

Topic 20: Random Forest

*by Sai Zhang***Key points:** .

Disclaimer: *The note is built on Prof. [Jinchi Lv](#)'s lectures of the course at USC, DSO 607, High-Dimensional Statistics and Big Data Problems.*

20.1 Motivation

Let us denote by $m(\mathbf{X})$ the measurable nonparametric regression function with p -dimensional random vector \mathbf{X} taking values in

References