

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  $1/\text{variance}$ , which is  $\alpha$  in Rob's notation.
4. Either estimate  $\lambda$  from GCV or use Rob's node specific  $\lambda$