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

Let us denote by $m(\mathbf{X})$ the measurable nonparametric regression function with p-dimensional random vector $\mathbf{X}$ taking values in $[0, 1]^p$

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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.