

Fig. 5.10: Sampling results (Top row) Densities learned from hundreds of training points, via density forests. (Bottom row) Random points generated from the learned forests. We draw 10,000 random points per experiment (different experiments in different columns).

a simple algorithm produces good results both for simpler, Gaussian-mixture distributions (figs. 5.10a,b) as well as more complex densities like spirals and other convolved shapes (figs. 5.10c,d,e).

5.6 Dealing with non-function relations

Chapter 4 concluded by showing shortcomings of regression forests trained on inherently ambiguous training data, *i.e.* data such that for a given value of x there may be multiple corresponding values of y (a relation as opposed to a function). This section shows how better predictions may be achieved in ambiguous settings by means of density forests.

5.6.1 Regression from density

In fig. 4.10b a regression forest was trained on ambiguous training data. The corresponding regression posterior p(y|x) yielded a very large uncertainty in the ambiguous, central region. However, despite its inherent ambiguity, the training data shows some interesting, multi-modal structure that if modelled properly could increase the prediction confidence