
Randomer Forests

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Abstract

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1 Introduction

Data science is becoming increasingly important as our ability of a society to collect and process data continues to increase. Supervised learning—the act of using predictors to make a prediction about some target data—is of special interest to many applications, ranging from science to government to industry. Classification, a special case of supervised learning, in which the target data is categorical, is one of the most fundamental learning problems, and has been the subject of much study. A simple pubmed search for the term “classifier” reveals nearly 9,000 publications, and a similar arXiv search reports that the number of hits is > 1000 . One of the most popular and best performing classifiers is random forests (RFs) [1]. Several recent benchmark papers assess the performance of many different classifiers on many different datasets [2, 3], and both concluded the same thing: random forests are the best classifier.

The reasons for the popularity and utility of random forests are many. Below, we list some of the reasons, in order of approximate importance (as assessed subjectively and qualitatively by us):

- **empirical performance:** excellent prediction performance in a wide variety of contexts;
- **scale and unit invariance:** different predictor variables can have totally different units, e.g. millimeters and kilograms, for example, without affecting RF’s;
- **robust to outliers:** certain data points could be outliers, either because some or all of the values of their feature vector are far from the others;
- **computational efficiency:** it is reasonably efficient, more so than an exhaustive search to find the globally optimal tree, which is NP-hard [4];
- **interpretability:** it is reasonably interpretable, as each variable can be assigned an importance score (such as the “gini” score), albeit for large forests it can become hard to sort the variables in order of importance;
- **storage efficiency:** when training on lots of data, storage of the classifier can become problematic.

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Although the benefits of RF are many, there is room for improvement. The main drawback of using RFs, in our opinion, is its sensitivity to rotations and other operations that “mix” variables. While RFs usually refers to Breiman’s Forest-IC, which uses axis-parallel [4], or orthogonal trees [5], Breiman also characterized Forest-RC, which used linear combinations of coordinates rather than individual coordinates, to split along. Others have studied several different variants “oblique” random forests, including efforts to learn good projections [4, ?], or using principal components analysis to find the directions of maximal variance [6, 7], or directly learn good discriminant directions [5]. While these approaches deal with rotational invariance, they all also lose at least one of the above benefits of RF, namely scale invariance. The scale invariance property of RF is one of its most important and special properties, distinguishing it from most other classifiers, and making it appropriate in a wider variety of contexts.

Moreover, all of the above approaches become outlier sensitive, and lose computational and storage efficiency. There is therefore a gap that calls for the construction of a classifier that has excellent empirical performance, while maintaining scale invariance, as well as robustness and computational and storage efficiency.

To bridge this gap, we first state a generalized forest building scheme, linear threshold trees, which includes all of the above algorithms as special cases. This enables us to formally state our objective, and provides a lens that enables us to propose a few novel special cases, which we refer to as “*Randomer Forests*” (or RerFs for short), for reasons that will become clear in the sequel. We both theoretically and empirically demonstrate that our methods have the same time and space complexity as random forests, while matching or exceeding their performance even on axis aligned data. Moreover, we demonstrate that a variant of RerF is approximately is both affine invariant and robust to outliers, two properties that are relatively easy to obtain independently, though difficult to obtain jointly and inexpensively (see recent work on robust PCA following [8]). Finally, we demonstrate on a suite of benchmark datasets, that RerF outperforms RF in terms of both accuracy and interpretability. We conclude that RerF should be the new reference classifier.

2 Linear Threshold Forests

A classification forest, $\bar{g}_n(X; \mathcal{D}_n)$ is an ensemble of decision trees, each of which is trained on a (sub)set of the data, $\mathcal{D}_n = (X_i, y_i)$ for all $i \in [n]$, and $X \in \mathbb{R}^{p \times n}$. Linear threshold forests are a special case of classification forests that subsume all of the strategies mentioned above (see Pseudocode 1). The key idea of all of them is that at each node, given $\bar{X} \in \mathbb{R}^{p \times s}$ —the set of predictors in the node—we sample a matrix $A \sim f_A(\mathcal{D}_n)$, where $A \in \mathbb{R}^{p \times d}$ possibly in a data dependent fashion, which we use to project the predictor matrix X onto a lower dimensional subspace, yielding $\tilde{X} = A^\top X \in \mathbb{R}^{d \times s}$, where $d \leq p$ is the dimensionality of the subspace, and $s \leq n$ is the number of samples at the given node. To wit, Breiman’s original Forest-IC algorithm can be characterized as a special case of linear threshold forests. In particular, in Forest-IC one constructs A such that for each of the d columns, we sample a coordinate (without replacement), and put a 1 in that coordinate, and zeros elsewhere. Similarly, Ho’s rotation forests construct A from the top d principal components of the data \bar{X} at a given node. Thus, the key difference in all these approaches is the choice of f_A .

The goal of this work is to find a linear threshold forest that has all of the desirable properties of random forests, as well as being approximately affine invariant, in part by changing the distribution f_A . The result we call randomer forests (or RerFs for short).

3 Randomer Forests

Our construction has 3 key ingredients, each one designed to address one of the benefits/drawbacks of random forest. First, we address the *rotation sensitivity*. It is well known that principal components are rotationally invariant, but can be expensive to compute and are biased towards directions of large variance vs. directions that may be useful for classification. Instead we use random projections: we generate matrices A that are distributed in a rotation invariant fashion, but maintain the space and time complexity of RFs, by employing very **sparse random projections** [?]. Rather than sampling d non-zero elements of A , enforcing that each column gets a single non-zero number (without replacement), which is always 1, we relax these constraints and select d non-zero numbers in A distributed uniformly at random **MM: in A , but say how the nonzero numbers themselves**

Procedure 1 Pseudocode for Linear Threshold Forests, which generalizes a wide range of previously proposed decision forests.

Input:

- 1: Data: $\mathcal{D}_n = (X_i, y_i) \in (\mathbb{R}^p \times \mathcal{Y})$ for $i \in [n]$
- 2: Tree rules: n_{tree} , stopping criteria, pruning rules, rule for sampling data points per tree, etc.
- 3: Distributions on $s \times d$ matrices: $A \sim f_A(\mathcal{D}_n)$, for all $s \in [n]$
- 4: Preprocessing rules

Output: decision trees, predictions, out of bag errors, etc.

- 5: Preprocess according to rule
 - 6: **for** each tree **do**
 - 7: Subsample data to obtain (\bar{X}, \bar{y}) , the set of data points to be used in this tree
 - 8: **for** each leaf node in tree **do**
 - 9: Let $\tilde{X} = A^T \bar{X} \in \mathbb{R}^{d \times s}$, where $A \sim f_A(\mathcal{D}_n)$
 - 10: Find the coordinate k^* in \tilde{X} with the “best” split
 - 11: Split X according to whether $X(k) > t^*(k^*)$
 - 12: Assign each child node as a leaf or terminal node according to convergence criteria
 - 13: **end for**
 - 14: **end for**
 - 15: Prune trees according to rule
-

are distributed (I thought $\{-1, +1\}$). The result is equally sparse as RFs, but nearly rotationally invariant. Note that this aspect of RerFs is quite similar to Breiman’s Forest-RC, although he used entries in the interval $[-1, 1]$, amongst other minor differences. Denote linear threshold forests that use the above scheme for sampling A matrices RerFs. Figure 1(A) and (D) depicts the difficulty of RF performing in even a very simple scenario, versus RerF 1(B), which does exceptionally well.

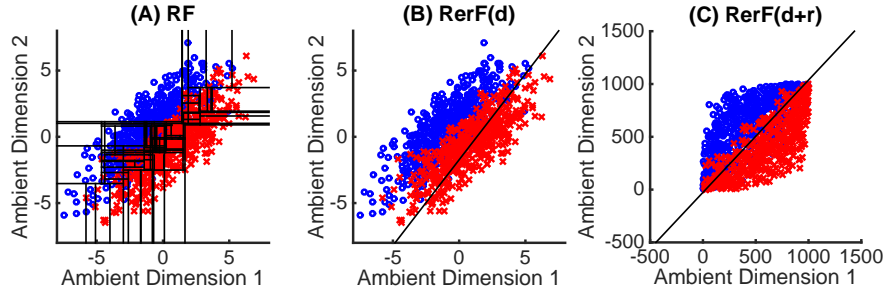


Figure 1: Scatter plot of parallel cigars in two dimensions. 1000 samples are obtained from multivariate Gaussians, where $\mu_j = [j, 0]$, for $j \in \{-1, 1\}$, and Σ is a diagonal matrix with diagonal elements $(1, 8)$. The data are then rotated by 45 degrees. (A) Decision boundaries from a single tree of RF. (B) The decision boundary obtained by projecting the input data onto the difference in class-conditional means. (C) The same as (B), but first passing the input to ranks before computing the difference in means.

Unfortunately, by mixing dimensions of X , we lost *scale and unit invariance*. In fact, all previously proposed oblique random forests, that we are aware of, have lost scale and unit invariance. We therefore note that random forests have a special property: they are invariant to monotonic transformations of the data applied to each coordinate in the ambient (observed) space. They are effectively operating on the order statistics, rather than actual magnitudes of coordinates. In other words, if we convert, for each dimension, the values of the samples to their corresponding ranks, random forests yield the exact same result. Therefore, for our second trick, we adopt the same policy, and “**pass to ranks**” prior to doing anything else. Denote RerFs that pass to ranks RerF(r). Figure 1(E) demonstrates that RerF does not work well when the different dimensions are scaled quite differently from one another, but RerF(r) rectifies the situation, and does no harm in the other case.

Finally, the above two tricks do not *use the data to construct A at each node*. Yet, there is evidence that doing so can significantly improve performance [4]. However, previously proposed approaches

use methods that are time- and space-intensive compared to standard random forests. We propose a simple strategy: compute the mean difference vector. In other words, given a two-class problem, let $\hat{\delta} = \hat{\mu}_0 - \hat{\mu}_1$, where $\hat{\mu}_c$ is the estimated class conditional mean. Under a spherically symmetric class conditional distribution assumption, $\hat{\delta}$ is the optimal projection vector. When there are $C > 2$ classes, the set of all pairwise distances between $\hat{\mu}_c$ and $\hat{\mu}_{c'}$ is of rank $C - 1$. Because RerFs are approximately rotationally invariant, we can simply compute all the class conditional means, and subtract each from one of them (we chose the $\hat{\mu}_c$ for which n_c , the number of samples in that class, is the largest). **MM:say how these differences are used in the thresholding step....** Computing this matrix is extremely fast, because it does not rely on costly singular value decompositions, matrix inversions, or convex problems. Thus, it nicely balances using the data to find good vectors, but not using much computational space or time. Denote RerFs that include this matrix RerF(d), and if they pass to ranks first, RerF(r+d).

4 Experimental Evaluation

4.1 Axis Aligned Simulations

We constructed three synthetic datasets to compare classification performance (Figure 2) and training time (Figure ??) of RerF, RerF(d), and RerF(r+d) with that of random forest:

Trunk is a well-known binary classification in which each class is distributed as a p -dimensional multivariate Gaussian with identity covariance matrices [9]. The means of the two classes are $\mu_1 = (1, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{3}}, \dots, \frac{1}{\sqrt{p}})$ and $\mu_2 = -\mu_1$. This is perhaps the simplest axis aligned problem, for which random forests should perform exceedingly well.

Parity is one of the hardest two-class classification problems, it is a multivariate generalization of the XOR problem. A given sample has a mean whose elements are Bernoulli samples with probability $1/2$, and then Gaussian noise is independently added to each dimension with the same variance. A sample's class label is equal to the parity of its mean. This is perhaps the hardest axis aligned problem, for which random forests should do well, whereas linear classifiers will perform at chance.

Multimodal is a four-class classification problem. Each of the four classes is distributed as an equal mixture of two multivariate Gaussians. The means are randomly sampled from a p -dimensional multivariate standard Gaussian and the covariance matrices are sampled from an inverse Wishart distribution with $10p$ degrees of freedom and a mean covariance matrix equal to the identity matrix.

For all comparisons, we used the same number of trees for each method, and the same number of non-zeros when generating A , to enable a fair comparison. The top panels of Figure 2 shows two-dimensional scatter plots from each of the three example simulations (using the first two dimensions). The bottom panels show the misclassification rate of RF vs RerF and its variants, as well as the Bayes optimal error, against the number of observed dimensions p . In all three cases, RerF(r+d) performs as well or better than RF, even though for the first two, the discriminant boundary is axis aligned. The reason that RerF outperforms RF even in the axis aligned discriminant boundary cases is that linear combinations of the ambient coordinates can yield new dimensions that have a higher signal to noise ratio than any of the original dimensions. Therefore, RerF can capitalize on that, and use those dimensions to obtain cleaner splits, and therefore better trees.

The middle panel of Figure 2 column A shows that RerF(δ) and RerF(δ +r) outperform RF across all numbers of dimensions in the Trunk problem. This can be attributed to projection onto the difference in means. All variants outperform RF up to approximately 250 dimensions. Above this, misclassification rate of RerF is comparable to RF. In the middle panel of column B, we observe that all variants of RerF outperform RF for all numbers of dimensions in the parity problem. This can be understood by observing that for p dimensions, all splits in RF up to a tree depth of $p - 1$ will result in daughter nodes having chance posterior probabilities of being in either class. Therefore, any splits up to this depth that are not aligned with the coordinate axes can only be better. Looking at the bottom panels, we observe a slight increase training time of all RerF variants compared to RF in both simulation settings. Despite this increase, training time for all classifiers scales similarly with the number of dimensions. The apparent increase in training time for the RerF variants is largely due to sampling of the random projection matrices.

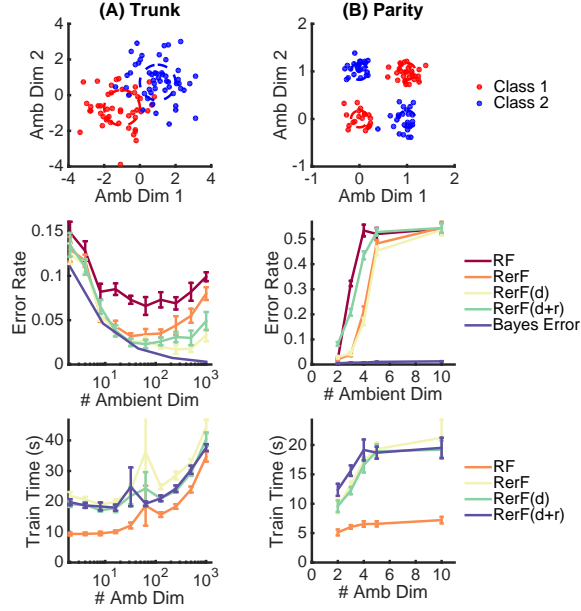


Figure 2: Classification performance comparing Random Forest (RF) to several variants of Randomer Forest (RerF), and Bayes optimal performance, on three distinct simulation settings: (A) Trunk, (B) Parity, and (C) Multimodal (see Methods for details). For all settings, the top panel shows a 2D scatter plot of the first 2 coordinates (dashed circles denote the standard deviation level set), the middle panel depicts misclassification rate vs. the number of ambient (coordinate) dimensions, and the bottom panel depicts training time comparing RF to several variants of RerF. Note that in all settings, for all number of dimensions, RerF outperforms RF, even for Trunk and Parity, which were designed specifically for RF because the discriminant boundary naturally lies along the coordinate basis. Although RerF requires slightly more time than RF (largely due to random sampling of projection matrices), they scale similarly. In each case, $n = 100$ and the errorbars denote standard error over ten trials.

4.2 Theoretical Space and Time Complexity

For a random forest, assume there are L trees. If there are n data points per tree, and each tree grows until terminal nodes have only $\mathcal{O}(1)$ data points with d coordinates in them, there are $\mathcal{O}(n)$ nodes. Then the complexity of constructing the random forest, disregarding cross-validation or other randomization techniques for preventing overfitting, is $\mathcal{O}(Ln^2d \log n)$. In practice the trees are shallower and stop much earlier than when nodes have $\mathcal{O}(1)$ points, so “in practice” the complexity often appears to be $\mathcal{O}(Lnd \log n)$.

Randomer forest has a very similar time and space complexity, unlike many of the other oblique random forest variants. Specifically, assume that RerF also has L trees, and $\mathcal{O}(n)$ data points per tree, and no pruning, so $\mathcal{O}(n)$ nodes. Like RF, it requires $\mathcal{O}(d)$ time to sample d non-zero numbers, and $\mathcal{O}(dn_k)$ time to obtain the new matrix, \tilde{X} , because it is a sparse matrix multiplication, in node k with $\mathcal{O}(n_k)$ nodes. RerF also takes another $\mathcal{O}(d/n \log(d/n)) = \mathcal{O}(1)$ time to find the best dimension. Thus, in total, in the case of well-balanced trees, RerF also requires only $\mathcal{O}(Ldn^2 \log n)$ time to train. To store the resulting RerF also requires $\mathcal{O}(Ln \log n)$, because each node can be represented by the indices of the coordinates that received a non-zero element, and the expected number of such indices is $\mathcal{O}(1)$. The only additional space constraint is storing which indices are positive, and which are negative, which is merely another constant. The cost of initially sorting in RerF(r), and of computing the means of the classes in RerF(d) are negligible compared to the main cost above. Note that these numbers are in stark contrast to other oblique random forests. For example, rotation forests require running a singular value decomposition at each node.

4.3 Effects of Transformations and Outliers on Classifier Performance

Given that RerF do as well in misclassification rate as RF in multiple disparate examples, and have time and space complexity comparable, we next want to assess whether we have obtained the desired rotational invariance, while preserving these other properties. To do so, we consider several different modifications to the above described simulation settings: rotation, scale, affine, and outliers. To rotate the data, we simply generate rotation matrices uniformly and apply them to the data. To scale, we applied a scaling factor sampled from a uniform distribution on the interval $[0,10]$. Affine transformations were performed by applying a combination of rotations and scalings as just described. Additionally, we examined the effects of introducing outliers. Outliers were introduced by sampling points from the distributions as previously described but instead using covariance matrices scaled by a factor of four. Empirically, an addition of 20 points from these outlier models to the original 100 points was found to produce a noticeable but not overwhelming effect on classifier performance. For a baseline, we compare RF with RerF variants and Fisherfaces [?]. The misclassification rate for Fisherfaces was estimated using leave-one-out cross validation.

Figure 3 shows the effect of these transformations and outliers on the Trunk (top) and Parity (bottom) rows. Figure 3(A) shows that RF is sensitive to rotations, and therefore affine transformations, but robust to outliers. Figure 3(B) shows that RerF(d) is sensitive to scale, and therefore affine transformations, but not outliers. Figure 3(C) shows that RerF(d+r) is robust to affine transformations and outliers, as desired. Fisherfaces, which is essentially designed for this example, suffers from scale and therefore affine transformations, as well as outliers. The Parity example yields a similar result, except that rotating the data helps all the RF and RerF variants. This is because even $p - 1$ dimensional marginal distributions of the data in the ambient coordinates have no class conditional signal. Thus, rotating the data creates dimensions that have non-zero class conditional signal, which all of the RF and RerF variants can utilize. On the other hand, Fisherfaces, which is a fundamentally linear classifier, achieves chance levels no matter what.

4.4 Benchmark Data

In addition to the simulations, RF and RerF variants were evaluated on all 121 datasets as described in [?]. Classifiers were trained on the entire training sets provided. For each data set, misclassification rates were again estimated by out of bag error, and training time was measured as wall clock time. Figure 4 depicts misclassification rates and training time for the different algorithms. something here.

5 Conclusion

We have proposed a novel method for constructing ensemble classifiers. Like random forests, our method constructs an ensemble of randomized decision trees. However, by randomly projecting the data at each split node, partitions are not restricted to alignment with the coordinate axes. We have constructed datasets demonstrating settings in which RerF outperforms RF. Furthermore, one of the variants, RerF(d), exhibits robustness to affine transformations, a property lacking in RF.

Much work is still to be done with our proposed method. In this work, we only examined one method of constructing sparse random projection matrices. It is possible that other choices of construction will lead to improved performance in certain settings. Additionally, it will be useful to evaluate the sensitivity of our method to the use of different split criteria, pruning, and other parameters of the decision tree. It will also be of interest to establish consistency theorems for our method. While we only restricted our attention to classification thus far, our method can be generalized to other types of learning problems, such as regression, density estimation, etc.

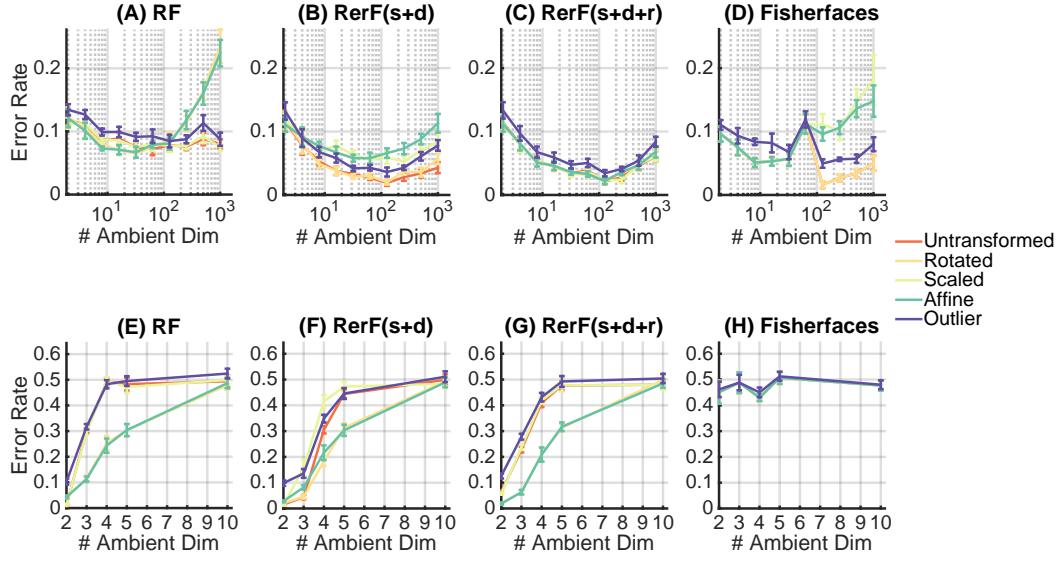


Figure 3: The effect of various transformations applied to the Trunk (panels A-D) and Parity (panels E-H) simulations (see Methods for details) on classification performance of (A,E) RF, (B,F) RerF (s+d), (C,G) RerF (s+d+r), and (D,H) Fisherfaces. Specifically, we consider, rotations, scalings, and affine transformations, as well as introducing outliers. Classification performance of RF is compromised by rotations and therefore affine transformations as well. RerF(s+d) is invariant to rotation, but not scaling and therefore not affine transformation. RerF(s+d+r) is invariant to affine transformations. Like RerF (s+d), Fisherfaces is invariant to rotation but not scaling. Note that all variants are reasonably robust to outliers.

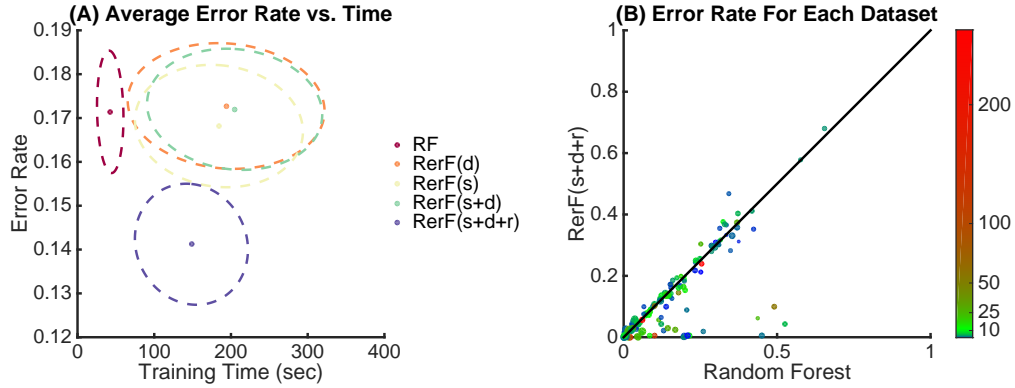


Figure 4: (A) Classification error and training time of Random Forest and Randomer Forests variants for all 121 datasets from the benchmark comparison study by Caruana [3]. (A) Average (dots) and 0.1 standard deviation level sets (dashed lines) for each method. (B) Classification error of Randomer Forest (sparse+delta+robust) vs. that of Random Forest for each of the 121 datasets. The black line indicates equal classification error of the two algorithms. Color indicates dimensionality of the datasets and size of points indicates number of samples. Note that RerF almost always does as well, and often significantly better.

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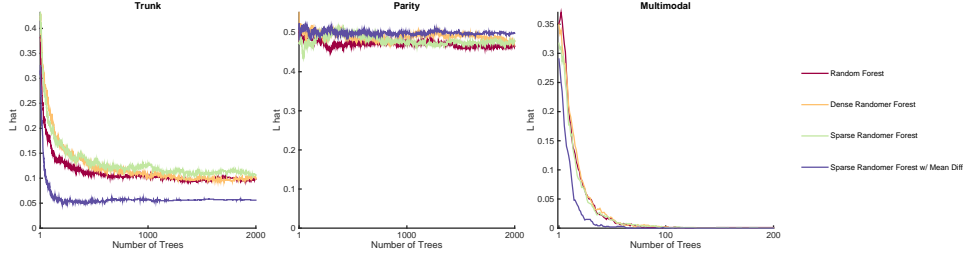


Figure A1: The number of trees until a stable misclassification rate is achieved for RF and the RerF variants in the Trunk, parity, and multimodal simulations. Simulation settings are the same as in Fig1. The number of ambient dimensions for panels A, B, and C were chosen to be 1000, 10, and 1000 respectively.

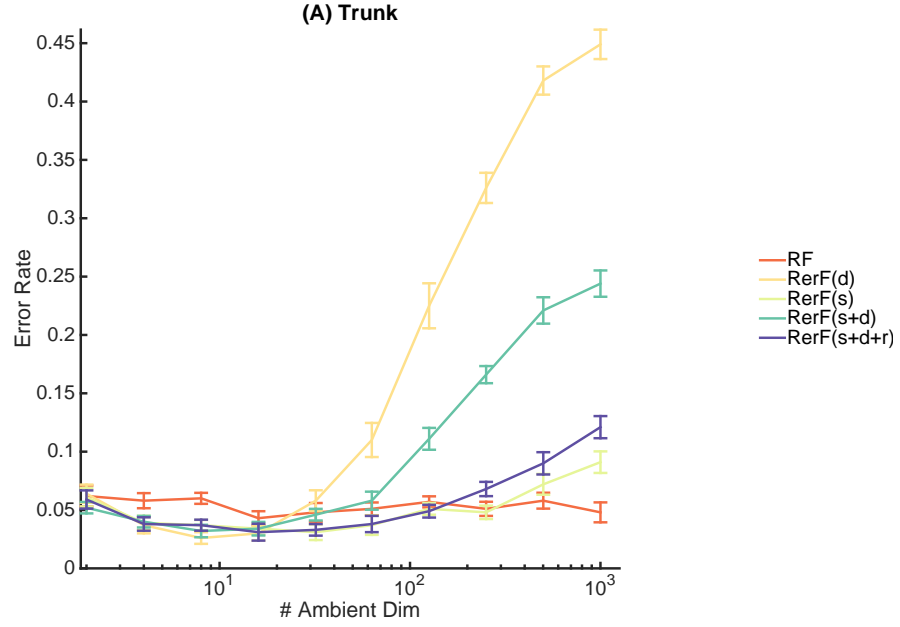


Figure A2: Classification performance comparing Random Forest (RF) to several variants of Random Forest (RerF) on the modified Trunk simulation setting. Here, the i th diagonal of the covariance matrices of both classes is equal to the inverse of the difference in means of the i th dimension between the two classes. For small values of p , all variants of RerF perform marginally better than RF. For large values of p , all variants of RerF perform worse than RF.

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