



WEBINAR

Parties, Models, Mobsters: Methods and Software for Model-Based Recursive Partitioning

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Live presentation on: Google meet

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MOB is a generic algorithm for model-based recursive partitioning (Zeileis, Hothorn, Hornik 2008). Rather than fitting one global model to a dataset, it estimates local models on subsets of data that are "learned" by recursively partitioning. It proceeds in the following way: (1) fit a parametric model to a data set, (2) test for parameter instability over a set of splitting variables, (3) if there is some overall parameter instability, split the model with respect to the variable associated with the highest instability, (4) repeat the procedure in each of the child nodes. The implementation in the R package "partykit", the application to different statistical models, as well as extensions to random forests will be discussed.