

What is bagging?

It is known as bootstrap aggregation. This is an ensemble learning method and is used to lower the amount of variance, which is an error that happens when a model is too sensitive to tiny changes in the training data, within a noisy dataset. So it basically trains many instances of a model on different subsets of the training data, which is done by sampling with replacement, which is just when you randomly pick subsets of training data and allow that same data point to be picked again. Final predictions can be made then by taking the average of all the predictions of each subset model that has been trained.