

## Out-of-Bag (OOB) Samples

- OOB samples: sample points which are not included in  $\mathbf{Z}^{*b}$ , i.e., they are not used in building the tree  $T_b$
- The OOB samples can be used to get a test error for  $T_b$ .
- The prediction and error rate returned by randomForest are calculated based on OOB. The error is usually close to a CV error.