

Kolloquium „Statistische Methoden in der empirischen Forschung“

Wann: 23. November 2021, 17:00 – 18:30 Uhr

Wo: Online

Random Forests: Myths and Facts

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Random forests rarely win prediction challenges. However, if implementation time and/or computing time are taken into account they are hard to beat. Random forests work well without tuning and on high dimensional data and they are interpretable. These and other claims are very common in the literature about random forests, but are they facts or just myths? In this talk, I will analyze common claims about random forests and evaluate their degree of truth.