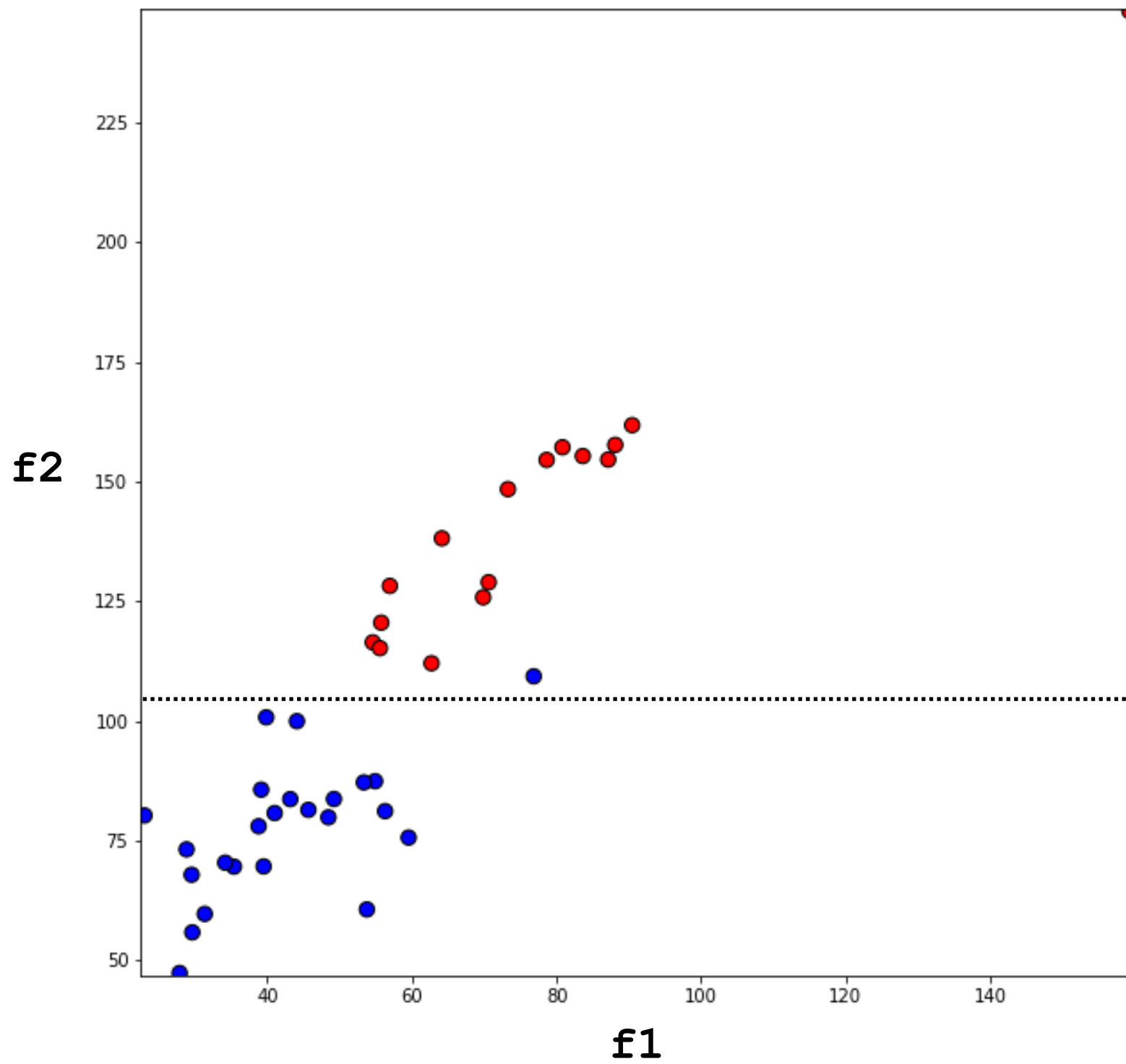


Classification - 2

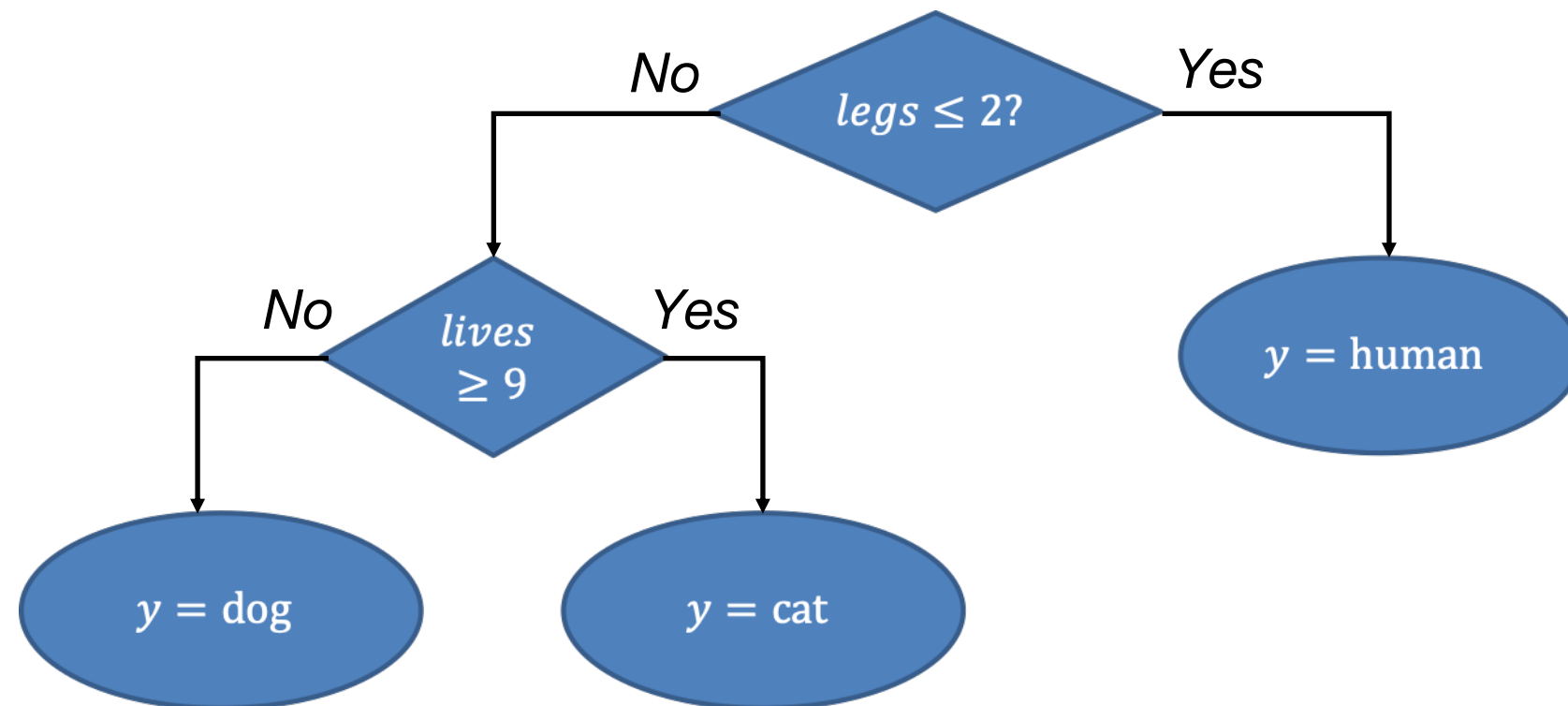
Sai

Decision Trees, Bagging, and Boosting



```
if f2 < 105:  
    print 'Blue'  
else:  
    print 'Red'
```

Decision Trees



Decision Trees

- More explainable
- More interpretable
- Can be quite powerful
- One of the most commonly used algorithms
- Surprisingly useful for many sensing problems

Why do we care?

High-Stakes Decisions



- **Healthcare:** What **treatment** to recommend to the patient?
- **Criminal Justice:** Should the defendant be released on **bail**?

High-Stakes Decisions: Impact on human well-being.

What is Interpretability?

- **Defn:** Ability to explain or to present in understandable terms to a human
- No clear answers in psychology to:
 - What constitutes an explanation?
 - What makes some explanations better than the others?
 - When are explanations sought?

When and Why Interpretability?

- Not all ML systems require interpretability
 - E.g., ad servers, postal code sorting
 - No human intervention
- No explanation needed because:
 - No consequences for unacceptable results
 - Problem is well studied and validated well in real-world applications → trust system's decision

When do we need explanation then?

Motivation for Interpretability

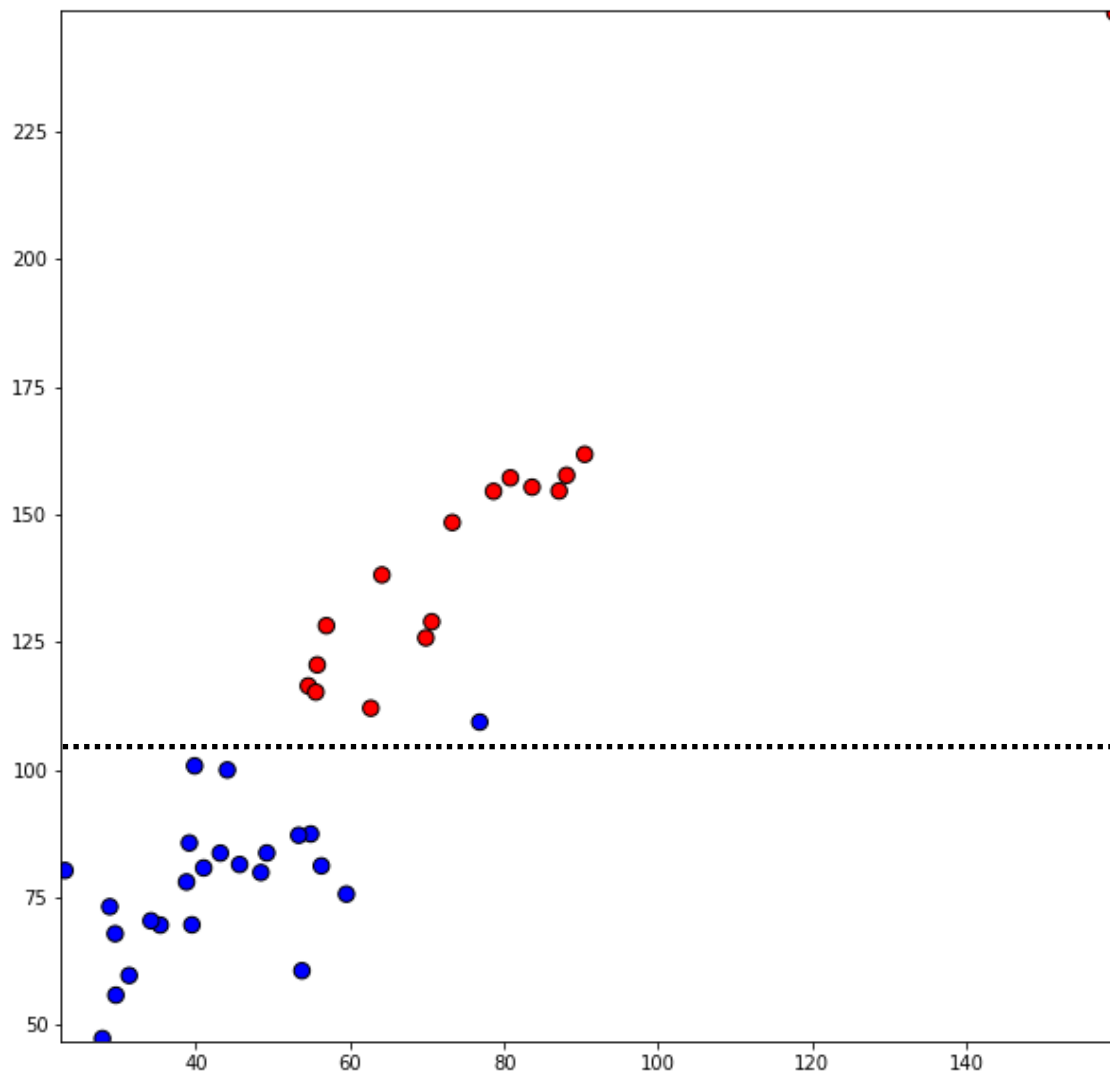
- ML systems are being deployed in complex high-stakes settings
- Accuracy alone is no longer enough
- Auxiliary criteria are important:
 - Safety
 - Nondiscrimination
 - Right to explanation (Now an EU law!)

Decision Trees

- More explainable
- More interpretable
- Can be quite powerful
- One of the most commonly used algorithms
- Surprisingly useful for many sensing problems

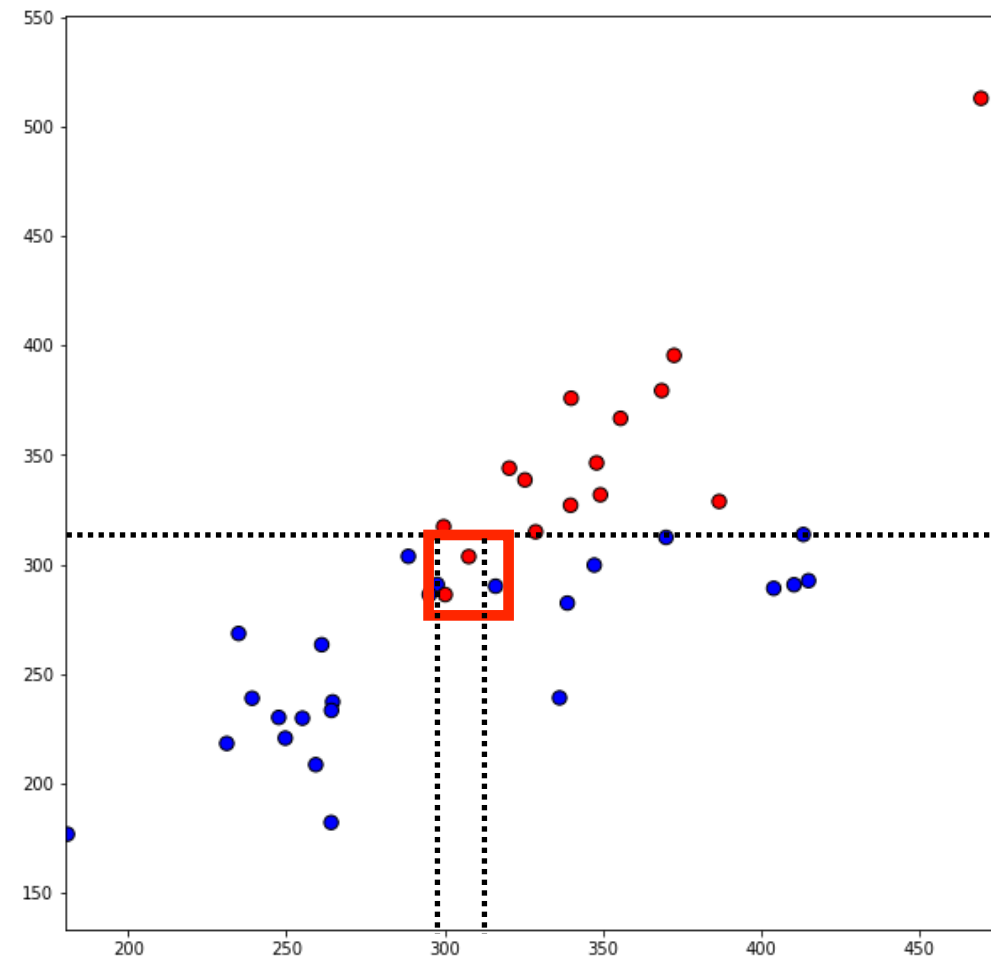
Why do we care?

Decision Trees with Sensor Data



- Threshold heuristics can be hard to develop
- DTs figures out the thresholds for you
- Especially in case of other environmental variables

Decision Trees



- The tree can look at the same variable multiple times
- Come up with a long sequence of decision points to develop the complete tree

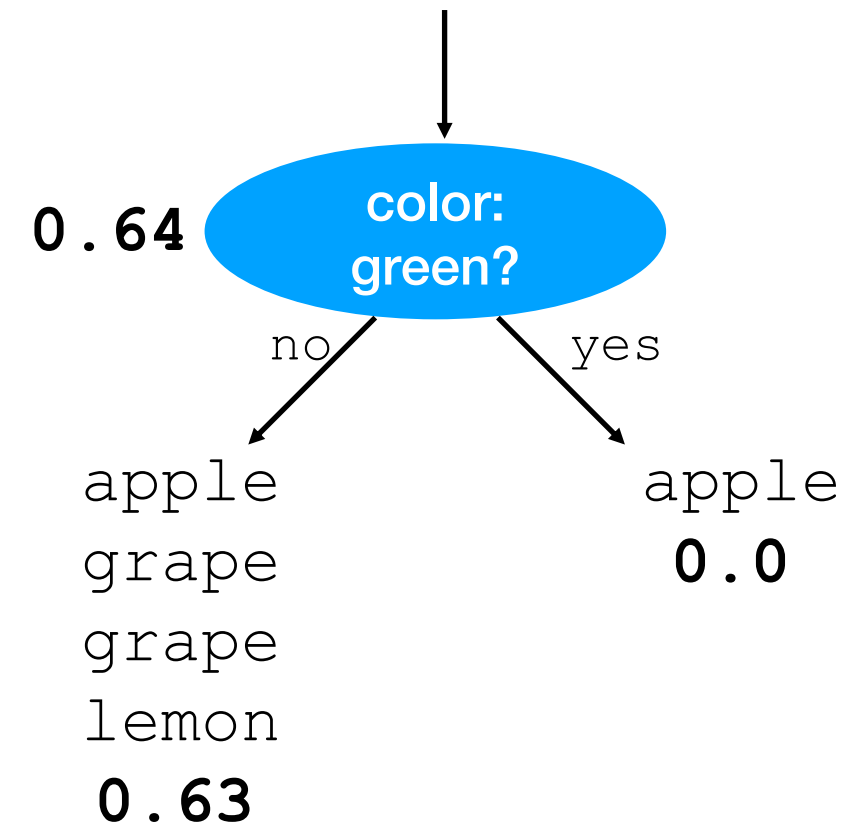
Building a Decision Tree

Figuring out when to ask what question!

Gini Impurity: What is the probability of me randomly picking up class A and being correct?

Color	Measurement	Fruit
Green	15	Apple
Yellow	15	Apple
Red	5	Grape
Red	5	Grape
Yellow	10	Lemon

Color	Measurement	Fruit
Green	15	Apple
Yellow	15	Apple
Red	5	Grape
Red	5	Grape
Yellow	10	Lemon



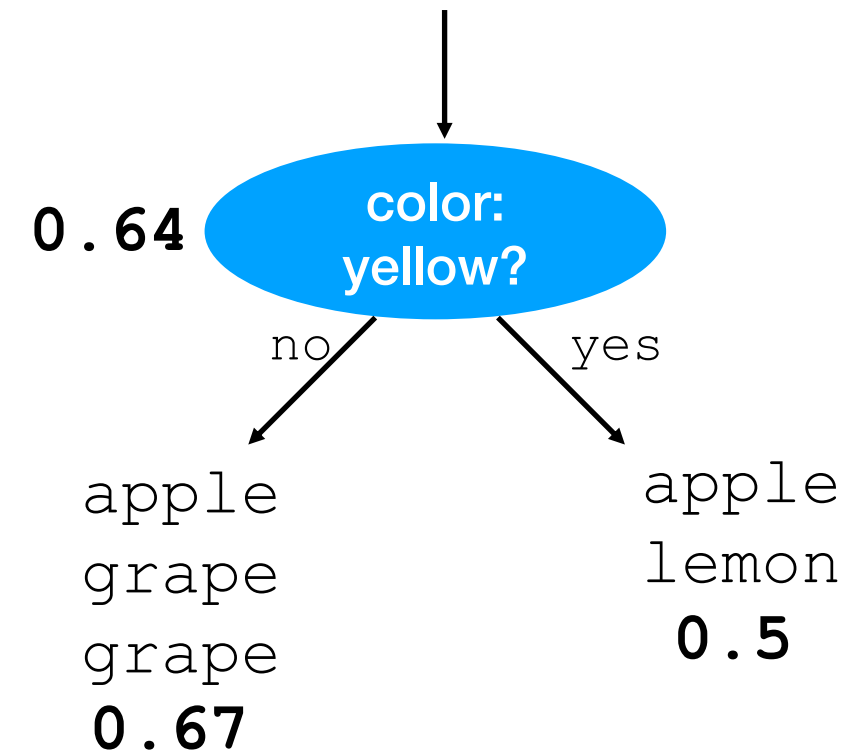
$$\begin{aligned}
 G.I. &= p(\text{apple}) \cdot (1 - p(\text{apple})) \\
 &+ p(\text{grape}) \cdot (1 - p(\text{grape})) \\
 &+ p(\text{lemon}) \cdot (1 - p(\text{lemon}))
 \end{aligned}$$

$$G.I. = 0.64$$

$$\begin{aligned}
 &\textbf{Average Impurity} \\
 &= 4/5 * 0.63 + 1/5 * 0.0 \\
 &= \sim 0.5
 \end{aligned}$$

$$\begin{aligned}
 &\textbf{Information Gain} \\
 &= 0.64 - 0.5 \\
 &= 0.14
 \end{aligned}$$

Color	Measurement	Fruit
Green	15	Apple
Yellow	15	Apple
Red	5	Grape
Red	5	Grape
Yellow	10	Lemon



$$G.I. = \begin{aligned} &+ \frac{p(\text{apple})}{p(\text{grape})} \cdot \left(\frac{1 - p(\text{apple})}{1 - p(\text{grape})} \right) \\ &+ p(\text{lemon}) \cdot (1 - p(\text{lemon})) \end{aligned}$$

$$G.I. = 0.64$$

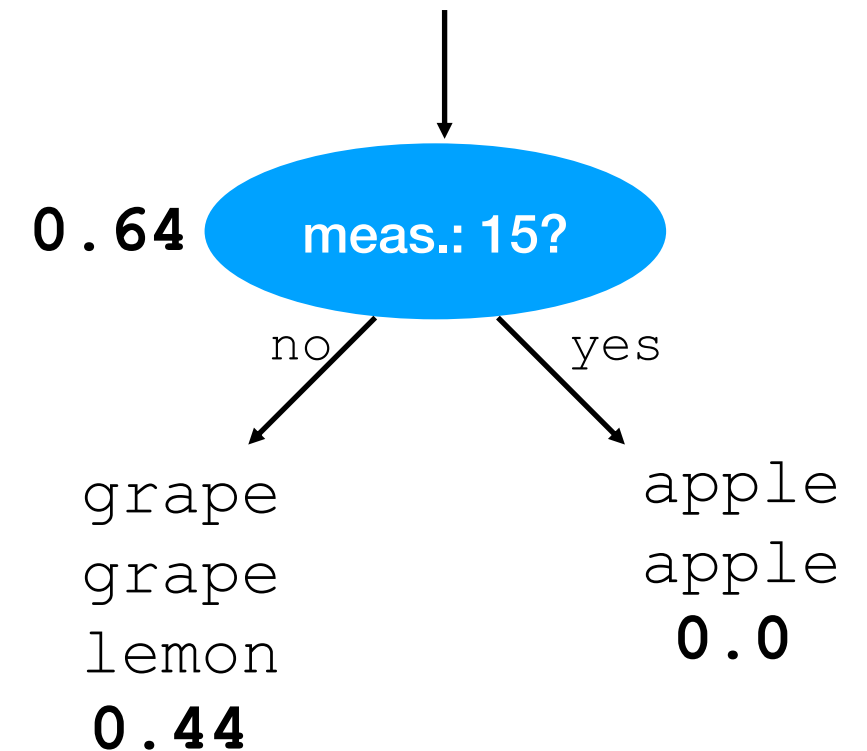
Average Impurity

$$\begin{aligned} &= 3/5 * 0.67 + 2/5 * 0.5 \\ &= \sim 0.6 \end{aligned}$$

Information Gain

$$\begin{aligned} &= 0.64 - 0.6 \\ &= 0.04 \end{aligned}$$

Color	Measurement	Fruit
Green	15	Apple
Yellow	15	Apple
Red	5	Grape
Red	5	Grape
Yellow	10	Lemon



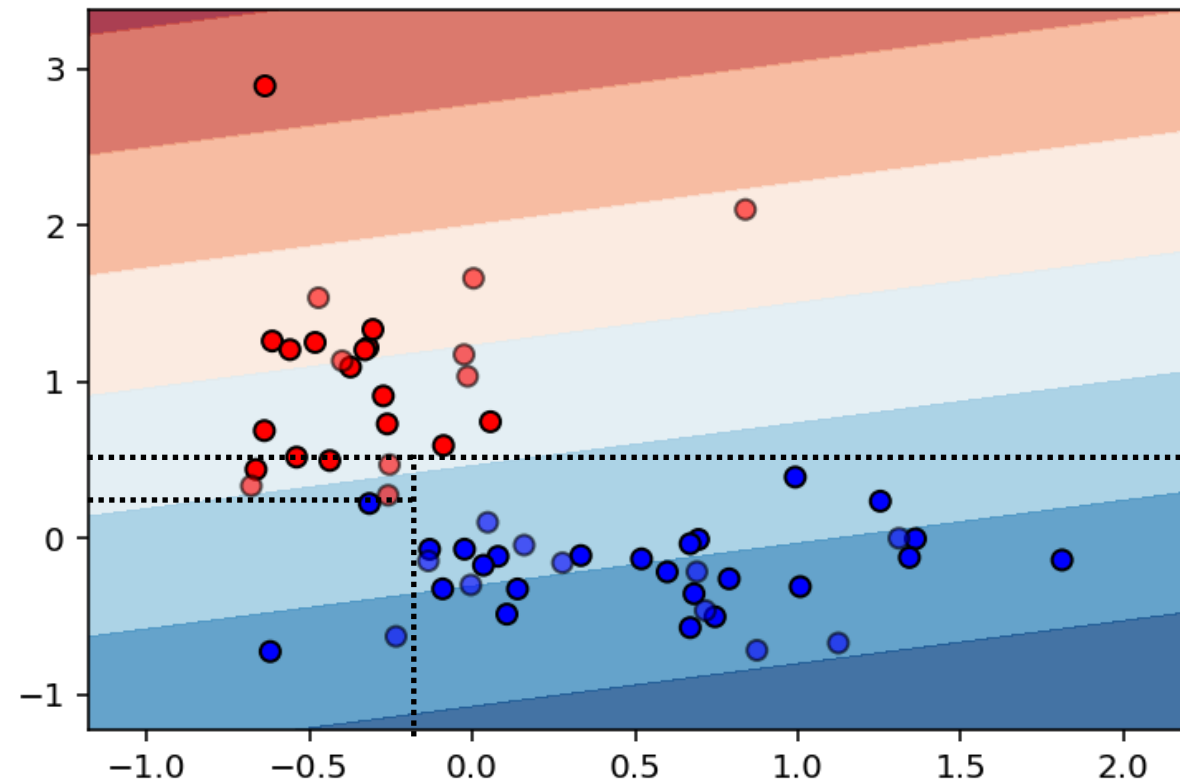
$$\begin{aligned}
 G.I. &= p(\text{apple}) \cdot (1 - p(\text{apple})) \\
 &+ p(\text{grape}) \cdot (1 - p(\text{grape})) \\
 &+ p(\text{lemon}) \cdot (1 - p(\text{lemon}))
 \end{aligned}$$

$$G.I. = 0.64$$

$$\begin{aligned}
 &\textbf{Average Impurity} \\
 &= 3/5 * 0.44 + 2/5 * 0.0 \\
 &= 0.26
 \end{aligned}$$

$$\begin{aligned}
 &\textbf{Information Gain} \\
 &= 0.64 - 0.26 \\
 &= 0.38
 \end{aligned}$$

Decision Trees



- This is the output from an SVM with a linear kernel
- DTs cannot build such angled lines
- No “smooth” separations
- Too dependent on the axes
- **No need to scale though!**

Decision Trees ++

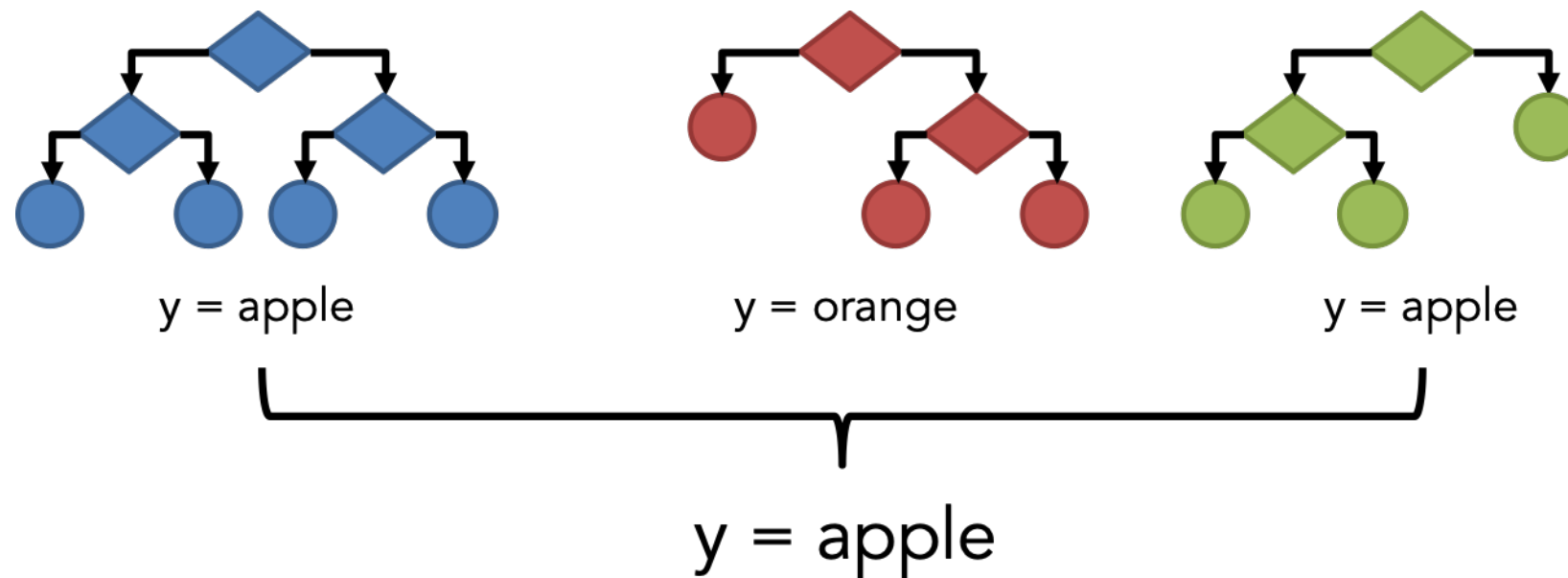
Ensemble of Trees

Build multiple trees and combine their output

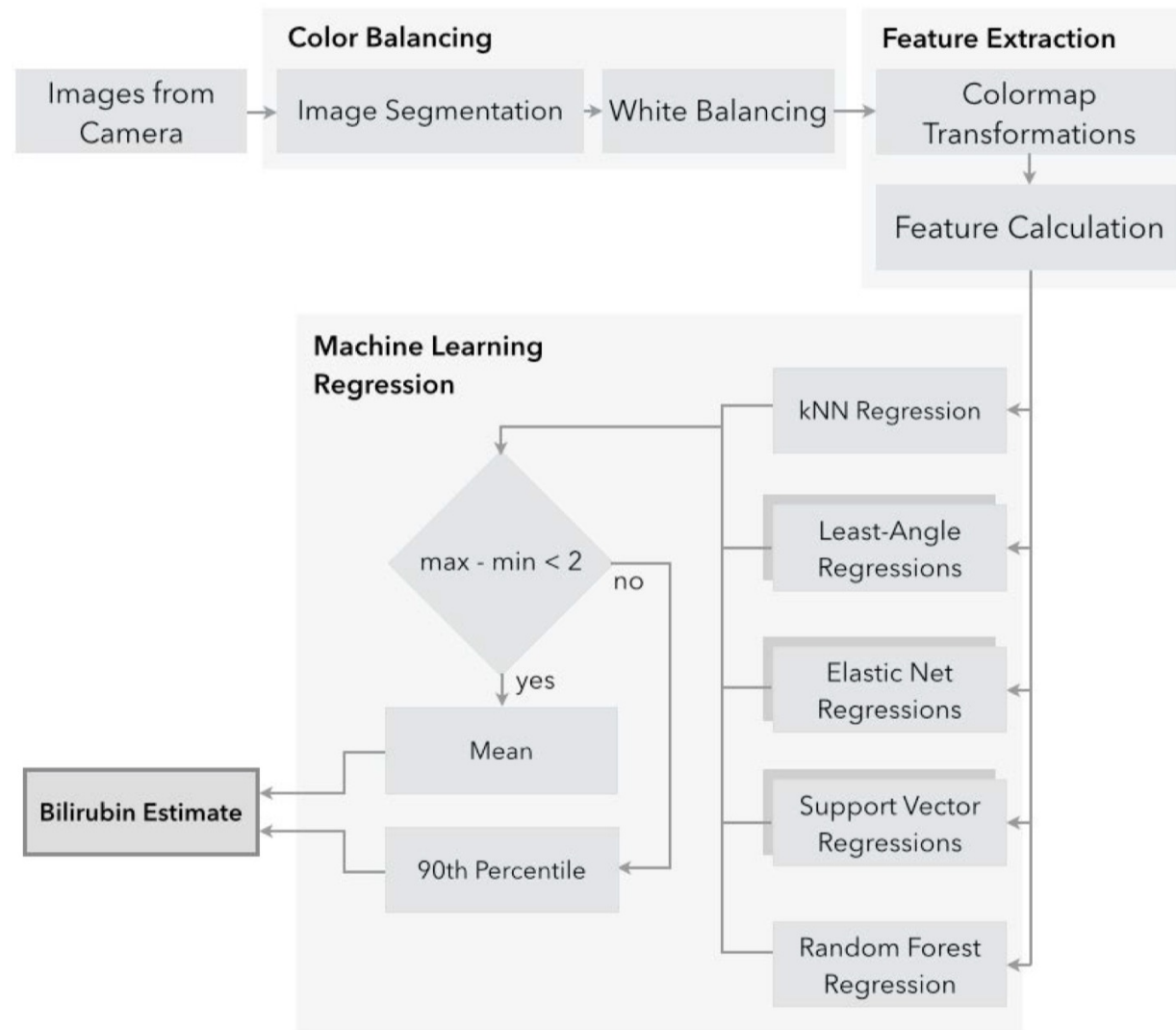
- Bagging
- Boosting

Bagging

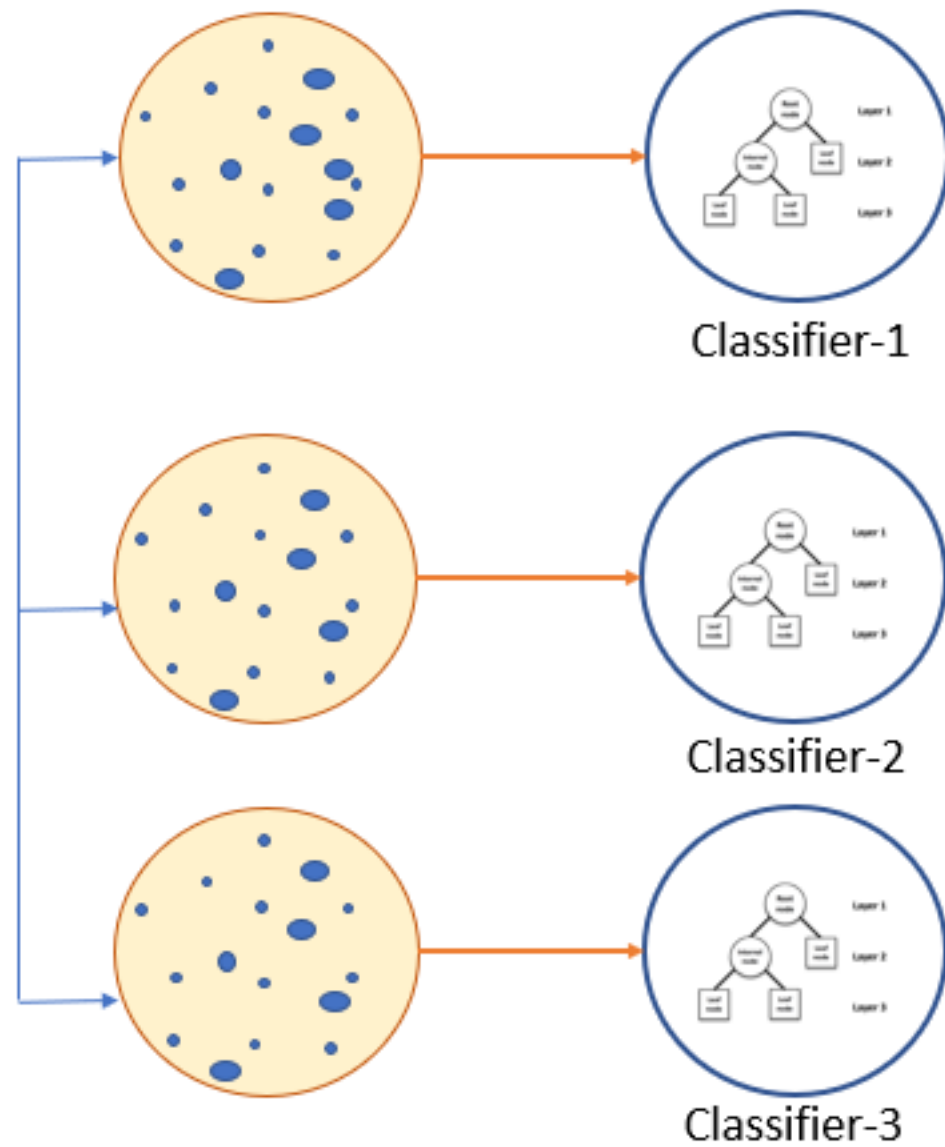
- In parallel
- Random Forests



Bagging

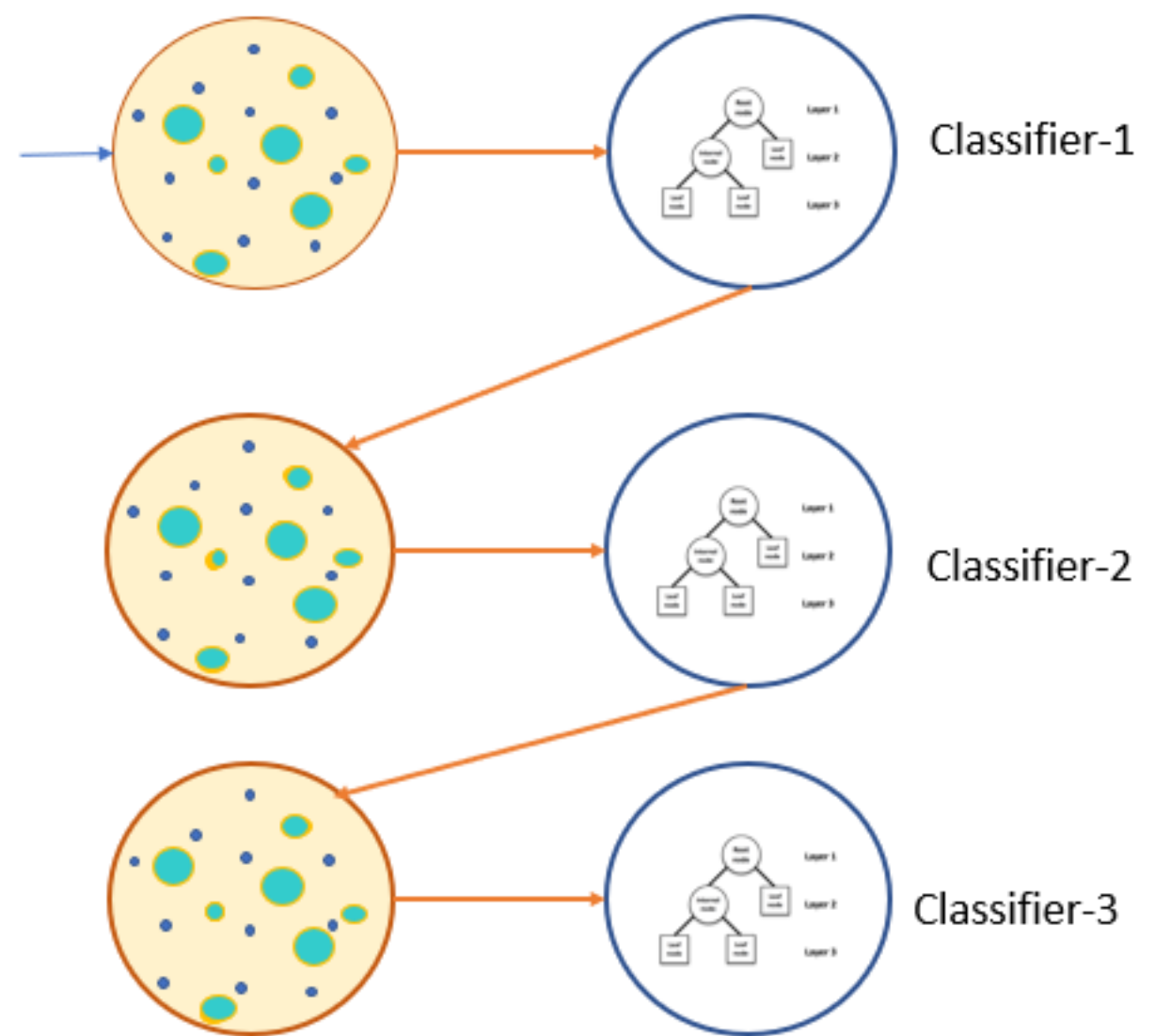


Bagging



Parallel

Boosting



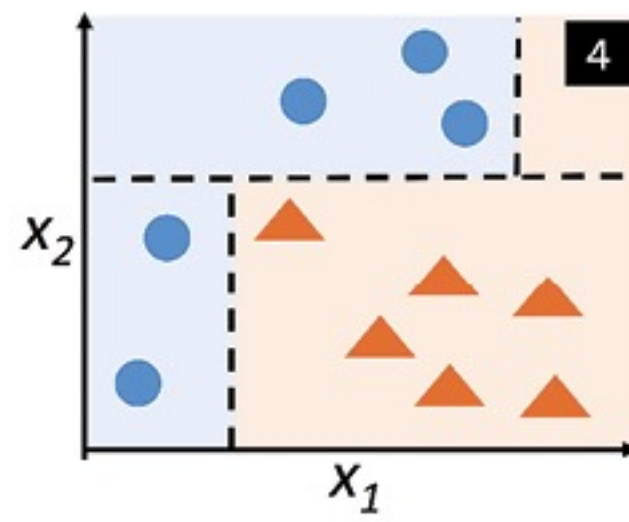
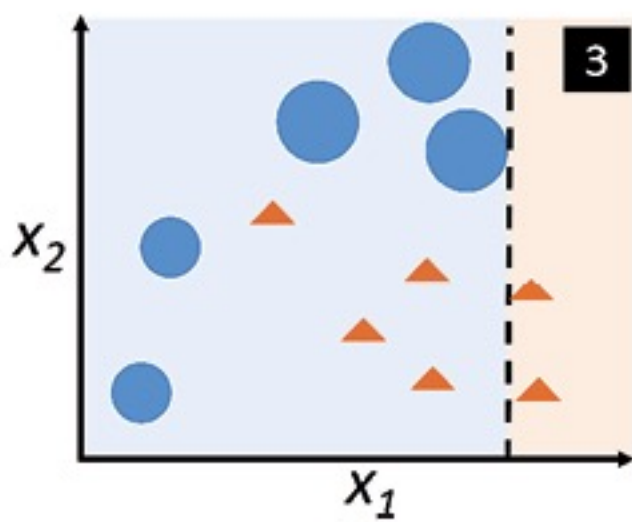
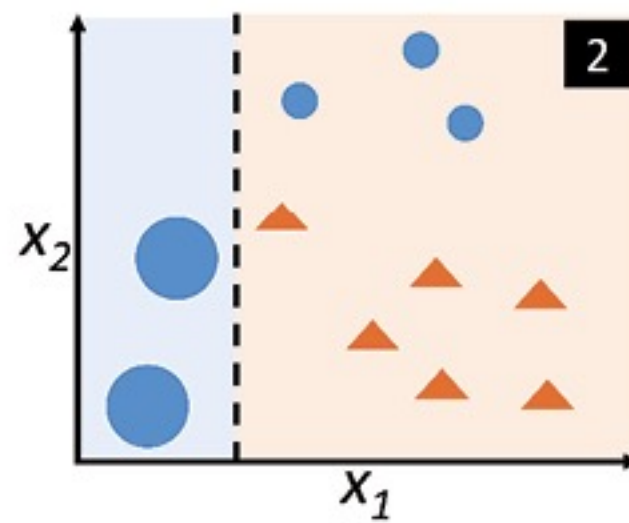
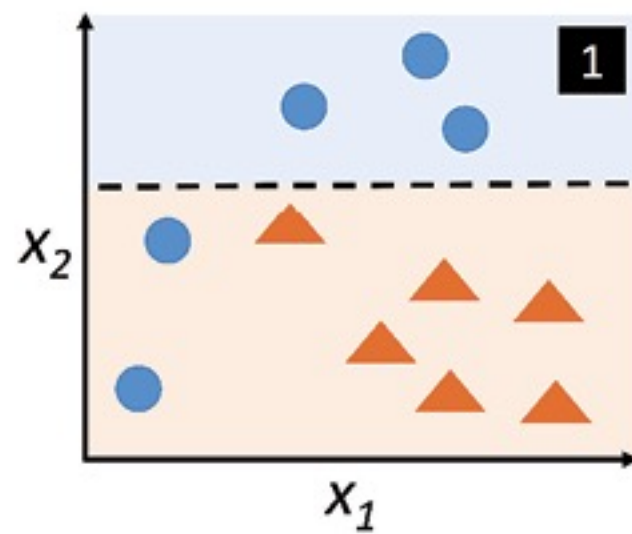
Sequential

Boosting

- Combining *weak classifiers* to make a stronger one
- Sequential

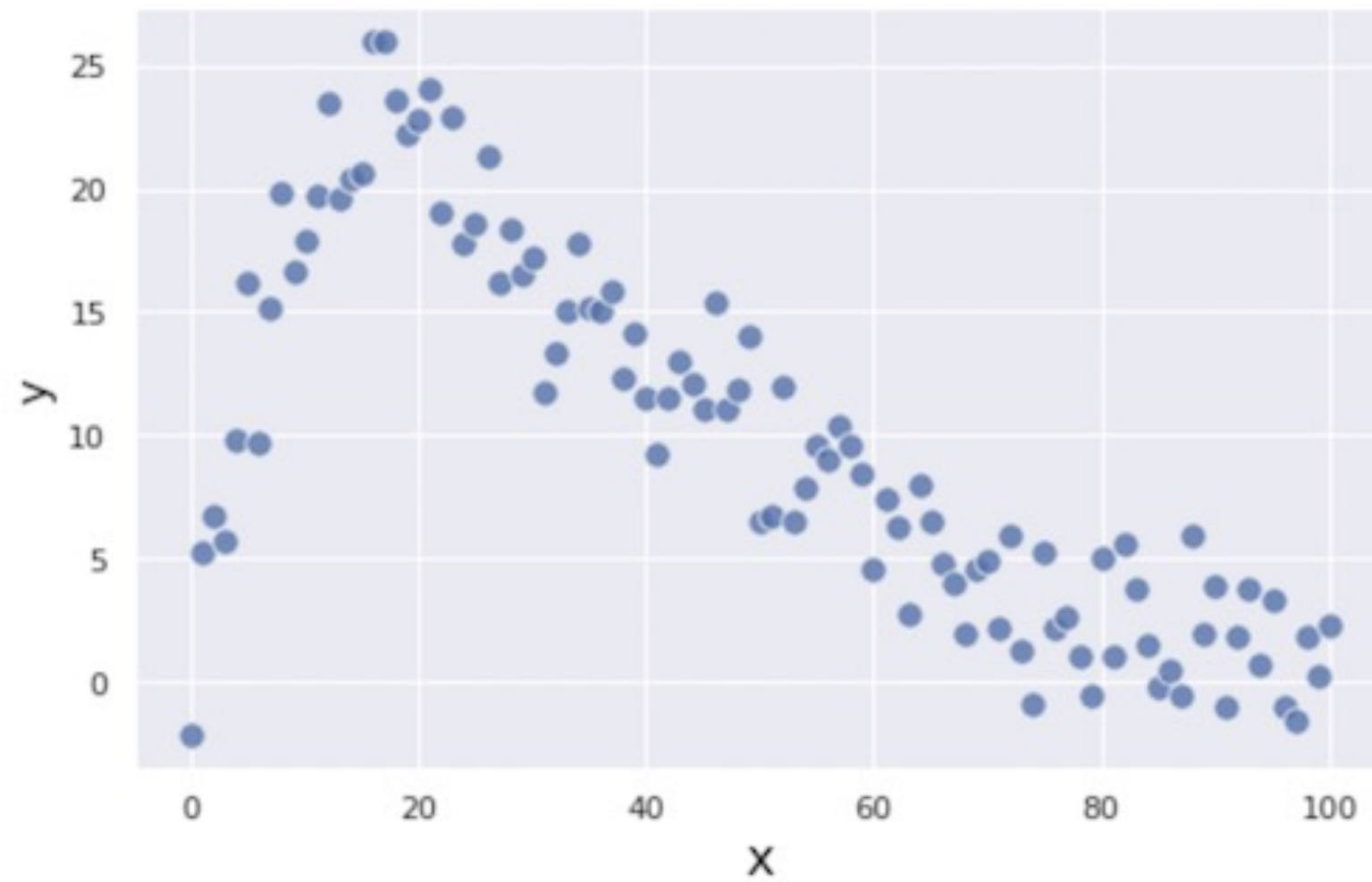
Boosting

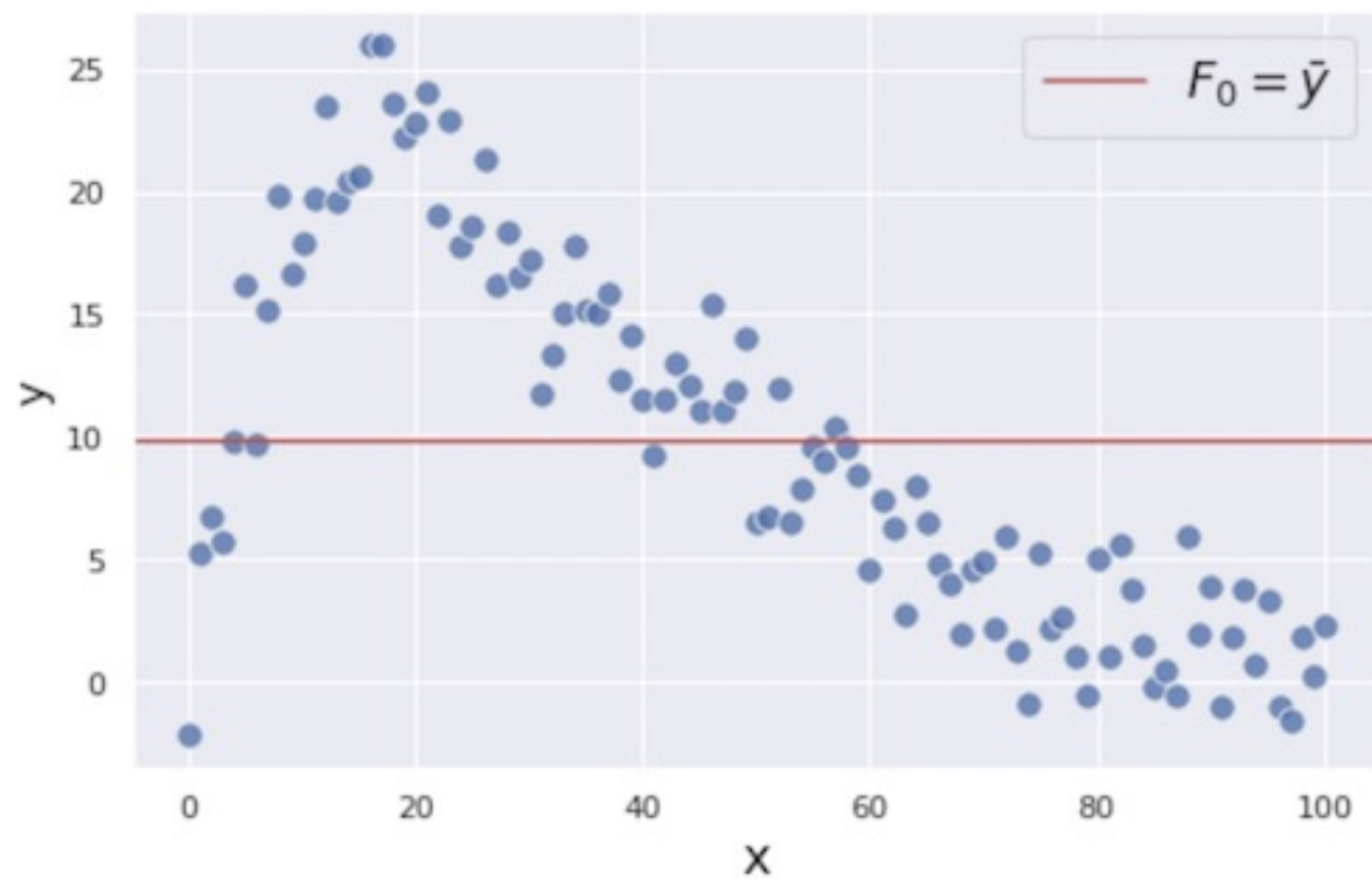
- AdaBoost (Adaptive Boosting)
 - Fit a tree
 - Calculate error (weighted)
 - Increase weight of wrongly classified points
 - Train another tree
 -
- In the end, each tree will have a weight, and
- the final prediction is the weighted majority vote from each tree

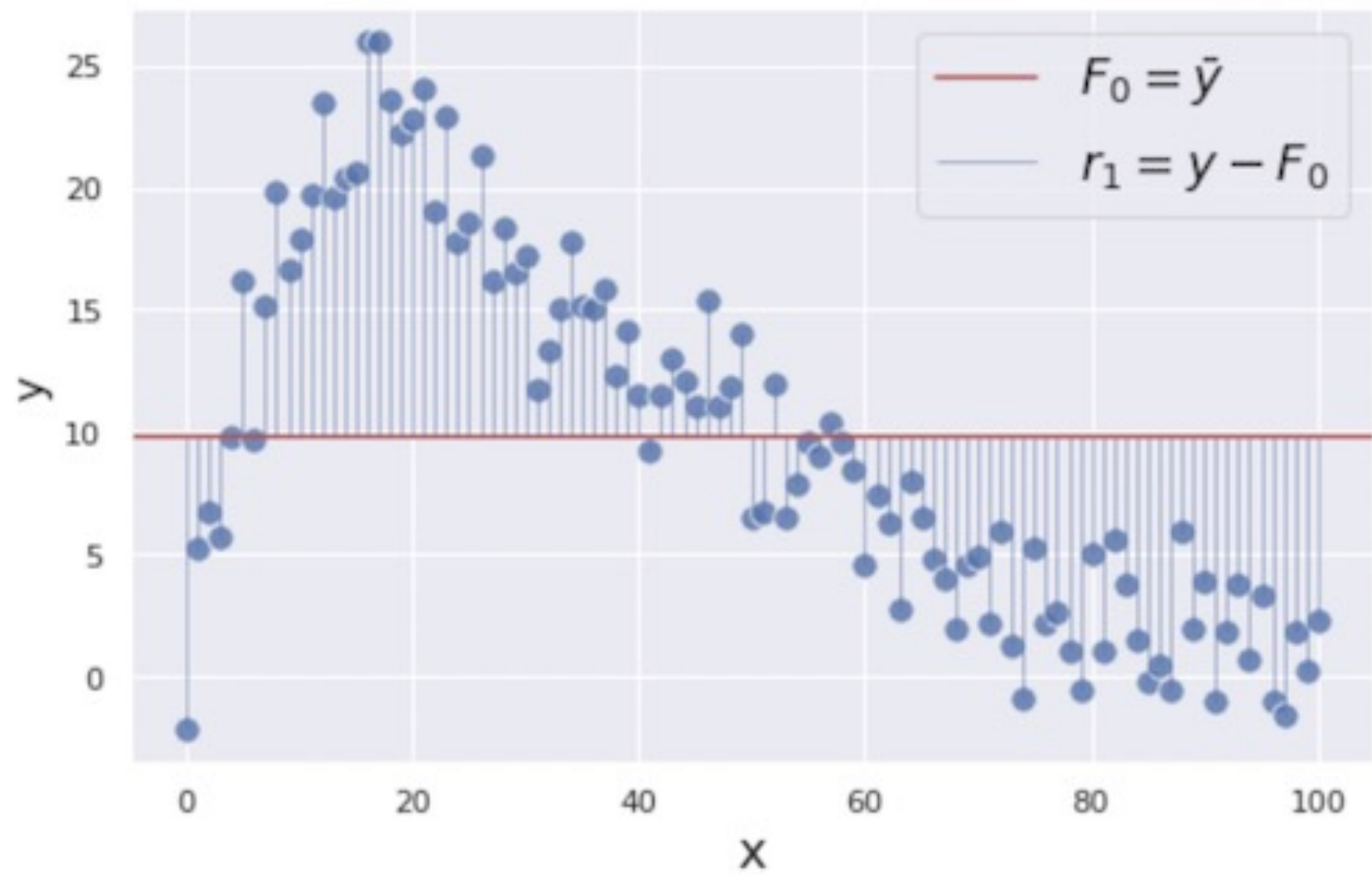


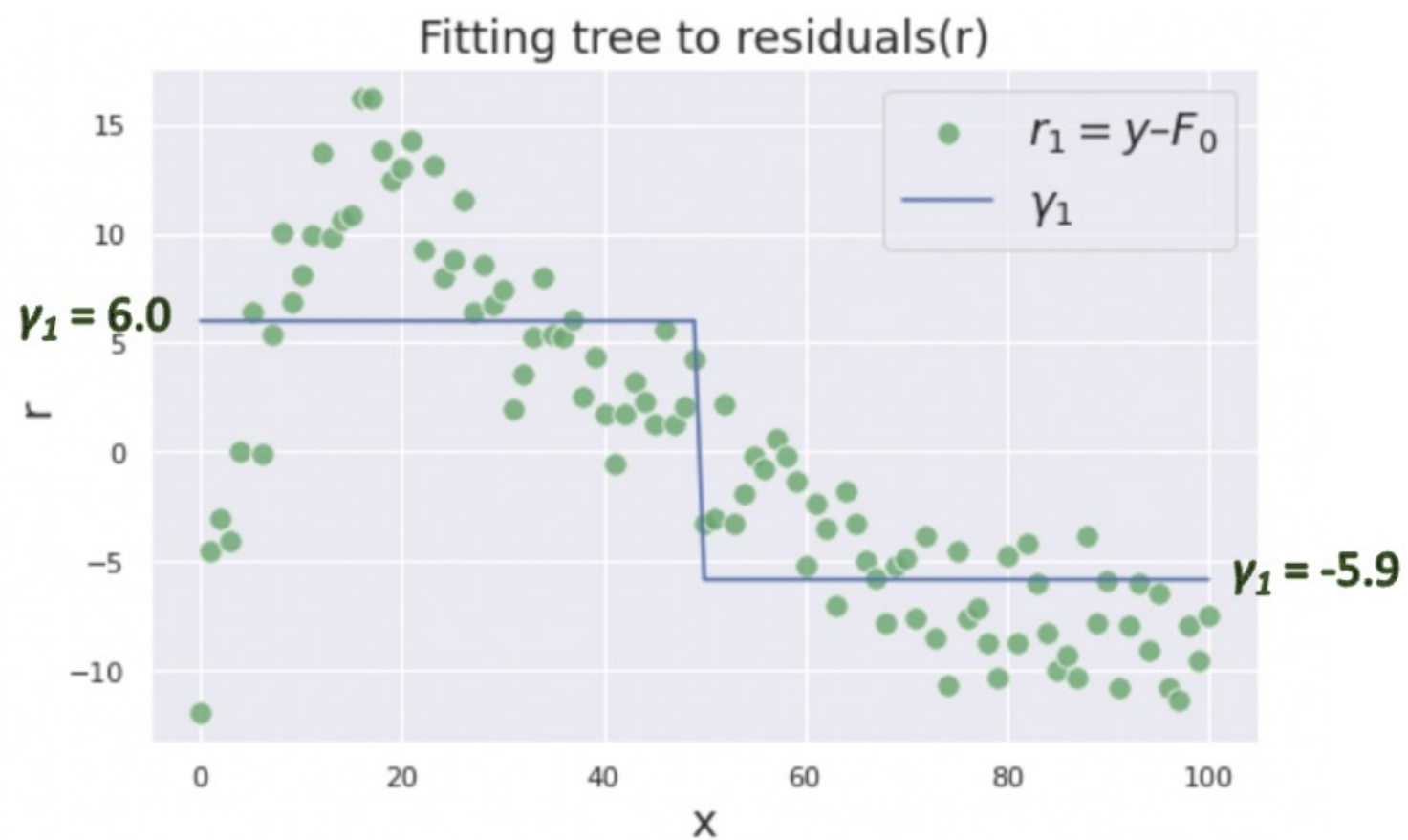
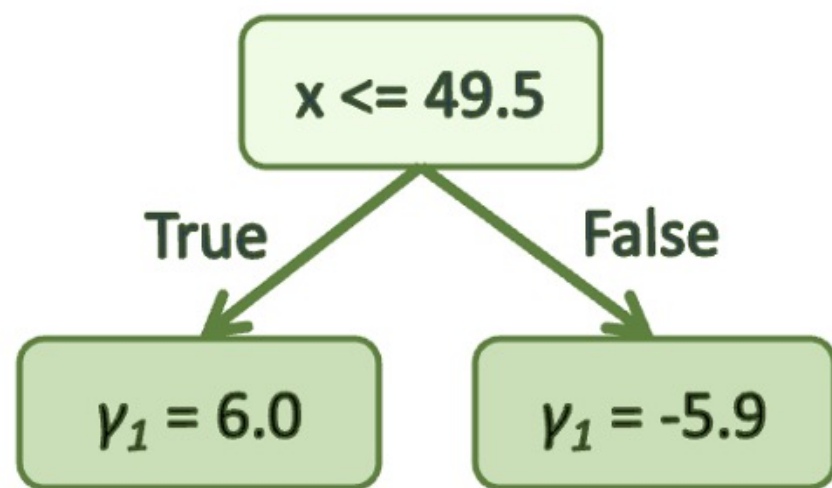
Boosting

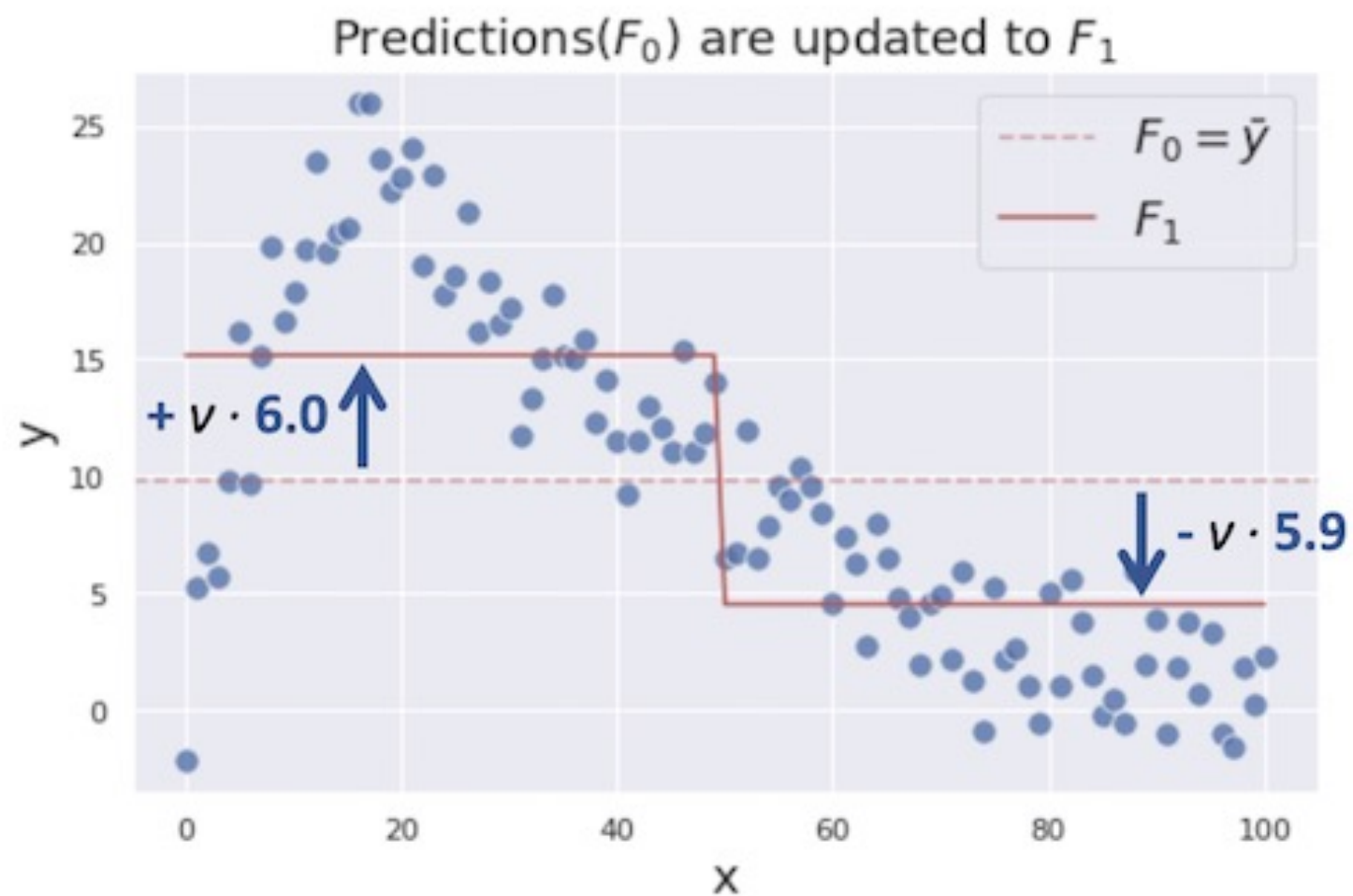
- Gradient Boosting
 - Fit a tree
 - Calculate error (weighted)
 - Train on error
 - Train another tree
 -
- In the end, add up the predictions of each tree



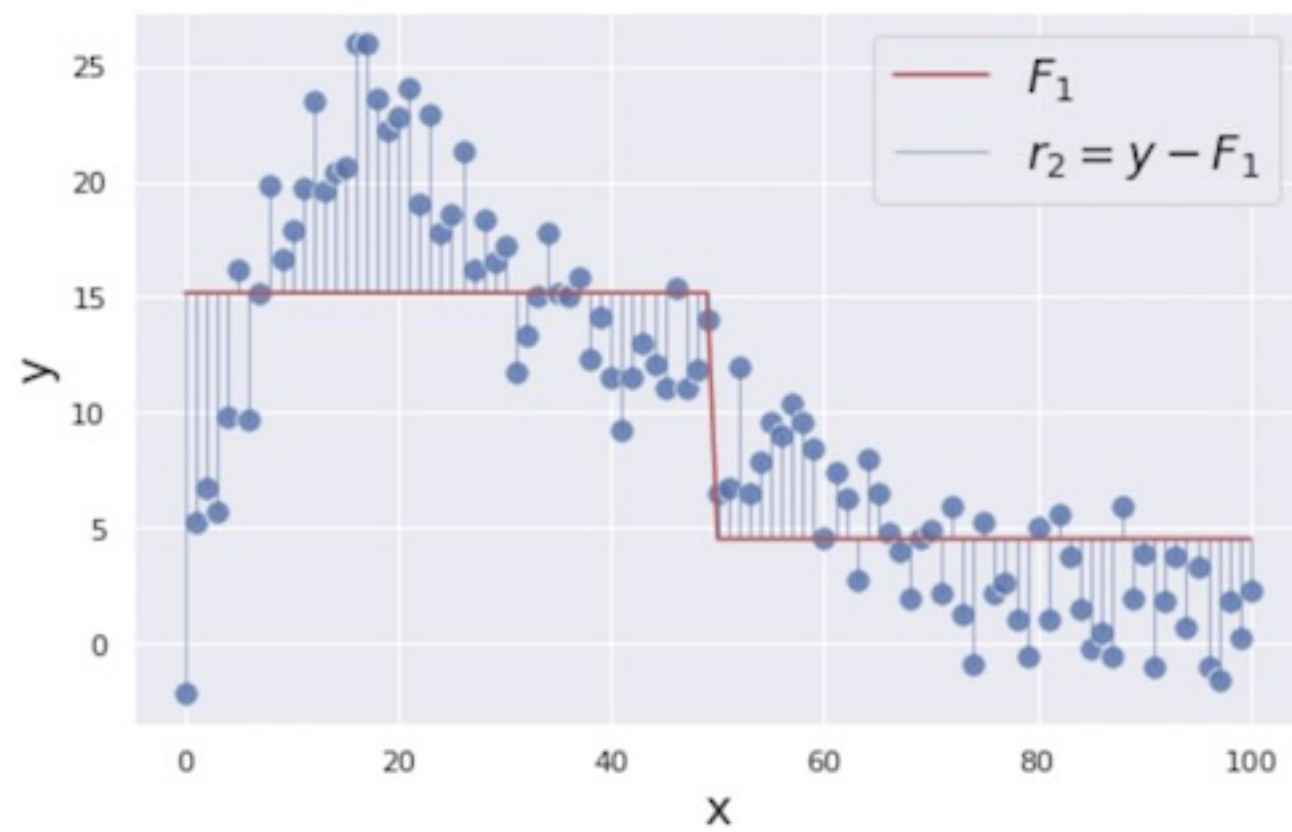


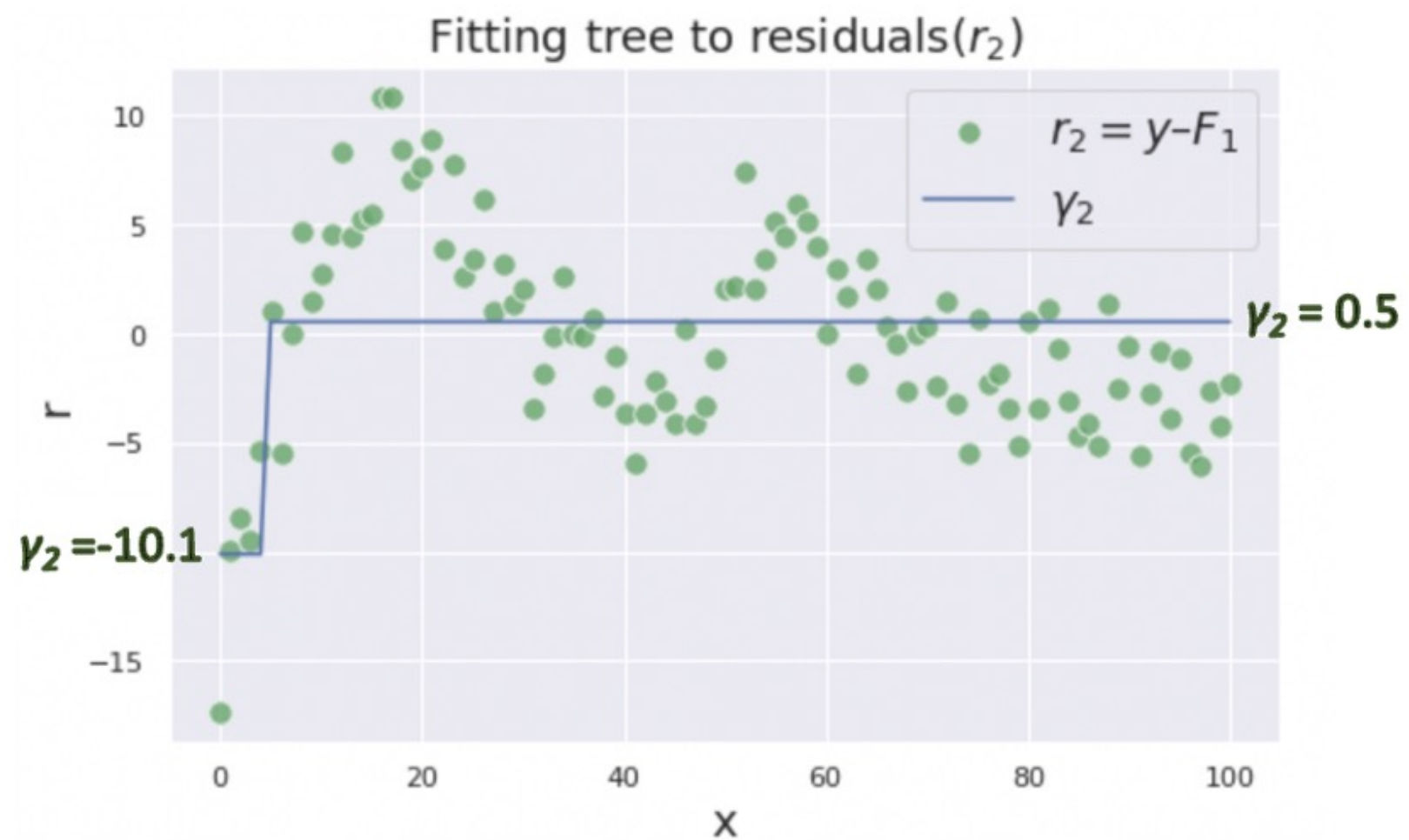
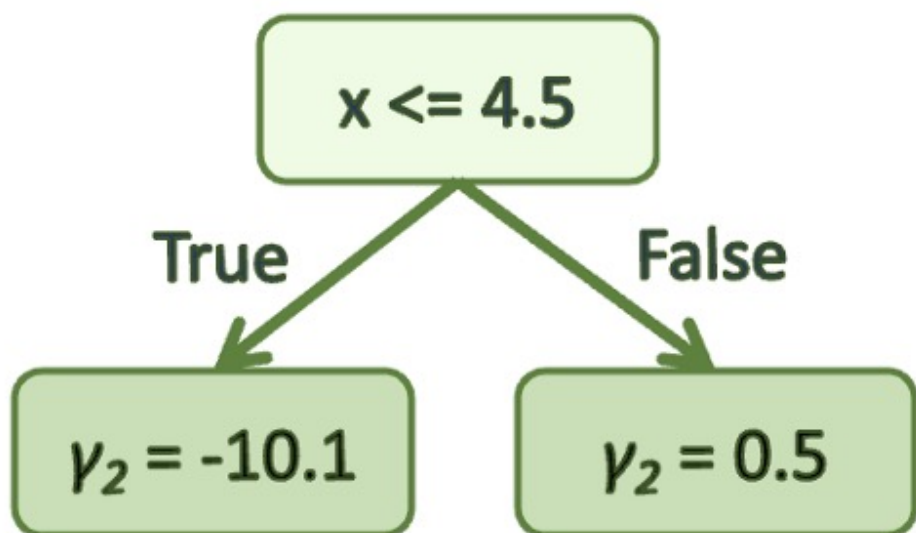


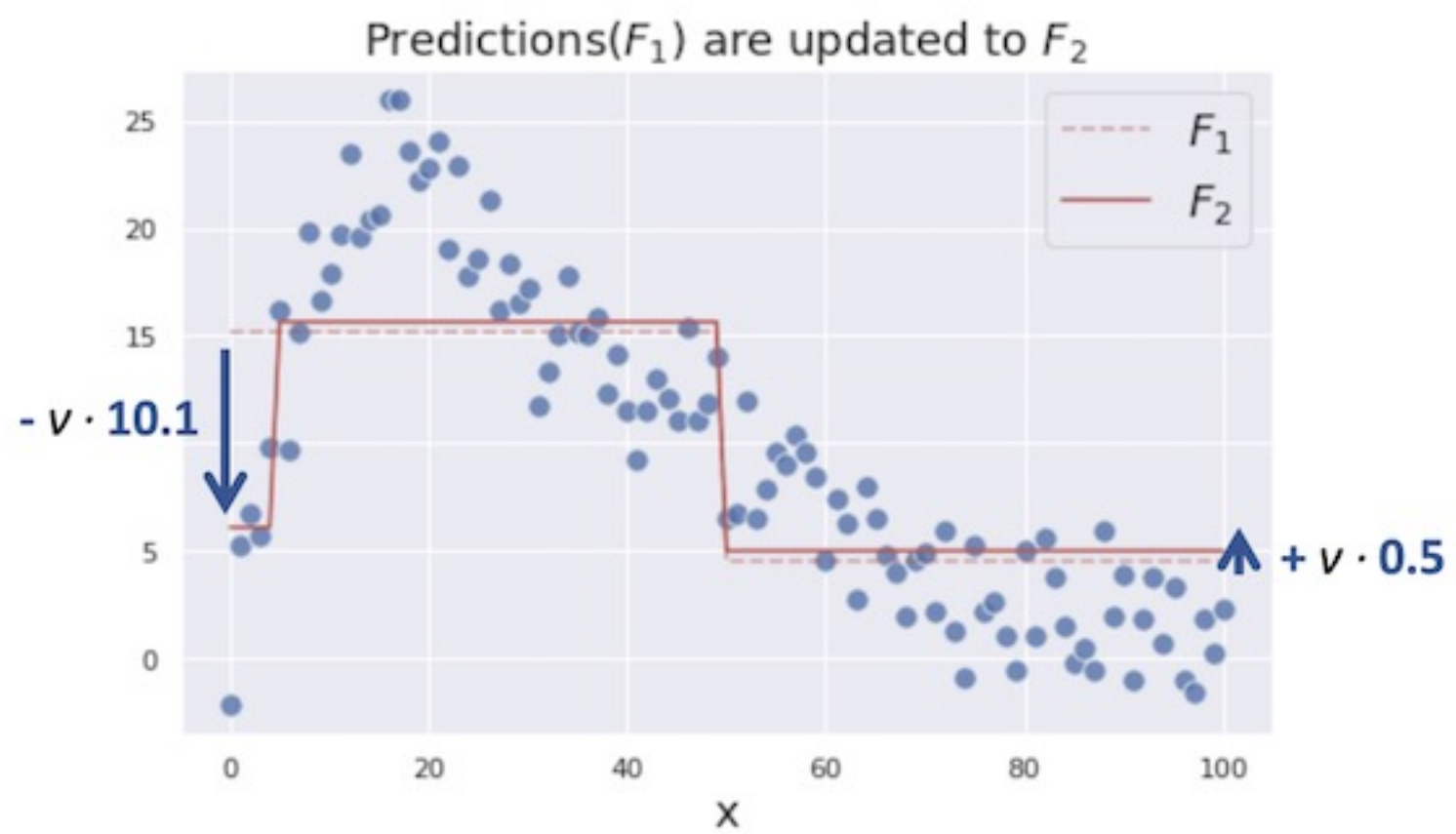


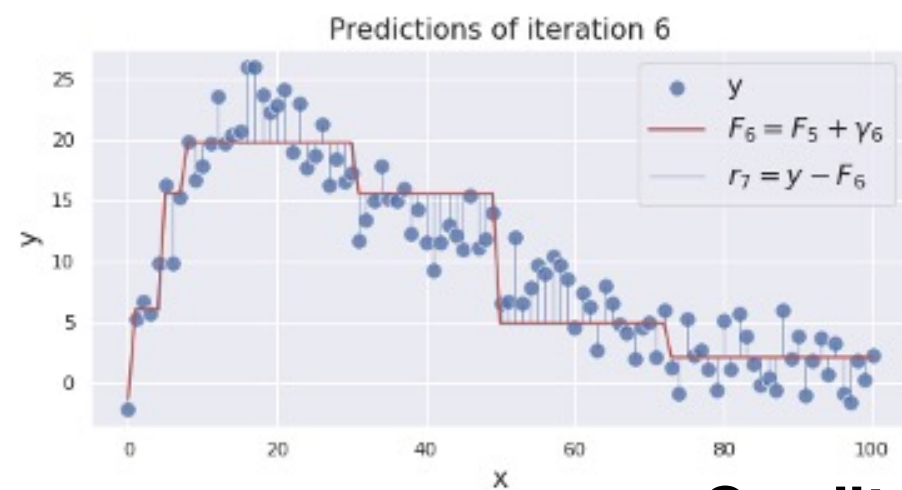
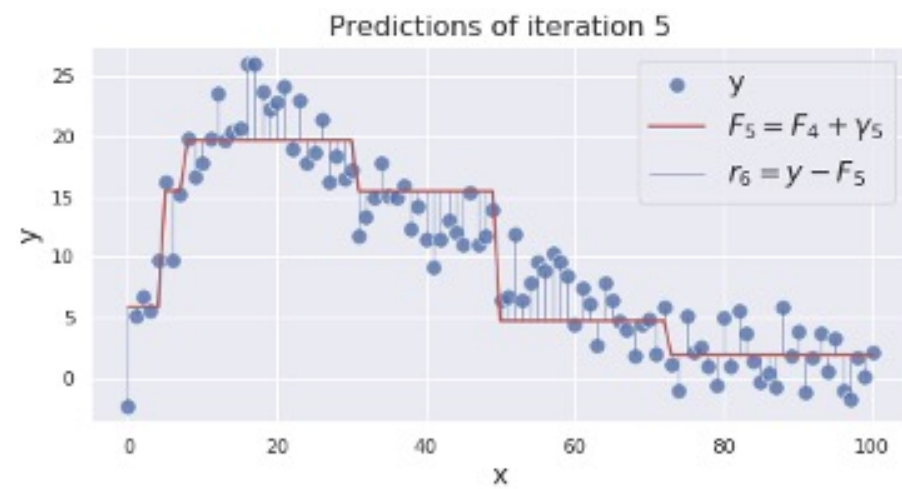
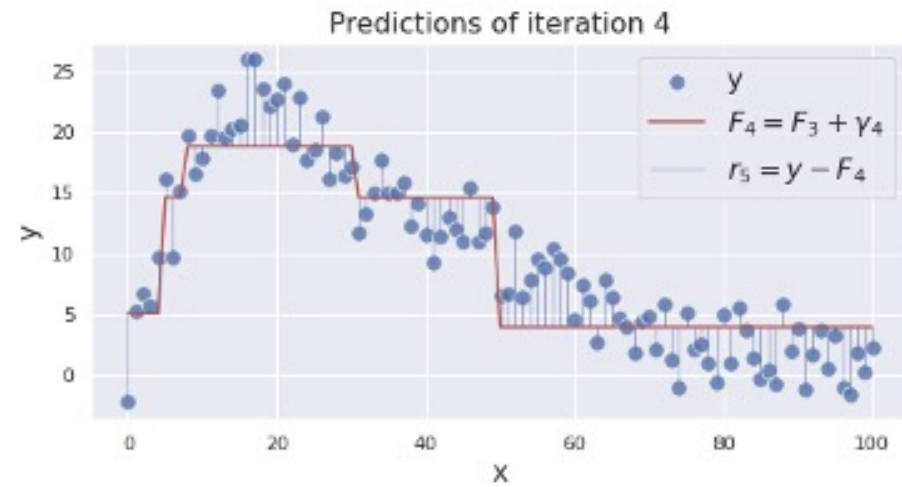
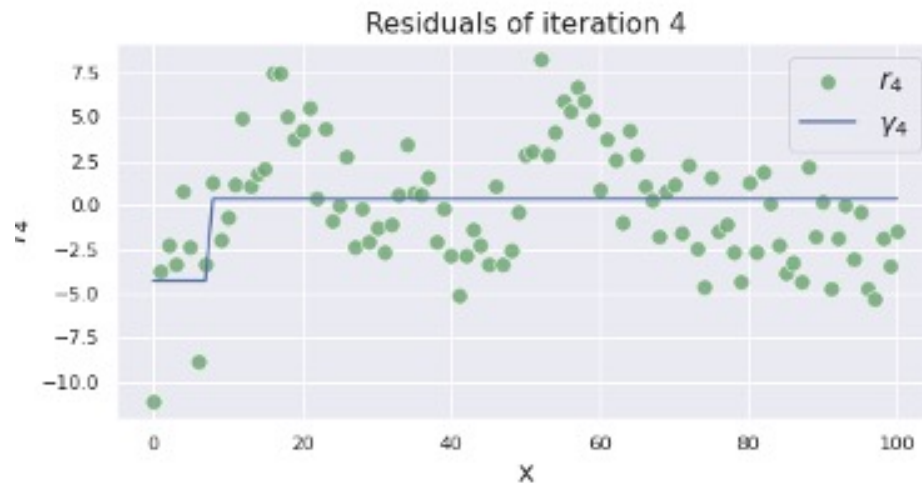
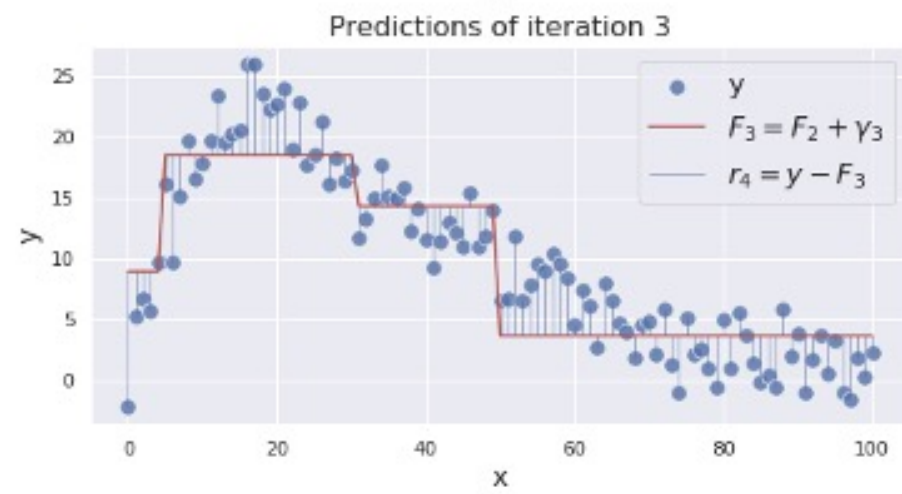
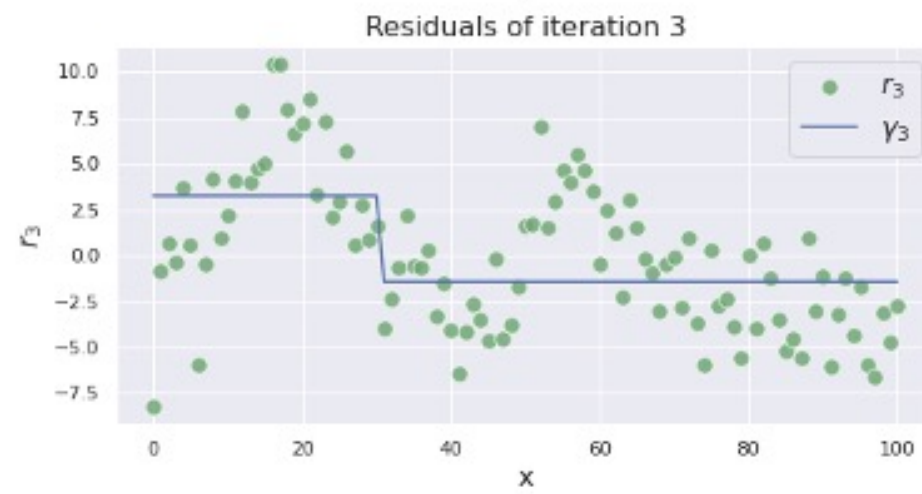


$$F_1 = \begin{cases} F_0 + v \cdot 6.0 & \text{if } x \leq 49.5 \\ F_0 - v \cdot 5.9 & \text{otherwise} \end{cases}$$









Credit: Tomonori Masui