

Random Forest Intuition

STEP 1: Pick at random K data points from the Training set.



STEP 2: Build the Decision Tree associated to these K data points.



STEP 3: Choose the number N_{tree} of trees you want to build and repeat STEPS 1 & 2



STEP 4: For a new data point, make each one of your N_{tree} trees predict the value of Y to for the data point in question, and assign the new data point the average across all of the predicted Y values.