Artificial Intelligence ——Decision Trees 1

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分类

- 预测离散型变量
  - classify objects (construct a model) based on the training set and the class labels in a classifying attribute and then use the rules to classify new objects.
- 典型应用
  - Target marketing (电子商务)
  - Credit approval (银行/金融)
  - Medical diagnosis (健康医疗)
  - Fraud/Intrusion detection (互联网)

建模阶段

- **Model construction**: describing a set of predetermined classes (类别)
  - Each object/sample is assumed to belong to a predefined class, as determined by the class label attribute
  - The set of objects/samples used for model construction is training set (训练数据集)
  - The constructed model can be represented as classification rules, decision trees, or mathematical formula (kNN, NB, …)

预测阶段

- **Model usage**: for classifying future or unknown objects
  - Estimate *accuracy* of the model
    - The known label of test sample is compared with the classified result from the model
    - Accuracy rate is the percentage of test set samples that are correctly classified by the model; 注意“欠拟合”与“过拟合”
  - If the *accuracy* (多评测指标) is acceptable, use the model to classify objects whose class labels are not known (用于测试数据)

评测指标

- 准确率
- 速度
  - time to construct the model (training time)
  - time to use the model (prediction time)
- 鲁棒性
  - handling noise and missing values
- 可扩展性
  - efficiency in disk-resident databases
- 可解释性

评测指标

评测指标

决策树

- A flow-chart-like tree structure
- 中间节点：表示基于某个属性进行训练数据集的划分，中间节点中指明该属性的取值
- 分支：用于展示某种划分方式的输出
- 叶子节点：表示按照当前分支得到的训练数据的类分布（class distribution）

决策树

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31…40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31…40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31…40	medium	no	excellent	yes
31…40	high	yes	fair	yes
>40	medium	no	excellent	no

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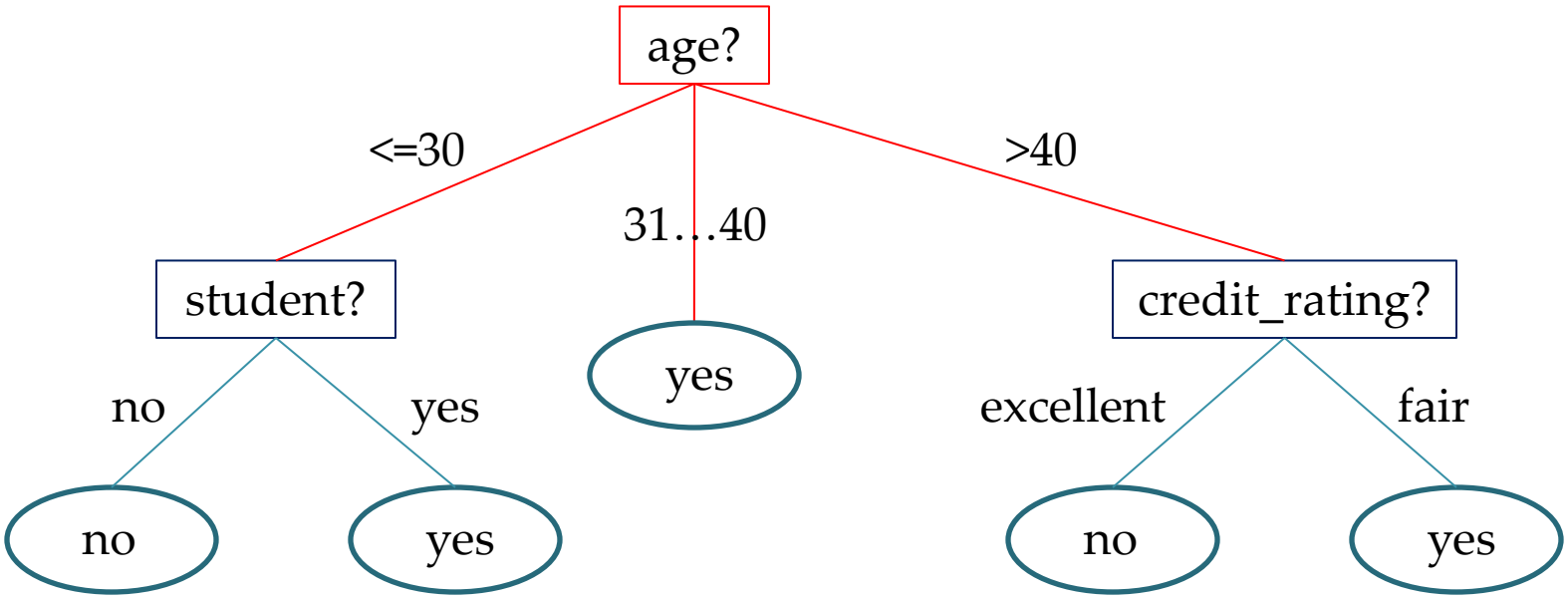
决策树


age?
<=30
31…40
>40
student?
yes
credit_rating?
no
yes
excellent
fair
no
yes
no
yes

决策树

- 建模阶段
  - Tree construction (建树)
    - At first, all the training examples are at the root
    - Partition examples recursively (迭代地) based on selected attributes
  - Tree pruning (剪枝)
    - Identify and remove branches that reflect noise or outliers
- 预测阶段
  - Use a tree to classify an unknown sample

算法

- Basic algorithm (a greedy algorithm)
  - Tree is constructed in a top-down (自顶向下) recursive divide-and-conquer manner
  - At first, all training samples are at the root
  - Attributes are categorical (if continuous-valued, they are discretized in advance)
  - (训练) samples are partitioned recursively based on selected attributes
  - Test attributes are selected on the basis of a heuristic (启发式) or statistical measure (e.g., **information gain**, **Gini index**)

算法

- Conditions for stopping partitioning
  - All samples for a given node belong to the same class
  - There are no remaining attributes (无属性) for further partitioning - majority voting is employed for classifying the leaf
  - There are no samples left (无训练数据)

算法

- How to determine the "*importance*" of each attribute?

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- If we wish to send the result of rolling an eight-sided die, the most efficient way is to simply encode the result as a 3 digit binary message: 000 - 111

信息论

- Entropy (熵)
  - represent the expectation of uncertainty for a random variable (用来衡量离散变量的不确定性，如抛硬币、掷骰子)

$$H(X) = -\sum_{x \in X} p(x) \log_2 p(x)$$

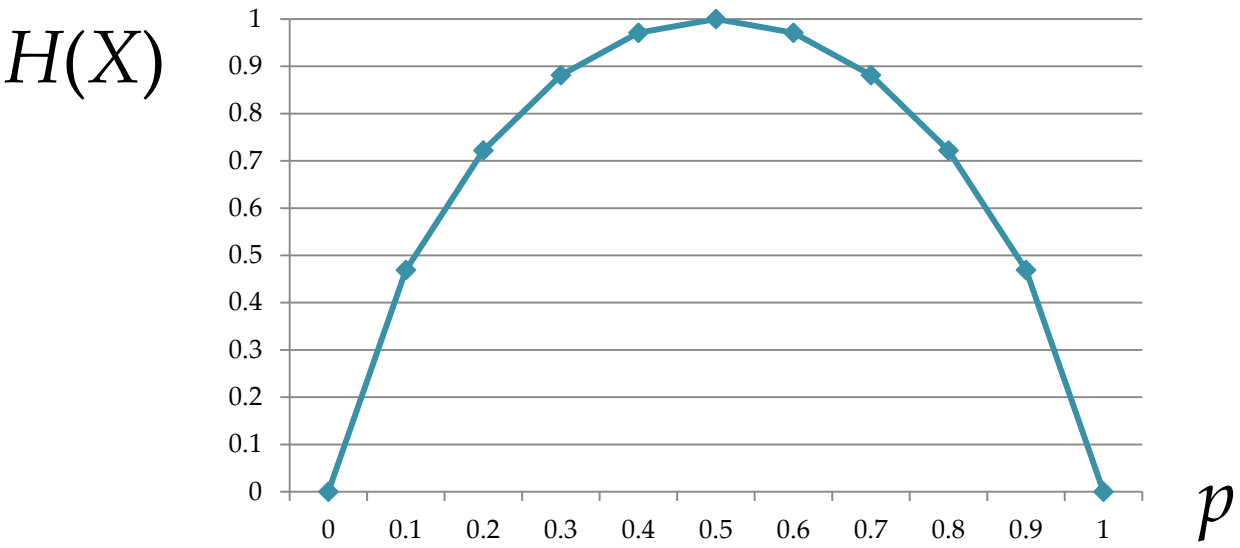
$$= \sum_{x \in X} p(x) \log_2 \frac{1}{p(x)}$$

$$= E\left(\log_2 \frac{1}{p(X)} \right)$$

信息论

- $P(X=1) = p$, $P(X=0) = 1-p$
  - 假设抛一枚硬币，正面朝上的概率为p，反面朝上的概率为$1-p$，则抛这枚硬币所得结果的不确定性（熵值）是p的下述函数：

$$H(X) = -p\log_2 p - (1-p)\log_2(1-p)$$



信息论

- Conditional/joint entropy

条件熵：

$$H(Y|X)=\sum_{x\in X}p(x)H(Y|X=x)$$

$$=\sum_{x\in X}p(x)\left[-\sum_{y\in Y}p(y|x)\log_2 p(y|x)\right]$$

$$=-\sum_{x\in X}\sum_{y\in Y}p(x,y)\log_2 p(y|x)$$

$$=-\sum_{x\in X}\sum_{y\in Y}p(x)p(y|x)\log_2 p(y|x)$$

联合熵：

$$H(X,Y)=-\sum_{x\in X}\sum_{y\in Y}p(x,y)\log_2 p(x,y)$$

信息论

$$
\begin{aligned}
H(X,Y) &= -E_{p(x,y)} \log_2 p(x,y) \\
&= -E_{p(x,y)} \left(\log_2 (p(x) p(y \mid x)) \right) \\
&= -E_{p(x,y)} \left(\log_2 p(x) + \log_2 p(y \mid x) \right) \\
&= -E_{p(x)} \log_2 p(x) - E_{p(x,y)} \log_2 p(y \mid x) \\
&= H(X) + H(Y \mid X)
\end{aligned}
$$

两个离散变量X和Y的联合熵（即，联合出现的不确定性）
= X的熵 + 给定X，出现Y的条件熵
= X的不确定性 + 给定X，出现Y的不确定性

信息论

- Mutual information (互信息)

因为：$H(X,Y)=H(X)+H(Y\mid X)=H(Y)+H(X\mid Y)$

所以：$H(Y)-H(Y\mid X)=H(X)-H(X\mid Y)=I(X;Y)$

两个离散变量X和Y的互信息$I(X;Y)$
衡量的是这两个变量之间的相关度

一个连续变量X的不确定性，用方差$Var(X)$来度量
一个离散变量X的不确定性，用熵$H(X)$来度量
两个连续变量X和Y的相关度，用协方差或相关系数来度量
两个离散变量X和Y的相关度，用互信息$I(X;Y)$来度量

基于信息增益的ID3模型

- Class label: buy_computer="yes/no"
- 用字母D表示类标签，字母A表示每个属性
- $H(D)$=0.940

14个训练样本中，9个买了电脑

$$H(D) = -\frac{9}{14}\log_2\frac{9}{14} - (1-\frac{9}{14})\log_2(1-\frac{9}{14})$$

- $H(D|A="age")$=0.694

$$H(D|A="age") = \frac{5}{14}\times\left(-\frac{2}{5}\log_2\frac{2}{5} - \frac{3}{5}\log_2\frac{3}{5}\right)$$

$$+\frac{4}{14}\times\left(-\frac{4}{4}\log_2\frac{4}{4} - \frac{0}{4}\log_2\frac{0}{4}\right) + \frac{5}{14}\times\left(-\frac{3}{5}\log_2\frac{3}{5} - \frac{2}{5}\log_2\frac{2}{5}\right)$$

基于信息增益的ID3模型

- Compute the mutual information between D (类标签) and each attribute A (每个属性)
- $H(D)$=0.940
- $H(D|A=\text{"}age\text{"})$=0.694

$$g(D,A) = I(D;A) = H(D) - H(D|A)$$

- $g(D,A=\text{“}age\text{”})$=0.246
- $g(D,A=\text{“}income\text{”})$=?
- $g(D,A=\text{“}student\text{”})$=?
- $g(D,A=\text{“}credit_rating\text{”})$=?

基于信息增益的ID3模型

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$$g(D, A) = I(D; A) = H(D) - H(D|A)$$

- $g(D,A=\text{“}age\text{”})$=0.246
- $g(D,A=\text{“}income\text{”})$=0.029
- $g(D,A=\text{“}student\text{”})$=0.151
- $g(D,A=\text{“}credit_rating\text{”})$=0.048