201.1595134 |
| none | 4 | 10 | 0.9023035324 | 1097.538401 | 1094.664785 |
| none | | 50 | 0.9241238739 | 1093.927796 | 1090.392225 |
| none | | 100 | 0.9244161312 | 1092.986609 | 1089.681183 |
| none | | 200 | 0.9244489827 | 1093.68057 | 1090.131115 |
| none | 20 | 10 | 0.9564292592 | 557.9466554 | 242.4763037 |
| none | | 50 | 0.9812088369 | 537.8696376 | 214.0872931 |
| none | | 100 | 0.9817084472 | 535.6808118 | 210.1387262 |
| none | | 200 | 0.9819323954 | 534.4829574 | 208.1138089 |
| none | 100 | 10 | 0.9566362724 | 558.9295058 | 235.81578 |
| none | | 50 | 0.9811235288 | 537.2029647 | 204.7660947 |
| none | | 100 | 0.9816142316 | 535.4227102 | 200.3857282 |
| none | | 200 | 0.9818788398 | 534.7722537 | 198.3342015 |
| none | 200 | 10 | 0.956278795 | 561.0361648 | 236.9948476 |
| none | | 50 | 0.9811670519 | 540.1592345 | 205.2858802 |
| none | | 100 | 0.9816291442 | 535.0693099 | 200.8452532 |
| none | | 200 | 0.9818834686 | 533.9593106 | 198.5191772 |

Table 10: Random Forest Model Parameters