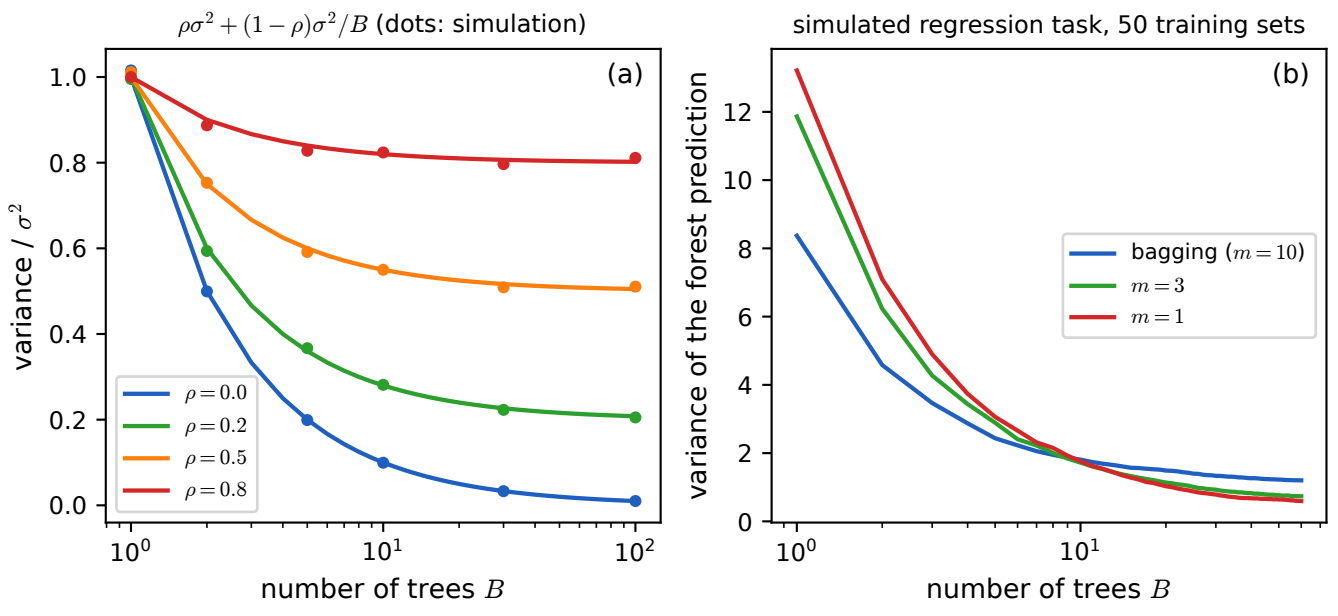

$\rho\sigma^2 + (1-\rho)\sigma^2/B$ (dots: simulation)
(a)
variance / σ^2
1.0
0.8
0.6
0.4
0.2
0.0
$\rho = 0.0$
$\rho = 0.2$
$\rho = 0.5$
$\rho = 0.8$
10^0
10^1
10^2
number of trees B
simulated regression task, 50 training sets
(b)
variance of the forest prediction
12
10
8
6
4
2
0
bagging ($m = 10$)
$m = 3$
$m = 1$
10^0
10^1
number of trees B