



Applying CV to Decision Trees

Apply K-Fold cross-validation to decision trees.

Chapter Goals:

• Apply K-Fold cross-validation to a decision tree

A. Decision tree depth

We've previously discussed cross-validation for tuning hyperparameters such as the α value for regularized regression. For decision trees, we can tune the tree's maximum depth hyperparameter (max_depth) by using K-Fold cross-validation.

K-Fold cross-validation gives an accurate measurement of how good the decision tree is for the dataset. We can use K-Fold cross-validation with different values of the <code>max_depth</code> hyperparameter and see which one gives the best cross-validation scores.

The code below demonstrates how to apply K-Fold CV to tune a decision tree's maximum depth. It uses the <code>cv_decision_tree</code> function that you will implement later in this chapter.

```
1 is_clf = True # for classification
2 for depth in range(3, 8):
3 # Predefined data and labels
4 scores = cv_decision_tree(
5 is_clf, data, labels, depth, 5) # k = 5
6 mean = scores.mean() # Mean acc across folds
7 std_2 = 2 * scores.std() # 2 std devs
8 print('95% C.I. for depth {}: {} +/- {:.2f}\n'.format(
9 depth, mean, std_2))

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```

```
95% C.I. for depth 3: 0.9201583773270352 +/- 0.03
95% C.I. for depth 4: 0.9234917106603685 +/- 0.04
95% C.I. for depth 5: 0.9299944429008058 +/- 0.04
95% C.I. for depth 6: 0.9199907381680095 +/- 0.03
95% C.I. for depth 7: 0.9067157543762155 +/- 0.06
```

In the above code, we use the <code>cv_decision_tree</code> function to apply 5-Fold cross-validation to a classification decision tree. We tune its maximum depth hyperparameter across depths of 3, 4, 5, 6, and 7. For each <code>max_depth</code> value, we print the 95% confidence interval (https://en.wikipedia.org/wiki/Confidence_interval) for the cross-validated scores across the 5 folds.

For the most part, the maximum depth of 4 produces the best 95% confidence interval of cross-validated scores. This would be the value of max_depth that we choose for the final decision tree.

If the confidence interval had consistently continued to improve for maximum depths of 5, 6 and 7, we would have continued applying the cross-validation process to evaluate larger maximum depth values.

Time to Code!

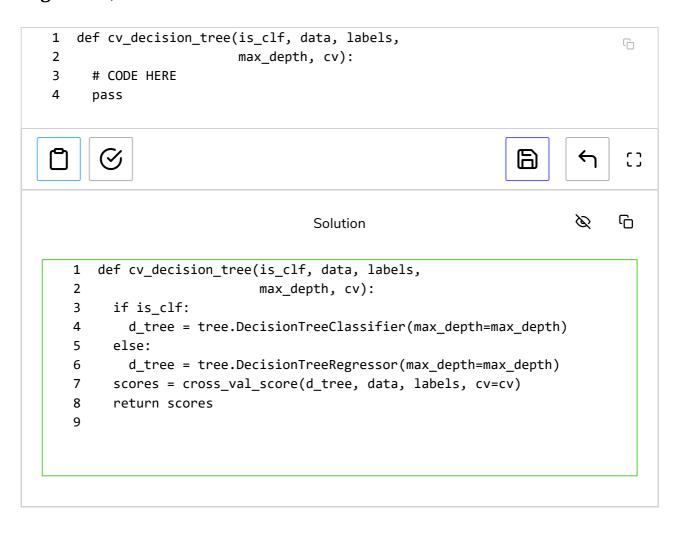
The coding exercise for this chapter is to complete the aforementioned <code>cv_decision_tree</code> function. The function's first argument defines whether the decision tree is for classification/regression, the next two arguments represent the data/labels, and the final two arguments represent the tree's maximum depth and number of folds, respectively.

First, we'll create the decision tree (using the tree module imported in the backend).

Initialize d_tree with tree.DecisionTreeClassifier if is_clf is True, otherwise use tree.DecisionTreeRegressor. In either case, initialize with keyword argument max_depth set to max_depth.

Then we'll use the <code>cross_val_score</code> function (imported in the backend) to obtain the CV scores.

Set scores equal to cross_val_score applied with d_tree, data, and labels for the first three arguments. Use cv=cv for the keyword argument, then return scores.









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