## Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, Feb. 17, 2022
TIME:	1:15pm – 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Shaofei Zhao, Binghamton University
TITLE:	Unbiased measurement of feature importance in tree-based methods

## **Abstract**

In this article, the authors proposed a modification that corrects for split-improvement variable importance measures in Random Forest and other tree-based methods. These methods have been shown to be biased towards increasing the importance of features with more potential splits. The authors showed that by appropriately incorporating split-improvement as measured on out of sample data, this bias can be corrected yielding better screening tools.

From:

 $https://www2.math.binghamton.edu/-\textbf{Department of Mathematics and Statistics, Binghamton}\\ \textbf{University}$ 

Permanent link:

https://www2.math.binghamton.edu/p/seminars/stat/220217

Last update: 2022/02/05 00:57

