

Random Forest and the Effects of the Lockdown on household income, evidence from Nids-Cram Wave 1'

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Keywords: Panel vector autoregression, Income Inequality, Economic Growth

JEL classification

1. Introduction

Data

2. Methodology

2.1. *random forest*

2.2. *sampling*

2.3. *bias variance trade-off*

2.4. *prediction and confusion matrix, train vs test data*

2.5. *error rate and bootstrap samples*

2.6. *number of nodes*

2.7. *hyperparameter tuning*

2.8. *variable importance*

2.9. *partial dependence plot*

Email address: 19491050@sun.ac.za - https://github.com/Coetsee/PVAR_19491050 (Johannes Coetsee)

3. Results

4. Conclusion

References

Appendix

Appendix A