4033/5033: Final Project Proposal

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1 Problem Statement

This work focus on the commonly used Random Forest algorithm [3], and modify it to properly treat measurement uncertainties. RF is mostly used for classification and regression as a supervised algorithm [4][2][8][7][6][5][9][11], but it can also be used for unsupervised learning [1][10]. In general, this project is a correction on Random Forrest, which applies uncertainty to both input features and labels assigned to samples, and treats with features and labels as a random distribution.

2 Methodology

The PRF method presented here is an RF-based classification algorithm meant to improve the classic RF's prediction capabilities. This is completed by taking into account the input data's uncertainties and using their informative content.

3 Data Preparation

One of these datasets will be used:

- 1. synthetic dataset with two classes and 10000 samples is used. 5,000 samples are used for the training and 5,000 samples are used for testing. Using scikit-learn, we created synthetic classification data.
- 2. Titanic Dataset
- 3. House Prices Dataset

4 Evaluation Plan

Four noise models are examined to test the strength of the PRF in noisy datasets.

- 1. Noise in the labels
- 2. Noise in the features (simple case)
- 3. Noise in the features (complex case)
- 4. Different noise characteristics in the training and the test sets.

References

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