

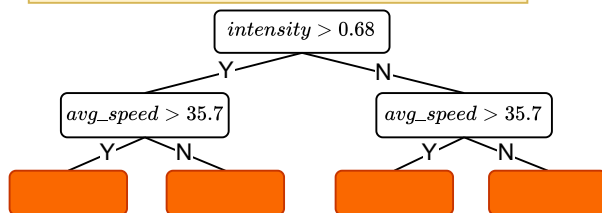
Step 1 : Generate a permutation σ of the dataset

σ	$y(\text{avg_power_comb})$	intensity	avg_speed	type
2	253	0.7	42	mixed
4	258	0.83	35.7	sprinter
1	265	0.84	44.8	sprinter
3	228	0.62	26.1	climber
5	242	0.68	33	mixed

Step 2 : Sort the dataset in order of (signal) and calculate the models M_i^{t-1} using only $1, \dots, i$ observations of the dataset

σ	$y(\text{avg_power_comb})$	intensity	avg_speed	type
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Note 1 : A model M_i^{t-1} consist of a symmetric decision tree. Those have the same splitting criterion at each level.



$\rightarrow M_4^{t-1}$ Note 1

Step 4 : Calculate the residuals of the i -th observation using the only the knowledge of model M_{i-1}^{t-1} for the prediction of \hat{y}_i

$\rightarrow r^t(\mathbf{x}_5, y_5) = y_5 - M_4^{t-1}(\mathbf{x}_5)$