

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.

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