1. Fit model on training set using ensemble method like random forests.

2. Fit model to test set. Get estimates for each sample from each tree. Calculate mean and variance of each estimate.

3. Construct new y matrix consisting of original y, mean, and 1/variance, which is alpha in Rob's notation.

4. Either estimate λ from GCV or use Rob's node specific λ. The node specific λ is $\sigma_z^2/(n\bar{\alpha}(c_\nu - \hat{\bar{Z}})^2)$. Estimate c_ν as the node specific mean and σ_z^2 as the node specific variance. Then n is the number of samples in the node, $\bar{\alpha}$ is the average of the αs in the node, and $\hat{\bar{Z}}$ is the average of the ensemble estimates in the node.