

INTRODUCTION



TO STATISTICAL LEARNING

Introduction to Statistical Learning

Decision Trees and Random Forests - Class 9

Giora Simchoni

gsimchoni@gmail.com and add #intro2s1 in subject

Stat. and OR Department, TAU

INTRODUCTION



TO STATISTICAL LEARNING

Intro. to Decision Trees

INTRODUCTION



TO STATISTICAL LEARNING

The models we learned so far

- Parameteric, linear, global: linear regression, logistic regression, Ridge, Lasso, PCR
- Non-parametric, non-linear, local: K -nearest neighbors

Simpler idea (non-paramteric, non-linear, local):

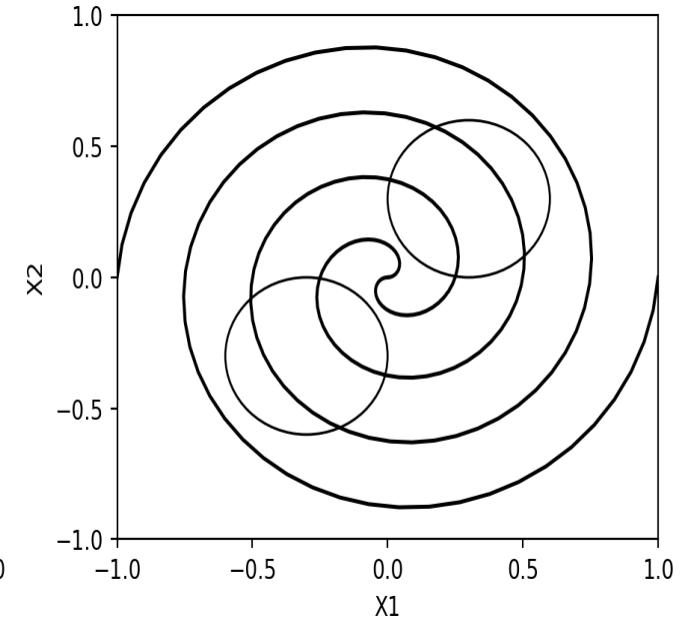
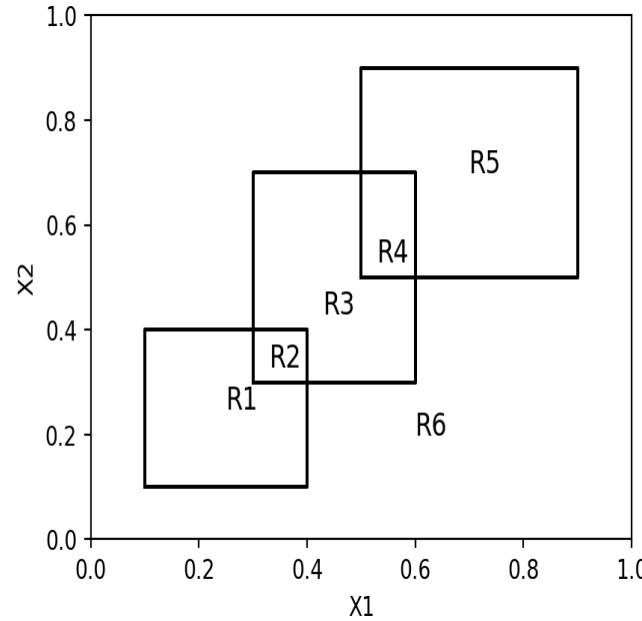
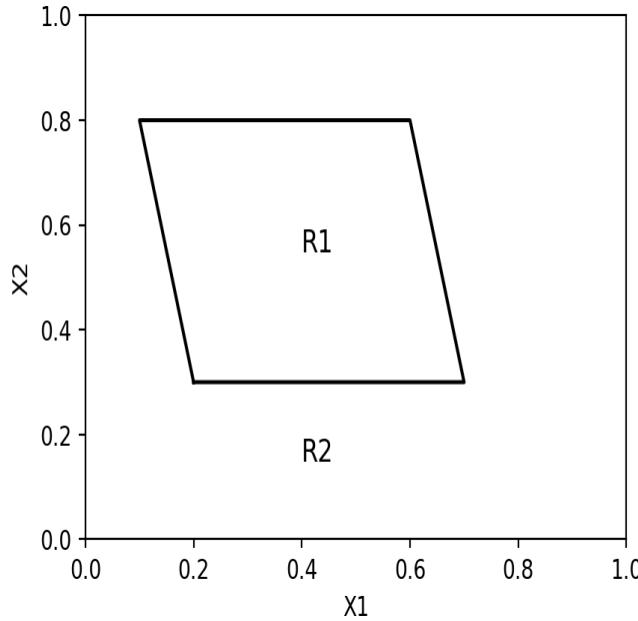
- Segment predictor space \mathcal{X} to relatively homogenous neighborhoods in \mathcal{Y}
- For each region R_1, \dots, R_M predict constant/class c_m , s.t.:

$$\hat{f}(X) = \sum_{m=1}^M c_m \mathbb{I}(X \in R_m)$$



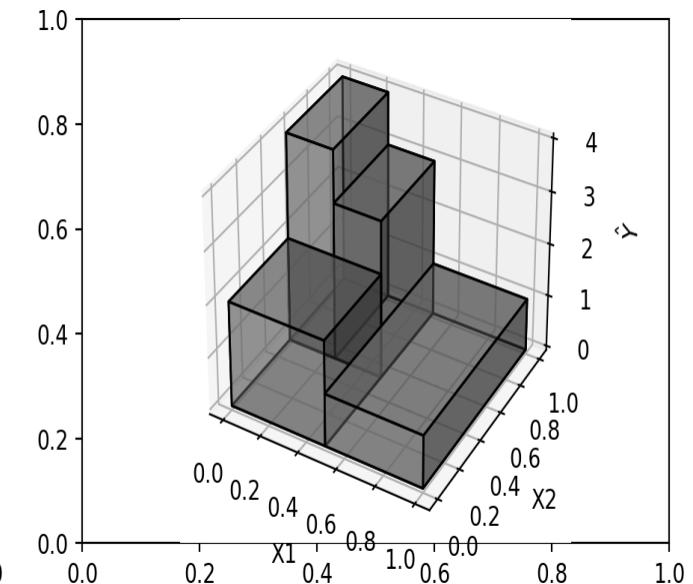
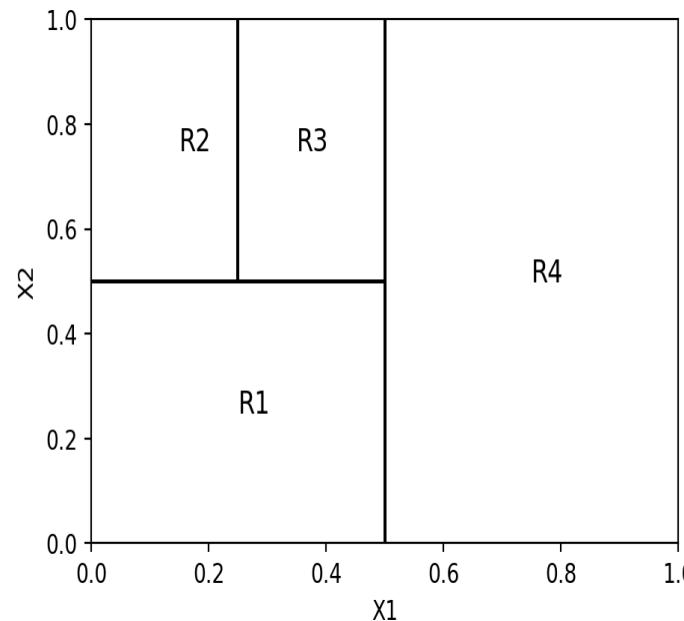
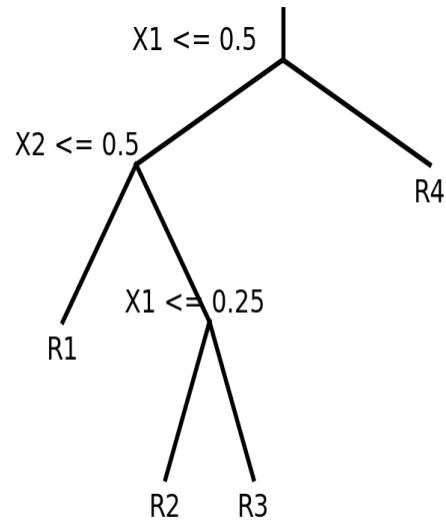
Is this not a linear model?

What should R_1, \dots, R_M be?



What should c_1, \dots, c_M be?

How does a doctor think?



⇒ recursive binary splitting.

Decision trees at high level

- Root: start with $\hat{f}(X) = \bar{y}$ or $\max\{\hat{P}(y = 0), \hat{P}(y = 1)\}$ to all observations
- Recursively:
 - Choose (j, s) pair: feature j to split on value s : $X_j \leq s$ and $X_j > s$
 - Predict c_m for each region R_1, \dots, R_M
- Until $STOP$ criterion

Questions:

- How to choose a split at each node of the tree?
- How to fit a value c_m for each region / terminal node / leaf?
- What is $STOP$ criterion?

Regression Trees

INTRODUCTION



TO STATISTICAL LEARNING

How to split?

- Criterion: Minimize RSS on training.
- Given set of r observations in current node, define for a variable j and possible split point s :

$$L(j, s) = \{i \leq r : x_{ij} \leq s\}, \quad R(j, s) = \{i \leq r : x_{ij} > s\}$$

$$\bar{y}_L = \frac{\sum_{i \in L(j, s)} y_i}{|L(j, s)|}, \quad \bar{y}_R = \frac{\sum_{i \in R(j, s)} y_i}{|R(j, s)|}$$

$$RSS(j, s) = \sum_{i \in L(j, s)} (y_i - \bar{y}_L)^2 + \sum_{i \in R(j, s)} (y_i - \bar{y}_R)^2$$

- And find the pair j, s which minimize this RSS among all possible pairs



What is the complexity of this search?

How to fit a value c_m at leaves?

- Similar to OLS, we want to estimate $\hat{y}(x) \approx E(y|x)$
- We interpret the splitting as finding *homogeneous areas* with similar y values in our data, hence hopefully similar $E(y|x)$.
- Consequently, given a leaf (terminal node) R_m with set of observations $Q_m \subseteq \{1, \dots, n\}$, we estimate:

$$c_m = \bar{y}_{R_m} = \frac{\sum_{i \in Q_m} y_i}{|Q_m|}$$

When to *STOP*?

- Why stop?
- Bias-variance tradeoff!
 - Tree too shallow — high bias, underfitting
 - Tree too deep — high variance, overfitting

Some heuristics:

- Maximum tree depth (i.e. maximum “questions”, a hyperparameter)
- Minimum improvement in RSS
- Minimum node size Q



What could be the issue with each of those?

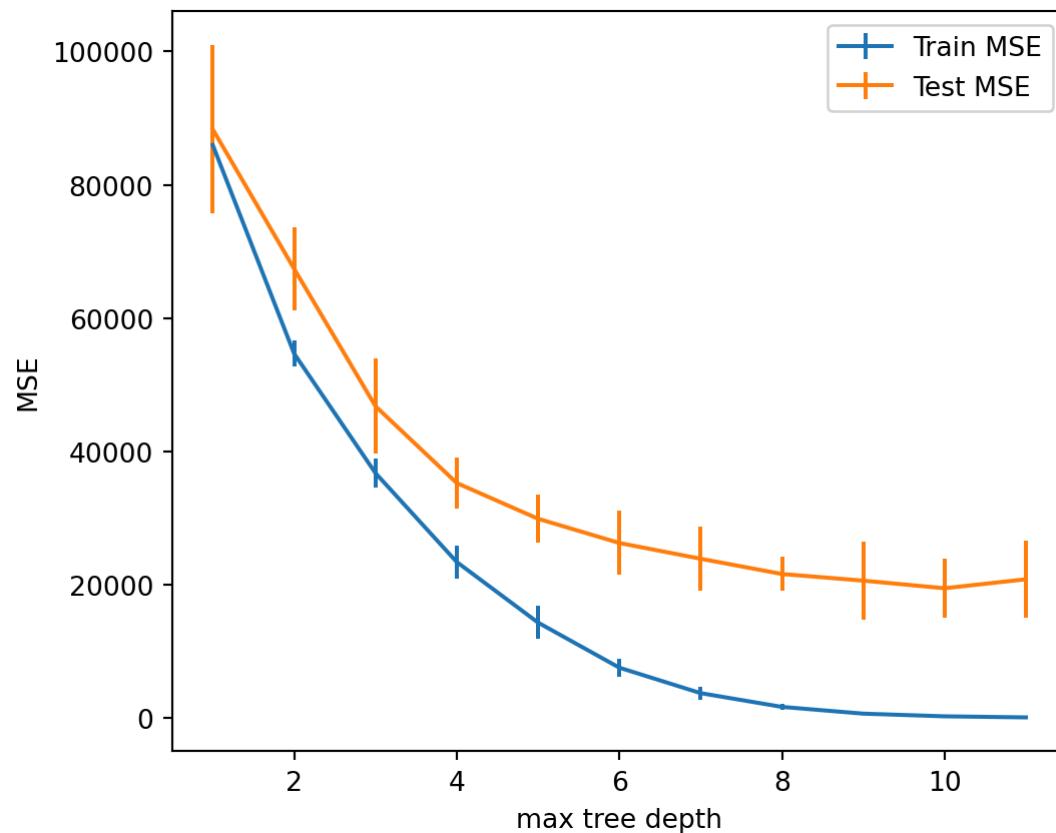
Cost complexity pruning

- Grow a deep tree T_0 , e.g. with the size criterion
- **Prune** to tree T with some α penalty on its size:

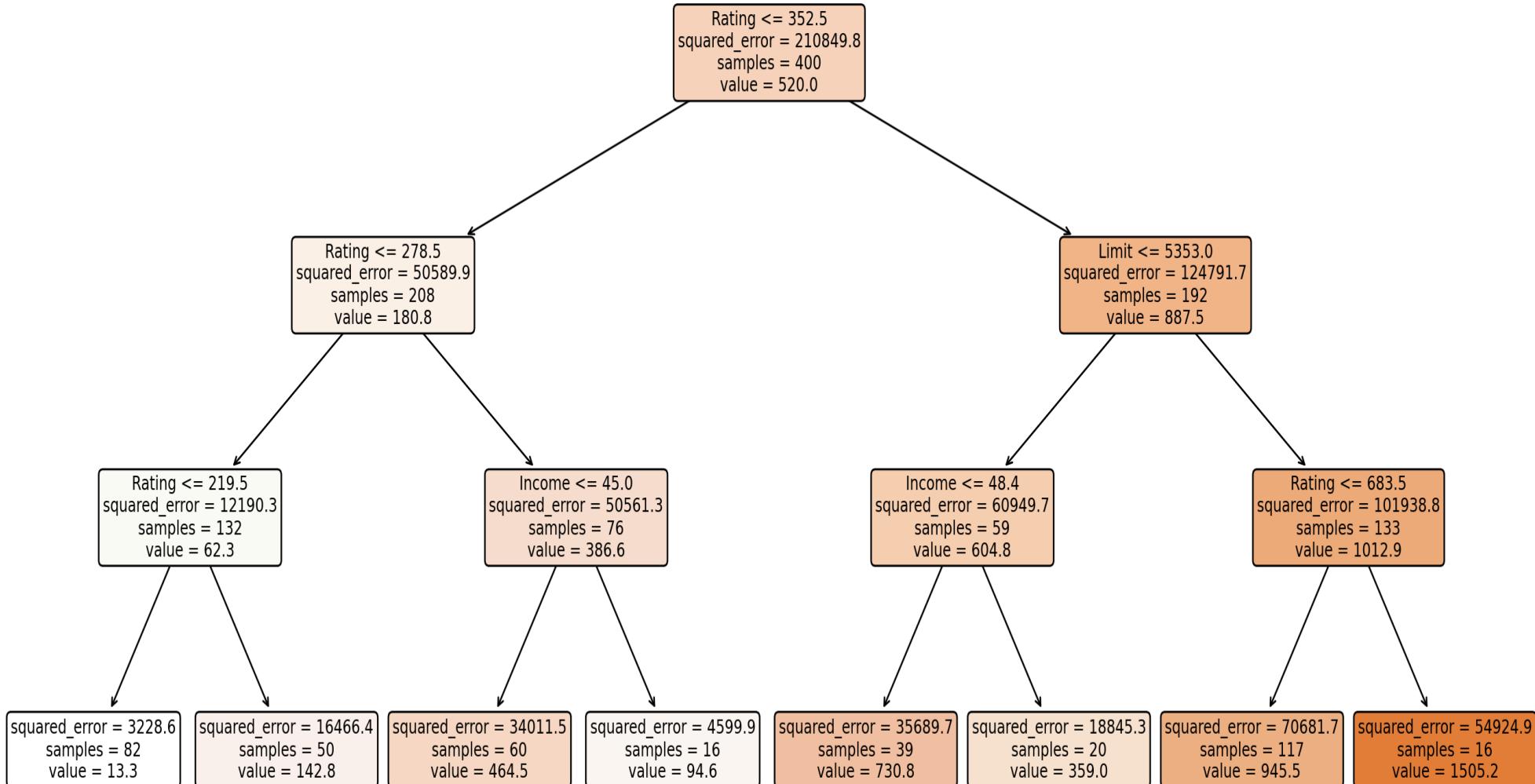
$$C_\alpha(T) = RSS(T) + \alpha|T|$$

- Choose T_α which gives minimum $C_\alpha(T)$
- For a given α efficient algorithms exist to find the pruning path
- α is chosen with CV

Example: credit data



Example: credit data



Classification Trees

INTRODUCTION



TO STATISTICAL LEARNING

How to split?

- Criterion: Minimize **impurity** on training:
- If $\hat{p}_{kL}, \hat{p}_{kR}$ are the left and right empirical probabilities for each class k , and \hat{y}_L, \hat{y}_R are the most common classes:
 - Misclassification error:

$$MC(j, s) = \sum_{i \in L(j, s)} \mathbb{I}\{y_i \neq \hat{y}_L\} + \sum_{i \in R(j, s)} \mathbb{I}\{y_i \neq \hat{y}_R\}$$

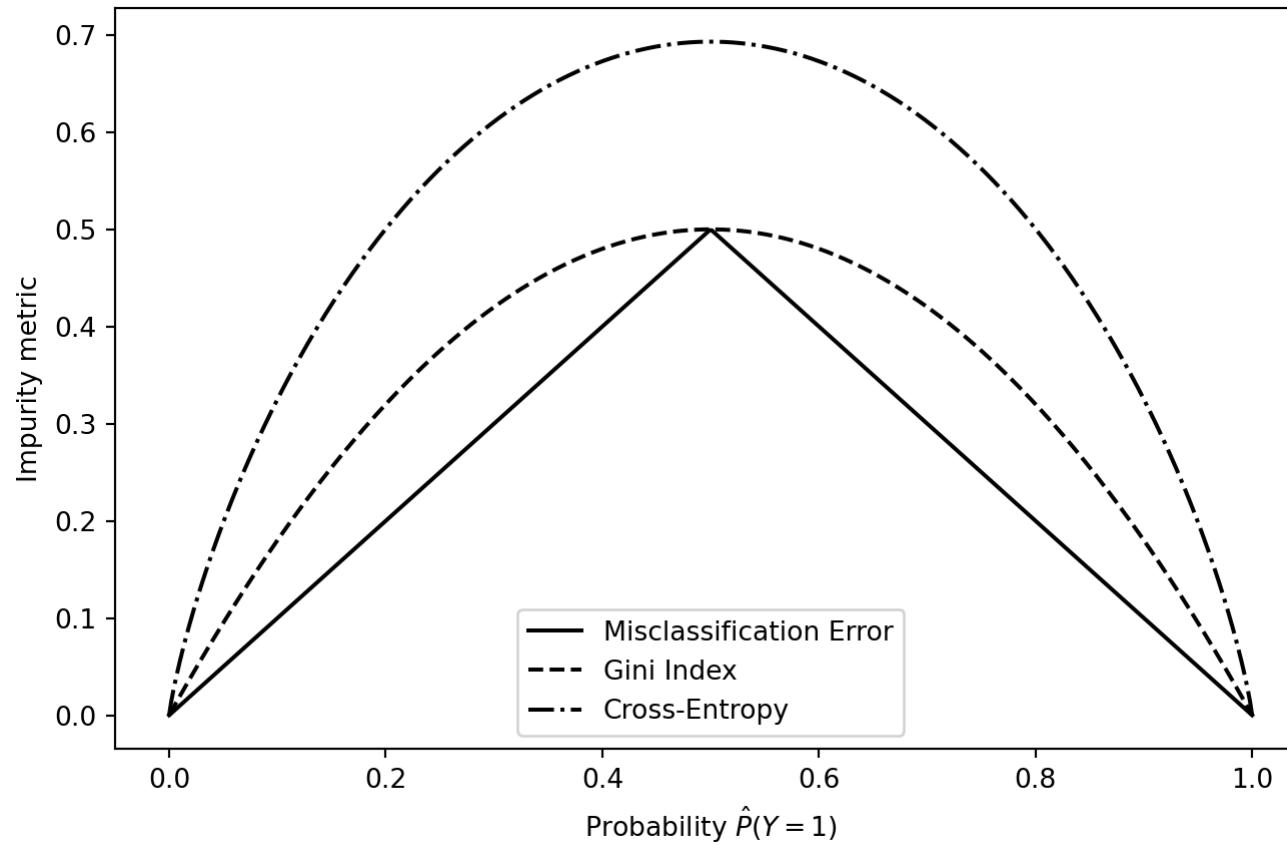
- Gini index: $Gini(j, s) = \sum_{k=1}^K n_L \hat{p}_{kL} (1 - \hat{p}_{kL}) + \sum_{k=1}^K n_R \hat{p}_{kR} (1 - \hat{p}_{kR})$
- Cross-entropy:

$$CE(j, s) = - \sum_{k=1}^K n_L \hat{p}_{kL} \log(\hat{p}_{kL}) - \sum_{k=1}^K n_R \hat{p}_{kR} \log(\hat{p}_{kR})$$

- Otherwise the algorithm stays the same (e.g. cost complexity pruning)

On impurity measures

For a single node, $K = 2$ classes, no weighing:



We mostly use Gini and Cross-entropy to grow the tree, not misclassification error. Why?

Trees issues

INTRODUCTION



TO STATISTICAL LEARNING

Categorical features

- Ordered categorical variables: treat exactly as continuous
- Unordered categorical variables:
 - All subsets exhaustive search? (two main problems)
 - Grouping for values with too few observations
 - CART approach:
 - For each category q denote \bar{y}_q the average of the observations of class q in the current node.
 - Sort categories in increasing order of $\bar{y}_q : \bar{y}_{(1)} \leq \bar{y}_{(2)} \leq \dots \leq \bar{y}_{(Q)}$
 - The optimal split on the training data is guaranteed to be one of the $Q - 1$ splits along this list
 - For 2-class classification, we simply replace \bar{y}_q with \hat{p}_q

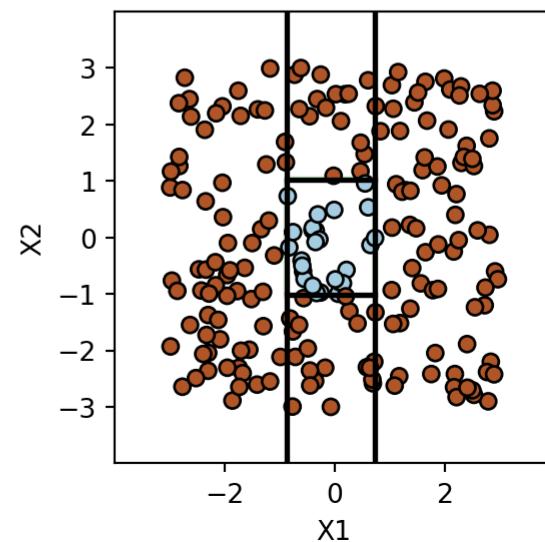
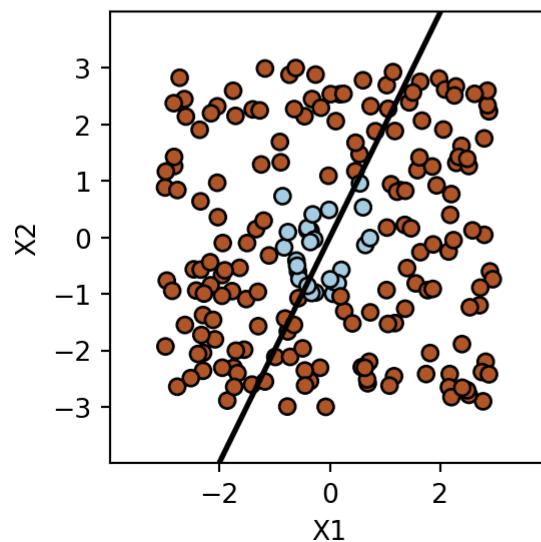
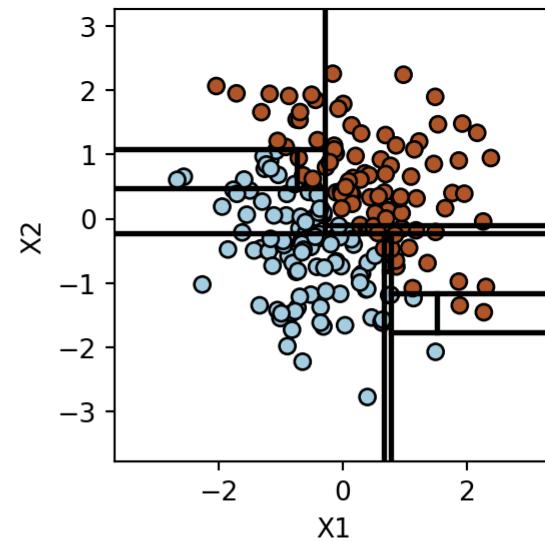
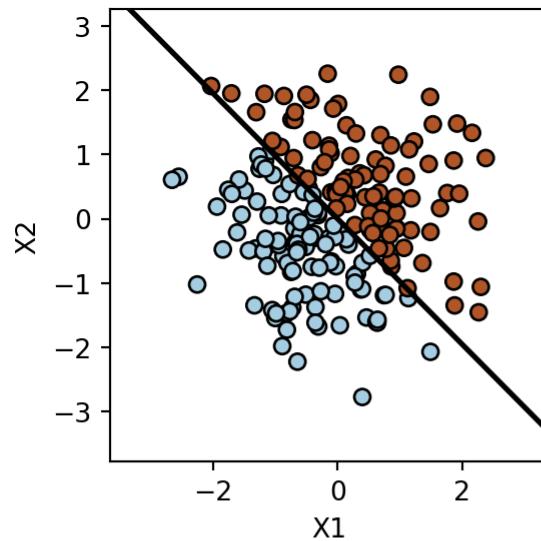
Missing data

- Many models' only choices: ignore missing data or impute them (e.g. mean imputation, EM algorithm)
- Two more natural choices in trees:
 - Surrogate splits: for every split (j, s) keep the next most “similar” (j', s') splits
 - If observation \mathbf{x}_i is missing element x_{ij} for split (j, s) — send it both left and right!
 - Its average (weighted) prediction has a nice interpretation: $\mathbb{E}(y|x_{ij} \text{ is missing})$

Trees advantages

- Highly interpretable, “neighborhoods” (when tree is not large, but see variance issue)
- Easy to implement (if-else statements)
- Fast (in prediction at least)
- Little pre-processing of predictors needed (continuous, categorical, missing)
- Non-parameteric, non-linear, assumption free
- Feature selection built-in
- Low bias, in general

Trees disadvantages



Trees disadvantages

- Lack of smoothness: rectangular predictor regions are not always a good thing
- Intuitive appeal is misleading: very unstable, sensitive to small changes in data
- Greedy: no guarantee for optimality
- Complexity of prediction limited in no. of leaves! (For a simple CART)
- HIGH VARIANCE \Rightarrow not a competitive model in terms of prediction accuracy!

Random Forests

INTRODUCTION



TO STATISTICAL LEARNING

Ensemble methods: using trees as subroutines

Instead of a single tree being a model, combine many trees into a model:

1. Bagging and Random Forest: Fit different trees to the data and average them
 2. Boosting: Adaptively build a model from adding more and more trees
-
- We will focus now on Random Forest (also Bagging), later discuss boosting
 - Main idea of Random Forest: Take advantage of the instability and high variance of the trees
 - Trees are unstable and greedy: if we change the data a little bit, the tree can change a lot
 - Now we intentionally change (randomize) the data to get a different tree every time, and average them

Reminder: the value of averaging

- Assume $z_i \sim F$ has some distribution with mean μ and variance σ^2
- If $z_1, \dots, z_m \sim F$ are independent, then $Var(\bar{z}) = \sigma^2/m$, so \bar{z} is close to μ for large m
- What if z_1, \dots, z_m are dependent?
- Slightly more complex setting: assume z_1, \dots, z_m are *somewhat* dependent
 $Cov(z_i, z_j) = \rho\sigma^2$, $\rho < 1$
- Now we still get some variance reduction from averaging:

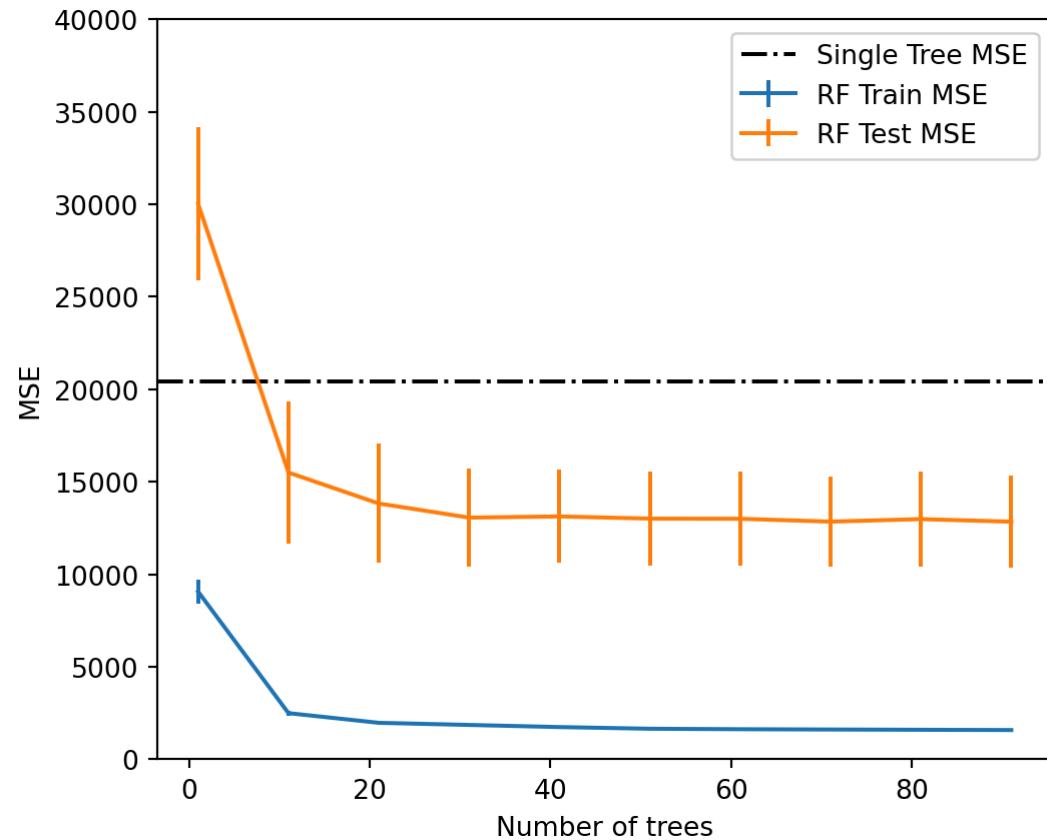
$$Var(\bar{z}) \approx \rho\sigma^2 + (1 - \rho)\sigma^2/m$$

- This is exactly the intuition behind Random Forest

Random forest algorithm

- Repeat B times:
 1. Randomize the data (by taking a **bootstrap** sample b)
 2. Build a tree $T_b(X)$ on the randomized data, also randomize tree building: randomly choose m features to consider at each node
- To predict at new x_0 , apply each tree and average their predictions:
$$\hat{f}(x_0) = \frac{1}{B} \sum_{b=1}^B T_b(x_0)$$
 or take majority class for classification
- Intuition: trees are different because of randomization, they are like
$$z_1, \dots, z_n \stackrel{\sim}{\sim} P(y|x_0)$$
- Hence we expect (and indeed see!) that Random Forest gives more accurate predictions of $E(y|x)$ or $P(y = 1|x)$ than single trees

Example: credit data



Summary of Random Forest

- Uses advantages of trees, mitigates their shortcomings
- RF trees should be as different as possible from each other:
 1. Uses the high-variance property of trees
 2. Add randomization: subsampling of training data for each tree; randomizations in tree splitting
- Add diversity by making trees bigger, control variance by averaging, therefore:
 1. Trees should be deep
 2. Should build and average as many of them as computationally possible
- Great advantages for “big data”: highly parallelizable and (almost) hyperparameter free!
- But it is also our first “black box” model