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An Introduction to Statistical Learning

with Applications in R

 Springer

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To our parents:

Alison and Michael James

Chiara Nappi and Edward Witten

Valerie and Patrick Hastie

Vera and Sami Tibshirani

and to our families:

Michael, Daniel, and Catherine

Ari

Samantha, Timothy, and Lynda

Charlie, Ryan, Julie, and Cheryl

Preface

Statistical learning refers to a set of tools for modeling and understanding complex datasets. It is a recently developed area in statistics and blends with parallel developments in computer science and, in particular, machine learning. The field encompasses many methods such as the lasso and sparse regression, classification and regression trees, and boosting and support vector machines.

With the explosion of “Big Data” problems, statistical learning has become a very hot field in many scientific areas as well as marketing, finance, and other business disciplines. People with statistical learning skills are in high demand.

One of the first books in this area—*The Elements of Statistical Learning* (ESL) (Hastie, Tibshirani, and Friedman)—was published in 2001, with a second edition in 2009. ESL has become a popular text not only in statistics but also in related fields. One of the reasons for ESL’s popularity is its relatively accessible style. But ESL is intended for individuals with advanced training in the mathematical sciences. *An Introduction to Statistical Learning* (ISL) arose from the perceived need for a broader and less technical treatment of these topics. In this new book, we cover many of the same topics as ESL, but we concentrate more on the applications of the methods and less on the mathematical details. We have created labs illustrating how to implement each of the statistical learning methods using the popular statistical software package **R**. These labs provide the reader with valuable hands-on experience.

This book is appropriate for advanced undergraduates or master’s students in statistics or related quantitative fields or for individuals in other

disciplines who wish to use statistical learning tools to analyze their data. It can be used as a textbook for a course spanning one or two semesters.

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It's tough to make predictions, especially about the future.

-Yogi Berra

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Seattle, USA
Palo Alto, USA
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In this chapter, we describe *tree-based* methods for regression and classification. These involve *stratifying* or *segmenting* the predictor space into a number of simple regions. In order to make a prediction for a given observation, we typically use the mean or the mode of the training observations in the region to which it belongs. Since the set of splitting rules used to segment the predictor space can be summarized in a tree, these types of approaches are known as *decision tree* methods.

decision tree

Tree-based methods are simple and useful for interpretation. However, they typically are not competitive with the best supervised learning approaches, such as those seen in Chapters 6 and 7, in terms of prediction accuracy. Hence in this chapter we also introduce *bagging*, *random forests*, and *boosting*. Each of these approaches involves producing multiple trees which are then combined to yield a single consensus prediction. We will see that combining a large number of trees can often result in dramatic improvements in prediction accuracy, at the expense of some loss in interpretation.

8.1 The Basics of Decision Trees

Decision trees can be applied to both regression and classification problems. We first consider regression problems, and then move on to classification.

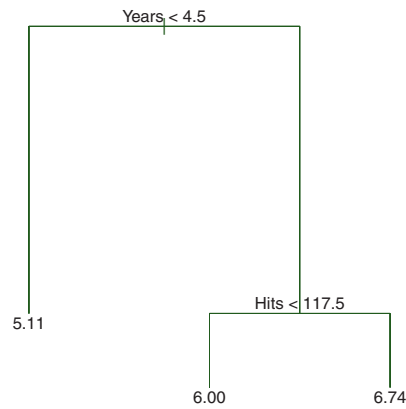


FIGURE 8.1. For the **Hitters** data, a regression tree for predicting the log salary of a baseball player, based on the number of years that he has played in the major leagues and the number of hits that he made in the previous year. At a given internal node, the label (of the form $X_j < t_k$) indicates the left-hand branch emanating from that split, and the right-hand branch corresponds to $X_j \geq t_k$. For instance, the split at the top of the tree results in two large branches. The left-hand branch corresponds to **Years** < 4.5, and the right-hand branch corresponds to **Years** >= 4.5. The tree has two internal nodes and three terminal nodes, or leaves. The number in each leaf is the mean of the response for the observations that fall there.

8.1.1 Regression Trees

In order to motivate *regression trees*, we begin with a simple example.

regression
tree

Predicting Baseball Players' Salaries Using Regression Trees

We use the **Hitters** data set to predict a baseball player's **Salary** based on **Years** (the number of years that he has played in the major leagues) and **Hits** (the number of hits that he made in the previous year). We first remove observations that are missing **Salary** values, and log-transform **Salary** so that its distribution has more of a typical bell-shape. (Recall that **Salary** is measured in thousands of dollars.)

Figure 8.1 shows a regression tree fit to this data. It consists of a series of splitting rules, starting at the top of the tree. The top split assigns observations having **Years** < 4.5 to the left branch.¹ The predicted salary

¹Both **Years** and **Hits** are integers in these data; the **tree()** function in **R** labels the splits at the midpoint between two adjacent values.

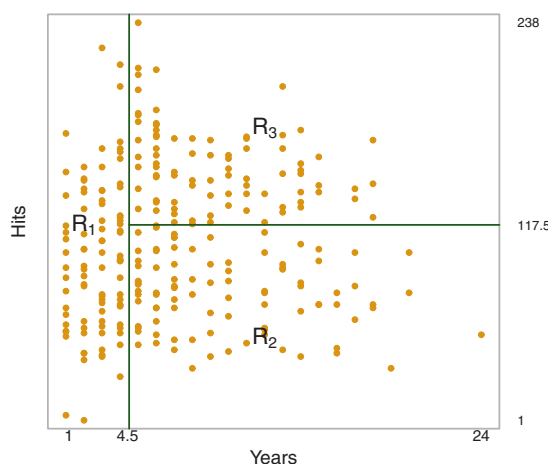


FIGURE 8.2. The three-region partition for the **Hitters** data set from the regression tree illustrated in Figure 8.1.

for these players is given by the mean response value for the players in the data set with **Years**<4.5. For such players, the mean log salary is 5.107, and so we make a prediction of $e^{5.107}$ thousands of dollars, i.e. \$165,174, for these players. Players with **Years**>=4.5 are assigned to the right branch, and then that group is further subdivided by **Hits**. Overall, the tree stratifies or segments the players into three regions of predictor space: players who have played for four or fewer years, players who have played for five or more years and who made fewer than 118 hits last year, and players who have played for five or more years and who made at least 118 hits last year. These three regions can be written as $R_1 = \{X \mid \text{Years} < 4.5\}$, $R_2 = \{X \mid \text{Years} \geq 4.5, \text{Hits} < 117.5\}$, and $R_3 = \{X \mid \text{Years} \geq 4.5, \text{Hits} \geq 117.5\}$. Figure 8.2 illustrates the regions as a function of **Years** and **Hits**. The predicted salaries for these three groups are $\$1,000 \times e^{5.107} = \$165,174$, $\$1,000 \times e^{5.999} = \$402,834$, and $\$1,000 \times e^{6.740} = \$845,346$ respectively.

In keeping with the *tree* analogy, the regions R_1 , R_2 , and R_3 are known as *terminal nodes* or *leaves* of the tree. As is the case for Figure 8.1, decision trees are typically drawn *upside down*, in the sense that the leaves are at the bottom of the tree. The points along the tree where the predictor space is split are referred to as *internal nodes*. In Figure 8.1, the two internal nodes are indicated by the text **Years**<4.5 and **Hits**<117.5. We refer to the segments of the trees that connect the nodes as *branches*.

We might interpret the regression tree displayed in Figure 8.1 as follows: **Years** is the most important factor in determining **Salary**, and players with less experience earn lower salaries than more experienced players. Given that a player is less experienced, the number of hits that he made in the previous year seems to play little role in his salary. But among players who

terminal
node
leaf
internal node
branch

have been in the major leagues for five or more years, the number of hits made in the previous year does affect salary, and players who made more hits last year tend to have higher salaries. The regression tree shown in Figure 8.1 is likely an over-simplification of the true relationship between **Hits**, **Years**, and **Salary**. However, it has advantages over other types of regression models (such as those seen in Chapters 3 and 6): it is easier to interpret, and has a nice graphical representation.

Prediction via Stratification of the Feature Space

We now discuss the process of building a regression tree. Roughly speaking, there are two steps.

1. We divide the predictor space—that is, the set of possible values for X_1, X_2, \dots, X_p —into J distinct and non-overlapping regions, R_1, R_2, \dots, R_J .
2. For every observation that falls into the region R_j , we make the same prediction, which is simply the mean of the response values for the training observations in R_j .

For instance, suppose that in Step 1 we obtain two regions, R_1 and R_2 , and that the response mean of the training observations in the first region is 10, while the response mean of the training observations in the second region is 20. Then for a given observation $X = x$, if $x \in R_1$ we will predict a value of 10, and if $x \in R_2$ we will predict a value of 20.

We now elaborate on Step 1 above. How do we construct the regions R_1, \dots, R_J ? In theory, the regions could have any shape. However, we choose to divide the predictor space into high-dimensional rectangles, or *boxes*, for simplicity and for ease of interpretation of the resulting predictive model. The goal is to find boxes R_1, \dots, R_J that minimize the RSS, given by

$$\sum_{j=1}^J \sum_{i \in R_j} (y_i - \hat{y}_{R_j})^2, \quad (8.1)$$

where \hat{y}_{R_j} is the mean response for the training observations within the j th box. Unfortunately, it is computationally infeasible to consider every possible partition of the feature space into J boxes. For this reason, we take a *top-down, greedy* approach that is known as *recursive binary splitting*. The approach is *top-down* because it begins at the top of the tree (at which point all observations belong to a single region) and then successively splits the predictor space; each split is indicated via two new branches further down on the tree. It is *greedy* because at each step of the tree-building process, the *best* split is made at that particular step, rather than looking ahead and picking a split that will lead to a better tree in some future step.

In order to perform recursive binary splitting, we first select the predictor X_j and the cutpoint s such that splitting the predictor space into the regions $\{X|X_j < s\}$ and $\{X|X_j \geq s\}$ leads to the greatest possible reduction in RSS. (The notation $\{X|X_j < s\}$ means *the region of predictor space in which X_j takes on a value less than s* .) That is, we consider all predictors X_1, \dots, X_p , and all possible values of the cutpoint s for each of the predictors, and then choose the predictor and cutpoint such that the resulting tree has the lowest RSS. In greater detail, for any j and s , we define the pair of half-planes

$$R_1(j, s) = \{X|X_j < s\} \text{ and } R_2(j, s) = \{X|X_j \geq s\}, \quad (8.2)$$

and we seek the value of j and s that minimize the equation

$$\sum_{i: x_i \in R_1(j, s)} (y_i - \hat{y}_{R_1})^2 + \sum_{i: x_i \in R_2(j, s)} (y_i - \hat{y}_{R_2})^2, \quad (8.3)$$

where \hat{y}_{R_1} is the mean response for the training observations in $R_1(j, s)$, and \hat{y}_{R_2} is the mean response for the training observations in $R_2(j, s)$. Finding the values of j and s that minimize (8.3) can be done quite quickly, especially when the number of features p is not too large.

Next, we repeat the process, looking for the best predictor and best cutpoint in order to split the data further so as to minimize the RSS within each of the resulting regions. However, this time, instead of splitting the entire predictor space, we split one of the two previously identified regions. We now have three regions. Again, we look to split one of these three regions further, so as to minimize the RSS. The process continues until a stopping criterion is reached; for instance, we may continue until no region contains more than five observations.

Once the regions R_1, \dots, R_J have been created, we predict the response for a given test observation using the mean of the training observations in the region to which that test observation belongs.

A five-region example of this approach is shown in Figure 8.3.

Tree Pruning

The process described above may produce good predictions on the training set, but is likely to overfit the data, leading to poor test set performance. This is because the resulting tree might be too complex. A smaller tree with fewer splits (that is, fewer regions R_1, \dots, R_J) might lead to lower variance and better interpretation at the cost of a little bias. One possible alternative to the process described above is to build the tree only so long as the decrease in the RSS due to each split exceeds some (high) threshold. This strategy will result in smaller trees, but is too short-sighted since a seemingly worthless split early on in the tree might be followed by a very good split—that is, a split that leads to a large reduction in RSS later on.

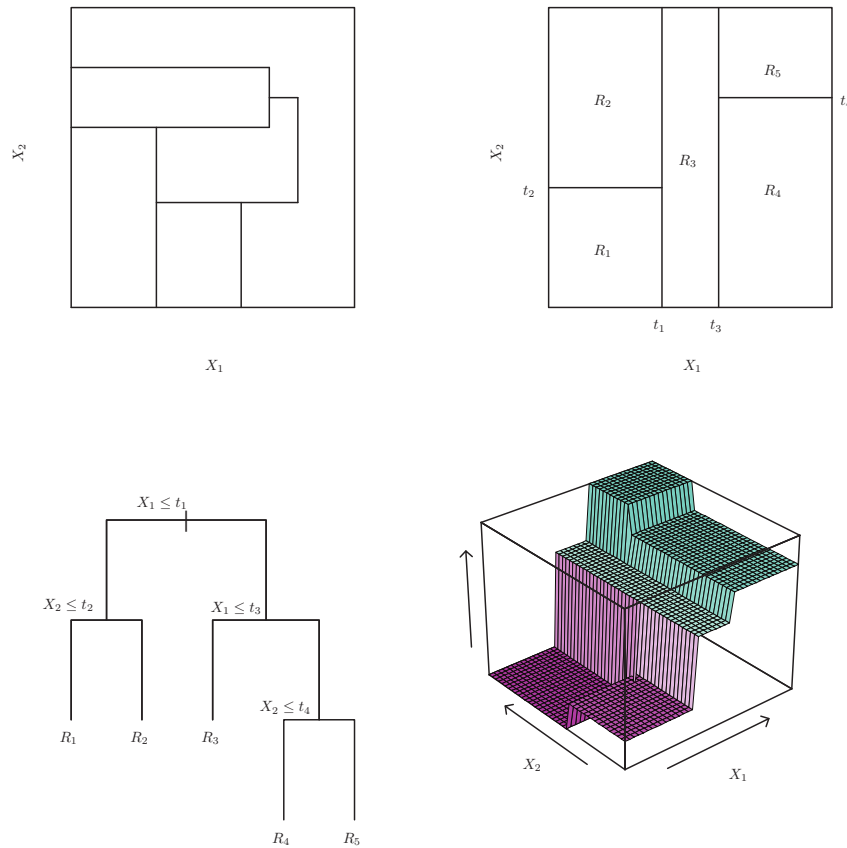


FIGURE 8.3. Top Left: A partition of two-dimensional feature space that could not result from recursive binary splitting. Top Right: The output of recursive binary splitting on a two-dimensional example. Bottom Left: A tree corresponding to the partition in the top right panel. Bottom Right: A perspective plot of the prediction surface corresponding to that tree.

Therefore, a better strategy is to grow a very large tree T_0 , and then *prune* it back in order to obtain a *subtree*. How do we determine the best way to prune the tree? Intuitively, our goal is to select a subtree that leads to the lowest test error rate. Given a subtree, we can estimate its test error using cross-validation or the validation set approach. However, estimating the cross-validation error for every possible subtree would be too cumbersome, since there is an extremely large number of possible subtrees. Instead, we need a way to select a small set of subtrees for consideration.

Cost complexity pruning—also known as *weakest link pruning*—gives us a way to do just this. Rather than considering every possible subtree, we consider a sequence of trees indexed by a nonnegative tuning parameter α .

prune
subtree

cost
complexity
pruning
weakest link
pruning

Algorithm 8.1 *Building a Regression Tree*

1. Use recursive binary splitting to grow a large tree on the training data, stopping only when each terminal node has fewer than some minimum number of observations.
2. Apply cost complexity pruning to the large tree in order to obtain a sequence of best subtrees, as a function of α .
3. Use K-fold cross-validation to choose α . That is, divide the training observations into K folds. For each $k = 1, \dots, K$:
 - (a) Repeat Steps 1 and 2 on all but the k th fold of the training data.
 - (b) Evaluate the mean squared prediction error on the data in the left-out k th fold, as a function of α .

Average the results for each value of α , and pick α to minimize the average error.
4. Return the subtree from Step 2 that corresponds to the chosen value of α .

For each value of α there corresponds a subtree $T \subset T_0$ such that

$$\sum_{m=1}^{|T|} \sum_{i: x_i \in R_m} (y_i - \hat{y}_{R_m})^2 + \alpha |T| \quad (8.4)$$

is as small as possible. Here $|T|$ indicates the number of terminal nodes of the tree T , R_m is the rectangle (i.e. the subset of predictor space) corresponding to the m th terminal node, and \hat{y}_{R_m} is the predicted response associated with R_m —that is, the mean of the training observations in R_m . The tuning parameter α controls a trade-off between the subtree's complexity and its fit to the training data. When $\alpha = 0$, then the subtree T will simply equal T_0 , because then (8.4) just measures the training error. However, as α increases, there is a price to pay for having a tree with many terminal nodes, and so the quantity (8.4) will tend to be minimized for a smaller subtree. Equation 8.4 is reminiscent of the lasso (6.7) from Chapter 6, in which a similar formulation was used in order to control the complexity of a linear model.

It turns out that as we increase α from zero in (8.4), branches get pruned from the tree in a nested and predictable fashion, so obtaining the whole sequence of subtrees as a function of α is easy. We can select a value of α using a validation set or using cross-validation. We then return to the full data set and obtain the subtree corresponding to α . This process is summarized in Algorithm 8.1.

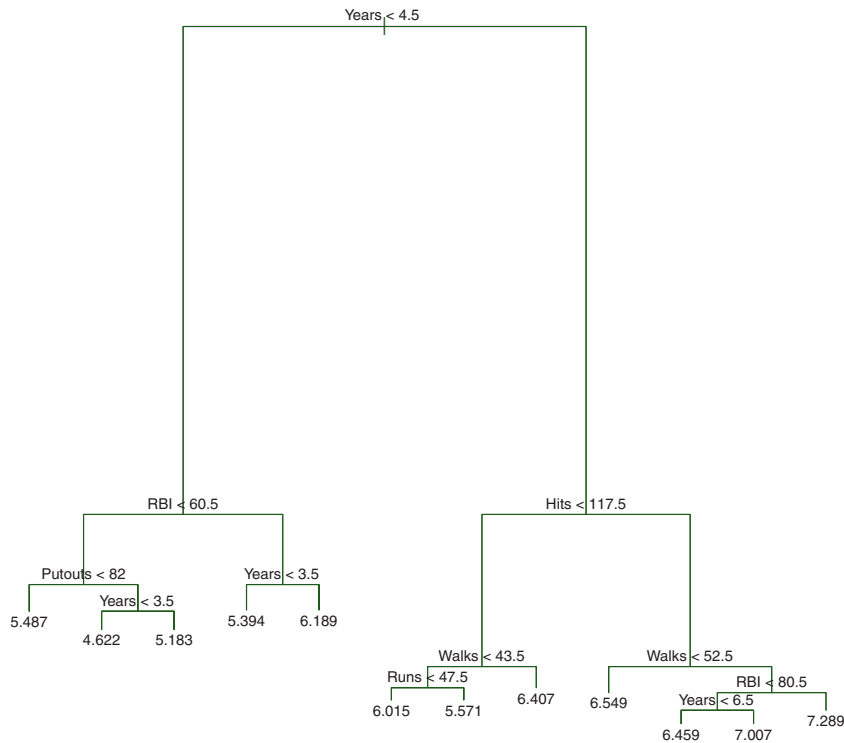


FIGURE 8.4. Regression tree analysis for the **Hitters** data. The unpruned tree that results from top-down greedy splitting on the training data is shown.

Figures 8.4 and 8.5 display the results of fitting and pruning a regression tree on the **Hitters** data, using nine of the features. First, we randomly divided the data set in half, yielding 132 observations in the training set and 131 observations in the test set. We then built a large regression tree on the training data and varied α in (8.4) in order to create subtrees with different numbers of terminal nodes. Finally, we performed six-fold cross-validation in order to estimate the cross-validated MSE of the trees as a function of α . (We chose to perform six-fold cross-validation because 132 is an exact multiple of six.) The unpruned regression tree is shown in Figure 8.4. The green curve in Figure 8.5 shows the CV error as a function of the number of leaves,² while the orange curve indicates the test error. Also shown are standard error bars around the estimated errors. For reference, the training error curve is shown in black. The CV error is a reasonable approximation of the test error: the CV error takes on its

²Although CV error is computed as a function of α , it is convenient to display the result as a function of $|T|$, the number of leaves; this is based on the relationship between α and $|T|$ in the original tree grown to all the training data.

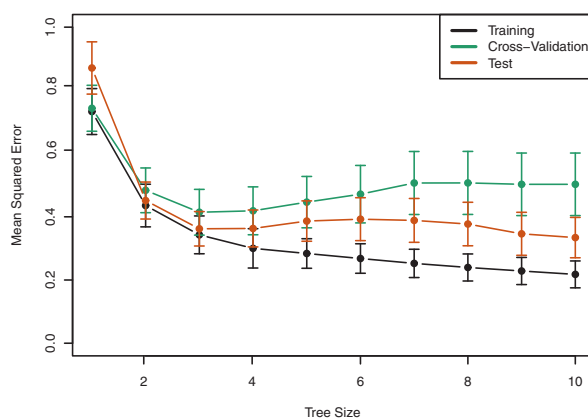


FIGURE 8.5. Regression tree analysis for the **Hitters** data. The training, cross-validation, and test MSE are shown as a function of the number of terminal nodes in the pruned tree. Standard error bands are displayed. The minimum cross-validation error occurs at a tree size of three.

minimum for a three-node tree, while the test error also dips down at the three-node tree (though it takes on its lowest value at the ten-node tree). The pruned tree containing three terminal nodes is shown in Figure 8.1.

8.1.2 Classification Trees

A *classification tree* is very similar to a regression tree, except that it is used to predict a qualitative response rather than a quantitative one. Recall that for a regression tree, the predicted response for an observation is given by the mean response of the training observations that belong to the same terminal node. In contrast, for a classification tree, we predict that each observation belongs to the *most commonly occurring class* of training observations in the region to which it belongs. In interpreting the results of a classification tree, we are often interested not only in the class prediction corresponding to a particular terminal node region, but also in the *class proportions* among the training observations that fall into that region.

The task of growing a classification tree is quite similar to the task of growing a regression tree. Just as in the regression setting, we use recursive binary splitting to grow a classification tree. However, in the classification setting, RSS cannot be used as a criterion for making the binary splits. A natural alternative to RSS is the *classification error rate*. Since we plan to assign an observation in a given region to the *most commonly occurring class* of training observations in that region, the classification error rate is simply the fraction of the training observations in that region that do not belong to the most common class:

classification
tree

classification
error rate

$$E = 1 - \max_k(\hat{p}_{mk}). \quad (8.5)$$

Here \hat{p}_{mk} represents the proportion of training observations in the m th region that are from the k th class. However, it turns out that classification error is not sufficiently sensitive for tree-growing, and in practice two other measures are preferable.

The *Gini index* is defined by

Gini index

$$G = \sum_{k=1}^K \hat{p}_{mk}(1 - \hat{p}_{mk}), \quad (8.6)$$

a measure of total variance across the K classes. It is not hard to see that the Gini index takes on a small value if all of the \hat{p}_{mk} 's are close to zero or one. For this reason the Gini index is referred to as a measure of node *purity*—a small value indicates that a node contains predominantly observations from a single class.

An alternative to the Gini index is *cross-entropy*, given by

cross-entropy

$$D = - \sum_{k=1}^K \hat{p}_{mk} \log \hat{p}_{mk}. \quad (8.7)$$

Since $0 \leq \hat{p}_{mk} \leq 1$, it follows that $0 \leq -\hat{p}_{mk} \log \hat{p}_{mk}$. One can show that the cross-entropy will take on a value near zero if the \hat{p}_{mk} 's are all near zero or near one. Therefore, like the Gini index, the cross-entropy will take on a small value if the m th node is pure. In fact, it turns out that the Gini index and the cross-entropy are quite similar numerically.

When building a classification tree, either the Gini index or the cross-entropy are typically used to evaluate the quality of a particular split, since these two approaches are more sensitive to node purity than is the classification error rate. Any of these three approaches might be used when *pruning* the tree, but the classification error rate is preferable if prediction accuracy of the final pruned tree is the goal.

Figure 8.6 shows an example on the **Heart** data set. These data contain a binary outcome **HD** for 303 patients who presented with chest pain. An outcome value of **Yes** indicates the presence of heart disease based on an angiographic test, while **No** means no heart disease. There are 13 predictors including **Age**, **Sex**, **Chol** (a cholesterol measurement), and other heart and lung function measurements. Cross-validation results in a tree with six terminal nodes.

In our discussion thus far, we have assumed that the predictor variables take on continuous values. However, decision trees can be constructed even in the presence of qualitative predictor variables. For instance, in the **Heart** data, some of the predictors, such as **Sex**, **Thal** (Thalium stress test), and **ChestPain**, are qualitative. Therefore, a split on one of these variables amounts to assigning some of the qualitative values to one branch and

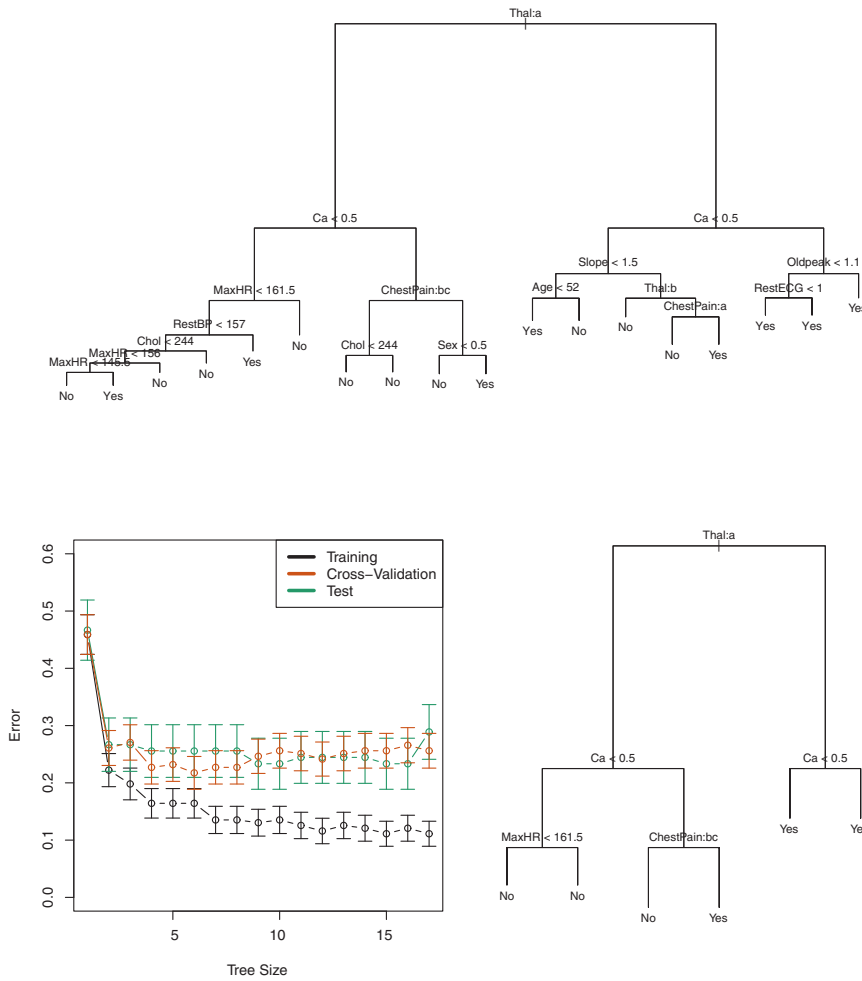


FIGURE 8.6. Heart data. Top: The unpruned tree. Bottom Left: Cross-validation error, training, and test error, for different sizes of the pruned tree. Bottom Right: The pruned tree corresponding to the minimal cross-validation error.

assigning the remaining to the other branch. In Figure 8.6, some of the internal nodes correspond to splitting qualitative variables. For instance, the top internal node corresponds to splitting **Thal**. The text **Thal:a** indicates that the left-hand branch coming out of that node consists of observations with the first value of the **Thal** variable (normal), and the right-hand node consists of the remaining observations (fixed or reversible defects). The text **ChestPain:bc** two splits down the tree on the left indicates that the left-hand branch coming out of that node consists of observations with the second and third values of the **ChestPain** variable, where the possible values are typical angina, atypical angina, non-anginal pain, and asymptomatic.

Figure 8.6 has a surprising characteristic: some of the splits yield two terminal nodes that have the *same predicted value*. For instance, consider the split `RestECG<1` near the bottom right of the unpruned tree. Regardless of the value of `RestECG`, a response value of `Yes` is predicted for those observations. Why, then, is the split performed at all? The split is performed because it leads to increased *node purity*. That is, all 9 of the observations corresponding to the right-hand leaf have a response value of `Yes`, whereas 7/11 of those corresponding to the left-hand leaf have a response value of `Yes`. Why is node purity important? Suppose that we have a test observation that belongs to the region given by that right-hand leaf. Then we can be pretty certain that its response value is `Yes`. In contrast, if a test observation belongs to the region given by the left-hand leaf, then its response value is probably `Yes`, but we are much less certain. Even though the split `RestECG<1` does not reduce the classification error, it improves the Gini index and the cross-entropy, which are more sensitive to node purity.

8.1.3 Trees Versus Linear Models

Regression and classification trees have a very different flavor from the more classical approaches for regression and classification presented in Chapters 3 and 4. In particular, linear regression assumes a model of the form

$$f(X) = \beta_0 + \sum_{j=1}^p X_j \beta_j, \quad (8.8)$$

whereas regression trees assume a model of the form

$$f(X) = \sum_{m=1}^M c_m \cdot 1_{(X \in R_m)} \quad (8.9)$$

where R_1, \dots, R_M represent a partition of feature space, as in Figure 8.3.

Which model is better? It depends on the problem at hand. If the relationship between the features and the response is well approximated by a linear model as in (8.8), then an approach such as linear regression will likely work well, and will outperform a method such as a regression tree that does not exploit this linear structure. If instead there is a highly non-linear and complex relationship between the features and the response as indicated by model (8.9), then decision trees may outperform classical approaches. An illustrative example is displayed in Figure 8.7. The relative performances of tree-based and classical approaches can be assessed by estimating the test error, using either cross-validation or the validation set approach (Chapter 5).

Of course, other considerations beyond simply test error may come into play in selecting a statistical learning method; for instance, in certain settings, prediction using a tree may be preferred for the sake of interpretability and visualization.

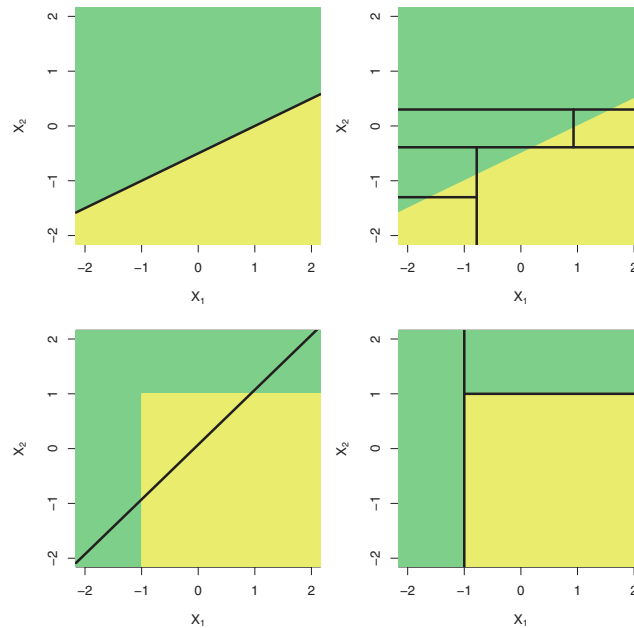


FIGURE 8.7. Top Row: A two-dimensional classification example in which the true decision boundary is linear, and is indicated by the shaded regions. A classical approach that assumes a linear boundary (left) will outperform a decision tree that performs splits parallel to the axes (right). Bottom Row: Here the true decision boundary is non-linear. Here a linear model is unable to capture the true decision boundary (left), whereas a decision tree is successful (right).

8.1.4 Advantages and Disadvantages of Trees

Decision trees for regression and classification have a number of advantages over the more classical approaches seen in Chapters 3 and 4:

- ▲ Trees are very easy to explain to people. In fact, they are even easier to explain than linear regression!
- ▲ Some people believe that decision trees more closely mirror human decision-making than do the regression and classification approaches seen in previous chapters.
- ▲ Trees can be displayed graphically, and are easily interpreted even by a non-expert (especially if they are small).
- ▲ Trees can easily handle qualitative predictors without the need to create dummy variables.

- ▼ Unfortunately, trees generally do not have the same level of predictive accuracy as some of the other regression and classification approaches seen in this book.

However, by aggregating many decision trees, using methods like *bagging*, *random forests*, and *boosting*, the predictive performance of trees can be substantially improved. We introduce these concepts in the next section.

8.2 Bagging, Random Forests, Boosting

Bagging, random forests, and boosting use trees as building blocks to construct more powerful prediction models.

8.2.1 Bagging

The bootstrap, introduced in Chapter 5, is an extremely powerful idea. It is used in many situations in which it is hard or even impossible to directly compute the standard deviation of a quantity of interest. We see here that the bootstrap can be used in a completely different context, in order to improve statistical learning methods such as decision trees.

The decision trees discussed in Section 8.1 suffer from *high variance*. This means that if we split the training data into two parts at random, and fit a decision tree to both halves, the results that we get could be quite different. In contrast, a procedure with *low variance* will yield similar results if applied repeatedly to distinct data sets; linear regression tends to have low variance, if the ratio of n to p is moderately large. *Bootstrap aggregation*, or *bagging*, is a general-purpose procedure for reducing the variance of a statistical learning method; we introduce it here because it is particularly useful and frequently used in the context of decision trees. bagging

Recall that given a set of n independent observations Z_1, \dots, Z_n , each with variance σ^2 , the variance of the mean \bar{Z} of the observations is given by σ^2/n . In other words, *averaging a set of observations reduces variance*. Hence a natural way to reduce the variance and hence increase the prediction accuracy of a statistical learning method is to take many training sets from the population, build a separate prediction model using each training set, and average the resulting predictions. In other words, we could calculate $\hat{f}^1(x), \hat{f}^2(x), \dots, \hat{f}^B(x)$ using B separate training sets, and average them in order to obtain a single low-variance statistical learning model, given by

$$\hat{f}_{\text{avg}}(x) = \frac{1}{B} \sum_{b=1}^B \hat{f}^b(x).$$

Of course, this is not practical because we generally do not have access to multiple training sets. Instead, we can bootstrap, by taking repeated

samples from the (single) training data set. In this approach we generate B different bootstrapped training data sets. We then train our method on the b th bootstrapped training set in order to get $\hat{f}^{*b}(x)$, and finally average all the predictions, to obtain

$$\hat{f}_{\text{bag}}(x) = \frac{1}{B} \sum_{b=1}^B \hat{f}^{*b}(x).$$

This is called bagging.

While bagging can improve predictions for many regression methods, it is particularly useful for decision trees. To apply bagging to regression trees, we simply construct B regression trees using B bootstrapped training sets, and average the resulting predictions. These trees are grown deep, and are not pruned. Hence each individual tree has high variance, but low bias. Averaging these B trees reduces the variance. Bagging has been demonstrated to give impressive improvements in accuracy by combining together hundreds or even thousands of trees into a single procedure.

Thus far, we have described the bagging procedure in the regression context, to predict a quantitative outcome Y . How can bagging be extended to a classification problem where Y is qualitative? In that situation, there are a few possible approaches, but the simplest is as follows. For a given test observation, we can record the class predicted by each of the B trees, and take a *majority vote*: the overall prediction is the most commonly occurring class among the B predictions.

majority
vote

Figure 8.8 shows the results from bagging trees on the **Heart** data. The test error rate is shown as a function of B , the number of trees constructed using bootstrapped training data sets. We see that the bagging test error rate is slightly lower in this case than the test error rate obtained from a single tree. The number of trees B is not a critical parameter with bagging; using a very large value of B will not lead to overfitting. In practice we use a value of B sufficiently large that the error has settled down. Using $B = 100$ is sufficient to achieve good performance in this example.

Out-of-Bag Error Estimation

It turns out that there is a very straightforward way to estimate the test error of a bagged model, without the need to perform cross-validation or the validation set approach. Recall that the key to bagging is that trees are repeatedly fit to bootstrapped subsets of the observations. One can show that on average, each bagged tree makes use of around two-thirds of the observations.³ The remaining one-third of the observations not used to fit a given bagged tree are referred to as the *out-of-bag* (OOB) observations. We can predict the response for the i th observation using each of the trees in

out-of-bag

³This relates to Exercise 2 of Chapter 5.

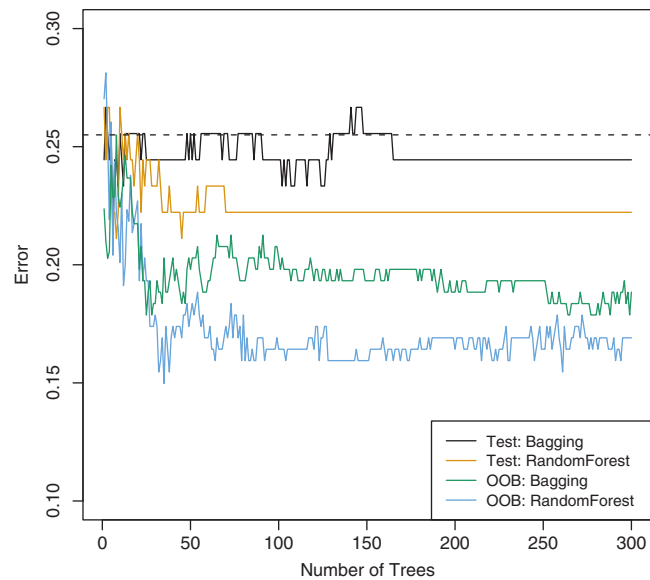


FIGURE 8.8. Bagging and random forest results for the **Heart** data. The test error (black and orange) is shown as a function of B , the number of bootstrapped training sets used. Random forests were applied with $m = \sqrt{p}$. The dashed line indicates the test error resulting from a single classification tree. The green and blue traces show the OOB error, which in this case is considerably lower.

which that observation was OOB. This will yield around $B/3$ predictions for the i th observation. In order to obtain a single prediction for the i th observation, we can average these predicted responses (if regression is the goal) or can take a majority vote (if classification is the goal). This leads to a single OOB prediction for the i th observation. An OOB prediction can be obtained in this way for each of the n observations, from which the overall OOB MSE (for a regression problem) or classification error (for a classification problem) can be computed. The resulting OOB error is a valid estimate of the test error for the bagged model, since the response for each observation is predicted using only the trees that were not fit using that observation. Figure 8.8 displays the OOB error on the **Heart** data. It can be shown that with B sufficiently large, OOB error is virtually equivalent to leave-one-out cross-validation error. The OOB approach for estimating the test error is particularly convenient when performing bagging on large data sets for which cross-validation would be computationally onerous.

Variable Importance Measures

As we have discussed, bagging typically results in improved accuracy over prediction using a single tree. Unfortunately, however, it can be difficult to interpret the resulting model. Recall that one of the advantages of decision

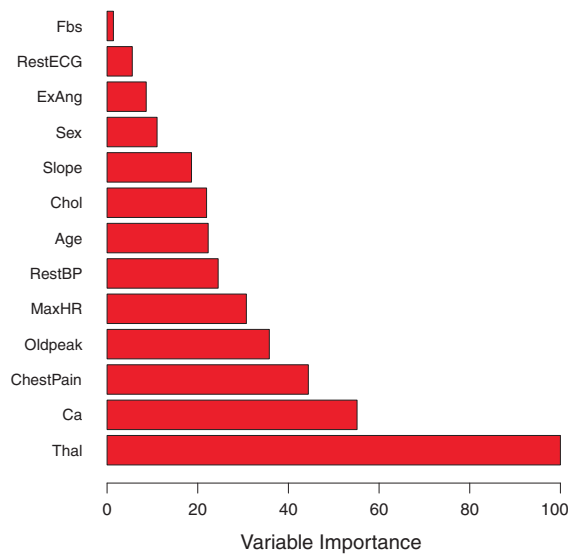


FIGURE 8.9. A variable importance plot for the **Heart** data. Variable importance is computed using the mean decrease in Gini index, and expressed relative to the maximum.

trees is the attractive and easily interpreted diagram that results, such as the one displayed in Figure 8.1. However, when we bag a large number of trees, it is no longer possible to represent the resulting statistical learning procedure using a single tree, and it is no longer clear which variables are most important to the procedure. Thus, bagging improves prediction accuracy at the expense of interpretability.

Although the collection of bagged trees is much more difficult to interpret than a single tree, one can obtain an overall summary of the importance of each predictor using the RSS (for bagging regression trees) or the Gini index (for bagging classification trees). In the case of bagging regression trees, we can record the total amount that the RSS (8.1) is decreased due to splits over a given predictor, averaged over all B trees. A large value indicates an important predictor. Similarly, in the context of bagging classification trees, we can add up the total amount that the Gini index (8.6) is decreased by splits over a given predictor, averaged over all B trees.

A graphical representation of the *variable importances* in the **Heart** data is shown in Figure 8.9. We see the mean decrease in Gini index for each variable, relative to the largest. The variables with the largest mean decrease in Gini index are **Thal**, **Ca**, and **ChestPain**.

variable
importance

8.2.2 Random Forests

Random forests provide an improvement over bagged trees by way of a small tweak that *decorrelates* the trees. As in bagging, we build a number of decision trees on bootstrapped training samples. But when building these decision trees, each time a split in a tree is considered, a *random sample of m predictors* is chosen as split candidates from the full set of p predictors. The split is allowed to use only one of those m predictors. A fresh sample of m predictors is taken at each split, and typically we choose $m \approx \sqrt{p}$ —that is, the number of predictors considered at each split is approximately equal to the square root of the total number of predictors (4 out of the 13 for the **Heart** data).

random
forest

In other words, in building a random forest, at each split in the tree, the algorithm is *not even allowed to consider* a majority of the available predictors. This may sound crazy, but it has a clever rationale. Suppose that there is one very strong predictor in the data set, along with a number of other moderately strong predictors. Then in the collection of bagged trees, most or all of the trees will use this strong predictor in the top split. Consequently, all of the bagged trees will look quite similar to each other. Hence the predictions from the bagged trees will be highly correlated. Unfortunately, averaging many highly correlated quantities does not lead to as large of a reduction in variance as averaging many uncorrelated quantities. In particular, this means that bagging will not lead to a substantial reduction in variance over a single tree in this setting.

Random forests overcome this problem by forcing each split to consider only a subset of the predictors. Therefore, on average $(p - m)/p$ of the splits will not even consider the strong predictor, and so other predictors will have more of a chance. We can think of this process as *decorrelating* the trees, thereby making the average of the resulting trees less variable and hence more reliable.

The main difference between bagging and random forests is the choice of predictor subset size m . For instance, if a random forest is built using $m = p$, then this amounts simply to bagging. On the **Heart** data, random forests using $m = \sqrt{p}$ leads to a reduction in both test error and OOB error over bagging (Figure 8.8).

Using a small value of m in building a random forest will typically be helpful when we have a large number of correlated predictors. We applied random forests to a high-dimensional biological data set consisting of expression measurements of 4,718 genes measured on tissue samples from 349 patients. There are around 20,000 genes in humans, and individual genes have different levels of activity, or expression, in particular cells, tissues, and biological conditions. In this data set, each of the patient samples has a qualitative label with 15 different levels: either normal or 1 of 14 different types of cancer. Our goal was to use random forests to predict cancer type based on the 500 genes that have the largest variance in the training set.

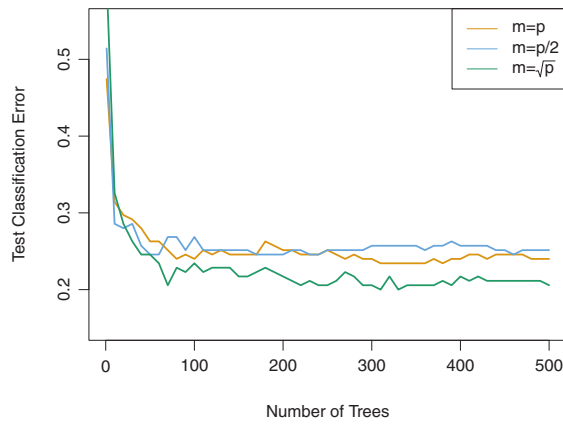


FIGURE 8.10. Results from random forests for the 15-class gene expression data set with $p = 500$ predictors. The test error is displayed as a function of the number of trees. Each colored line corresponds to a different value of m , the number of predictors available for splitting at each interior tree node. Random forests ($m < p$) lead to a slight improvement over bagging ($m = p$). A single classification tree has an error rate of 45.7%.

We randomly divided the observations into a training and a test set, and applied random forests to the training set for three different values of the number of splitting variables m . The results are shown in Figure 8.10. The error rate of a single tree is 45.7%, and the null rate is 75.4%.⁴ We see that using 400 trees is sufficient to give good performance, and that the choice $m = \sqrt{p}$ gave a small improvement in test error over bagging ($m = p$) in this example. As with bagging, random forests will not overfit if we increase B , so in practice we use a value of B sufficiently large for the error rate to have settled down.

8.2.3 Boosting

We now discuss *boosting*, yet another approach for improving the predictions resulting from a decision tree. Like bagging, boosting is a general approach that can be applied to many statistical learning methods for regression or classification. Here we restrict our discussion of boosting to the context of decision trees.

boosting

Recall that bagging involves creating multiple copies of the original training data set using the bootstrap, fitting a separate decision tree to each copy, and then combining all of the trees in order to create a single predictive model. Notably, each tree is built on a bootstrap data set, independent

⁴The null rate results from simply classifying each observation to the dominant class overall, which is in this case the normal class.

of the other trees. Boosting works in a similar way, except that the trees are grown *sequentially*: each tree is grown using information from previously grown trees. Boosting does not involve bootstrap sampling; instead each tree is fit on a modified version of the original data set.

Algorithm 8.2 *Boosting for Regression Trees*

1. Set $\hat{f}(x) = 0$ and $r_i = y_i$ for all i in the training set.
2. For $b = 1, 2, \dots, B$, repeat:
 - (a) Fit a tree \hat{f}^b with d splits ($d + 1$ terminal nodes) to the training data (X, r) .
 - (b) Update \hat{f} by adding in a shrunk version of the new tree:

$$\hat{f}(x) \leftarrow \hat{f}(x) + \lambda \hat{f}^b(x). \quad (8.10)$$

- (c) Update the residuals,

$$r_i \leftarrow r_i - \lambda \hat{f}^b(x_i). \quad (8.11)$$

3. Output the boosted model,

$$\hat{f}(x) = \sum_{b=1}^B \lambda \hat{f}^b(x). \quad (8.12)$$

Consider first the regression setting. Like bagging, boosting involves combining a large number of decision trees, $\hat{f}^1, \dots, \hat{f}^B$. Boosting is described in Algorithm 8.2.

What is the idea behind this procedure? Unlike fitting a single large decision tree to the data, which amounts to *fitting the data hard* and potentially overfitting, the boosting approach instead *learns slowly*. Given the current model, we fit a decision tree to the residuals from the model. That is, we fit a tree using the current residuals, rather than the outcome Y , as the response. We then add this new decision tree into the fitted function in order to update the residuals. Each of these trees can be rather small, with just a few terminal nodes, determined by the parameter d in the algorithm. By fitting small trees to the residuals, we slowly improve \hat{f} in areas where it does not perform well. The shrinkage parameter λ slows the process down even further, allowing more and different shaped trees to attack the residuals. In general, statistical learning approaches that *learn slowly* tend to perform well. Note that in boosting, unlike in bagging, the construction of each tree depends strongly on the trees that have already been grown.

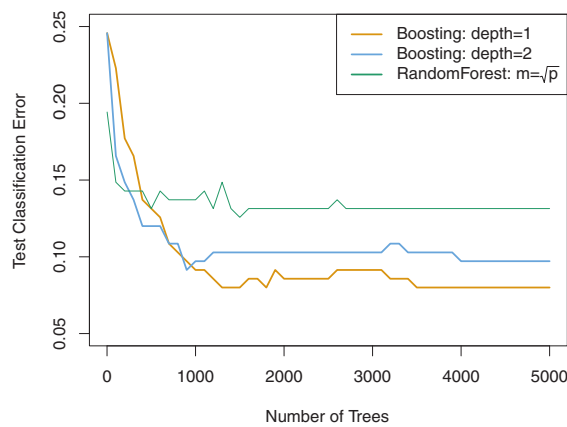


FIGURE 8.11. Results from performing boosting and random forests on the 15-class gene expression data set in order to predict cancer versus normal. The test error is displayed as a function of the number of trees. For the two boosted models, $\lambda = 0.01$. Depth-1 trees slightly outperform depth-2 trees, and both outperform the random forest, although the standard errors are around 0.02, making none of these differences significant. The test error rate for a single tree is 24 %.

We have just described the process of boosting regression trees. Boosting classification trees proceeds in a similar but slightly more complex way, and the details are omitted here.

Boosting has three tuning parameters:

1. The number of trees B . Unlike bagging and random forests, boosting can overfit if B is too large, although this overfitting tends to occur slowly if at all. We use cross-validation to select B .
2. The shrinkage parameter λ , a small positive number. This controls the rate at which boosting learns. Typical values are 0.01 or 0.001, and the right choice can depend on the problem. Very small λ can require using a very large value of B in order to achieve good performance.
3. The number d of splits in each tree, which controls the complexity of the boosted ensemble. Often $d = 1$ works well, in which case each tree is a *stump*, consisting of a single split. In this case, the boosted ensemble is fitting an additive model, since each term involves only a single variable. More generally d is the *interaction depth*, and controls the interaction order of the boosted model, since d splits can involve at most d variables.

In Figure 8.11, we applied boosting to the 15-class cancer gene expression data set, in order to develop a classifier that can distinguish the normal class from the 14 cancer classes. We display the test error as a function of the total number of trees and the interaction depth d . We see that simple

stumps with an interaction depth of one perform well if enough of them are included. This model outperforms the depth-two model, and both outperform a random forest. This highlights one difference between boosting and random forests: in boosting, because the growth of a particular tree takes into account the other trees that have already been grown, smaller trees are typically sufficient. Using smaller trees can aid in interpretability as well; for instance, using stumps leads to an additive model.

8.3 Lab: Decision Trees

8.3.1 *Fitting Classification Trees*

The `tree` library is used to construct classification and regression trees.

```
> library(tree)
```

We first use classification trees to analyze the `Carseats` data set. In these data, `Sales` is a continuous variable, and so we begin by recoding it as a binary variable. We use the `ifelse()` function to create a variable, called `High`, which takes on a value of `Yes` if the `Sales` variable exceeds 8, and takes on a value of `No` otherwise. `ifelse()`

```
> library(ISLR)
> attach(Carseats)
> High=ifelse(Sales<=8,"No","Yes")
```

Finally, we use the `data.frame()` function to merge `High` with the rest of the `Carseats` data.

```
> Carseats=data.frame(Carseats,High)
```

We now use the `tree()` function to fit a classification tree in order to predict `High` using all variables but `Sales`. The syntax of the `tree()` function is quite similar to that of the `lm()` function. `tree()`

```
> tree.carseats=tree(High~.-Sales,Carseats)
```

The `summary()` function lists the variables that are used as internal nodes in the tree, the number of terminal nodes, and the (training) error rate.

```
> summary(tree.carseats)

Classification tree:
tree(formula = High ~ . - Sales, data = Carseats)
Variables actually used in tree construction:
[1] "ShelveLoc" "Price" "Income" "CompPrice"
[5] "Population" "Advertising" "Age" "US"
Number of terminal nodes: 27
Residual mean deviance: 0.4575 = 170.7 / 373
Misclassification error rate: 0.09 = 36 / 400
```

We see that the training error rate is 9%. For classification trees, the deviance reported in the output of `summary()` is given by

$$-2 \sum_m \sum_k n_{mk} \log \hat{p}_{mk},$$

where n_{mk} is the number of observations in the m th terminal node that belong to the k th class. A small deviance indicates a tree that provides a good fit to the (training) data. The *residual mean deviance* reported is simply the deviance divided by $n - |T_0|$, which in this case is $400 - 27 = 373$.

One of the most attractive properties of trees is that they can be graphically displayed. We use the `plot()` function to display the tree structure, and the `text()` function to display the node labels. The argument `pretty=0` instructs R to include the category names for any qualitative predictors, rather than simply displaying a letter for each category.

```
> plot(tree.carseats)
> text(tree.carseats, pretty=0)
```

The most important indicator of `Sales` appears to be shelving location, since the first branch differentiates `Good` locations from `Bad` and `Medium` locations.

If we just type the name of the tree object, R prints output corresponding to each branch of the tree. R displays the split criterion (e.g. `Price < 92.5`), the number of observations in that branch, the deviance, the overall prediction for the branch (`Yes` or `No`), and the fraction of observations in that branch that take on values of `Yes` and `No`. Branches that lead to terminal nodes are indicated using asterisks.

```
> tree.carseats
node), split, n, deviance, yval, (yprob)
      * denotes terminal node
1) root 400 541.5 No ( 0.590 0.410 )
 2) ShelfLoc: Bad,Medium 315 390.6 No ( 0.689 0.311 )
    4) Price < 92.5 46 56.53 Yes ( 0.304 0.696 )
      8) Income < 57 10 12.22 No ( 0.700 0.300 )
```

In order to properly evaluate the performance of a classification tree on these data, we must estimate the test error rather than simply computing the training error. We split the observations into a training set and a test set, build the tree using the training set, and evaluate its performance on the test data. The `predict()` function can be used for this purpose. In the case of a classification tree, the argument `type="class"` instructs R to return the actual class prediction. This approach leads to correct predictions for around 71.5% of the locations in the test data set.

```
> set.seed(2)
> train=sample(1:nrow(Carseats), 200)
> Carseats.test=Carseats[-train,]
> High.test=High[-train]
```

```

> tree.carseats=tree(High~.-Sales,Carseats,subset=train)
> tree.pred=predict(tree.carseats,Carseats.test,type="class")
> table(tree.pred,High.test)
      High.test
tree.pred No  Yes
      No   86   27
      Yes  30   57
> (86+57)/200
[1] 0.715

```

Next, we consider whether pruning the tree might lead to improved results. The function `cv.tree()` performs cross-validation in order to determine the optimal level of tree complexity; cost complexity pruning is used in order to select a sequence of trees for consideration. We use the argument `FUN=prune.misclass` in order to indicate that we want the classification error rate to guide the cross-validation and pruning process, rather than the default for the `cv.tree()` function, which is deviance. The `cv.tree()` function reports the number of terminal nodes of each tree considered (`size`) as well as the corresponding error rate and the value of the cost-complexity parameter used (`k`, which corresponds to α in (8.4)).

```

> set.seed(3)
> cv.carseats=cv.tree(tree.carseats,FUN=prune.misclass)
> names(cv.carseats)
[1] "size"    "dev"     "k"       "method"
> cv.carseats
$size
[1] 19 17 14 13  9  7  3  2  1

$dev
[1] 55 55 53 52 50 56 69 65 80

$k
[1]          -Inf  0.0000000  0.6666667  1.0000000  1.7500000
[2]  2.0000000  4.2500000
[8]  5.0000000 23.0000000

$method
[1] "misclass"

attr(,"class")
[1] "prune"          "tree.sequence"

```

Note that, despite the name, `dev` corresponds to the cross-validation error rate in this instance. The tree with 9 terminal nodes results in the lowest cross-validation error rate, with 50 cross-validation errors. We plot the error rate as a function of both `size` and `k`.

```

> par(mfrow=c(1,2))
> plot(cv.carseats$size,cv.carseats$dev,type="b")
> plot(cv.carseats$k,cv.carseats$dev,type="b")

```


We now apply the `prune.misclass()` function in order to prune the tree to obtain the nine-node tree. `prune.misclass()`

```
> prune.carseats=prune.misclass(tree.carseats,best=9)
> plot(prune.carseats)
> text(prune.carseats,pretty=0)
```

How well does this pruned tree perform on the test data set? Once again, we apply the `predict()` function.

```
> tree.pred=predict(prune.carseats,Carseats.test,type="class")
> table(tree.pred,High.test)
      High.test
tree.pred No Yes
      No   94  24
      Yes  22  60
> (94+60)/200
[1] 0.77
```

Now 77% of the test observations are correctly classified, so not only has the pruning process produced a more interpretable tree, but it has also improved the classification accuracy.

If we increase the value of `best`, we obtain a larger pruned tree with lower classification accuracy:

```
> prune.carseats=prune.misclass(tree.carseats,best=15)
> plot(prune.carseats)
> text(prune.carseats,pretty=0)
> tree.pred=predict(prune.carseats,Carseats.test,type="class")
> table(tree.pred,High.test)
      High.test
tree.pred No Yes
      No   86  22
      Yes  30  62
> (86+62)/200
[1] 0.74
```

8.3.2 Fitting Regression Trees

Here we fit a regression tree to the `Boston` data set. First, we create a training set, and fit the tree to the training data.

```
> library(MASS)
> set.seed(1)
> train = sample(1:nrow(Boston), nrow(Boston)/2)
> tree.boston=tree(medv~.,Boston,subset=train)
> summary(tree.boston)

Regression tree:
tree(formula = medv ~ ., data = Boston, subset = train)
Variables actually used in tree construction:
[1] "lstat" "rm"   "dis"
Number of terminal nodes: 8
```

```
Residual mean deviance: 12.65 = 3099 / 245
Distribution of residuals:
      Min.   1st Qu.   Median     Mean   3rd Qu.    Max.
-14.1000  -2.0420   -0.0536    0.0000    1.9600   12.6000
```

Notice that the output of `summary()` indicates that only three of the variables have been used in constructing the tree. In the context of a regression tree, the deviance is simply the sum of squared errors for the tree. We now plot the tree.

```
> plot(tree.boston)
> text(tree.boston, pretty=0)
```

The variable `lstat` measures the percentage of individuals with lower socioeconomic status. The tree indicates that lower values of `lstat` correspond to more expensive houses. The tree predicts a median house price of \$46,400 for larger homes in suburbs in which residents have high socioeconomic status (`rm` ≥ 7.437 and `lstat` < 9.715).

Now we use the `cv.tree()` function to see whether pruning the tree will improve performance.

```
> cv.boston=cv.tree(tree.boston)
> plot(cv.boston$size, cv.boston$dev, type='b')
```

In this case, the most complex tree is selected by cross-validation. However, if we wish to prune the tree, we could do so as follows, using the `prune.tree()` function:

```
> prune.boston=prune.tree(tree.boston, best=5)
> plot(prune.boston)
> text(prune.boston, pretty=0)
```

`prune.tree()`

In keeping with the cross-validation results, we use the unpruned tree to make predictions on the test set.

```
> yhat=predict(tree.boston, newdata=Boston[-train,])
> boston.test=Boston[-train, "medv"]
> plot(yhat, boston.test)
> abline(0,1)
> mean((yhat-boston.test)^2)
[1] 25.05
```

In other words, the test set MSE associated with the regression tree is 25.05. The square root of the MSE is therefore around 5.005, indicating that this model leads to test predictions that are within around \$5,005 of the true median home value for the suburb.

8.3.3 Bagging and Random Forests

Here we apply bagging and random forests to the `Boston` data, using the `randomForest` package in `R`. The exact results obtained in this section may depend on the version of `R` and the version of the `randomForest` package

installed on your computer. Recall that bagging is simply a special case of a random forest with $m = p$. Therefore, the `randomForest()` function can be used to perform both random forests and bagging. We perform bagging as follows:

```
> library(randomForest)
> set.seed(1)
> bag.boston=randomForest(medv~.,data=Boston,subset=train,
  mtry=13,importance=TRUE)
> bag.boston
```

Call:

```
randomForest(formula = medv ~ ., data = Boston, mtry = 13,
  importance = TRUE, subset = train)
  Type of random forest: regression
    Number of trees: 500
No. of variables tried at each split: 13

  Mean of squared residuals: 10.77
    % Var explained: 86.96
```

The argument `mtry=13` indicates that all 13 predictors should be considered for each split of the tree—in other words, that bagging should be done. How well does this bagged model perform on the test set?

```
> yhat.bag = predict(bag.boston,newdata=Boston[-train,])
> plot(yhat.bag, boston.test)
> abline(0,1)
> mean((yhat.bag-boston.test)^2)
[1] 13.16
```

The test set MSE associated with the bagged regression tree is 13.16, almost half that obtained using an optimally-pruned single tree. We could change the number of trees grown by `randomForest()` using the `ntree` argument:

```
> bag.boston=randomForest(medv~.,data=Boston,subset=train,
  mtry=13,ntree=25)
> yhat.bag = predict(bag.boston,newdata=Boston[-train,])
> mean((yhat.bag-boston.test)^2)
[1] 13.31
```

Growing a random forest proceeds in exactly the same way, except that we use a smaller value of the `mtry` argument. By default, `randomForest()` uses $p/3$ variables when building a random forest of regression trees, and \sqrt{p} variables when building a random forest of classification trees. Here we use `mtry = 6`.

```
> set.seed(1)
> rf.boston=randomForest(medv~.,data=Boston,subset=train,
  mtry=6,importance=TRUE)
> yhat.rf = predict(rf.boston,newdata=Boston[-train,])
> mean((yhat.rf-boston.test)^2)
[1] 11.31
```

The test set MSE is 11.31; this indicates that random forests yielded an improvement over bagging in this case.

Using the `importance()` function, we can view the importance of each variable. `importance()`

```
> importance(rf.boston)
      %IncMSE  IncNodePurity
crim      12.384      1051.54
zn         2.103        50.31
indus      8.390     1017.64
chas        2.294        56.32
nox       12.791     1107.31
rm       30.754     5917.26
age       10.334      552.27
dis       14.641     1223.93
rad         3.583        84.30
tax         8.139     435.71
ptratio   11.274      817.33
black       8.097      367.00
lstat     30.962     7713.63
```

Two measures of variable importance are reported. The former is based upon the mean decrease of accuracy in predictions on the out of bag samples when a given variable is excluded from the model. The latter is a measure of the total decrease in node impurity that results from splits over that variable, averaged over all trees (this was plotted in Figure 8.9). In the case of regression trees, the node impurity is measured by the training RSS, and for classification trees by the deviance. Plots of these importance measures can be produced using the `varImpPlot()` function.

```
> varImpPlot(rf.boston)
```

`varImpPlot()`

The results indicate that across all of the trees considered in the random forest, the wealth level of the community (`lstat`) and the house size (`rm`) are by far the two most important variables.

8.3.4 Boosting

Here we use the `gbm` package, and within it the `gbm()` function, to fit boosted regression trees to the `Boston` data set. We run `gbm()` with the option `distribution="gaussian"` since this is a regression problem; if it were a binary classification problem, we would use `distribution="bernoulli"`. The argument `n.trees=5000` indicates that we want 5000 trees, and the option `interaction.depth=4` limits the depth of each tree. `gbm()`

```
> library(gbm)
> set.seed(1)
> boost.boston=gbm(medv~., data=Boston[train,], distribution=
  "gaussian", n.trees=5000, interaction.depth=4)
```

The `summary()` function produces a relative influence plot and also outputs the relative influence statistics.

```
> summary(boost.boston)
      var    rel.inf
1   lstat  45.96
2     rm   31.22
3    dis    6.81
4   crim    4.07
5    nox    2.56
6 ptratio    2.27
7   black    1.80
8    age    1.64
9    tax    1.36
10  indus    1.27
11   chas    0.80
12   rad    0.20
13    zn    0.015
```

We see that `lstat` and `rm` are by far the most important variables. We can also produce *partial dependence plots* for these two variables. These plots illustrate the marginal effect of the selected variables on the response after *integrating* out the other variables. In this case, as we might expect, median house prices are increasing with `rm` and decreasing with `lstat`. partial
dependence
plot

```
> par(mfrow=c(1,2))
> plot(boost.boston,i="rm")
> plot(boost.boston,i="lstat")
```

We now use the boosted model to predict `medv` on the test set:

```
> yhat.boost=predict(boost.boston,newdata=Boston[-train,],
+                     n.trees=5000)
> mean((yhat.boost-boston.test)^2)
[1] 11.8
```

The test MSE obtained is 11.8; similar to the test MSE for random forests and superior to that for bagging. If we want to, we can perform boosting with a different value of the shrinkage parameter λ in (8.10). The default value is 0.001, but this is easily modified. Here we take $\lambda = 0.2$.

```
> boost.boston=gbm(medv~.,data=Boston[train,],distribution=
+ "gaussian",n.trees=5000,interaction.depth=4,shrinkage=0.2,
+ verbose=F)
> yhat.boost=predict(boost.boston,newdata=Boston[-train,],
+                     n.trees=5000)
> mean((yhat.boost-boston.test)^2)
[1] 11.5
```

In this case, using $\lambda = 0.2$ leads to a slightly lower test MSE than $\lambda = 0.001$.