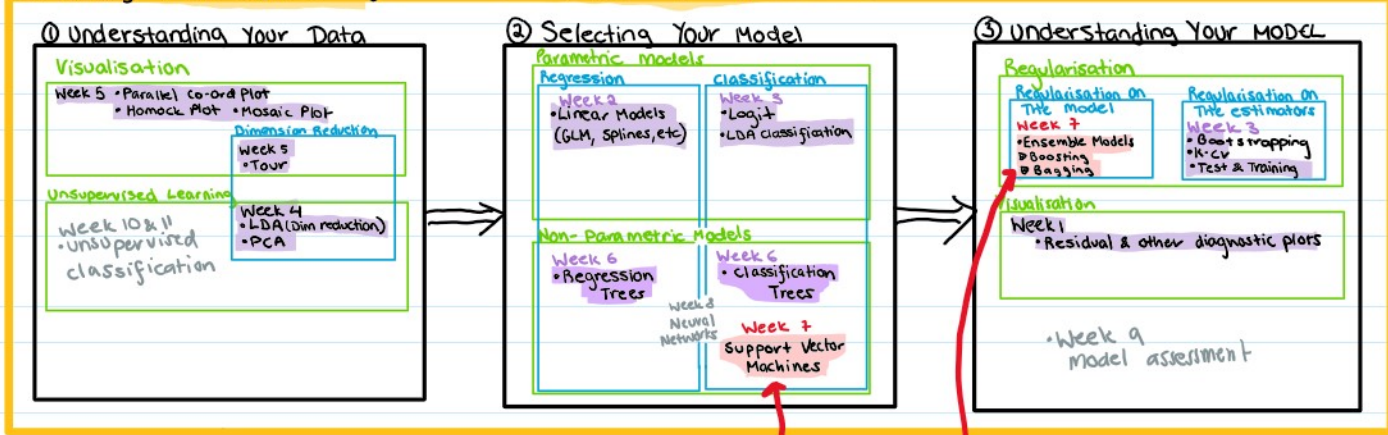


The Big Picture

① Things that influence your Bias and Variance trade off (Week 1)



We are here and here

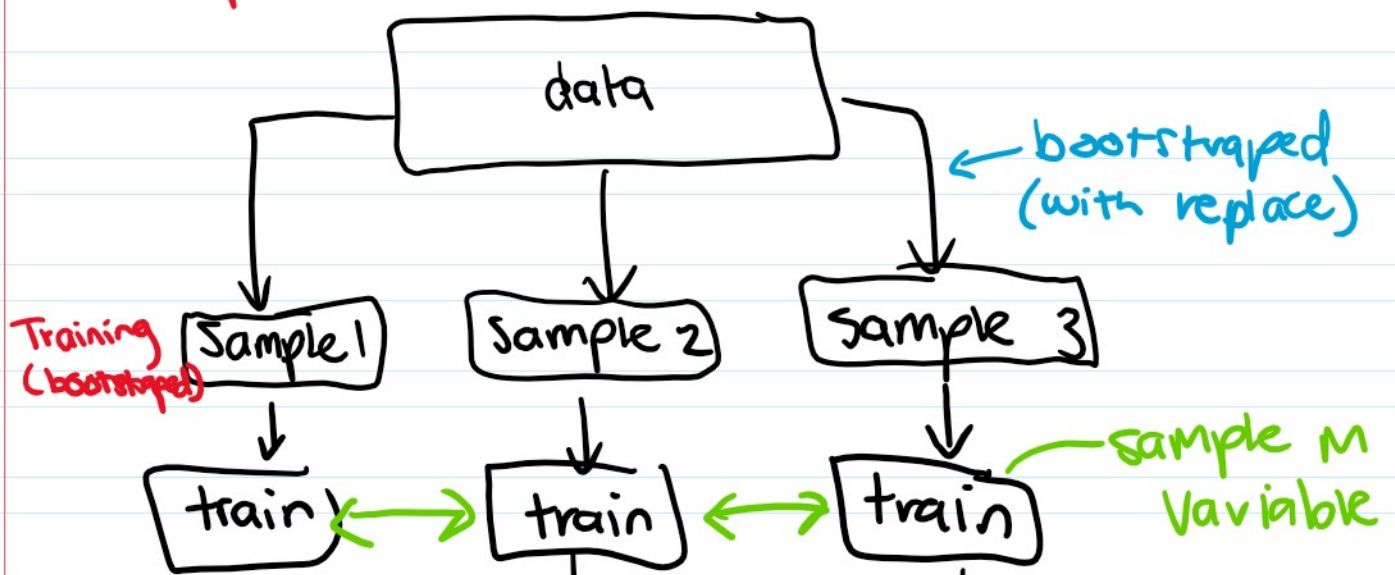
Random Forests.

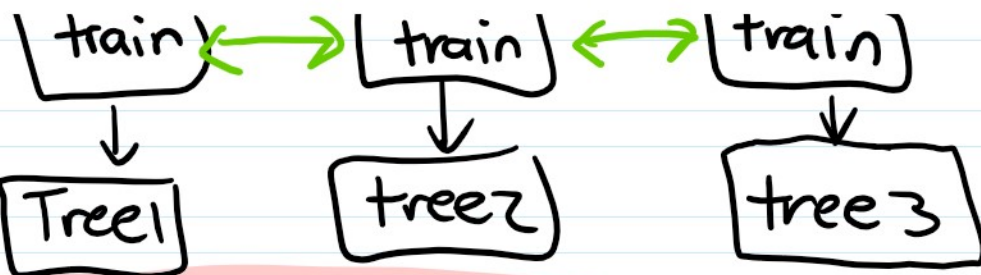
Issues.

① Variance Average over a bunch of trees.
(Bootstrapping)

② Correlated trees. Select from a subset of m variables at each split.

Example.





Variable

Test
set
(OOB)



Obs 1 : $\frac{1}{2}$ Tree 1 pred + $\frac{1}{2}$ tree 2 pred

Obs 2 :