

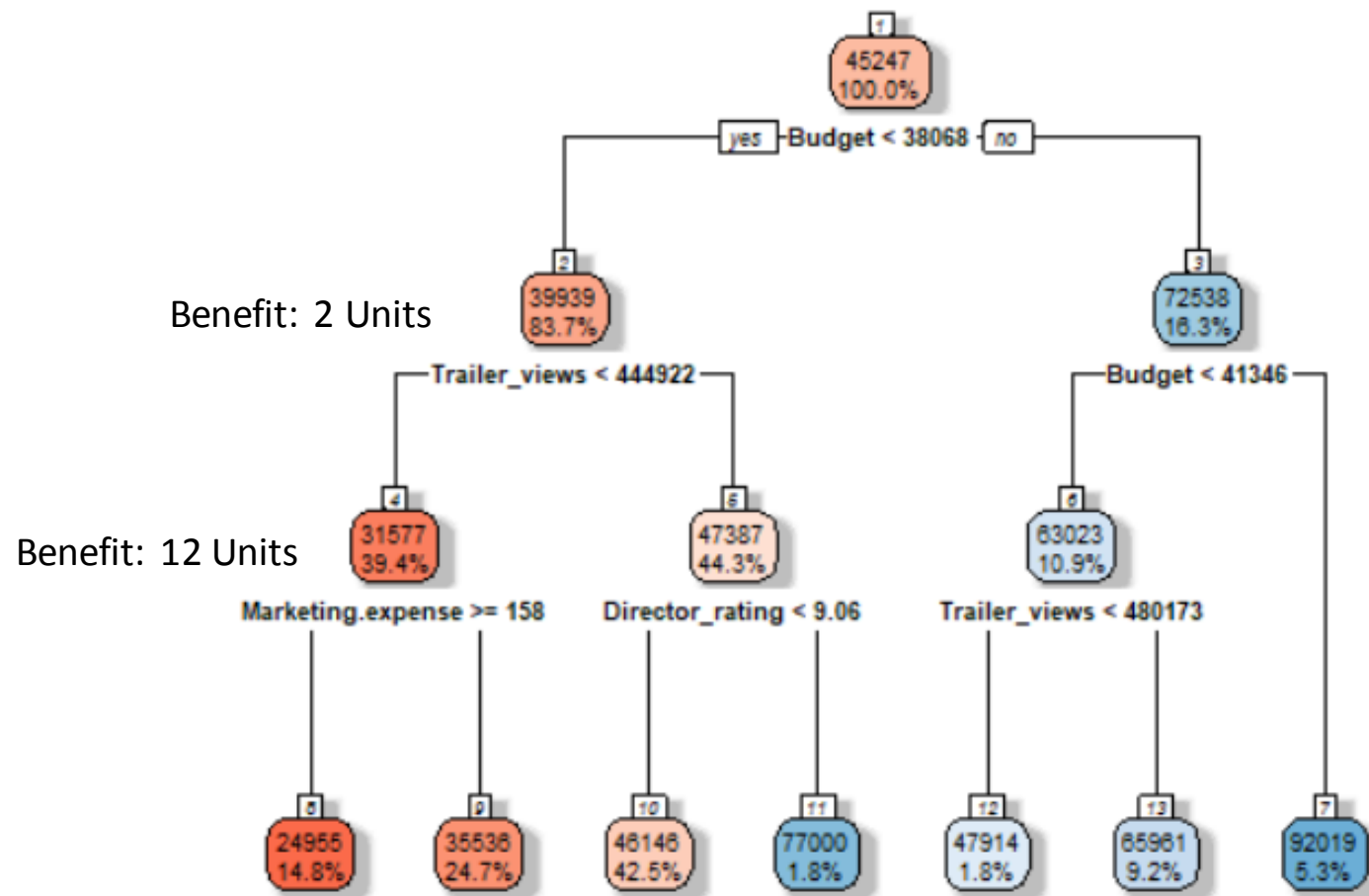


Start-Tech Academy

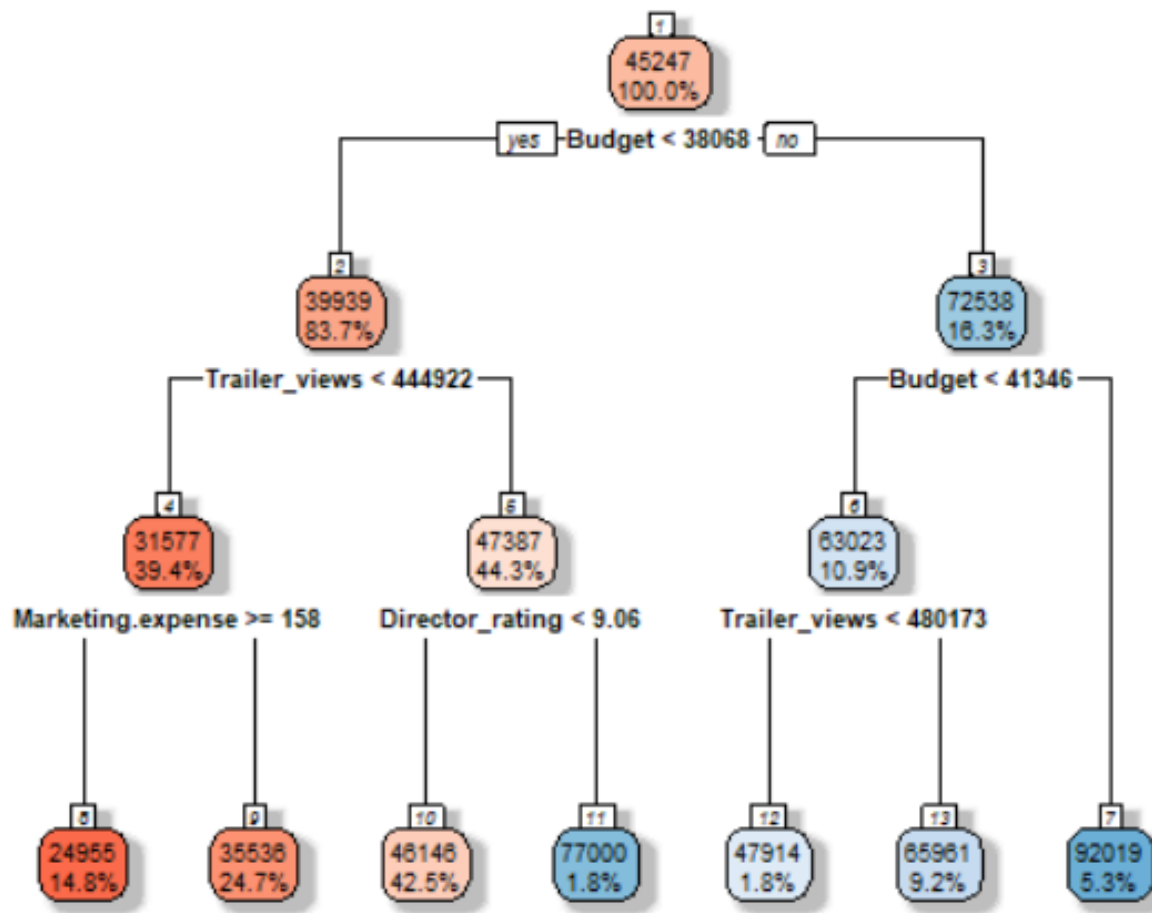
Pruning

Constraint

A split should have a benefit of 10 Units



Weakest Link Pruning

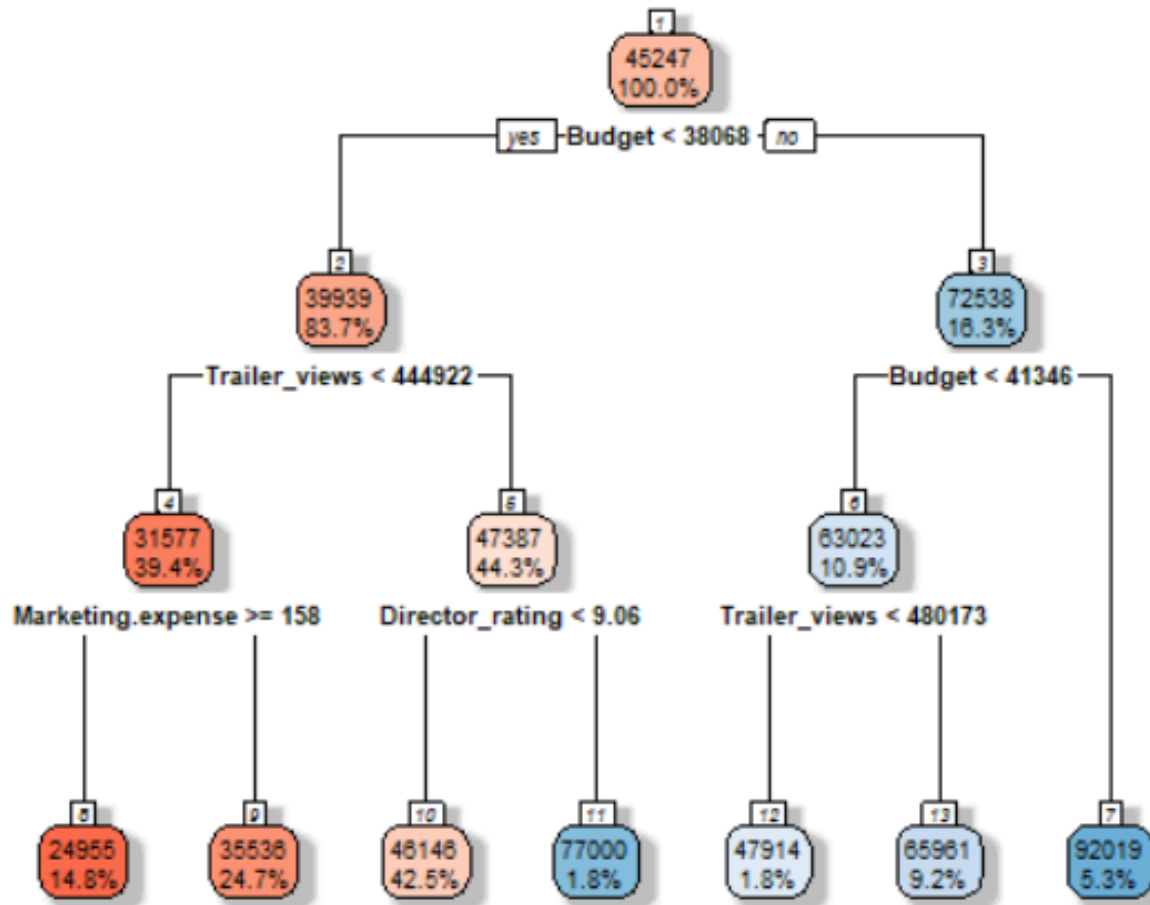


$$\sum_{m=1}^{|T|} \sum_{i: x_i \in R_m} \overbrace{(y_i - \hat{y}_{R_m})^2}^{\text{RSS}} + \alpha |T|$$

a = Tuning Parameter
T = Number of Leaf nodes



Pruning



Steps

1. Grow a very large tree
2. Cut it back to get an optimal tree

