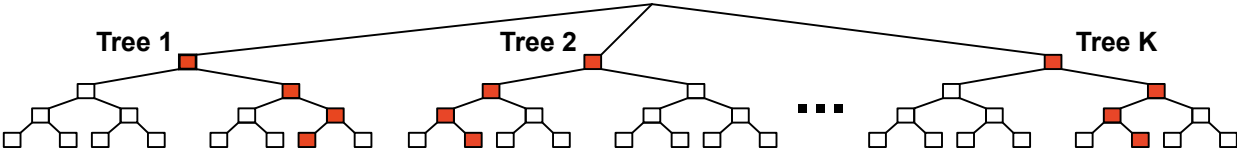


Predictors x_i at time t

$$(x_1, x_2, \dots, x_p)_t$$



Tree predictions

$$y_{t,1}$$

$$y_{t,2}$$

$$y_{t,K}$$

$$\bar{y}_t$$

Random Forest prediction