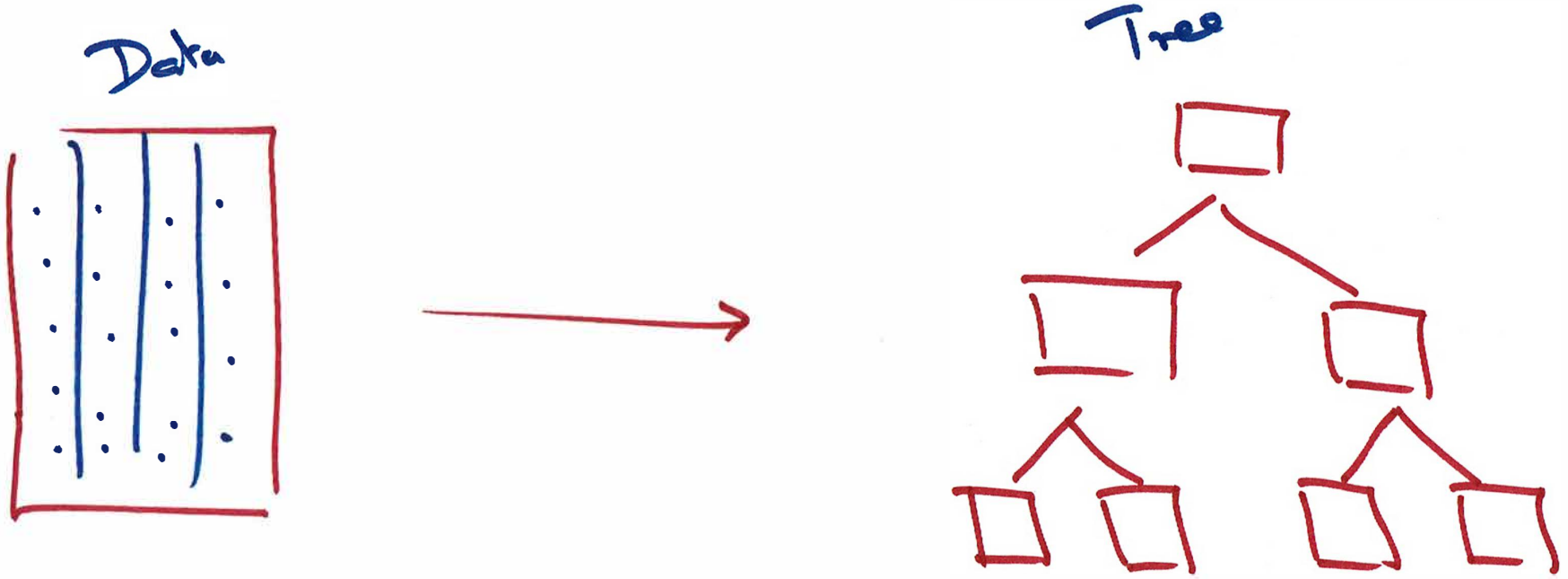

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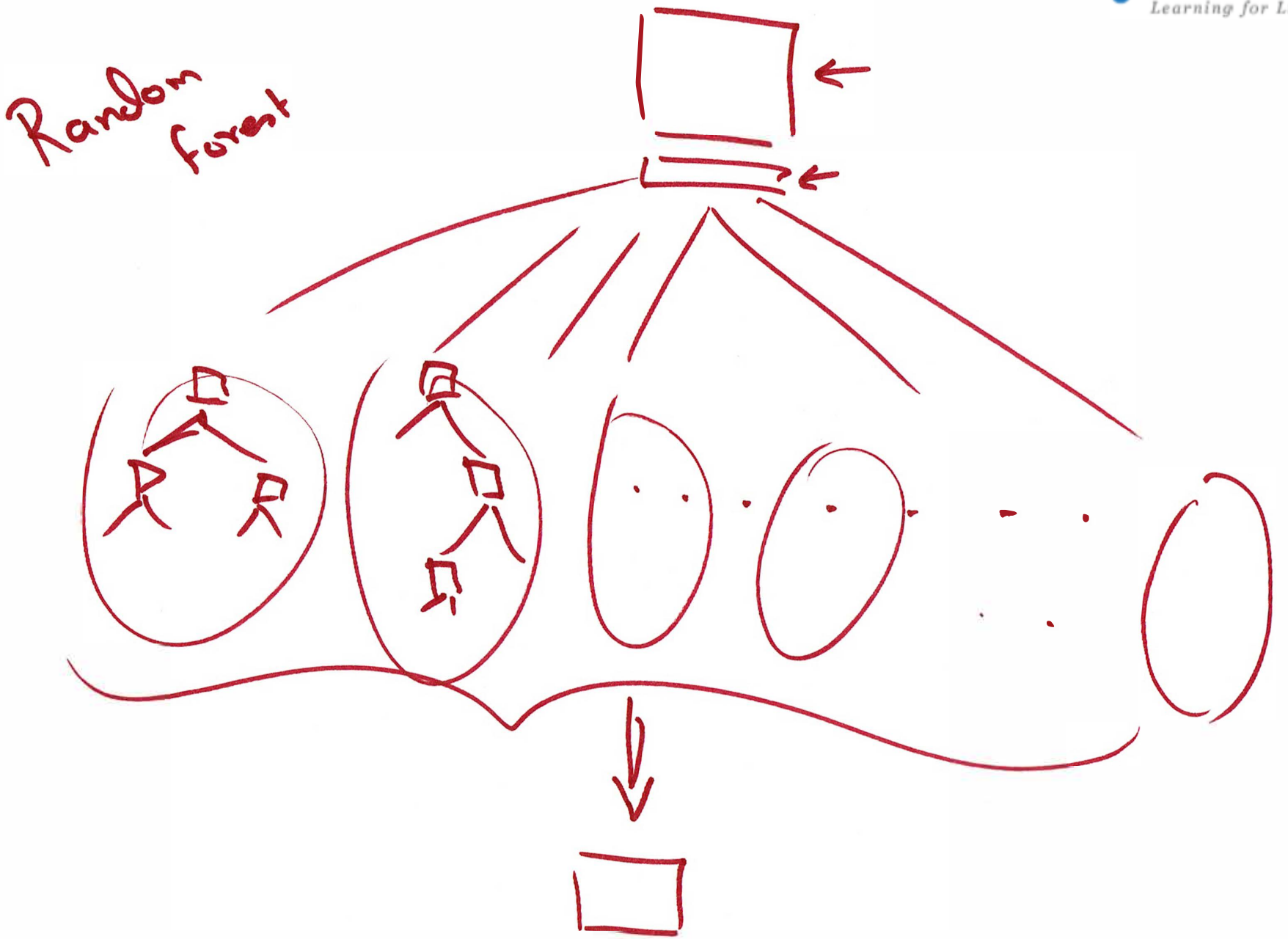

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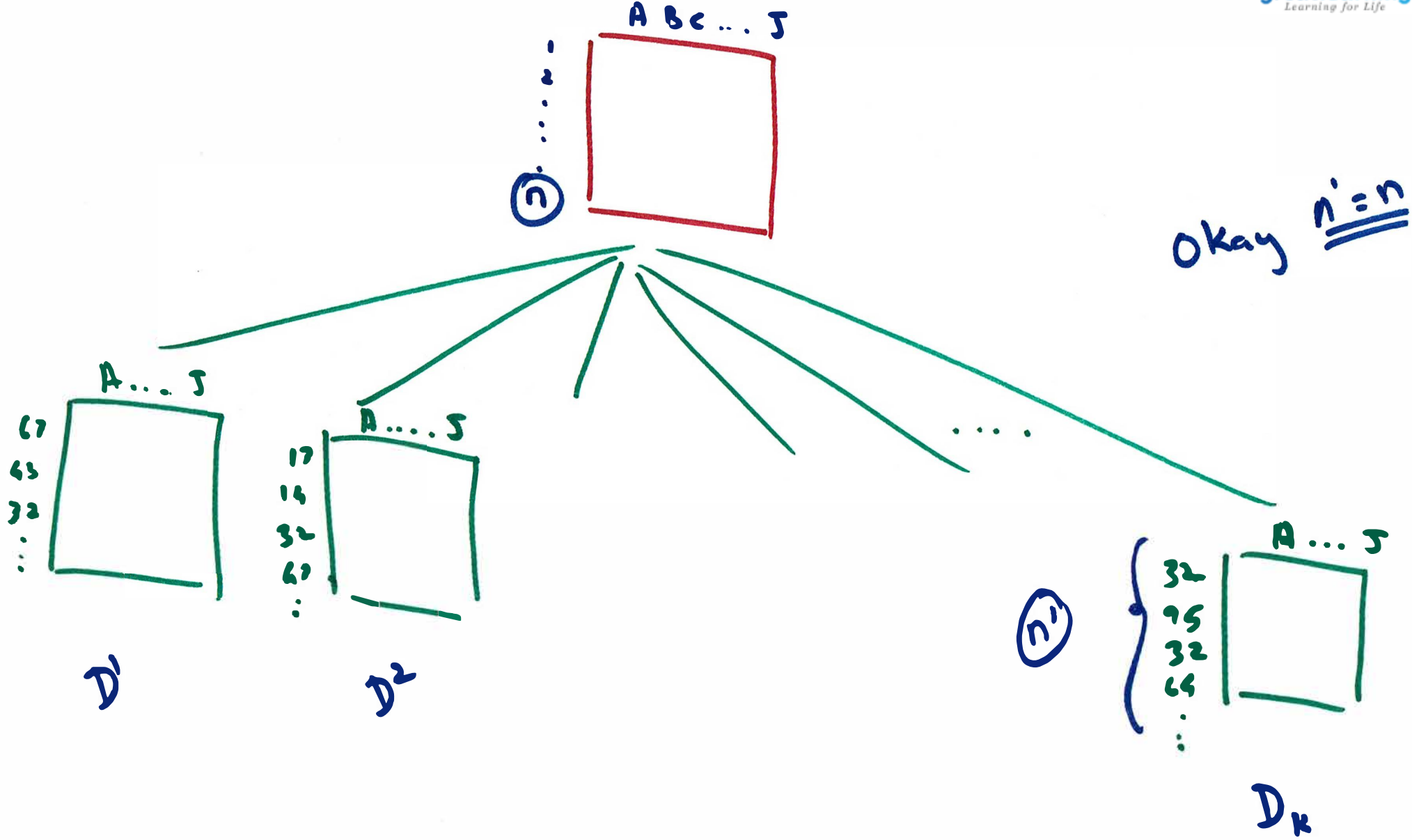

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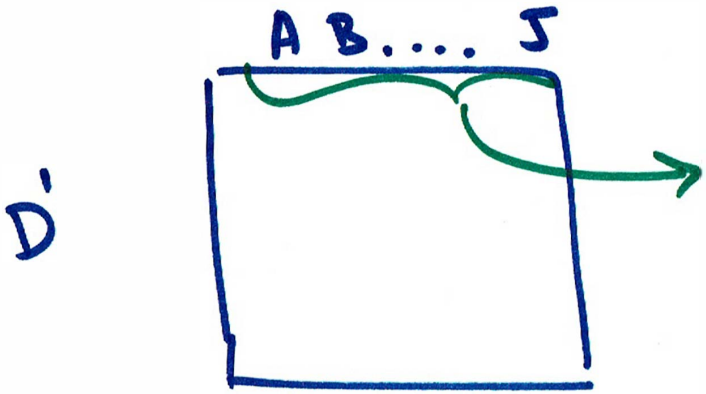

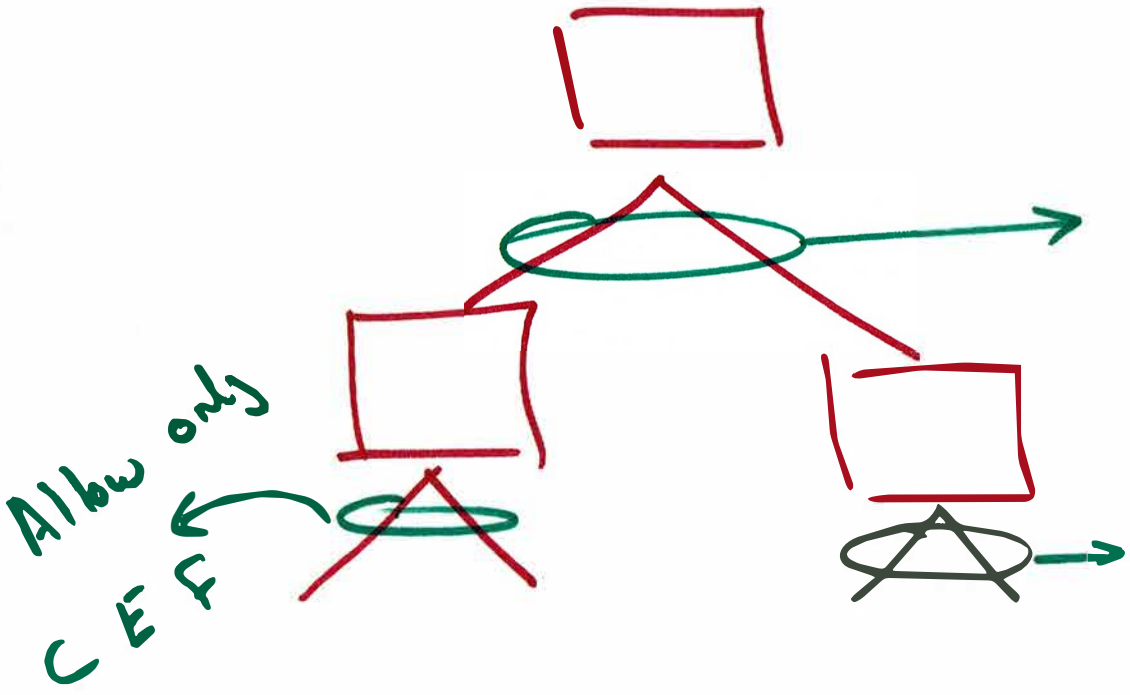

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Random forests

- Random Sampling with replacement
- For each subset build a decision tree. However, only use m randomly pick independent variables for each node's branching possibilities.

  Do not prune
- While predicting:
  - Use each tree to make individual predictions
  - Combine predictions using voting:
    - Means for regression
    - Modes for classification

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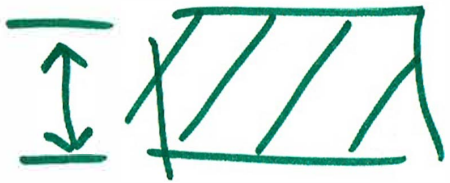
Say $M = 10 \Rightarrow$ A B C D . . . J

① $m = 10 \rightarrow$ high tree correlation



$\leftarrow$ good }

② $m = 2 \rightarrow$ your trees are weak.

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