
procedure FIND-BEST-SPLIT($S = \{\mathbf{x}_i, y_i\}_{i=1}^n$)

bestloss $\leftarrow \infty$

feature $\leftarrow \infty$

cut $\leftarrow \infty$

for $f = [0, \dots, d-1]$ **do**

sortIdx $\leftarrow \text{argsort}([\mathbf{x}]_f)$

▷ Sort \mathbf{x}, y along feature f

$\mathbf{x}', y' \leftarrow \mathbf{x}[\text{sortIdx}], y[\text{sortIdx}]$

for $i = [0, \dots, n-1]$ **do**

▷ Loop over the sorted data points for cut values

if $\mathbf{x}'_{i,f} \neq \mathbf{x}'_{i+1,f}$ **then**

$t \leftarrow (\mathbf{x}'_{i,f} + \mathbf{x}'_{i+1,f}) / 2$

▷ Since \mathbf{x}' is sorted along feature f , $\mathbf{x}'_{j,f} \leq t$ for all $j < i+1$ and $\mathbf{x}'_{j,f} > t$ for all $j \geq i+1$

$S_L = \{(\mathbf{x}'_j, y'_j) : j < i+1\}$

$S_R = \{(\mathbf{x}'_j, y'_j) : j \geq i+1\}$

$I(S) \leftarrow I(S_L) + I(S_R)$

if $I(S) < \text{bestloss}$ **then**

▷ Cut along feature f at value t reduces impurity further

feature $\leftarrow f$

cut $\leftarrow t$

bestloss $\leftarrow I(S)$

end if

end if

end for