RF out-of-bag samples

Validation sets for free!

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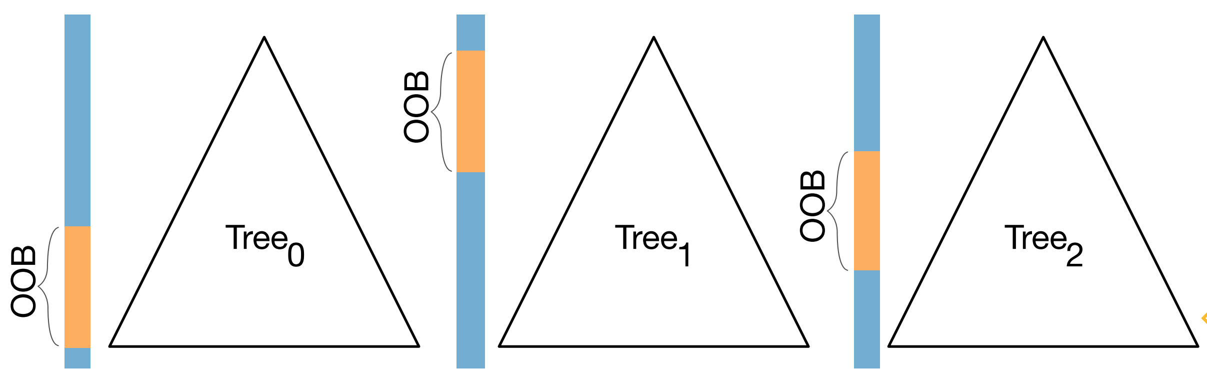
RF's have built-in out-of-bag validation set

- RFs have a major advantage over other models: OOB metrics
- Each tree is trained on ~63% of data, leaving 37% OOB
- The OOB record subsets available to each tree are different
- It’s an excellent estimate of the validation error
- Stick with OOB unless time-sensitive data or, if using sklearn, default score() is not suitable
- Not having to process training and validation sets separately is a huge productivity win (assuming significant feature engineering)



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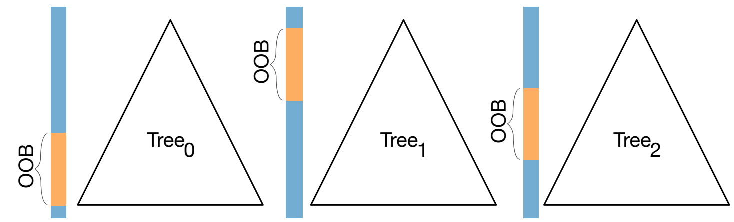
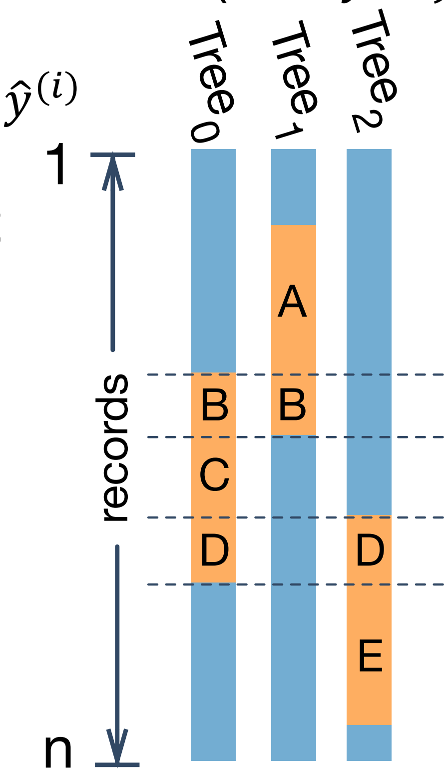
Computing OOB predictions



- Get $\hat{y}^{(i)}$ by averaging estimates from trees not trained with $(x^{(i)}, y^{(i)})$
  - Image to right; blue is training set, OOB orange
  - Trees from same labeled OOB region of $x^{(i)}$ used to get $\hat{y}^{(i)}$
  - Must find all trees not trained on $x^{(i)}$
  - E.g., compute $\hat{y}^{(i)}$ for **B** region using Trees 0, 1 but not 2
  - No OOB error estimate is possible for unlabeled regions
- Do not compute OOB prediction errors for per tree!
- Average OOB predictions to get $\hat{y}$ then compute metric on predicted $\hat{y}$ vector as usual
- Each tree has lots of noise, so OOB error from one tree would be very high
- Algorithms for regression and classification shortly



OOB continued

- OOB error might slightly overestimate test set error. Why?
  - OOB samples are not predicted with all trees in forest whereas test set uses whole forest, which presumably has lower noise/variation [1]
- Some research suggests OOB overestimates error for binary classification https://journals.plos.org/plosone/article?id=10.1371/journal.pone.0201904
- OOB metrics don’t affect training, just gives metric
- OOB not to be used with time-sensitive data sets. Why not? Validation set for time-sensitive data can't be split randomly

[1] For n<<p case, see paper https://file.scirp.org/Html/9-1240025_8072.htm

When OOB error is lower than validation

- Maybe the validation set is drawn from a different distribution than the training set or it's a time-sensitive data set (or we didn't extract the validation set properly)
- Or, the model is overfit to the data in the training set, focusing on relationships that are not relevant to the test set
  - E.g., dropping SalesID transaction ID from training set improved our RF model as SalesID never seen in valid set but predictive in training set
- (Sometimes the validation score is a bit better or worse than the OOB score, due to random fluctuations caused by the inherent randomness of RF construction)

OOB regression scoring

- For each tree t in RF, get predictions for all of t's OOB records
- Filter out records not in any tree's OOB set (in all training sets)
- Get weighted average, $\hat{y}_{oob}$, of all predictions for each record across trees that did not train on that record
- Compare $\hat{y}_{oob}$ to y to get R^2

OOB classification scoring

- For each tree t in RF, count how many y values are in the k classes for leaves associated with each OOB record of t
- Filter out records not in any tree's OOB set (in all training sets)
- Predict the majority to get $\hat{y}_{oob}$ for each record across trees that did not train on that record
- Compare $\hat{y}_{oob}$ to y to get accuracy

OOB regression scoring algorithm

Algorithm: $oob\_score_{regr}(RF,\ X,\ y)$

Let $oob\_counts[i] = 0\ \forall$ records $i = 1..|X|$ $(Num\ obs.\ in\ all\ leaves\ reached\ by\ X[i])$

Let $oob\_preds[i] = 0\ \forall$ records $i = 1..|X|$ $(Predictions\ for\ X[i]\ weighted\ by\ leaf\ size)$

foreach $t \in RF$ **do**

$leafsizes = |t.leaf(X[t.oob])|$ $(Num\ samples\ in\ leaf\ reached\ by\ each\ X)$

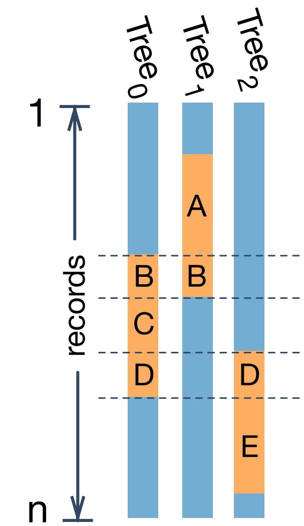
$oob\_preds[t.oob]\ {+}{=}\ leafsizes \otimes t.predict(X[t.oob])$

$oob\_counts[t.oob]\ {+}{=}\ leafsizes$

end

$$oob\_avg\_preds = \frac{oob\_preds[oob\_counts > 0]}{oob\_counts[oob\_counts > 0]}$$

return R^2 $score\ for\ (y[oob\_counts > 0], oob\_avg\_preds)$



Assumes each tree collects OOB sample indexes during fit()

OOB classification scoring algorithm

Algorithm: $oob\_score_{class}(RF,\ X,\ y)$

Let $oob\_counts[i] = 0\ \forall$ records $i = 1..|X|$ (*Num trees w/predictions for X[i]*)

(*Create 2D matrix tracking vote counts per class for each X[i]*):

Let $oob\_preds[i,k] = 0\ \forall$ records $i = 1..|X|, k = 1..|unique(y)|$

foreach $t \in RF$ **do**

  $leafsizes = |t.leaf(X[t.oob])|$ (*Num samples in leaf reached by each OOB X*)

  $tpred = t.predict(X[t.oob])$

  $oob\_preds[t.oob, tpred] \mathrel{+}= leafsizes$ (*count weighted class votes*)

  $oob\_counts[t.oob] \mathrel{+}= 1$ (*track num trees used for each OOB X*)

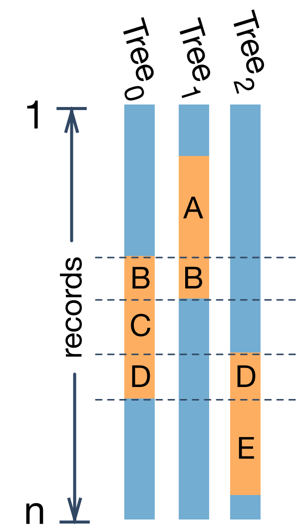
end

for i *such that* $oob\_counts[i] > 0$ **do**

  $oob\_votes[i] = \arg\max_k oob\_preds[i,k]$

end

return *accuracy of* $y[oob\_counts > 0] = oob\_votes$



Assumes each tree collects OOB sample indexes during fit()

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