

RandomForest Algorithm.

- Random Forest is type of machine learning algorithm based on ensemble learning. Ensemble learning is a type of learning where we joint different type of algorithm or same algorithm multiple times to form more powerful prediction model.
- Random Forest combines multiple algorithm for the same time that means multiple decision tree resulting in forest of tree hence the name of random forest.
- Random forest algorithm can be used for both regression and classification task.
- Random Forest has variety of applications, such as recommendation engine, image classification and feature selection.
- It can be used for classify the loyal loan applications, identify fraudulent activity and predict diseases. It lies at the base of Boruta algorithm, which select the important features in the dataset.
- In the random Forest, The tree will work on the same or different algorithm simultaneously for same dataset on the same or different classes and then finally combine their result and monitoring its result by different techniques:-
- In that we will be use the majority voting technique and averaging based on that we will be make final class.
- Collection of the trees = Forest
- For the classification whoever given output will give us more vote or popular that would be final result or final feature.
- For the regression we will consider the average of all the tree output.

How the Random Forest Algorithm work ?

- So, technically it is an ensemble learning based on the divide and conquer approach and it divides the decision trees in so many decision trees then it finally combines those trees and then it's do the ensembling based on the outcome of the those trees.
- The collection of decision tree classifier is known as forest.
- Individual decision tree are generated based on attribute selection indicator which is also feature and based on the attribute selection measures (gini ratio, gini index, information gain) based on those it makes the forest of the trees and each tree depends on the independent random sample..
- In the classification problem each tree vote and most popular class is chosen as final result.
- In the case of the regression, average of all tree output is result consider as final result.
- Simple and powerful as compare other non-linear classification.

Steps Of RandomForestClassifier or Regressor

- Select the random sample from the given datasets.
- Construct the decision tree for each sample and get a prediction result from each decision tree.
- Perform a vote for each predicted result.
- Select the prediction result with most votes as final prediction.

Important Feature For Classification.

- RandomForest can identify even single important in our datasets. RandomForest offer these selection indicators.
- RandomForest uses the Gini Importance or mean decrease in impurity (MDI) to calculate the importance of each feature. Gini important is also known as the total decrease in node impurity. This is how the model is fit or accuracy decreases when you drop a variable. The larger decrease the more significant variable is. Here, the mean decrease is a significant parameter for variable selection. The Gini index can describe the overall explanatory power of the variables.
 - RandomForest is the the algorithm calculate the contribution each feature in prediction by using the feature importances_.
 - This helps to get the relevance of the datasets features.

Random Forests Vs Decision Trees

- Random Forest is set of multiple decision tree.
- Decision tree is makes the low biased and high variance prediction
- Whereas the RandomForest create the low biased and low variance in the prediction.
- It uses the parallel RandomForest and each tree get the data in sample which include some sort of columns and rows and then make the prediction with replacement.
- Deep decision tree may suffer from overfitting, but random forest prevents overfitting by creating trees on random subsets.
- Decision trees are computationally faster.
- Random forest is difficult to interpret, while a decision tree is easily interpretable and can be converted to rules.
- Under the presence of the outliers the model of decision tree got overfitted but RandomForestClassifier will not overfit the model under the presence of the outliers because it is robust to the outliers.

Advantages of the Decision Tree.

- RandomForest is slow in prediction and it has multiple decision trees because in the lot of decision trees are working together and that's it takes the lot of time for prediction or we can say it is time consuming.
- This model is difficult to interpret if we compare to the other model.