

Statistics 745

Group Assignment 19

1. Implement least squares boosting and apply it to the data. Choose $M = 500$.
2. Define $\nu \in (0, 1]$ as the learning rate and modify the update step as $f(x) = f(x) + \nu\beta h_j(x)$. Note $\nu = 1$ is the boosting algorithm. Implement this with $\nu = 0.05, 0.1, 0.5, 0.75$. What values of ν perform well? Also is there a relationship to M ?