

INFFOREST Variable Importance on Random Forests

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Abstract

Random forests are powerful predictive models but they lack a built-in method for statistical inference. This paper compares several of the most common methods of performing inference on random forests while presenting a new method, INFFOREST variable importance. On simulated data with multicollinearity, the INFFOREST method is able to show significance for four out of five predictors used to generate the response. Existing methods are tested and performed similarly on the simulated data set. INFFOREST variable importance allows claims to be made about the relationship between a predictor and the response, in the context of the rest of the variables in the model. This sets it apart from the exiting methods and creates some interesting implications.

Dedication

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Chapter 1

Introduction

1.1 Trees and Random Forests

To begin our discussion of trees and random forests, we will first consider the following example using data from a dendrologic study of five orange trees. This study measured two variables for each tree: the age of the tree (recorded in days) and the circumference of the trunk (in cm). These are called, in general terms, the variables recorded by the study. In the dataset below, each column represents a variable and each row represents one set of measurements. There are 2 columns (age and circumference) and 35 rows. The first six rows are displayed in table 1.1.

Let's pretend we are interested in the following question: knowing only the circumference of the orange tree, can we predict the age of the tree? This question can be translated into a formula, or a guess at how the relation between the two variables functions. We often refer to formulas using the following notation:

$$Age \sim Circumference$$

In this formula, circumference is the predictor and age is the response. Suppose we expanded the study to include the height of the orange trees at various stages of development. Now we can consider both the circumference and the height of the tree when we make our predictions of the age. When we have multiple predictors, we add

Table 1.1: The first six rows of the Orange data set

age	circumference
118	30
484	58
664	87
1004	115
1231	120
1372	142

them to the notation in the following way:¹

$$Age \sim Circumference, Height$$

Returning to the original orange tree data set, we can begin to assess the structure in the data set by plotting the data and observing the relationship between the variables in figure 1.1.

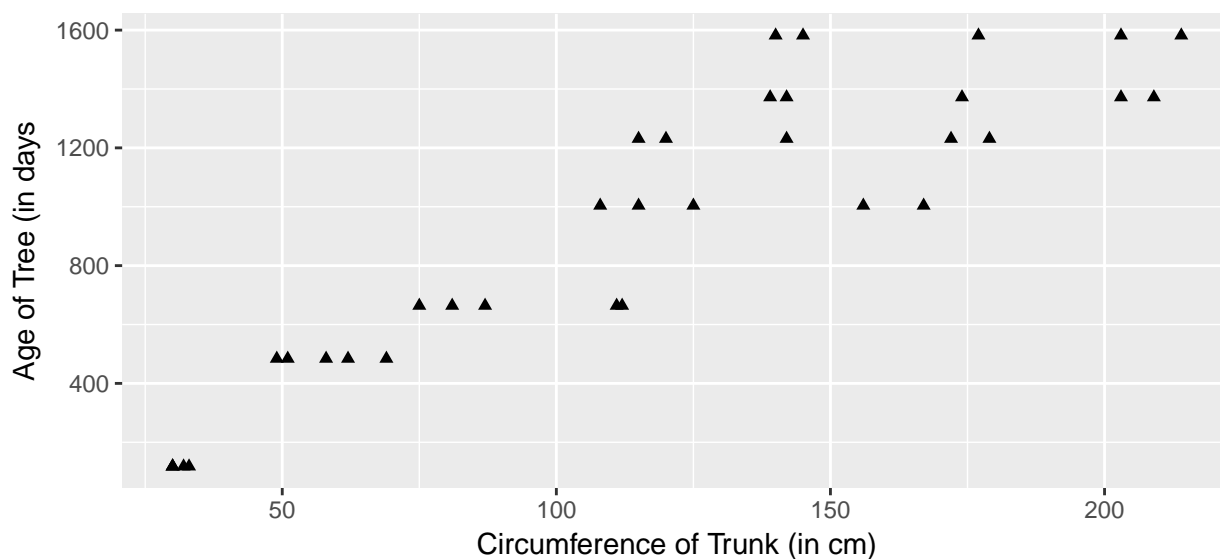


Figure 1.1: The relationship between age and circumference of the trunk of orange trees.

As can be seen in figure 1.1, generally older trees have thicker trunks, and it seems like we are not wrong to suspect that circumference is a good predictor of age. As the data could be reasonably represented by a straight line, we can say that the relationship between trunk circumference and tree age is roughly linear. To create our predictions of age, we fit the formula $Age \sim Circumference$ to a model. A predictive model is, put simply, a systematic way to make our predictions. The most common type of model is the linear model, which creates predictions from a line through the data.

¹Often the notation for multiple predictors is written $Y \sim X + W$ but this assumes an additive, linear relationship between the predictors and the response. This assumption is unnecessary for tree-based models so the notation, $Y \sim X, W$ is used.

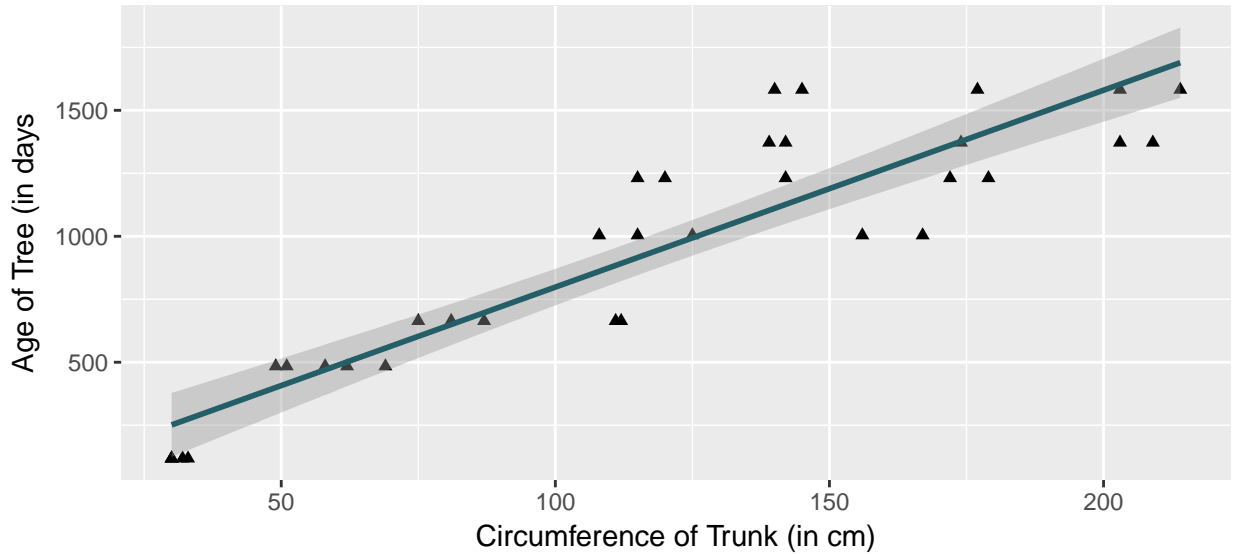


Figure 1.2: A linear model representing $\text{age} \sim \text{trunk circumference}$ in orange trees. The shaded area represents a 95% confidence interval around this line.

As can be guessed from figure 1.2, the linear model works better on certain data than others. The linear model necessitates several assumptions that may not always be appropriate. We'll return to a brief discussion of the assumptions of the linear model later in this chapter.

This paper discusses at length tree-based models. A tree for the formula $\text{age} \sim \text{circumference}$ is similar to the linear model in that it presents a systematic way to make predictions, but the two differ in that the tree is not linear in any fashion. In fact, we can compare the differences between the two models by comparing figures 1.2 and 1.3.

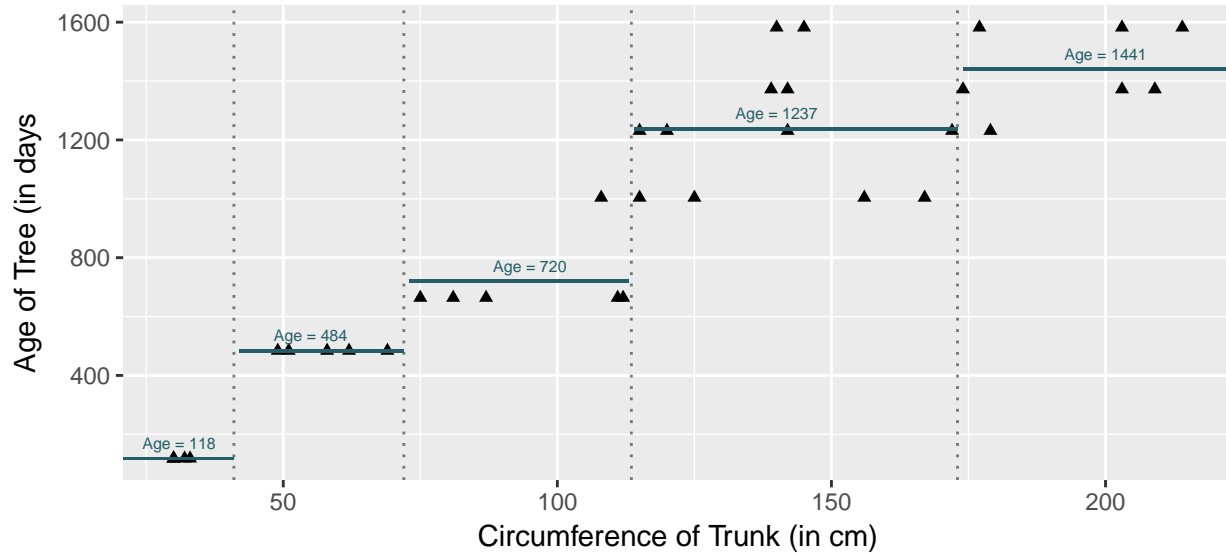


Figure 1.3: A tree modeling the formula $\text{age} \sim \text{trunk circumference}$ first creates partitions on the predictor, seen as vertical lines, and then predicts the value of the response within that partition, seen as text.

When using the linear model, we make predictions in the following way: given a value of X (circumference) the corresponding value of Y (age) on the line is our prediction. The predictions from the tree are gathered similarly: given a value of X (circumference), our prediction is the average value of Y (age) within the partition that X falls into.²

Tree methods get their name from a common way of representing them in higher dimensions, when there is more than one predictor. Figure 1.4 shows this method. In this case, given a new value for circumference, one would start their predictions at the top of the tree and, depending on the value of circumference and the instructions at each intersection or split, one would fall down branch by branch before landing on a prediction for age. If the new value for circumference is less than the value stated at the split, we would move down to the branch on the left. If circumference was more than the value for circumference at the split, we would move down to the branch on the right.

²While any curve can be approximated in a step-wise manner when the number of steps approaches ∞ , a tree model does not converge to the linear model as the number of splits approaches the number of observations, even when the data is linear.

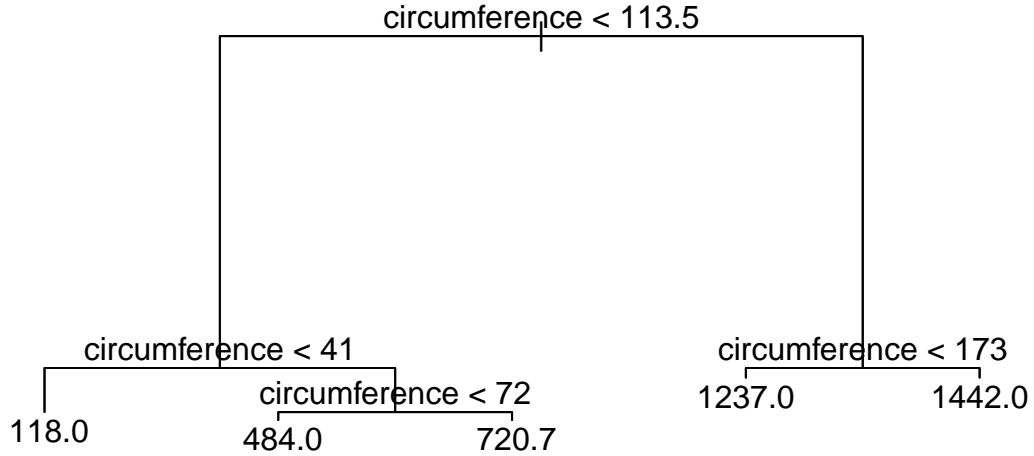


Figure 1.4: A tree representing age \sim trunk circumference in orange trees.

1.1.1 Mathematical notation for trees

Given a data set, D , and a formula $Y \sim X$, where Y and X are columns in D , a tree, T , is a stepwise function from X to Y . X can also be defined as a set of columns in D . Recall, that X is the set of our predictors and Y is our response. In example in section 1.1, the orange trees data is the data set, the ages of the trees make up our response, and the circumferences are our predictor.

$$T : X \rightarrow Y$$

T is created using some sample of the rows of D . This sample is called the *training* set. The predictions or the image of T , are discrete values in the range of Y . We test the prediction accuracy of T using the rows of D that were not in the training set. This is called the *test* set. Often with trees, we sample D by *bootstrapping* the data set. “Bootstrapping” means sampling with replacement. This allows us to have large test and training sets without starting with an extra large data set D . This is valuable because it is more difficult to create good predictive models on small amounts of data relative to the entire population. The orange trees data set is an excellent candidate for bootstrapping, as there are only 35 records from 5 trees in the data set when there are presumably thousands of orange trees in the world at large. Table 1.2 demonstrates a bootstrapped sample of the first six rows of the orange trees data set from table 1.1.

There are many ways to test prediction accuracy of a model, but we will be considering the following two in this paper: MSE and RSS .^[3] MSE is the mean squared error and is defined as:

$$MSE(T, Y, X) = \frac{1}{n} \sum_1^n (Y - T(X))^2$$

Where n is the number of rows in X and Y . RSS is the residual sum of squares error

Table 1.2: The first six rows of the orange trees data set are repeated here (left) with row numbers. The table on the right represent a bootstrapped sample of the original data (left)

age	circumference	row		age	circumference	row
118	30	1	2	484	58	2
484	58	2	3	664	87	3
664	87	3	4	1004	115	4
1004	115	4	6	1372	142	6
1231	120	5	2.1	484	58	2
1372	142	6	6.1	1372	142	6

and is defined as:

$$RSS(T, X, Y) = \sum_1^n (Y - T(X))^2$$

Often MSE and RSS are calculated on the test set to create an estimate of how well the model will be able to predict the outcome of a wholly new observation. Then they are referred to as MSE_{test} and RSS_{test} , respectively.

1.1.2 A brief history of trees

Trees are a convenient way to represent data and assist in decision making. Morgan and Sonquist (1963) derived a way for constructing trees motivated by the specific characteristics of data collected from interviews and surveys. The first difficulty in analyzing this data was that data collected from surveys is mostly categorical, where the observation is that the participant is a member of some discrete group. Some common categorical variables are gender, ethnicity, and education level. Numeric variables, like age, height, and weight are, in general, much easier to work with. On top of this, the data sets Morgan and Sonquist dealt with had few participants (rows) and many variables (columns). To add to their difficulties, there was reason to believe that there were lurking errors in the data that would be hard to identify and quantify. Lastly, many of the predictors were correlated. Morgan and Sonquist doubted that the additive assumptions of many models would be appropriate for this data. They noted that while many statistical methods would have difficulty accurately parsing this data, a clever researcher with quite a lot of time could create a suitable model simply by grouping values of the predictors and predicting that the response corresponding to these values would be an average of the observed responses given the grouped conditions. Their formalization of this procedure in terms of “decision rules” laid the groundwork for future research on decision trees. See figure 1.3 for a visualization of this process.

Later researchers proposed new methods for creating trees that improved upon the Morgan and Sonquist model. Leo Breiman et al (1984) proposed an algorithm called CART (Classification And Regression Trees) to fit trees on various types of data. Torsten Hothorn, Kurt Hornik and Achim Zeileis argue in their 2006 paper, *Unbiased*

Recursive Partitioning: A Conditional Inference Framework, CART has a selection bias toward variables with either missing values or a great number of possible splits. This bias can affect the interpretability of all tree models fit using this method. As an alternative to CART and other algorithms, Hothorn et al. propose a new method: conditional inference trees. The conditional inference trees algorithm is similar to CART in many ways, but a thorough description is beyond the scope of this paper.

In the 1984 textbook *Classification and Regression Trees*, Breiman, Friedman, Olshen, and Stone described their method for creating, pruning, and testing regression trees. There are essentially three steps: one, decide on a variable to split over, two, partition that variable space in two distinct partitions, and three, set our initial predictions for each partition to be mean value of the response according to the observed responses corresponding to the values in the partitions. Recursively, this process is repeated for each new partition until some stopping condition is reached. This is a top down, greedy algorithm that functions by creating as large a tree as possible (Breiman, Friedman, Olshen, & Stone, 1984).

Random Forests are generated by fitting a large number of trees, each on a boosted sample of the data. The crucial difference, however, between the trees in CART and the trees in a random forest, is that at each node in a random forest, only a subset of the predictors are considered as candidates for possible splits. This decorrelates each tree from its neighbors, and limits variability of the whole forest (James, Witten, Hastie, & Tibshirani, 2013).

There is a limit to the predictive capabilities of a single tree as they suffer from high variance. These are further explored in chapter 2. To alleviate this, aggregate methods called forests are often used instead. They function by enlisting the help of many trees, and then by aggregating the responses over all of them. The two most common types of forests are bagged and random forests.

1.1.3 Mathematical notation for bagged and random forests

Given a data set, D , and a formula $Y \sim X$, where Y and X are columns in D , a forest, R , collection of trees from X to Y . As R is a collection of trees from X to Y , it is also a stepwise function from X to Y .

$$R : X \rightarrow Y$$

The trees in a forest are fit using bootstrapped samples of the original data set D . The bootstrapped training set for a tree T is B_t and the corresponding test set is \bar{B}_t . These test and training sets are called the *in bag* set and the *out of bag* set. When the MSE or RSS is calculated for a tree in a forest, it is done on the out of bag set for that tree and called the OOB (out of bag) error. The predictive accuracy of the random forest is the average of the out of bag error across all the trees in the forest. The predictions for the random forest, $R(X)$, are the average prediction of each tree on X .

These are *bagged forests*. *Random forests* are a variation on bagged forests, and the main focus of this paper. There is no difference between bagged and random forests

Table 1.3: Estimated linear coefficients, error, and p-values from the model fit in section 1.1 on the orange tree dataset

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	16.603609	78.1406182	0.2124837	0.8330368
circumference	7.815998	0.6058806	12.9002281	0.0000000

when there is only one predictor in the data set, but, in cases with more than one predictor, the trees are generated in a slightly different way. Usually, to make a split all the predictors are considered. (Recall that splits are rules on certain predictors; rules like “if circumference is less than 113.5 go left, if not go right.” The statement “circumference < 113.5” from figure 1.4 is a split at 113.5 on the variable circumference). If we had a larger version of the orange tree data set that included the heights of each tree, then the tree would always consider both height and circumference as possible candidates for splits. In a random forest on this expanded orange tree data set, it is possible that only one predictor, height or circumference, would be considered at a time. The splitting procedure is discussed at length in chapter 3 and this property of random forests is discussed in chapter 4. For now only a cursory understanding is needed.

1.1.4 Inferential vs Descriptive Statistics

In the earlier sections, we focused on building predictive models, but this paper hopes to use tree-based methods beyond this context. The linear model is a mainstay in social science because it allows for easy and interpretable statistical inference. Return to the orange tree example from section 1.1. The linear model gives us a line with which we can make predictions, but it also gives estimated coefficients and conducts hypothesis tests on the values of the coefficients.

This table provides evidence that not only is trunk circumference a good predictor of age, the relationship between them is the equation of the line:

$$Age = 7.81 \cdot Circumference + 16.6$$

Roughly, for every 1 cm of trunk growth, we would expect the tree to be 7.81 days older. Not only are we provided with a way to describe the relationship between age and circumference, we have conducted statistical tests to make reasonably sure that our estimates, 7.81 and 16.6 in the equation above, are not zero. Inferential claims about the nature of tree age and trunk growth are possible here.

It is important to note the difference between inferential and descriptive statistics. Descriptive statistics describe the data at hand without making any reference to a larger data generating system that they come from. It follows that inferential statistics then make claims about the data generating system given the data. The model in figure 1.4 could be used to make descriptive claims about the orange tree data. For example, given the data we have, we expect a sapling with a trunk circumference less than 41 cm to be 118 days old. However, trees are variable; they are very sensitive to

changes in the data set. It's entirely possible that if we fit this tree on a new sample of the data, the predictions would change. See chapter 2 for more discussion on the variability of trees. Our claims about the relation between circumference and age in young orange trees can only be descriptive as we have not taken into account the variability in gathering them. This paper's aim is to describe a process of making inferential claims using trees and random forests that employs permutation tests.

As stated in the introduction of the *Chronicle of Permutations Statistical Methods* by KJ Berry et al. 2014, there are two models of statistical inference. One is the population model, where we assume that the data was randomly sampled from one (or more) populations. Under this model, we assume that the data generated follows some known distribution. "Under the population model, the level of statistical significance that results from applying a statistical test to the results of an experiment or a survey corresponds to the frequency with which the null hypothesis would be rejected in repeated random samplings from the same specified population(s)" (Berry et al, 2014).

The permutation family of methods, on the other hand, only assumes that the observed result was caused by experimental variability. The test statistics are calculated for the observed data, then the data is permuted a number of times. The statistic is calculated after each permutation to derive a distribution of possible values under some null hypothesis. Then the original test statistic is tested against this distribution. If the observed value is exceptionally rare, then there is evidence that our observation did not come from that distribution.

1.2 Inference on Random Forests

1.2.1 The Problem

Random forests create models with great predictive, but poor inferential capabilities. After Morgan and Sonquist's initial development of decision trees, trees quickly moved to the domain of machine learning and away from statistics. Researchers focused on bettering predictions and improving run times and less on the statistics behind them. In a single tree, descriptive claims may be simple to make, but it is much more difficult to describe the behavior of the whole forest. Inferential statistics with random forests generally falls behind the predictions in importance. This has limited the applications of random forests in certain fields, as to many the question of "why" the data is the way it is is more important than building predictions. There are several means of performing descriptive statistics with random forests that could be interpreted incorrectly as attempting to answer this but without a statistically backed method for performing inference, the use of random forest is limited to prediction-only settings.

1.2.2 Proposed solutions to this problem

Variable importance could be the tree-based analogue to the coefficients of the linear model, in that the variable importance for the predictor X_i in the model for $Y \sim$

X_1, \dots, X_p is the amount of predictive accuracy due to X_i . Breiman proposed a method of permuted variable importance in his paper *Statistical Modeling: The Two Cultures* to answer this problem. Their method compares the variable importance for each variable in a tree-wise manner. For each tree, the permuted variable importance of the variable X_j is:

$$VI^t(X_j) = \frac{\sum_{i \in |\bar{B}_t|} (y - \hat{y})^2}{|\bar{B}_t|} - \frac{\sum_{i \in |\bar{B}_t^*|} (y - \hat{y}^*)^2}{|\bar{B}_t^*|}$$

Where \bar{B}^t is the out of bag sample for tree t , $|B|$ is the number of observations in that sample, \bar{B}_p^t is with X_j permuted, \hat{y} is the predicted outcome, and \hat{y}^* is the predicted outcomes after variable X_j has been permuted. This value is averaged over all the trees. It is important to note that if the variable X_j is not split on in the tree t , the tree-wise variable importance will be 0.

Strobl et al from the University of Munich criticize this method in their 2008 technical report *Danger: High Power! – Exploring the Statistical Properties of a Test for Random Forest Variable Importance*. First, this method has the downside of increasing power with increasing numbers of trees in the forest. This is a more or less arbitrary parameter which we would hope would not affect our importance estimates. Second, the null hypothesis under Breiman and Cutler's strategy is that the variable importance VI for any variable X_j is not equal to zero given Y , the response. Because random forests are most often used in situations with multicollinearity that would make other methods like the linear model difficult, Strobl argues that any variable importance measure worth its salt should not be misled by correlation within the predictors.

The researchers at the University of Munich published a fully fleshed response to the Breiman and Cutler method in 2008, titled *Conditional Variable Importance for Random Forests* that addresses these issues. Strobl et al propose restructuring the Breiman and Cutler algorithm to account for conditional dependence among the predictors. The null hypothesis is that $VI_\beta(X_j) = 0$ given the predictor Y and all other predictors X_1, \dots, X_n . This accounts for interactions between X_j and the other predictors, while preserving the relationship between Y and the remaining predictors.

This paper aims to provide a response to this method. The partitions are made from the random forest corresponding to the formula of $Y \sim X_1, \dots, X_n$ instead of a model of $X_j \sim X_1, \dots, X_n$. This ignores the common situation where if the predictors are correlated enough, then they act as stand ins for each other, so that if one variable is heavily influential in a certain tree at predicting Y , the other variable will be forgotten altogether.

Chapter 2

Simulations and Comparisons

Our goal for this chapter is to compare trees, random forests, and linear models. In this chapter, we will use simulated data instead of the orange data set. One reason for this is theoretical consistency. One hopes that one's results will not be rendered null and void by any misstep in the data collection that comes to light. This also ensures that these simulations can be repeated by later researchers, but, granted, it does not make for the most exciting analysis. For now, consider Y to be our response variable. In the first simulation, V will be the set of our predictors, and V_j to be a predictor in V . The formula will be the same for each model: $Y \sim V$. In our second simulation, our set of predictors will be denoted as X and X_j will be a member of X . The formula in this case is $Y \sim X$. A single row in D_1 will be denoted as v , and a single row in D_2 as x .

2.1 Simulated Data

Random forests excel in predicting outcomes with correlated predictors, although these situations can make it difficult to perform intelligible inference. In a situation in which the correlated predictors are X_1 and X_2 and the formula we're estimating is $Y \sim X_1 + X_2$, it can be difficult to say if X_1 or X_2 is truly the better predictor. To illustrate this idea, compare a few existing methods, and explore methods of inference on tree based models, we will simulate two data sets with different correlation structures. We will focus more on the correlation structure between the predictors than on their relationships with the response and this will be reflected in the simulations.

The first simulated dataset is generated under the same scheme as in (Strobl, Boulesteix, Kneib, Augustin, & Zeileis, 2008). Under this method, the 13 x 1000 data set, D_1 , has 12 predictors, V_1, \dots, V_{12} , where $V_j \sim N(0, 1)$. The first four are block correlated to each other with $\rho = .9$. They are related to Y by the linear equation:

$$Y = 5 \cdot V_1 + 5 \cdot V_2 + 2 \cdot V_3 + 0 \cdot V_4 + -5 \cdot V_5 + -5 \cdot V_6 + 0 \cdot V_7 + 0 \cdot \dots + E, E \sim N(0, \frac{1}{2})$$

Note in table 2.1, the coefficients for V_7, \dots, V_{12} are all zero.

In the last column of table 2.1, the coefficient "beta", refers to the function used to generate the Y values. Although V_4 was not included in the model $Y \sim V_1, \dots, V_{12}$,

Table 2.1: Empirical correlations and coefficients of the variables in the first simulated data set

	V1	V2	V3	V4	V5	V6	V7	y	beta
V1	1.000	0.915	0.908	0.907	-0.034	0.006	0.012	0.839	5
V2	0.915	1.000	0.914	0.914	-0.020	-0.001	-0.001	0.838	5
V3	0.908	0.914	1.000	0.903	-0.017	-0.007	0.007	0.818	2
V4	0.907	0.914	0.903	1.000	-0.002	-0.015	0.023	0.800	0
V5	-0.034	-0.020	-0.017	-0.002	1.000	0.044	0.005	-0.392	-5
V6	0.006	-0.001	-0.007	-0.015	0.044	1.000	-0.005	-0.368	-5
V7	0.012	-0.001	0.007	0.023	0.005	-0.005	1.000	0.004	0

its strong correlation with more influential predictors V_1, \dots, V_3 ensures that it still shows a strong, empirical linear correlation with Y . A linear model would likely *overstate* the effect of V_4 on Y .¹²

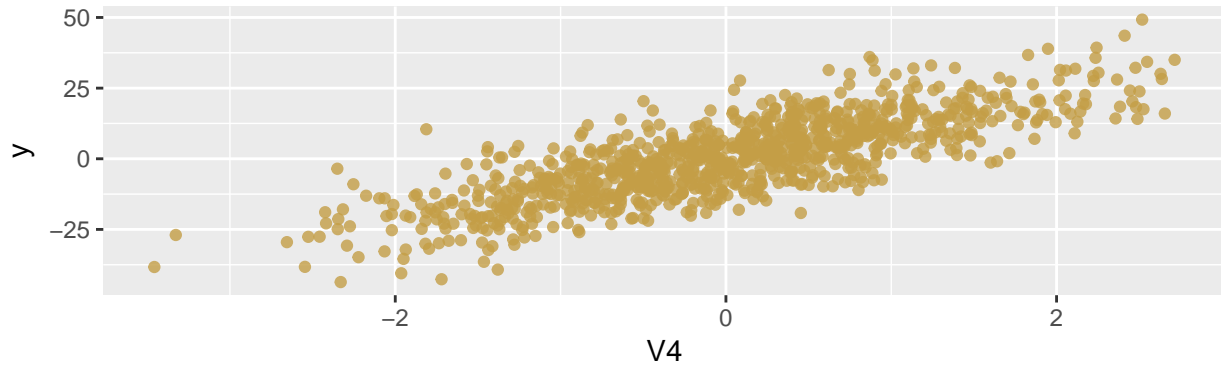


Figure 2.1: Relation between V_4 and Y . This relation has empirical linear correlation = .789

¹A brief note on uncertainty is needed here. It's true that in this setting we can say that V_4 is actually unimportant to understanding Y , but in situations with real data this is profoundly more difficult to parse. Often like in the social science situations that Morgan and Sonquist encountered, the real relationship between correlated predictors is complicated and often there is some theoretical backing or other insight that is gained to include variables that may not be important to the model.

²Another point that could be said is that, no V_4 is not unimportant, V_1, V_2 , and V_3 are just stand ins for the real star, V_4 , as they are nearly the same ($\rho \sim 1$). Then the real relationship represented here is $Y \sim (5 + 5 + 2) \cdot V_4 + -5 \cdot V_5 + -5 \cdot V_6 + -2 \cdot V_7$. This model is not unsuccessful in capturing the structure of the data, and this is typically the practice used to model data with highly correlated predictors. If this seems philosophically satisfying to you, the rest of this thesis may seem a bit inconsequential.

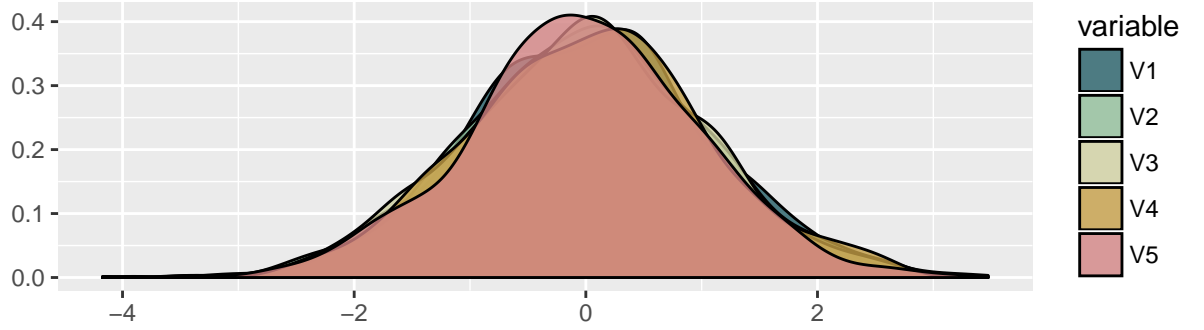


Figure 2.2: Empirical densities for V1 through V4

The densities of V_1, \dots, V_4 in figure 2.2 are all very similar due to the way they were generated. D_1 represents the case where some of the predictors are linearly correlated with each other, but that is not the only possible correlation structure. The data set D_2 is simulated similarly to D_2 in that D_2 contains twelve predictors and one response variable. The first four variables are generated in the following way:

$$X_1 \sim N(0, 1)$$

$$X_2 = \log(X_1) + E, E \sim N(0, 1)$$

$$X_3 = \log(X_2) + E, E \sim N(0, 1)$$

$$X_4 = \log(X_4) + E, E \sim N(0, 1)$$

This simulation scheme leads to the first four variables having an obvious relationship between each other, but relatively low linear correlations, as seen in figure 2.3. Predictors are sampled by $X_5, \dots, X_{12} \sim N(0, 1)$. The Y values are generated according to the following formula:

$$Y = 5 \cdot (X_1)^2 + 5 \cdot (X_2)^2 + 2 \cdot (X_3)^2 + 0 \cdot X_4 + -5 \cdot X_5 + -5 \cdot X_6 + 0 \cdot X_7 + 0 \cdot \dots + E, E \sim N(0, \frac{1}{2})$$

Table 2.2: Empirical correlations and coefficients of the first seven predictors and the response using the second simulated dataset

	X1	X2	X3	X4	X5	X6	X7	y	beta
X1	1.000	0.013	0.044	0.002	-0.012	-0.012	-0.044	-0.003	5
X2	0.013	1.000	-0.520	-0.272	0.073	0.004	0.006	-0.697	5
X3	0.044	-0.520	1.000	-0.004	0.030	-0.013	0.023	0.271	2
X4	0.002	-0.272	-0.004	1.000	-0.031	0.022	-0.002	0.352	0
X5	-0.012	0.073	0.030	-0.031	1.000	0.010	-0.030	-0.099	-5
X6	-0.012	0.004	-0.013	0.022	0.010	1.000	-0.088	-0.022	-5
X7	-0.044	0.006	0.023	-0.002	-0.030	-0.088	1.000	0.013	0

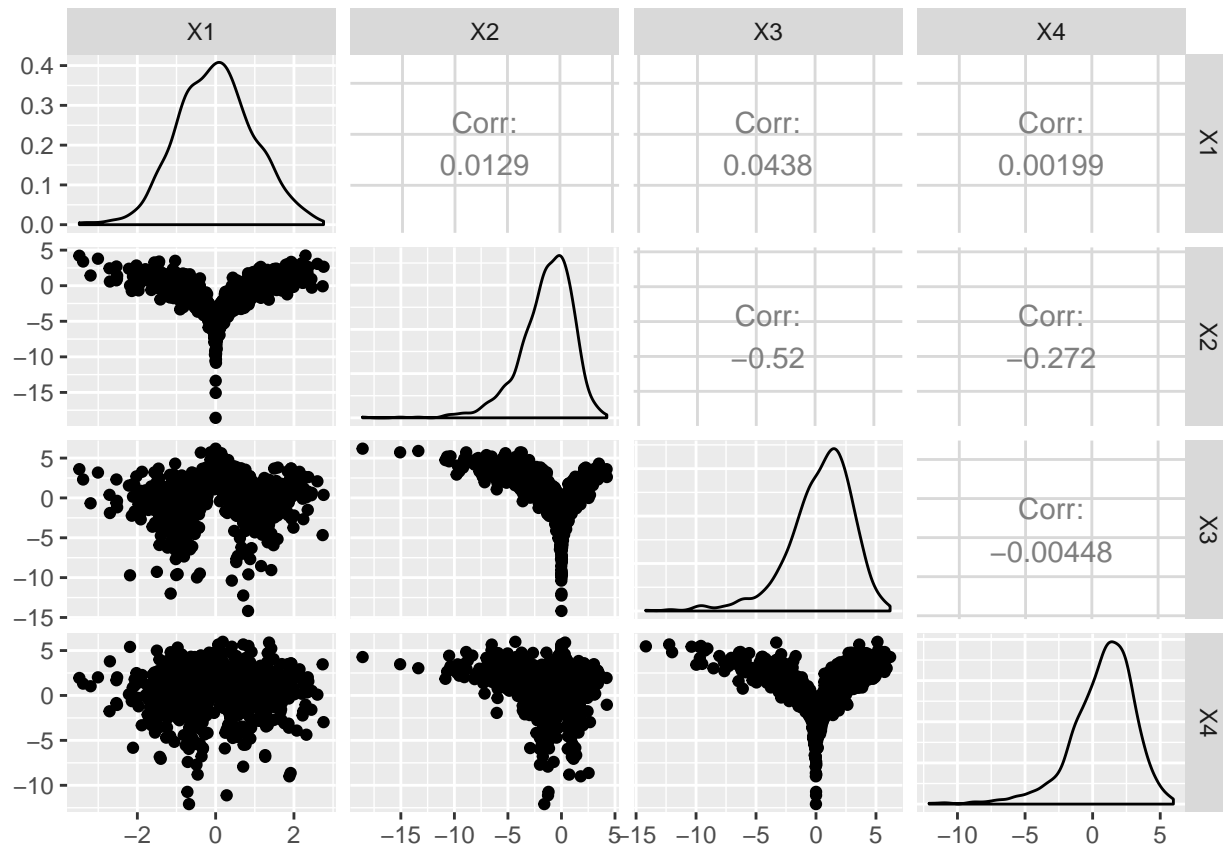


Figure 2.3: Correlation structure of the first four variables in D_2

The correlation structure in D_2 is much more difficult to capture with a single line. The relationships between the first four predictors form striking, symmetrical scatter plots in figure 2.3. This information is considered again in table 2.2, where the empirical correlations of the first seven variables are presented along with their observed correlations with Y and their simulation coefficients.

2.2 Models and Comparisons

CART: Regression Trees

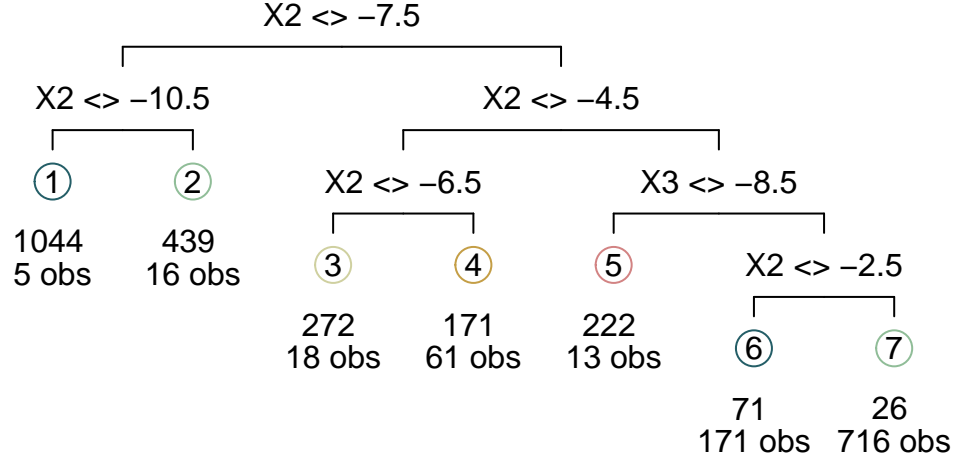


Figure 2.4: CART representing $Y \sim X$, from D_2

The CART tree representing the model $Y \sim X$ in figure 2.4 is easy enough to understand. Starting at the very top of the tree, predictions can be made based on the values of the leaves (or ending nodes) given the requirements of the path to get there. Trees can be quite variable, so to get a better idea of the differences between the methods let's run a simulation. This simulation scheme will take advantage of the non linearity present in D_2 .

Algorithm 1 Simulation Scheme 2.1

- 1: **for** $i \leq 1000$ **do**
 - 2: Randomly sample $\frac{2}{3}$ of the observations in D_2 to a training set, $D_{2,train}^i$. The other observations, $x \in D_2, x \notin D_{2,train}^i$ form the testing set $D_{2,test}^i$
 - 3: Fit a tree, T^i , to the data under the model $Y \sim X_1, \dots, X_2$ using the observations in D_2^i
 - 4: Calculate the MSE_{test} of the model using the equation: $MSE_{test} = \frac{1}{n} \sum (y_j - \hat{y}_j)^2$
 - 5: **end for**
-

Note that n is the number of observations in $D_{1,test}^i$, $y_j \in D_{2,test}^i$, $\hat{y}_j \in T^i(D_{2,test}^i)$ for $1 \leq j \leq n$. This produces one distribution of MSE_{test} for CART. This simulation scheme will be repeated for the linear model and the random forest and the MSE_{test} distributions are compared in figure 2.5.³ Note that the scales on the x-axis are drastically different for each of these models. The MSE_{test} distribution for the

³Usually, of the procedure described in Simulation Scheme 2.1, the random forest test error is estimated using the out of bag error for the forest. We use the same method for estimating prediction error for random forests as we do for CART and the linear model so that the results are as comparable as possible.

random forest has such low variance, and low MSE_{test} it would be difficult to display it on the same plot as the other two.

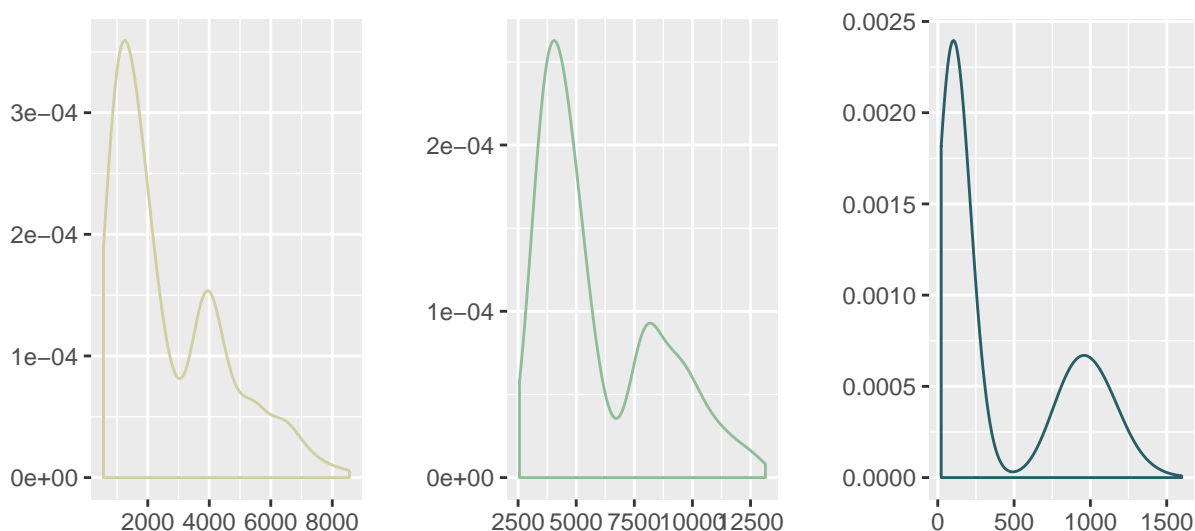


Figure 2.5: The simulated MSE distributions of CART, linear model, and the random forest on D2

The linear model is characteristically less flexible and less prone to over-fitting than either of the tree-based methods, CART and random forests, and has a MSE_{test} distribution that is quite peaked. CART is flexible and suffers from high variance. The random forest models perform much better on average than either the CART or the linear model, due to both the non-linear relationships between Y and the predictors and the random forest's ability to decorrelate each of the trees by restricting the variables available on each split. See chapter 3 for more discussion on the enforced heterogeneity of trees in the random forest. As MSE_{test} is a test of *predictive* accuracy it is not surprising that the random forest performed admirably. On a certain level, that is what they are designed to do. The linear model is not always popular in predictive situations but it is ubiquitous in inferential ones.

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