

Quiz week 3: tree-based methods

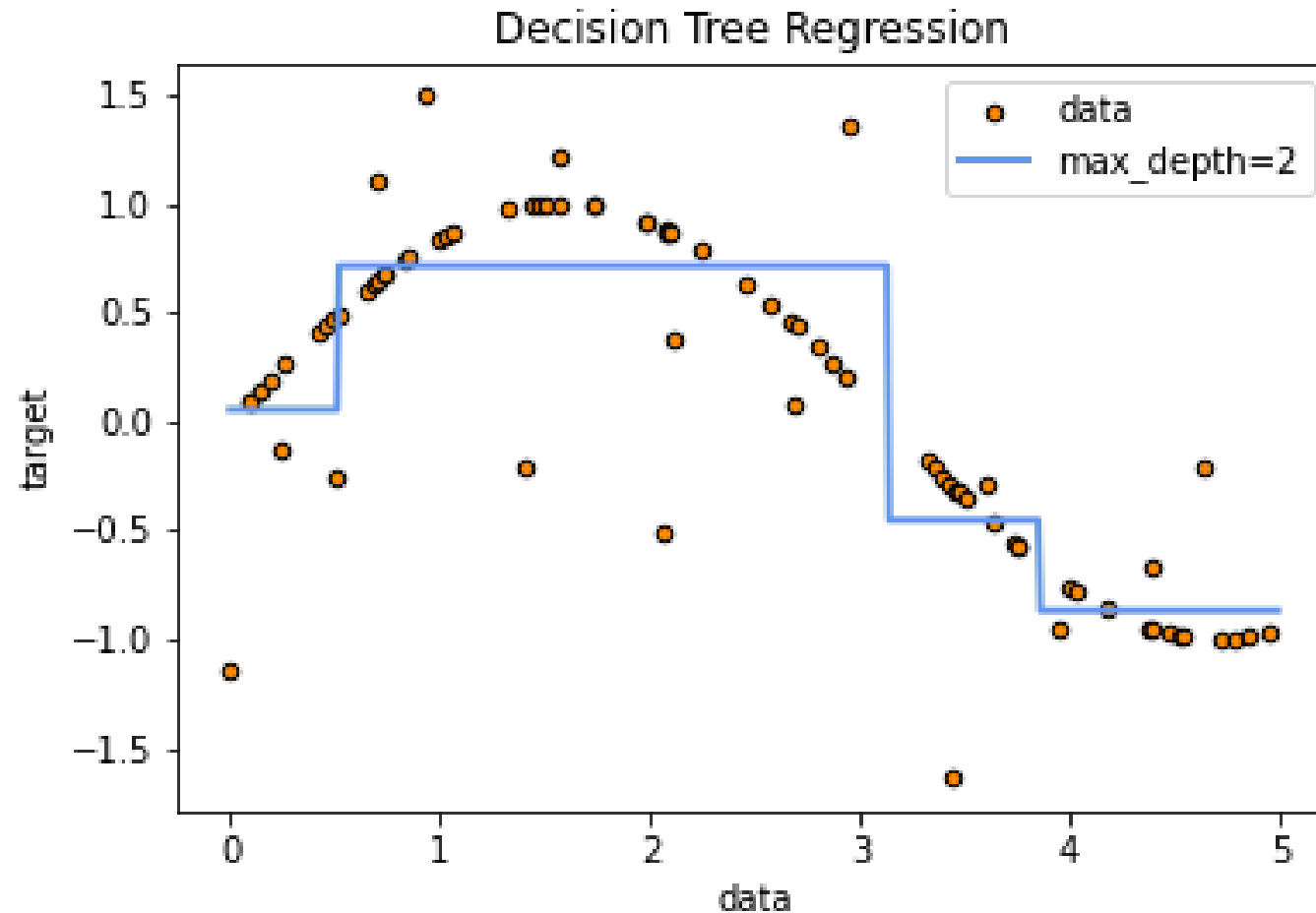
Q1

Which of the following statements are correct about classification and regression trees (CART)?

1. One advantage of CART is smoothness: small perturbations in the input data do not dramatically change the response
- 2. One advantage of CART is interpretability: it is easy to understand which features learnt generated the predictions**
- 3. One advantage of CART is flexibility: no assumptions of data distribution and no transformations needed**
- 4. One disadvantage of CART is overfitting: they do not easily generalise to new unseen data**

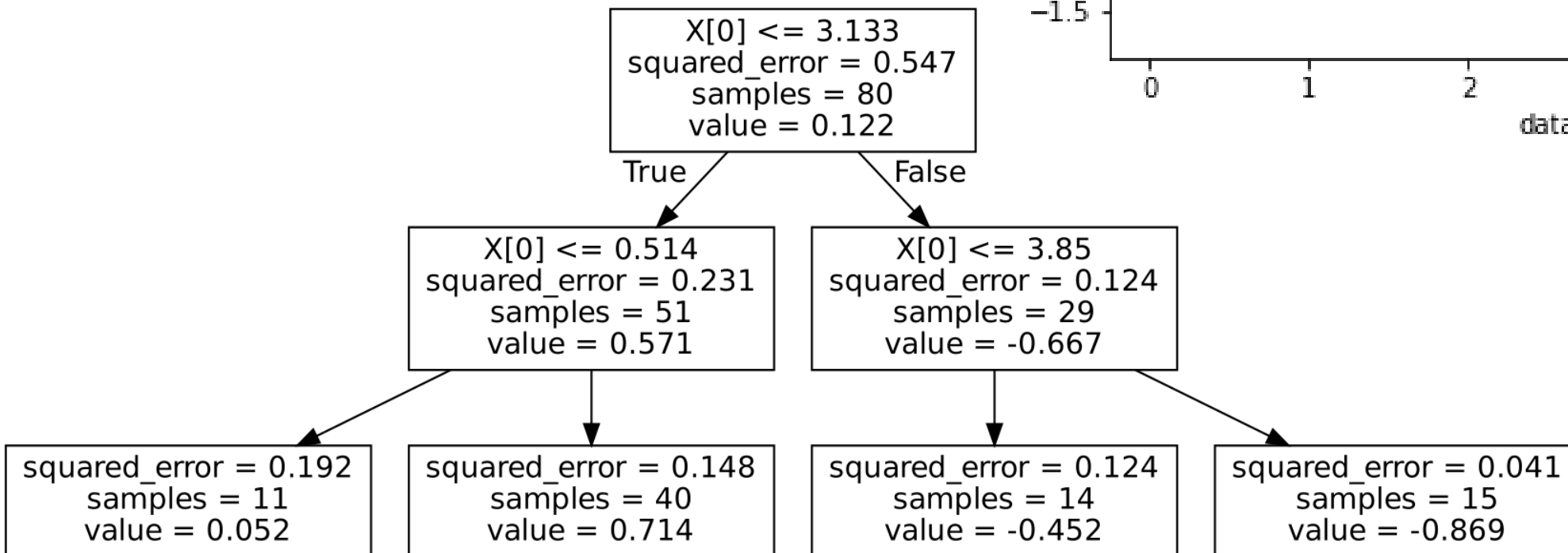
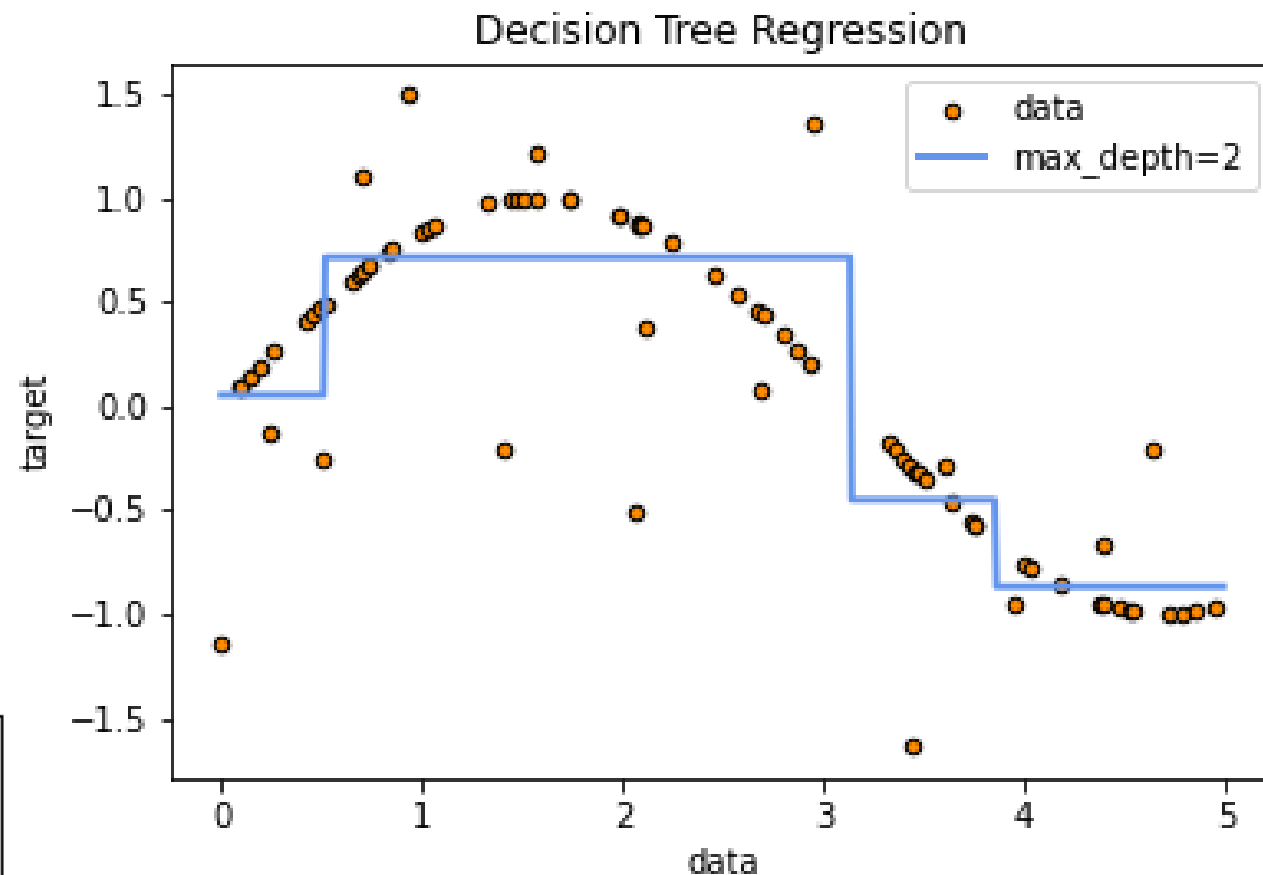
Q1

3. One *advantage* of CART is *flexibility*: no assumptions of data distribution and no transformations needed -> True, here are fitting a non-linear function using CART



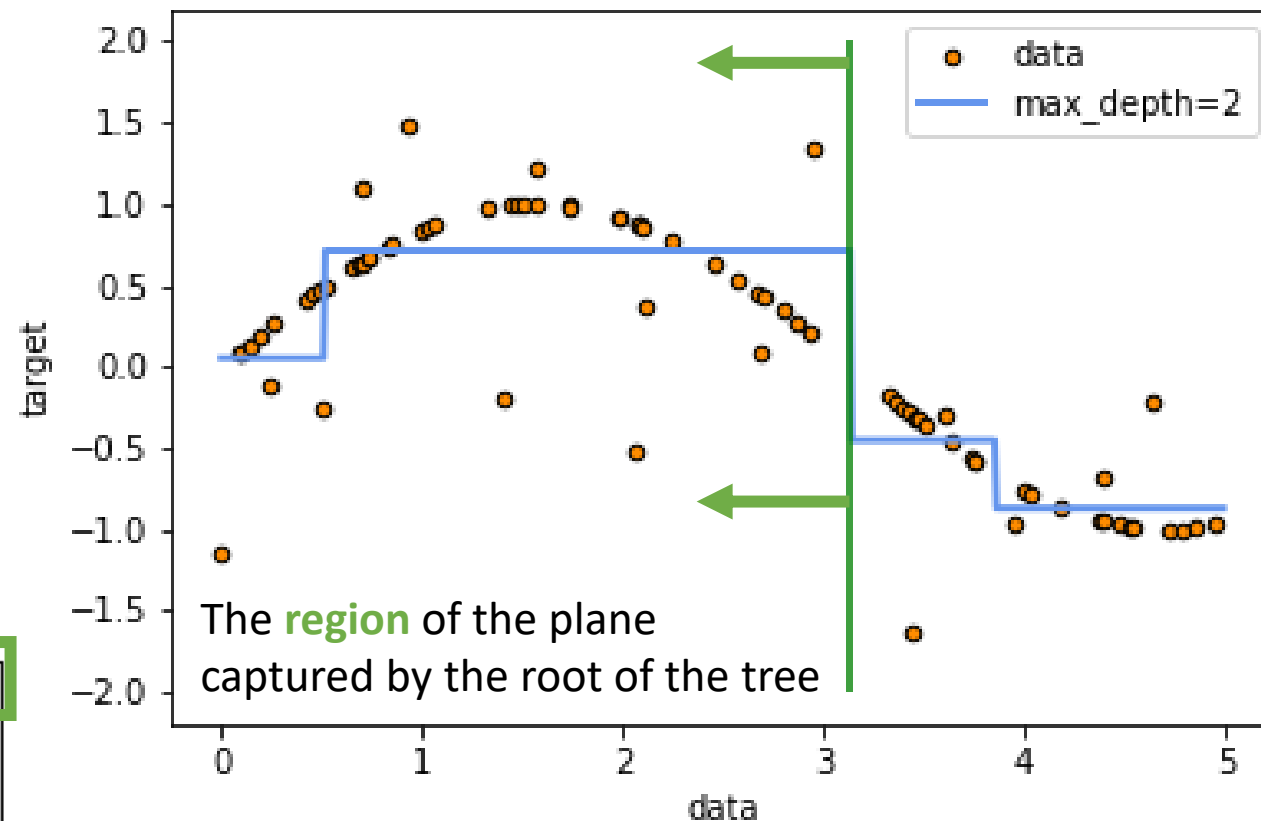
Q1

How can we visualise a regression tree?



Q1

Decision Tree Regression



$X[0] \leq 3.133$
squared_error = 0.547
samples = 80
value = 0.122

True

False

$X[0] \leq 0.514$
squared_error = 0.231
samples = 51
value = 0.571

$X[0] \leq 3.85$
squared_error = 0.124
samples = 29
value = -0.667

squared_error = 0.192
samples = 11
value = 0.052

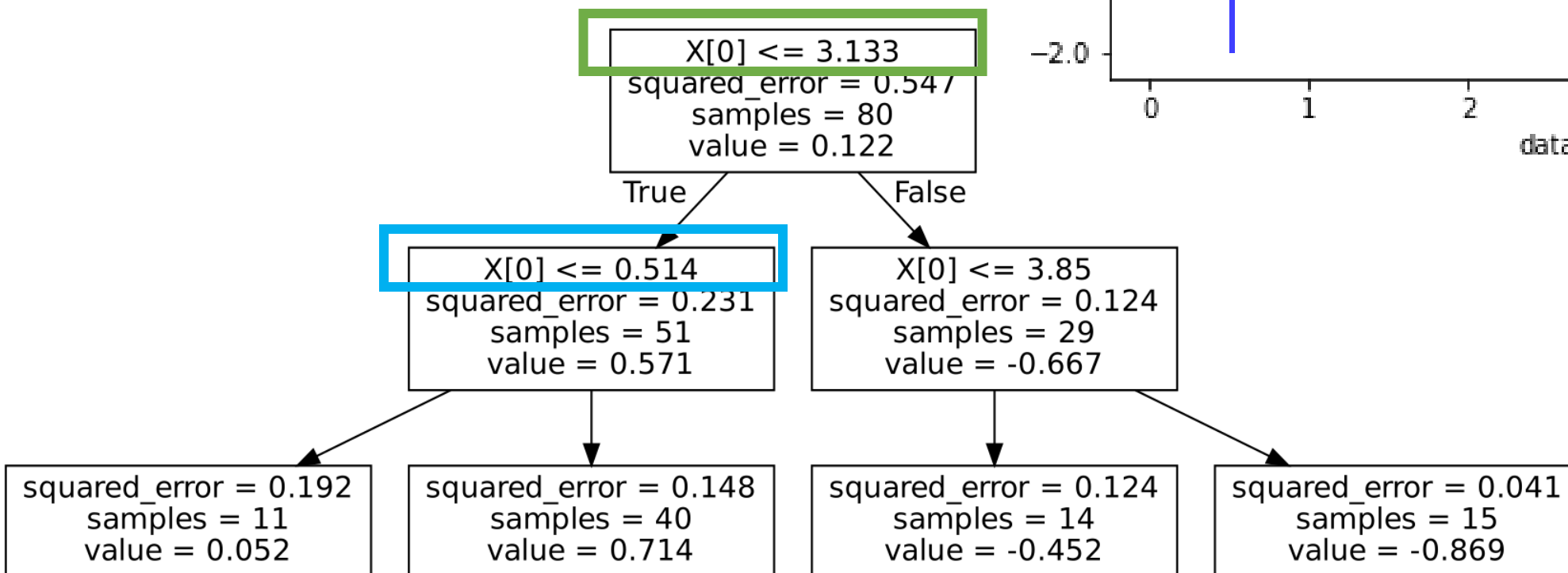
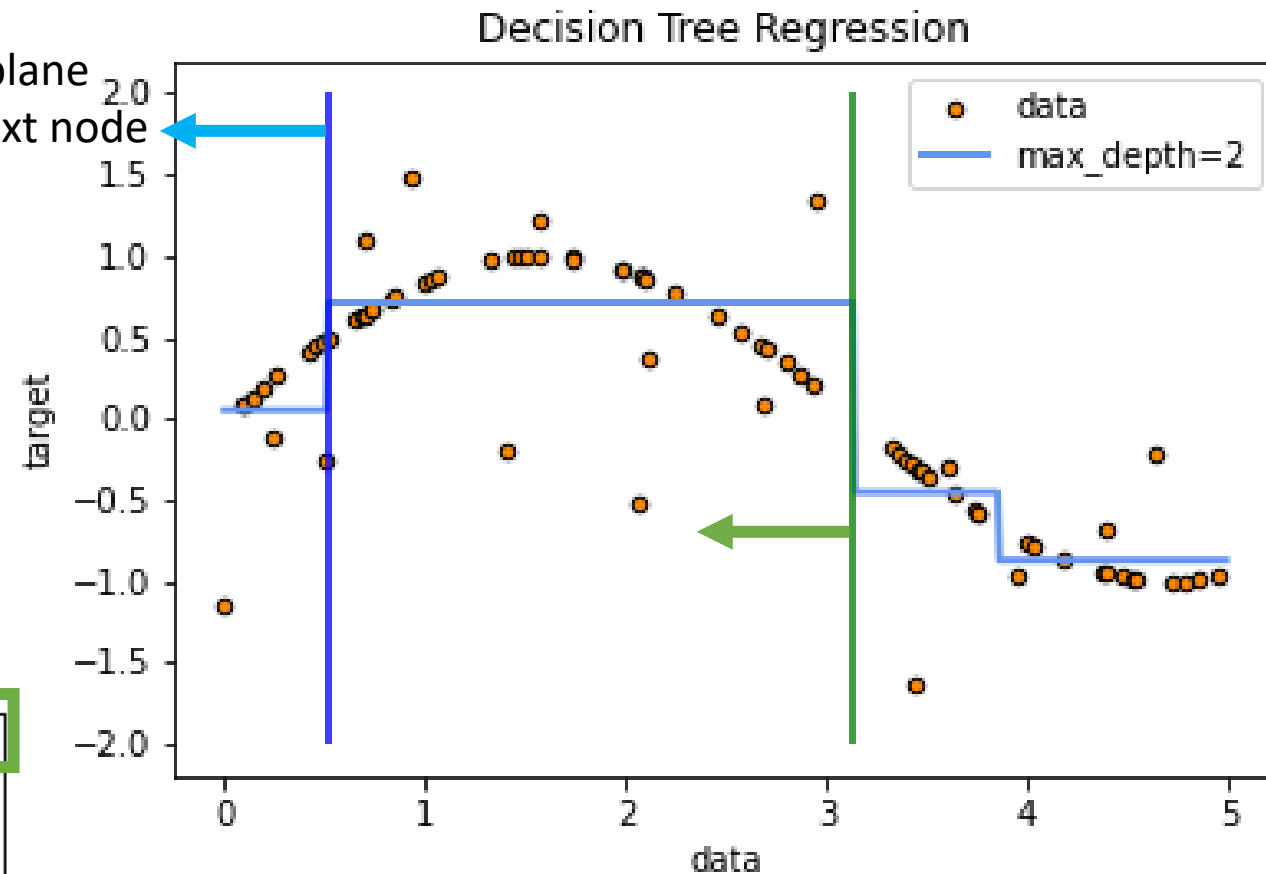
squared_error = 0.148
samples = 40
value = 0.714

squared_error = 0.124
samples = 14
value = -0.452

squared_error = 0.041
samples = 15
value = -0.869

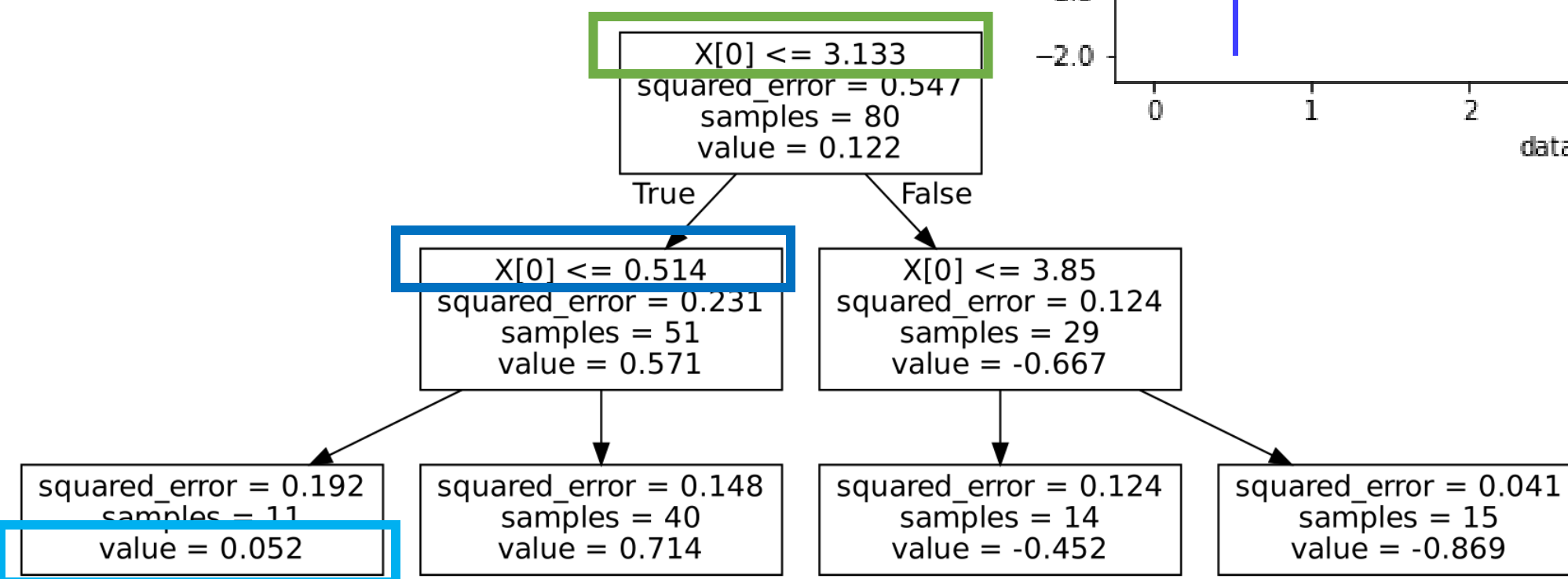
Q1

The **region** of the plane captured by the next node



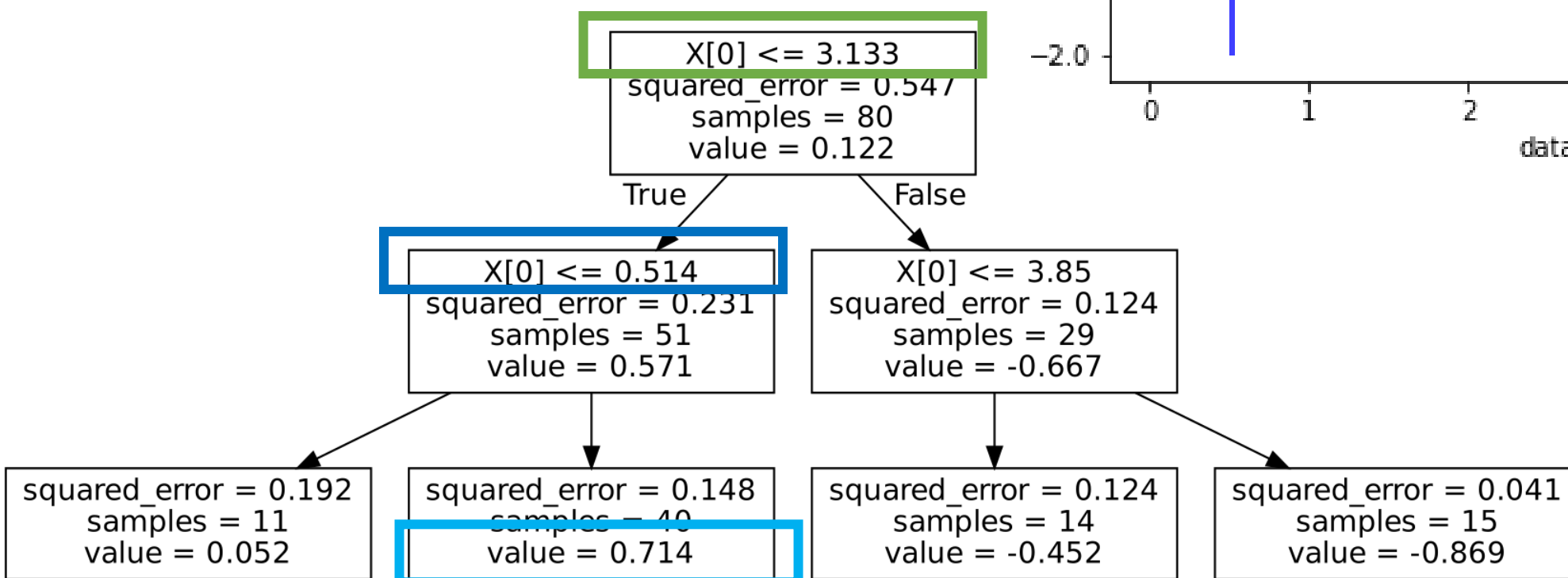
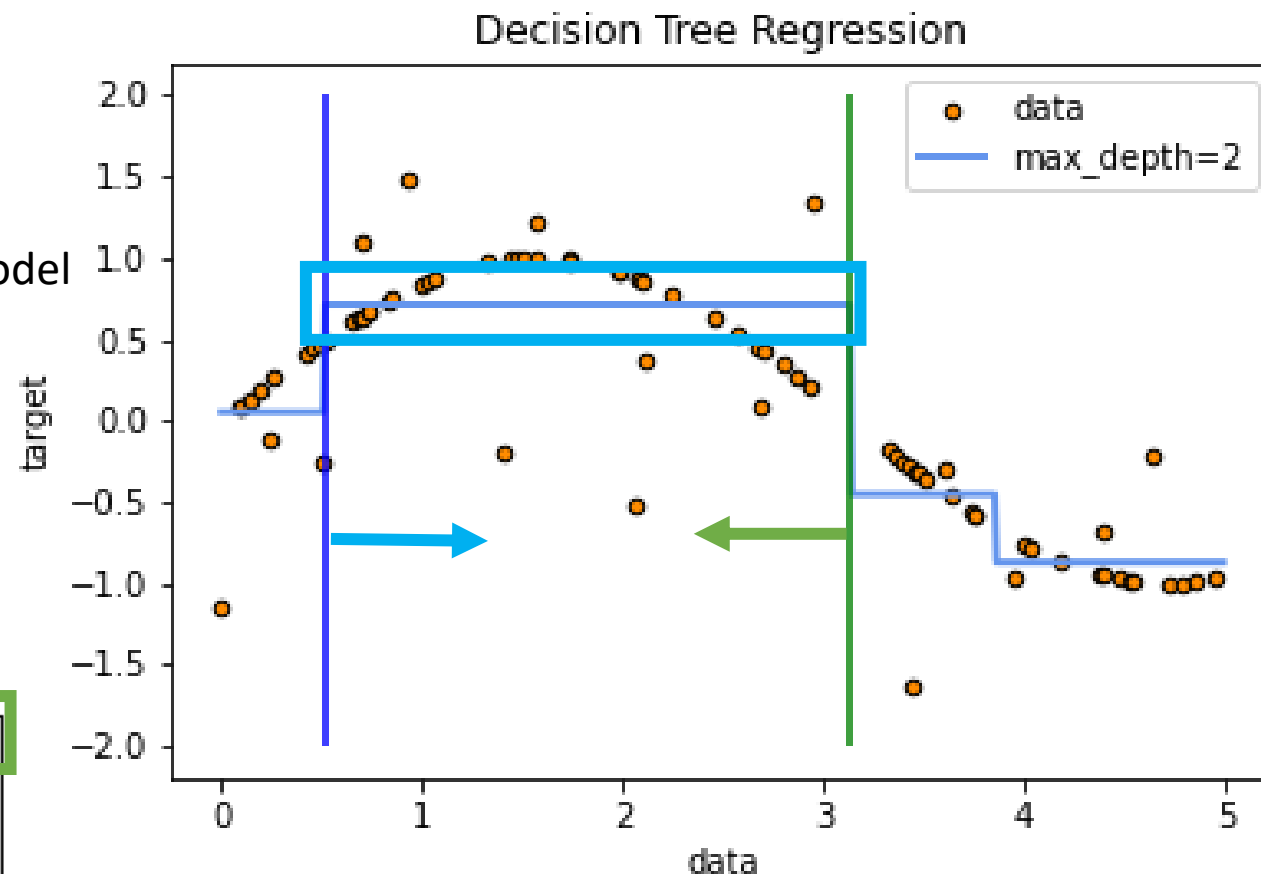
Q1

The **value** inferred by the model for this region of the plane

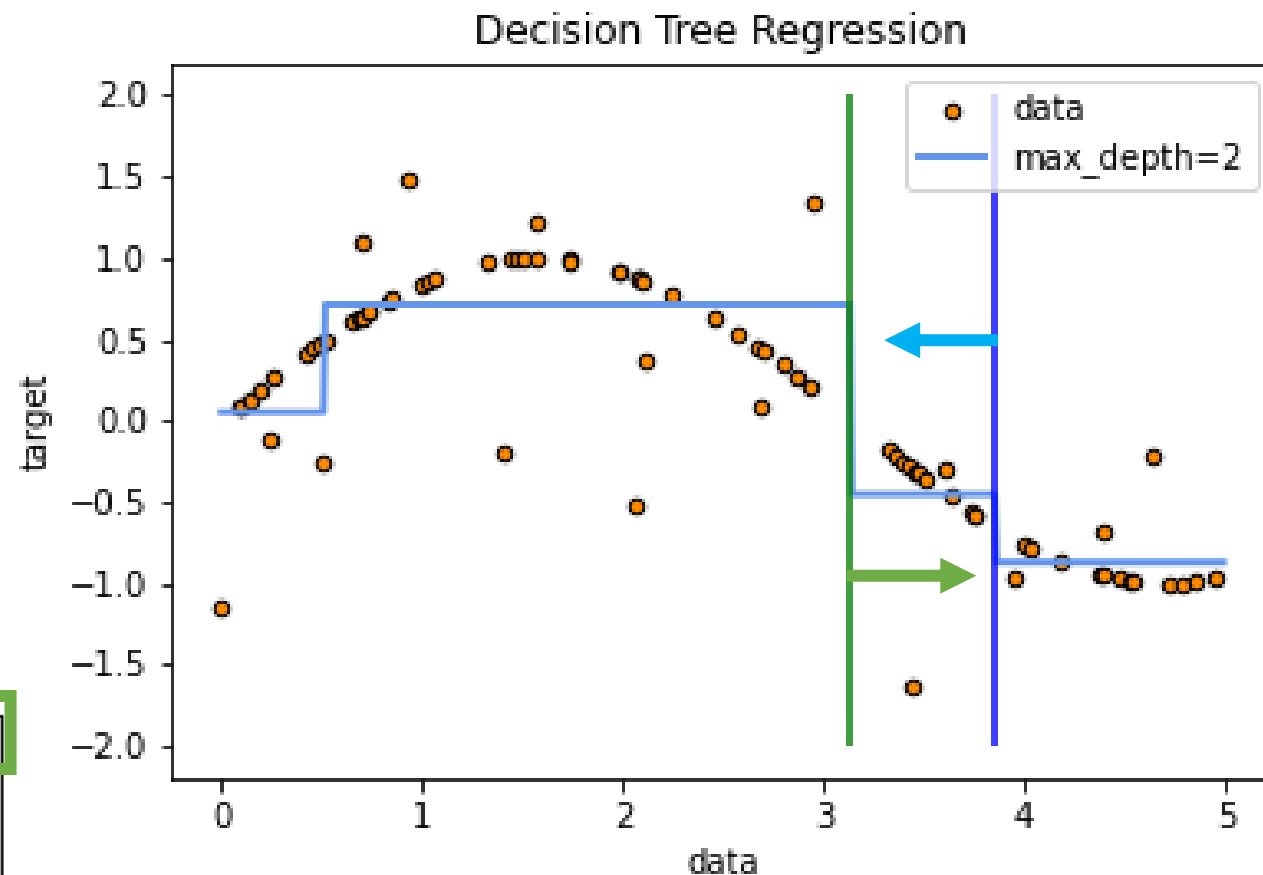


Q1

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Q1



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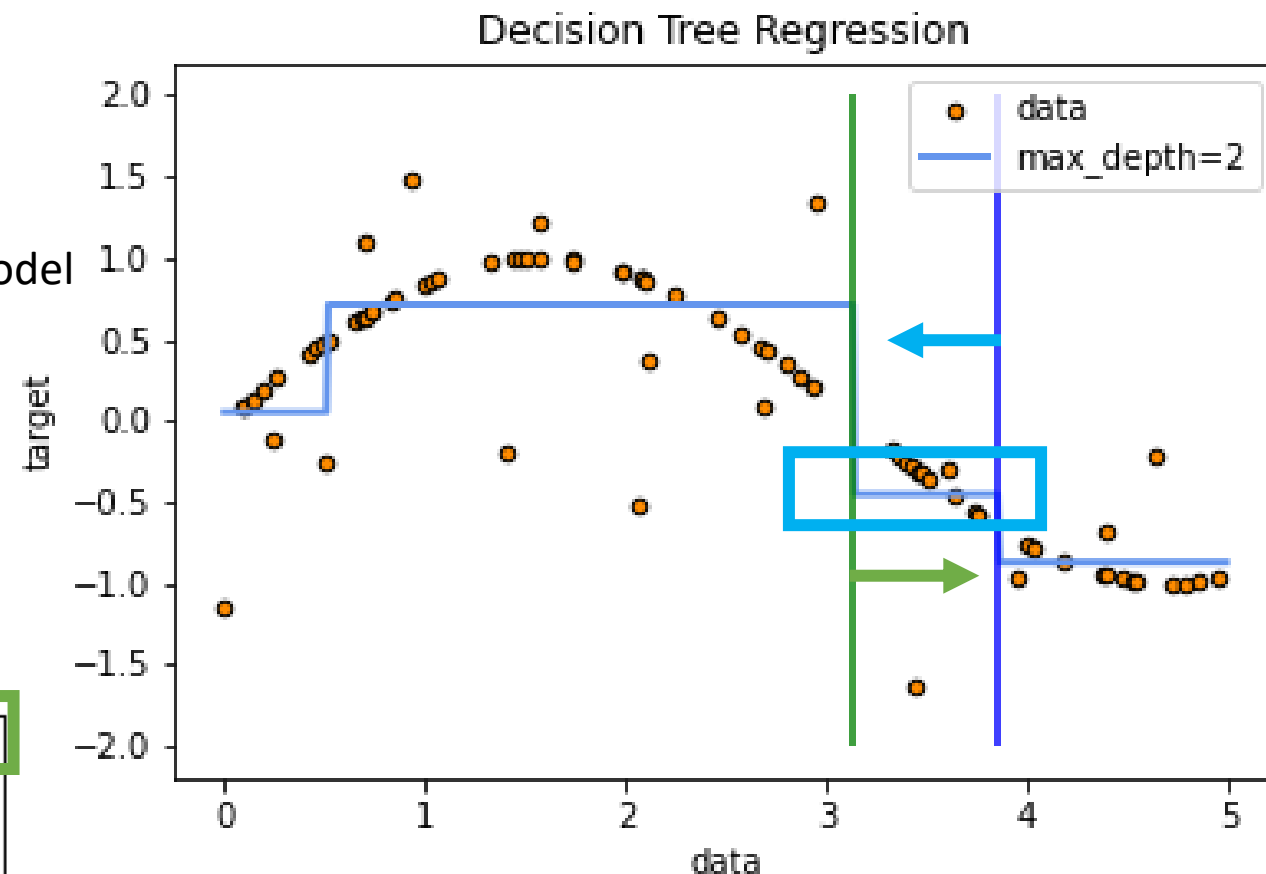
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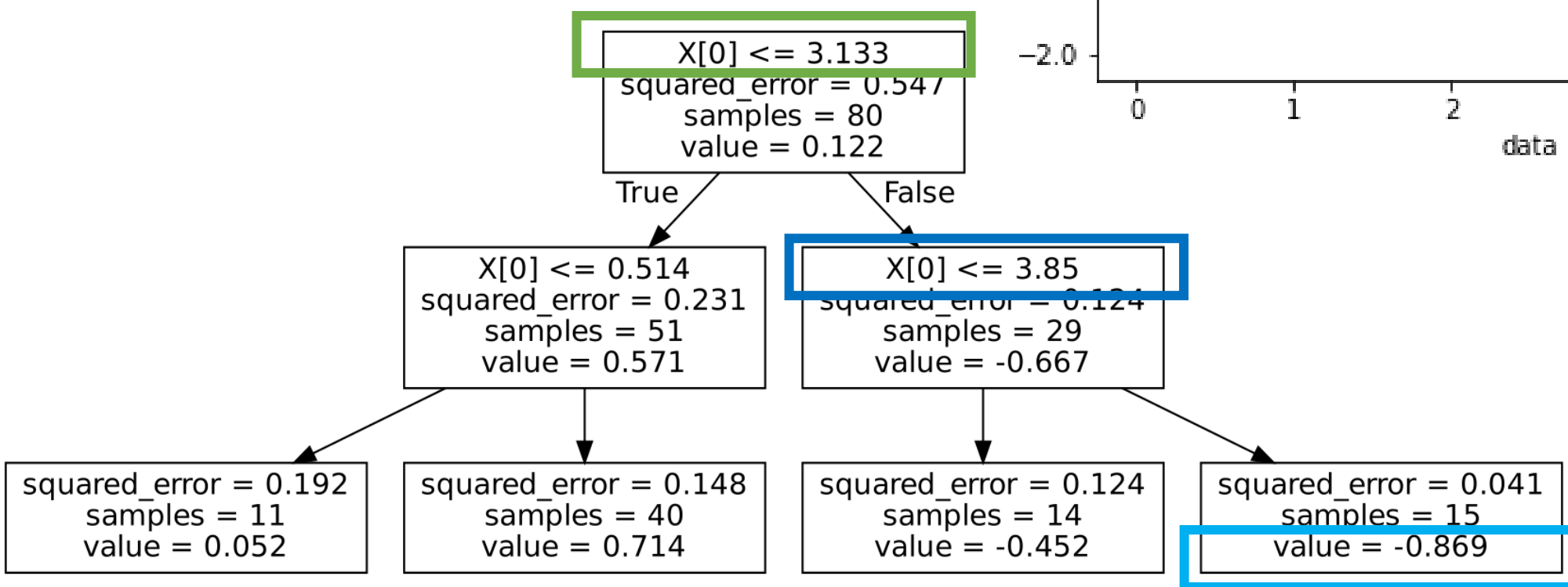
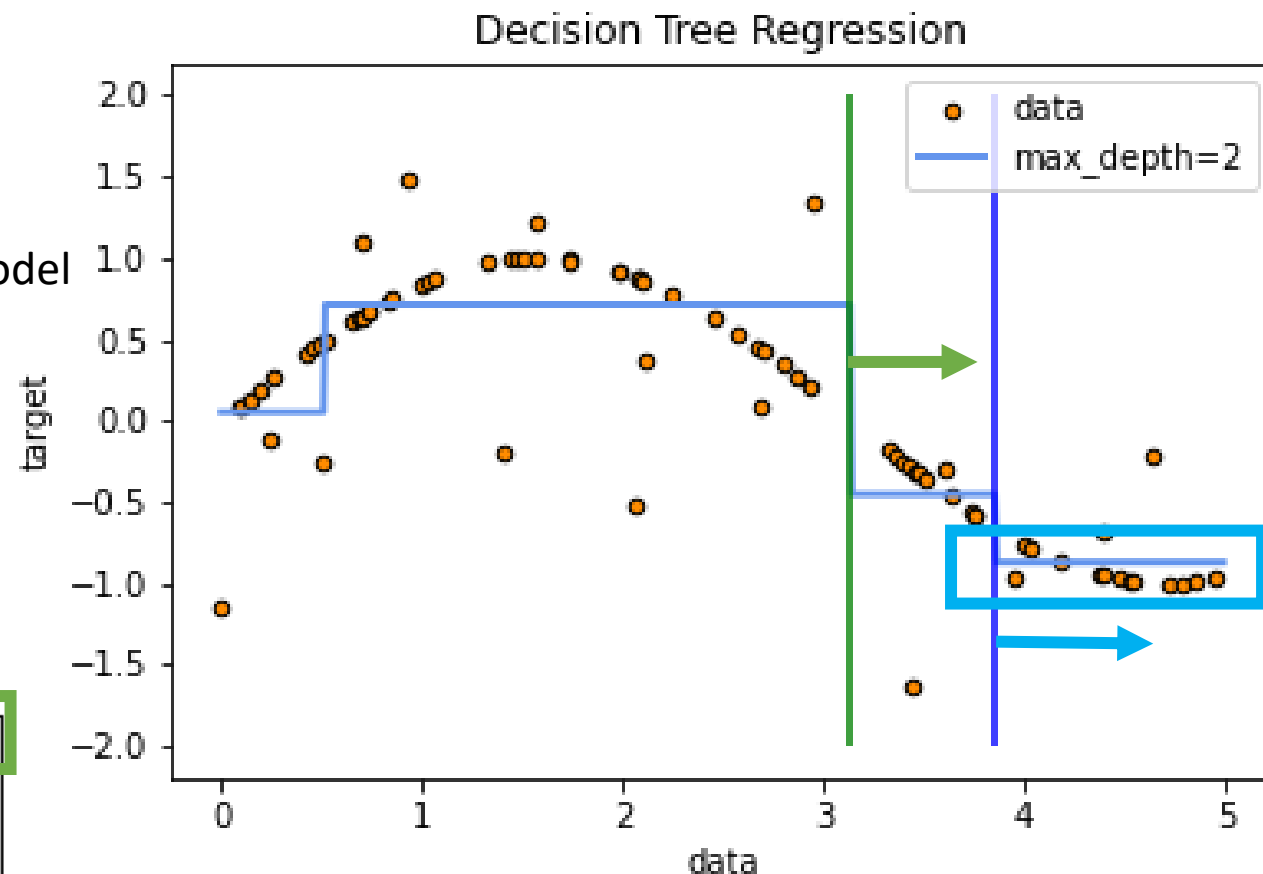
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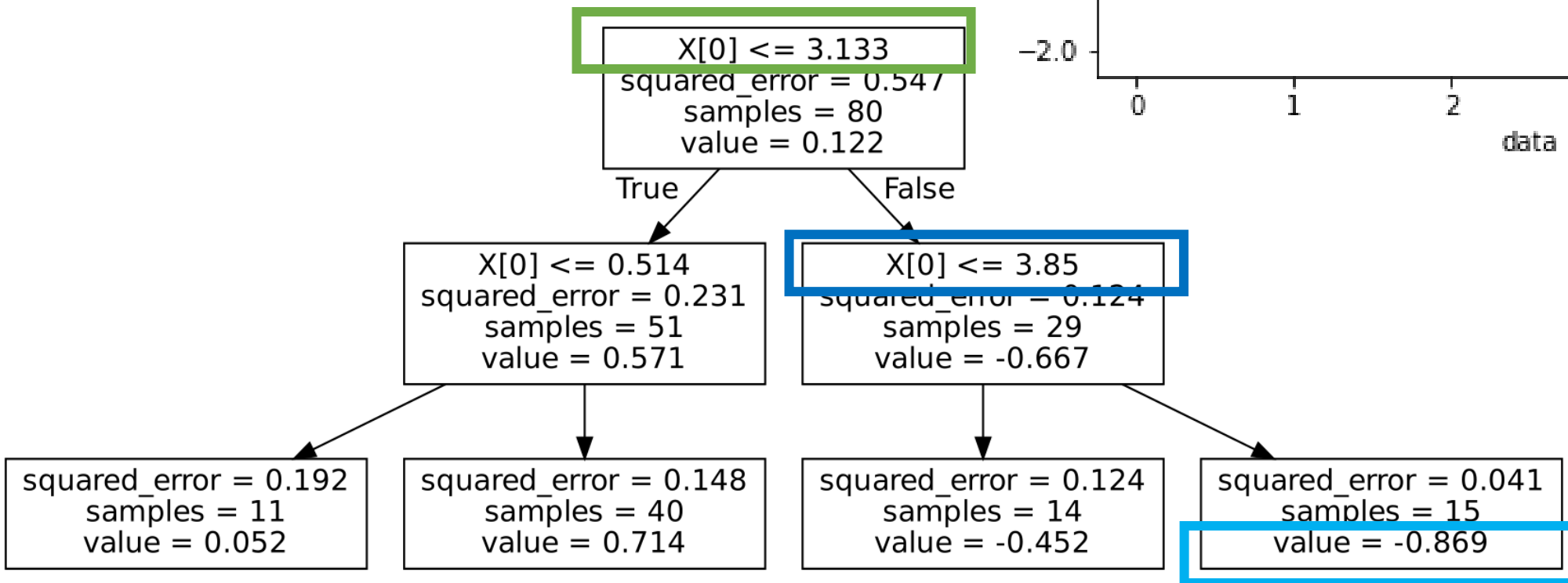
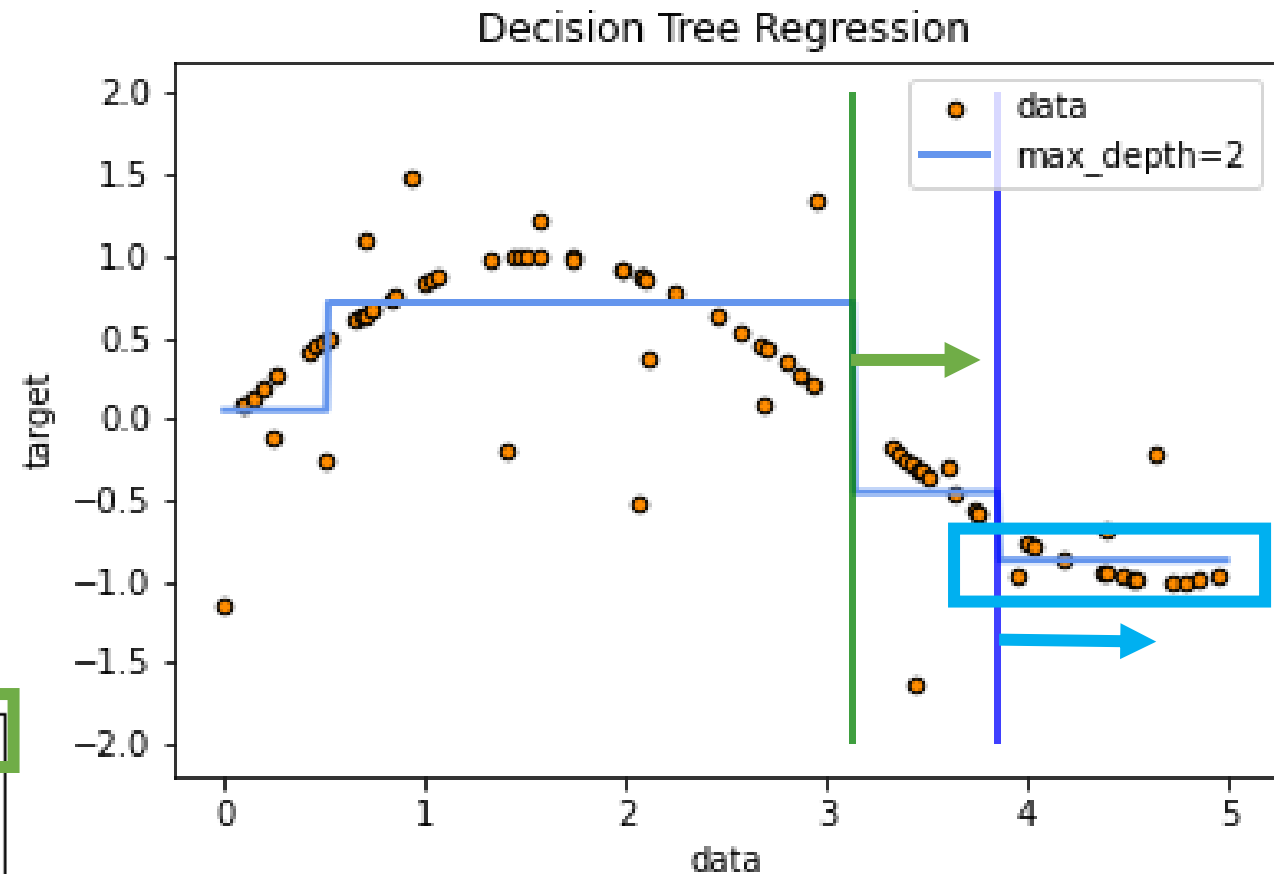
Q1

The **value** inferred by the model for this region of the plane



Q1

2. One *advantage* of CART is *interpretability*: it is easy to understand which features learnt generated the predictions -> True

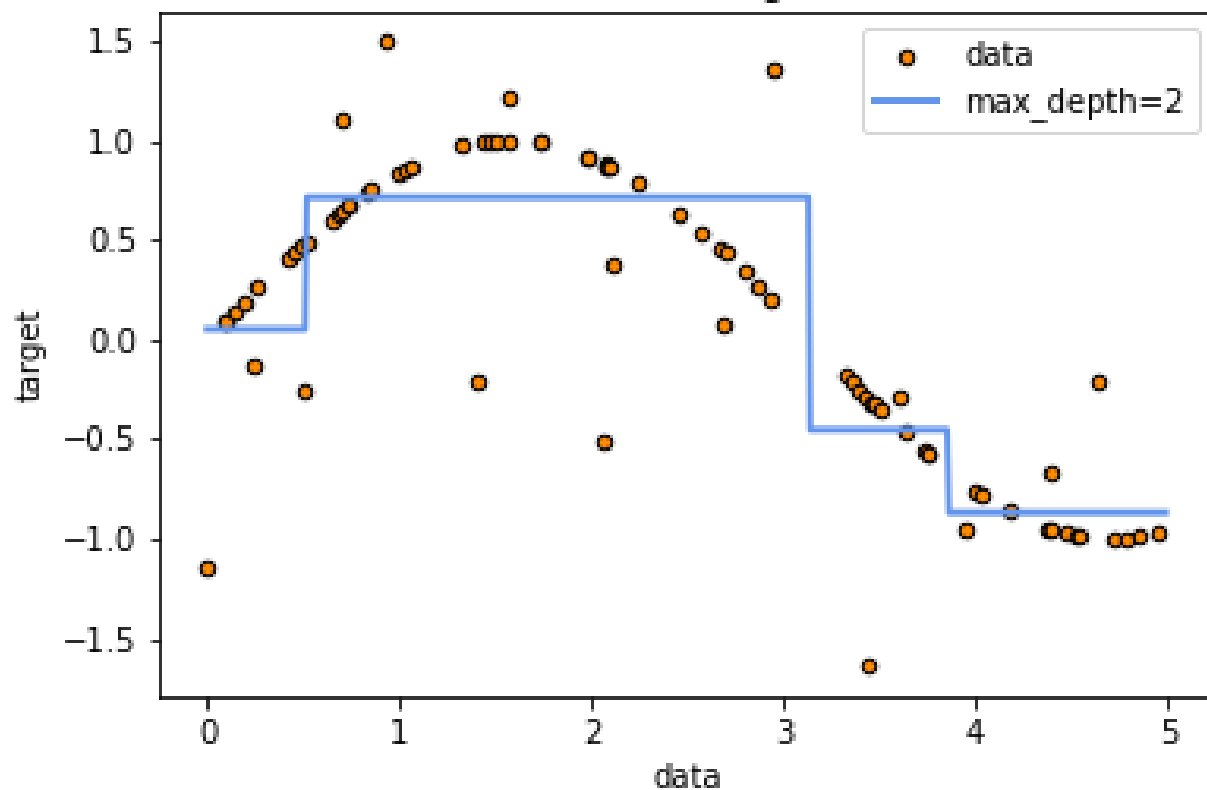


Q1

1. One *advantage* of CART is *smoothness*: small perturbations in the input data do not dramatically change the response -> False, here we have generated the same noisy function with a different seed and we got a completely different regression estimation

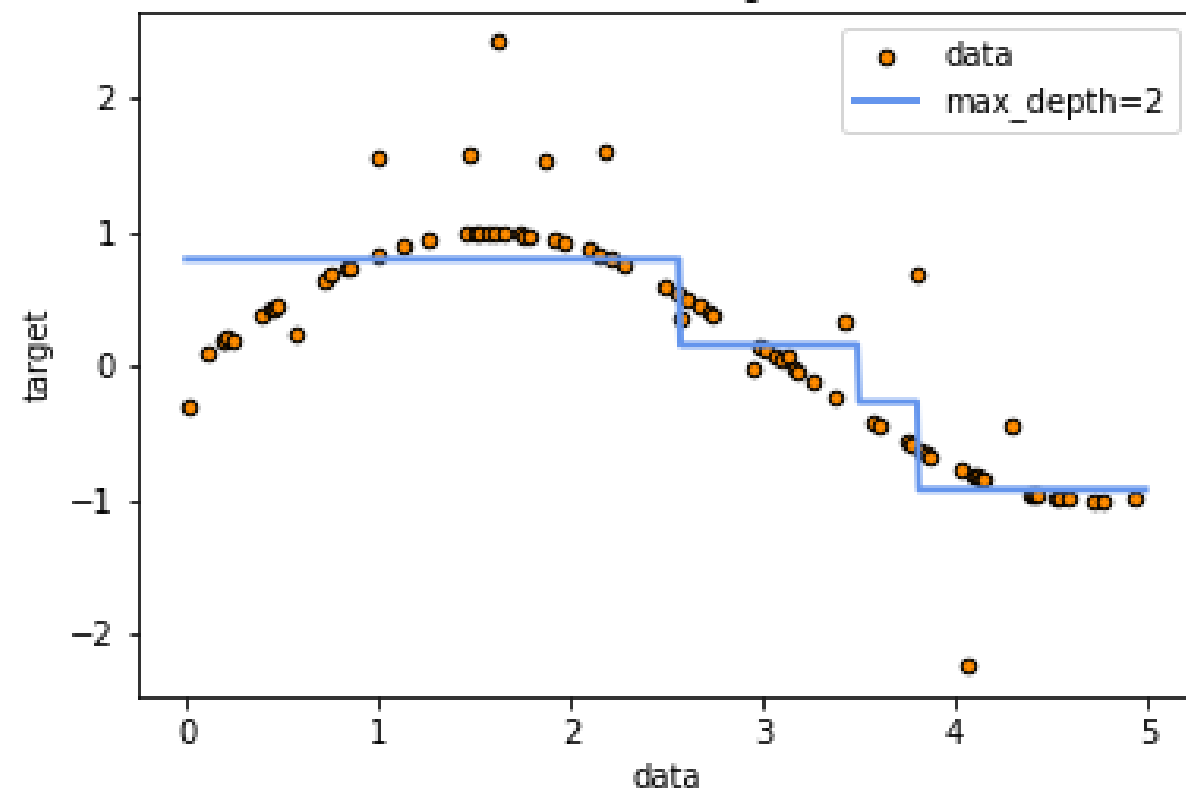
Seed = 1

Decision Tree Regression



Seed = 10

Decision Tree Regression



Q2

Classification and regression trees (CART) have hyper-parameters. Which of the following statements are correct?

- 1. CART's hyper-parameters include the maximal depth of the tree and the minimal number of records on a node**
- 2. CART's hyper-parameters represent a trade-off between performance and overfitting and are user-defined, though can be tuned by cross-validation**
3. The values of the hyper-parameters are inferred from the data via the learning process (training)

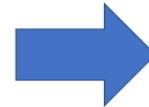
Q2

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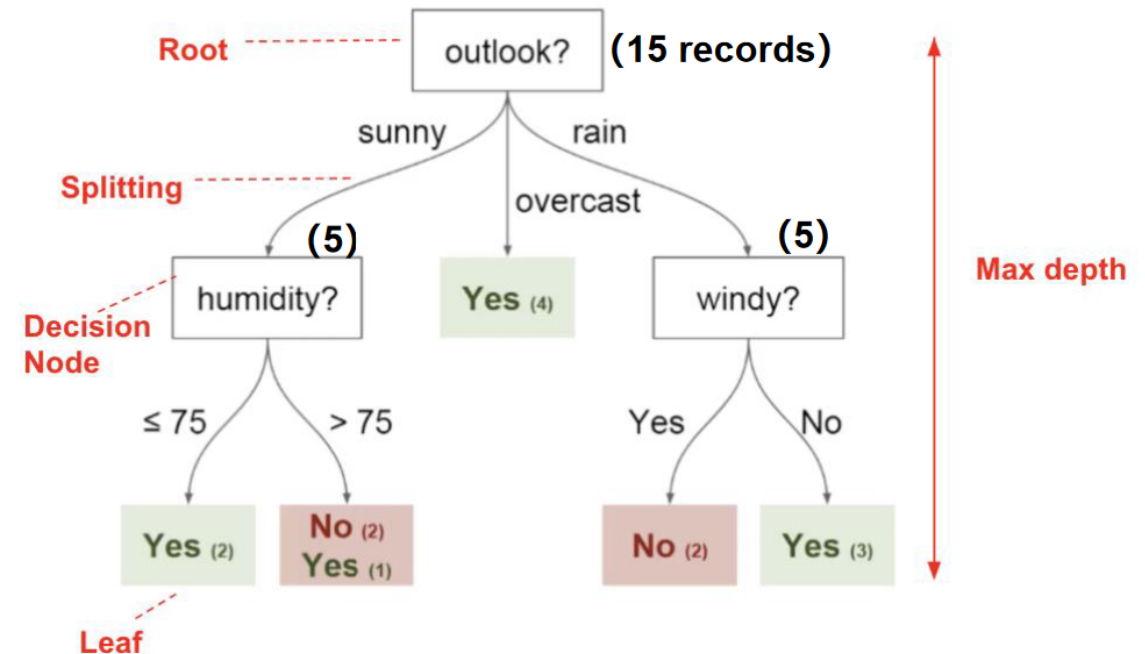
1. CART's hyper-parameters include the maximal depth of the tree and the minimal number of records on a node -> True

Dataset

Temperature	Outlook	Humidity	Windy	Played?
Mild	Sunny	80	No	Yes
Hot	Sunny	75	Yes	No
Hot	Overcast	77	No	Yes
Cool	Rain	70	No	Yes
Cool	Overcast	72	Yes	Yes
Mild	Sunny	77	No	No
Cool	Sunny	70	No	Yes
Mild	Rain	69	No	Yes
Mild	Sunny	65	Yes	Yes
Mild	Overcast	77	Yes	Yes
Hot	Overcast	74	No	Yes
Mild	Rain	77	Yes	No
Cool	Rain	73	Yes	No
Mild	Rain	78	No	Yes



Decision Tree Diagram



Q2

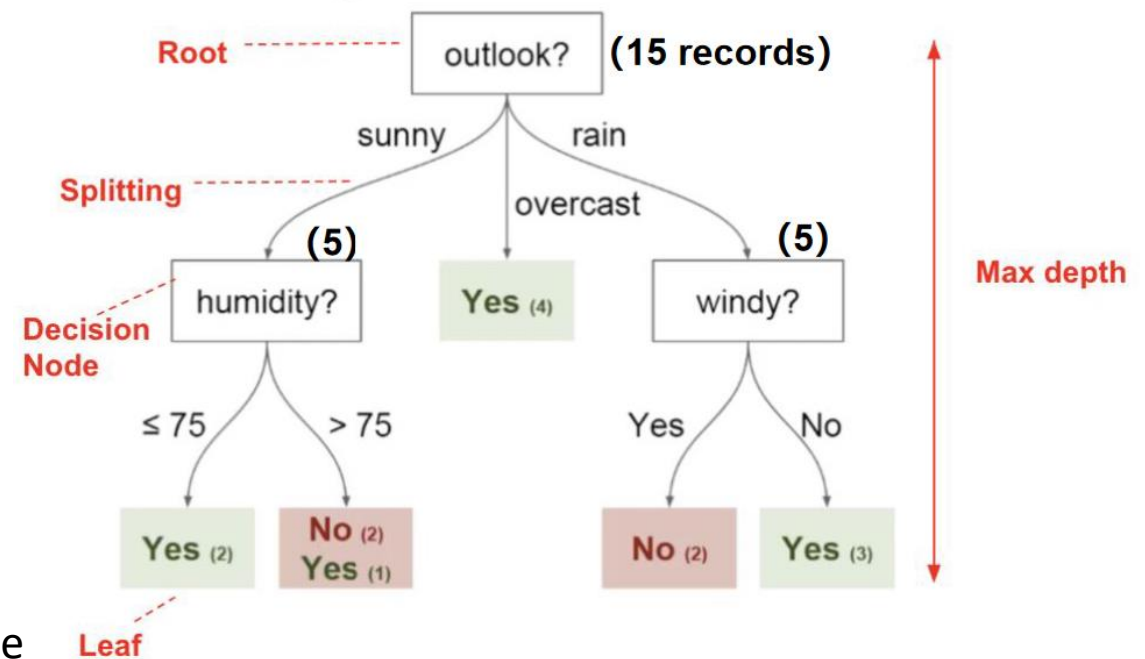
Classification and regression trees (CART) have hyper-parameters. Which of the following statements are correct?

1. CART's hyper-parameters include the maximal depth of the tree and the minimal number of records on a node -> True

The hyperparameters of a decision tree are:

max_depth, *min_samples_per_leaf*,
min_samples_split, *max_leaf_nodes*,
and *min_impurity_decrease*

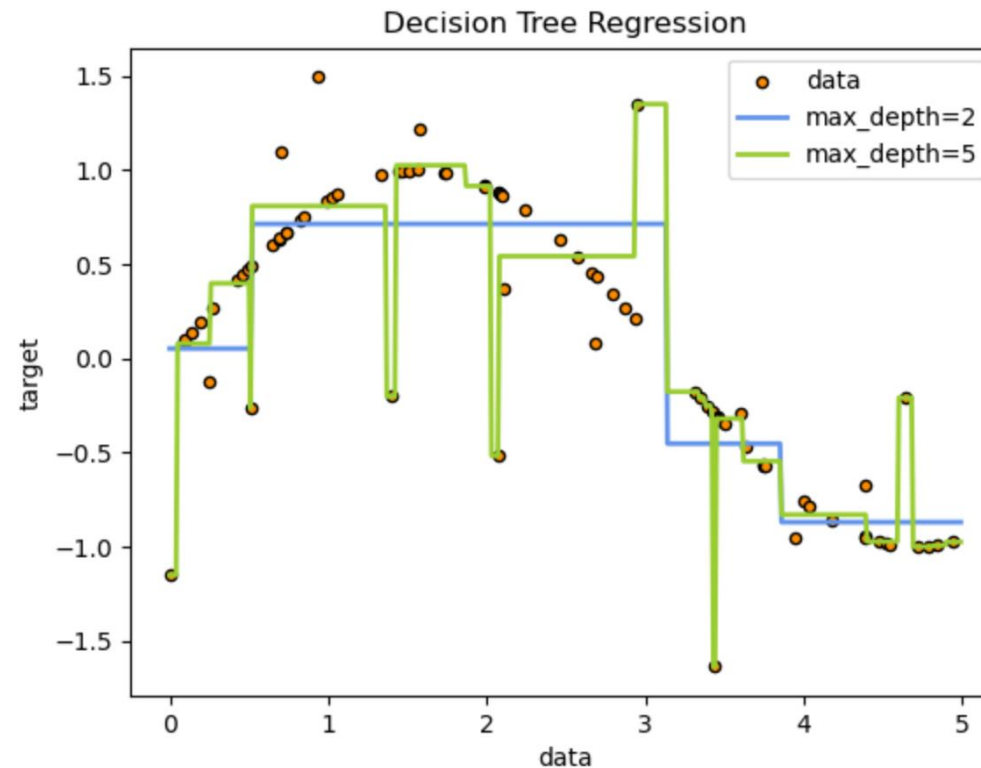
Decision Tree Diagram



Q2

Classification and regression trees (CART) have hyper-parameters. Which of the following statements are correct?

2. CART's hyper-parameters represent a trade-off between performance and overfitting and are user-defined, though can be tuned by cross-validation -> True

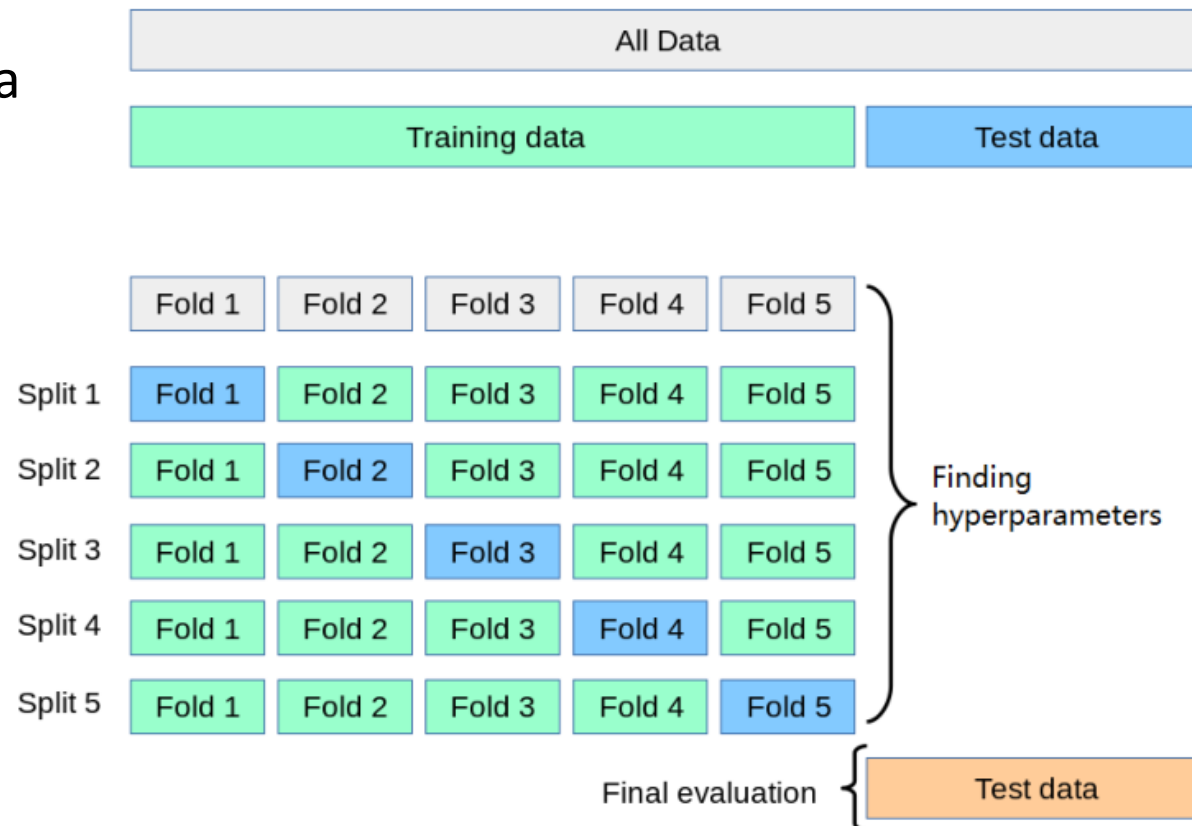


With greater max_depth, we can model more regions of the plane and increase the model's complexity

Q2

Classification and regression trees (CART) have hyper-parameters.
Which of the following statements are correct?

3. The values of the hyper-parameters are inferred from the data via the learning process (training) -> False, they are inferred via cross-validation



Q3

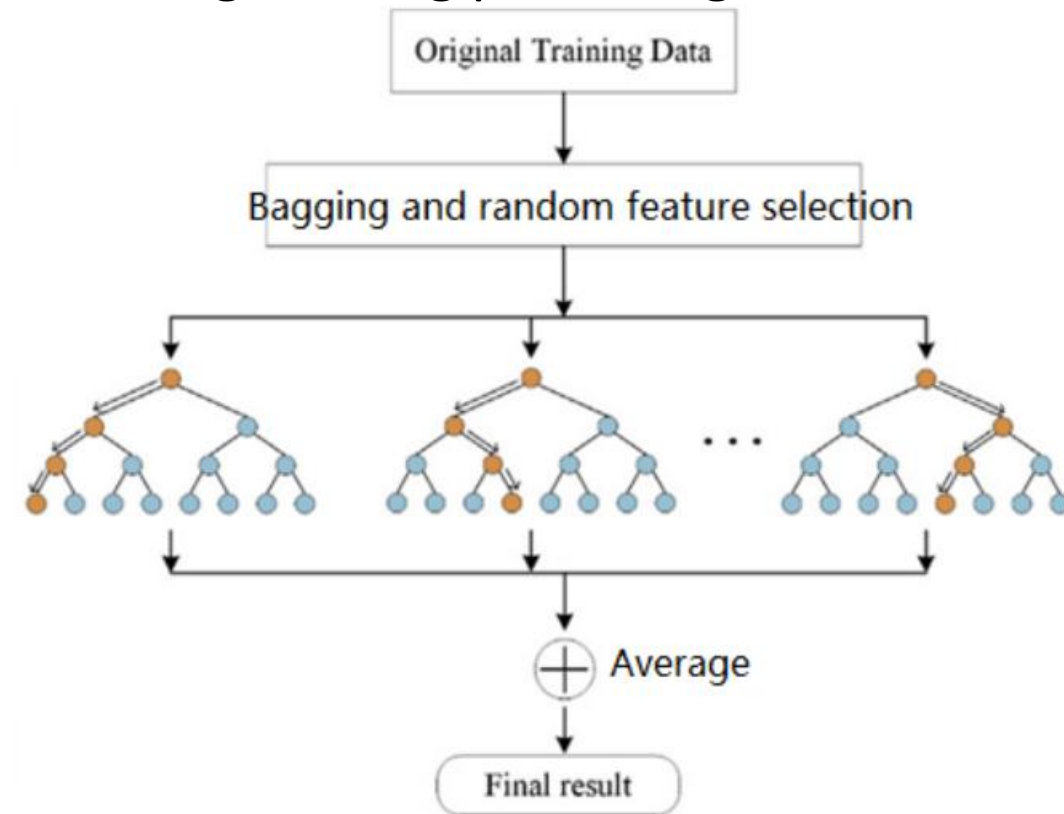
3. CART are usually used as the base predictors of random forest (RF). Which of the following are correct?

- 1. RF constructs an ensemble of trees in parallel**
- 2. RF repeatedly samples datapoints and features during training producing different trees**
- 3. RF can be used for both classification and regression tasks**

Q3

3. CART are usually used as the base predictors of random forest (RF). Which of the following are correct?

1. RF constructs an ensemble of trees in parallel -> True
2. RF repeatedly samples datapoints and features during training producing different trees -> True
3. RF can be used for both classification and regression tasks -> True



Q4

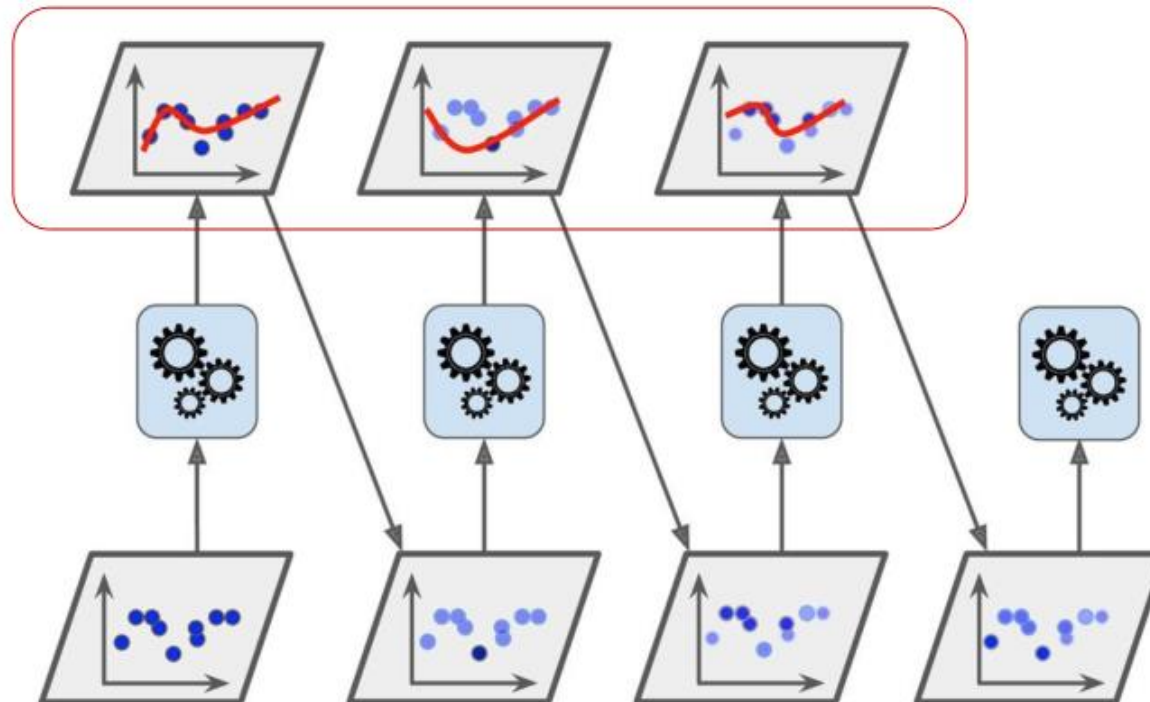
4. CART are usually used as the base predictors of gradient-boosted decision trees (GBDT). Which of the following are correct?

1. GBDT constructs an ensemble of trees in parallel
- 2. During GBDT's fitting, a new CART predictor is trained using the residual from the last CART as the weight, considering the largest residuals**
- 3. GBDT has been used successfully in many data science competitions**
- 4. XGBoost is one efficient and scalable implementation of GBDT**

Q4

4. CART are usually used as the base predictors of gradient-boostered decision trees (GBDT). Which of the following are correct?

1. GBDT constructs an ensemble of trees in parallel -> False (sequential not parallel)
2. During GBDT's fitting, a new CART predictor is trained using the residual from the last CART as the weight, considering the largest residuals -> True



Q4

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4. CART are usually used as the base predictors of gradient-boosted decision trees (GBDT). Which of the following are correct?

3. GBDT has been used successfully in many data science competitions -> True

4. XGBoost is one efficient and scalable implementation of GBDT -> True

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jameslamb [ci] remove unused imports in tests (#8707) 96e6b6b 2 days ago 6,165 commits

.github Init estimation for regression. (#8272) 2 weeks ago

R-package [R-package] Alter xgb.train() to accept multiple eval metrics as a li... 2 days ago

amalgamation Fixes for R checks. (#8330) 3 months ago

Scalable, Portable and Distributed Gradient Boosting (GBDT, GBRT or GBM) Library, for Python, R, Java, Scala, C++ and more. Runs on single machine, Hadoop, Spark, Dask, Flink and DataFlow

xgboost.ai/

Q5

Remember: CART are cheap to train and make no assumptions about the data -> good candidates for ensemble learning!

5. CART are usually used in the context of random forest (RF) and gradient-boosted decision trees (GBDT). Which of the following are correct?

- 1. RF and GBDT are ensemble learning methods based on CART which improve CART's lack of robustness (overfitting + smoothness)**
- 2. RF and GBDT model non-linear relationships between features**
- 3. Both RF and GBDT lack interpretability**
- 4. By averaging multiple trees, RF's and GBDT's predictions are more robust compared to those of individual CARTs**