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What if instead of using a single algorithm, we use multiple ones together? Is it even possible? Yes, it is. random forest does that. It is called **model ensembles**.

In the simplest technique called **bagging**, we take many training sets from the population, build a separate prediction model using each training set, and average the resulting predictions.

Random forest provides an improvement over **bagged** **trees**. While building a number of decision trees, each time a split in a tree is considered, a random sample of m (< p) predictors is chosen from the set of p predictors. Random forest differs from bagging in the choice of predictor subset size m.

In **boosting**, decision trees are built sequentially i.e. each tree is grown using information from previously grown trees unlike in bagging where we create multiple copies of original training data and fit separate decision tree on each. In boosting, each tree is fitted on modified version of the original data set.

In **stacking**, the outputs of individual classifiers become the inputs of a higher-level learner that figures out how best to combine them.