Random Forests

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Random Forests is becoming a popular algorithm for classification and regression, in part because it does not have many tuning parameters and often works quite well "off the shelf". At the time of his death, Breiman and I were working on a paper describing the ways in which Random Forests can be used to help understand data. In this talk, I will present these ideas and examples as well as some more recent work and future plans. Topics will include variable importance, class weights, proximities and visualization.