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Topic 20: Random Forest

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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

Denote by  $m(\mathbf{X})$  the measurable nonparametric regression function with p-dimensional random vector  $\mathbf{X}$  taking values in  $[0,1]^p$ . The Random Forest algorithm aims to learn the regression function in a nonparametric way based on the observations  $\mathbf{x}_i \in [0,1]^p$ ,  $y_i \in \mathbb{R}$ ,  $i = 1, \dots, n$ , from the model

$$y_i = m(\mathbf{x}_i) + \epsilon_i$$

where X,  $x_i$ ,  $\epsilon_i$ ,  $i = 1, \dots, n$  are independent, and  $\{x_i\}$  and  $\{\epsilon_i\}$  are two sequences of identically distributed random variables.  $x_i$  is distributed identically as X.

Why Random Forest (RF)? RF has gained significant popularity due to its

- High accuracy: RF consistently rank among the top performer, often surpassing more complex models
- Robustness: RF are less subject to overfitting due to the ensemble nature leveraging multiple decision trees
- Interpretability: RF provide rankings of feature importance

As illustrated in Figure 20.1, in a level-2 tree, each node (cell) defines the point where the current cell split and new cells are produced. The sets of features eligible for splitting cells at level k-1 are denoted as  $\Theta_k := \{\Theta_{k,1}, \cdots, \Theta_{k,2^{k-1}}\}$ , where  $\Theta_{k,s} \subset \{1, \cdots, p\}$ .

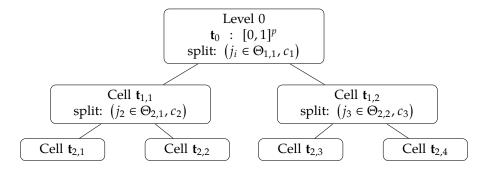


Figure 20.1: Level-2 Tree Example

Given any T (and the associated splitting criterion) and  $\Theta_{1:k}$ , the tree estimate denoted as  $\hat{m}_{T(\Theta_{1:k})}$  for a test

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point  $\mathbf{c} \in [0,1]^p$  is defined as

$$\hat{m}_{T(\Theta_{1:k})}(\mathbf{c}, \mathcal{X}_n) := \sum_{(\mathbf{t}_1, \dots, \mathbf{t}_k) \in T(\Theta_{1:k})} \mathbf{1}_{\mathbf{c} \in \mathbf{t}_k} \left( \frac{\sum_{i \in \{i: \mathbf{x}_i \in \mathbf{t}_k\}} y_i}{\# \{i: \mathbf{x}_i \in \mathbf{t}_k\}} \right)$$

where  $X_n := \{\mathbf{x}_i, y_i\}_{i=1}^n$  the fraction is defined as 0 when no sample is in the cell  $\mathbf{t}_k$ , and  $\mathbf{1}_{\mathbf{c} \in \mathbf{t}_k}$  is an indicator function = 1 if  $\mathbf{c} \in \mathbf{t}_k$  and = 0 otherwise.

## 20.2 Chi et al. (2022): High Dimensional RFs

For a RF model where

- a sequence of distinct  $\Theta_{1:k}$  results in a distinct tree
- every set of available features  $\Theta_{l,s}$ ,  $l=1,\cdots,k$ ;  $s=1,\cdots,2^{l-1}$

**Column subsampling** Define a **column subsampling** procedure:  $\Theta_{l,s}$ ,  $\forall l,s$  has  $[\gamma_0 p]$  distinct integers among  $1, \dots, p$ , with  $[\cdot]$  the ceiling function for some  $0 < \gamma_0 \le 1$ .  $\gamma_0$  is the predetermined constant parameter of column subsampling. Introduce the boldface random mappings  $\Theta_{1:k}$ , which are independent and uniformly distributed over all possible  $\Theta_{1:k}$  for all integer k. Then random forests estimate for c with observations  $X_n$  is given by

$$\mathbb{E}\left(\hat{m}_{T(\boldsymbol{\Theta}_{1:k})}\left(\mathbf{c}, X_{n}\right) \mid X_{n}\right) = \sum_{\boldsymbol{\Theta}_{1:k}} \mathbb{P}\left(\bigcap_{s=1}^{k} \left\{\boldsymbol{\Theta}_{s} = \boldsymbol{\Theta}_{s}\right\}\right) \hat{m}_{T(\boldsymbol{\Theta}_{1:k})}\left(\mathbf{c}, X_{n}\right)$$

The expectation is taken over sets of available features.

**Observation resampling** Let  $A = \{a_1, \dots, a_B\}$  be a set of subsamples with each  $a_i$  consisting of  $\lceil bn \rceil$  observations (indices) drawn without replacement from  $\{1, \dots, n\}$  for some positive integer B and  $0 < b \le 1$ ; in addition, each  $a_i$  is independent of model training. The default values of B and b are 500 and 0.6321.

Chi et al. (2022)

 $<sup>{}^{1}\</sup>text{Or}$ , b=1 but observations are drawn with replacement.

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## References

Chien-Ming Chi, Patrick Vossler, Yingying Fan, and Jinchi Lv. Asymptotic properties of high-dimensional random forests. *The Annals of Statistics*, 50(6):3415–3438, 2022.