estimating the Importance of each predictor:

→ Denoted by $\hat{e}$ the <u>OOB</u> estimate of the loss when using original training set, D.

→ For each predictor $*p$ where $p \in \{1, ..., k\}$

  – Randomly permute p^{th} predictor to generate a new set of samples $D' = \{(y_i^{\neq}, x_i'), ..., (y_N, x'_N)\}$

  – Compute <u>OOB</u> estimate $\hat{e}_k$ of prediction error with the new samples.

→ A measure of Importance of predictor $*p$ is $\hat{e}_k - \hat{e}$, the Increase in error due to random perturbation of pth predictor.