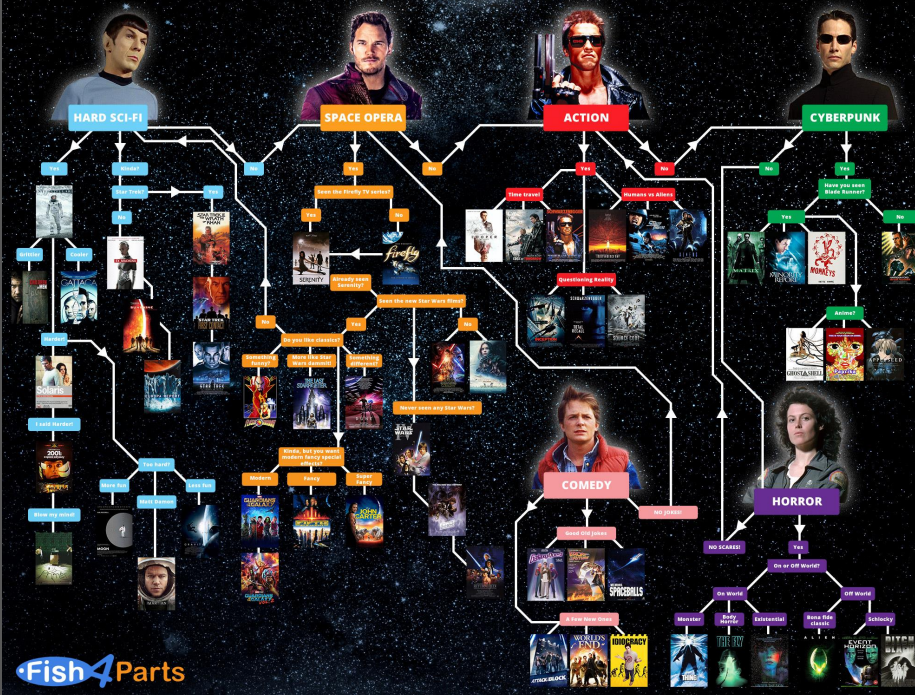


Which SCI-FI movie should I watch?

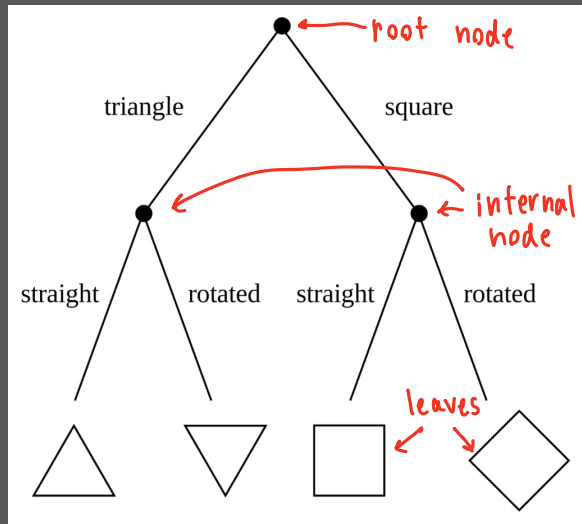


Discussion DeC_sion Tree

Akinator



Tree
depth = 2



| Day | Outlook | Temperature | Humidity | Wind | Go outside |
|-----|----------|-------------|----------|--------|------------|
| 1 | Sunny | Hot | High | Weak | No |
| 2 | Sunny | Hot | High | Strong | No |
| 3 | Overcast | Hot | High | Weak | Yes |
| 4 | Rain | Mild | High | Weak | Yes |
| 5 | Rain | Cool | Normal | Weak | Yes |
| 6 | Rain | Cool | Normal | Strong | No |
| 7 | Overcast | Cool | Normal | Strong | Yes |
| 8 | Sunny | Mild | High | Weak | No |
| 9 | Sunny | Cool | Normal | Weak | Yes |
| 10 | Rain | Mild | Normal | Weak | Yes |
| 11 | Sunny | Mild | Normal | Strong | Yes |
| 12 | Overcast | Mild | High | Strong | Yes |
| 13 | Overcast | Hot | Normal | Weak | Yes |
| 14 | Rain | Mild | High | Strong | No |

Example: Information Gain

// How to choose where to split //

Algorithm:

1. Calculate entropy of target class
2. Calculate entropy of each feature's values
3. Calculate information gain of each feature
4. Split at the maximum IG
5. Repeat #1 until no further class

// entropy = a measure of disorder or uncertainty, $[0,1]$

Example: Information Gain

| Day | Outlook | Temperature | Humidity | Wind | Go outside |
|-----|----------|-------------|----------|--------|------------|
| 1 | Sunny | Hot | High | Weak | No |
| 2 | Sunny | Hot | High | Strong | No |
| 3 | Overcast | Hot | High | Weak | Yes |
| 4 | Rain | Mild | High | Weak | Yes |
| 5 | Rain | Cool | Normal | Weak | Yes |
| 6 | Rain | Cool | Normal | Strong | No |
| 7 | Overcast | Cool | Normal | Strong | Yes |
| 8 | Sunny | Mild | High | Weak | No |
| 9 | Sunny | Cool | Normal | Weak | Yes |
| 10 | Rain | Mild | Normal | Weak | Yes |
| 11 | Sunny | Mild | Normal | Strong | Yes |
| 12 | Overcast | Mild | High | Strong | Yes |
| 13 | Overcast | Hot | Normal | Weak | Yes |
| 14 | Rain | Mild | High | Strong | No |

$$\text{Entropy}(S) = -P(G_0 = N) \log(P(G_0 = N)) \\ - P(G_0 = Y) \log(P(G_0 = Y))$$

$$\Rightarrow P(G_0 = N) = \frac{5}{14}, P(G_0 = Y) = \frac{9}{14}$$

$$\Rightarrow \text{Entropy}(S) = -\frac{5}{14} \log_2\left(\frac{5}{14}\right) - \frac{9}{14} \log_2\left(\frac{9}{14}\right) \\ = \underline{0.940}$$

Example: Information Gain

$$IG(s, \text{wind}) = Ent(s)$$

$$-P(w = \text{weak}) Ent(w = \text{weak})$$

$$-P(w = \text{strong}) Ent(w = \text{strong})$$

$$// P(w = \text{weak}) = \frac{8}{14}, P(w = \text{strong}) = \frac{6}{14} //$$

$$// Ent(w = \text{weak}) = \leftarrow \text{only count subset } w = \text{weak}$$

$$-P(G_0 = N) \log(P(G_0 = N))$$

$$-P(G_0 = Y) \log(P(G_0 = Y))$$

$$= -\frac{2}{8} \log_2\left(\frac{2}{8}\right) - \frac{6}{8} \log_2\left(\frac{2}{8}\right)$$

$$= 0.911 \leftarrow$$

| Day | Outlook | Temperature | Humidity | Wind | Go outside |
|-----|----------|-------------|----------|--------|------------|
| 1 | Sunny | Hot | High | Weak | No |
| 2 | Sunny | Hot | High | Strong | No |
| 3 | Overcast | Hot | High | Weak | Yes |
| 4 | Rain | Mild | High | Weak | Yes |
| 5 | Rain | Cool | Normal | Weak | Yes |
| 6 | Rain | Cool | Normal | Strong | No |
| 7 | Overcast | Cool | Normal | Strong | Yes |
| 8 | Sunny | Mild | High | Weak | No |
| 9 | Sunny | Cool | Normal | Weak | Yes |
| 10 | Rain | Mild | Normal | Weak | Yes |
| 11 | Sunny | Mild | Normal | Strong | Yes |
| 12 | Overcast | Mild | High | Strong | Yes |
| 13 | Overcast | Hot | Normal | Weak | Yes |
| 14 | Rain | Mild | High | Strong | No |

Example: Information Gain

| Day | Outlook | Temperature | Humidity | Wind | Go outside |
|-----|----------|-------------|----------|--------|------------|
| 1 | Sunny | Hot | High | Weak | No |
| 2 | Sunny | Hot | High | Strong | No |
| 3 | Overcast | Hot | High | Weak | Yes |
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| 6 | Rain | Cool | Normal | Strong | No |
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| 8 | Sunny | Mild | High | Weak | No |
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| 10 | Rain | Mild | Normal | Weak | Yes |
| 11 | Sunny | Mild | Normal | Strong | Yes |
| 12 | Overcast | Mild | High | Strong | Yes |
| 13 | Overcast | Hot | Normal | Weak | Yes |
| 14 | Rain | Mild | High | Strong | No |

$$\begin{aligned}
 \text{Entropy}(w=\text{strong}) &= \leftarrow \text{only count subset } w=\text{strong} \\
 &\quad - P(G_0 = N) \log(P(G_0 = N)) \\
 &\quad - P(G_0 = Y) \log(P(G_0 = Y)) \\
 &= -\frac{3}{6} \log_2\left(\frac{3}{6}\right) - \frac{3}{6} \log_2\left(\frac{3}{6}\right) \\
 &= 1.0 \quad // \\
 &\quad \swarrow \text{max randomness, half yes half no}
 \end{aligned}$$

Example: Information Gain

$$IG(S, \text{wind}) = 0.94 - \frac{8}{14} (0.811) - \frac{6}{14} (1) \\ = 0.048$$

| Day | Outlook | Temperature | Humidity | Wind | Go outside |
|-----|----------|-------------|----------|--------|------------|
| 1 | Sunny | Hot | High | Weak | No |
| 2 | Sunny | Hot | High | Strong | No |
| 3 | Overcast | Hot | High | Weak | Yes |
| 4 | Rain | Mild | High | Weak | Yes |
| 5 | Rain | Cool | Normal | Weak | Yes |
| 6 | Rain | Cool | Normal | Strong | No |
| 7 | Overcast | Cool | Normal | Strong | Yes |
| 8 | Sunny | Mild | High | Weak | No |
| 9 | Sunny | Cool | Normal | Weak | Yes |
| 10 | Rain | Mild | Normal | Weak | Yes |
| 11 | Sunny | Mild | Normal | Strong | Yes |
| 12 | Overcast | Mild | High | Strong | Yes |
| 13 | Overcast | Hot | Normal | Weak | Yes |
| 14 | Rain | Mild | High | Strong | No |

Example: Information Gain

After computing information gain of every features, we have this:

$$IG(S, Wind) = 0.048$$

$$IG(S, Outlook) = 0.246$$

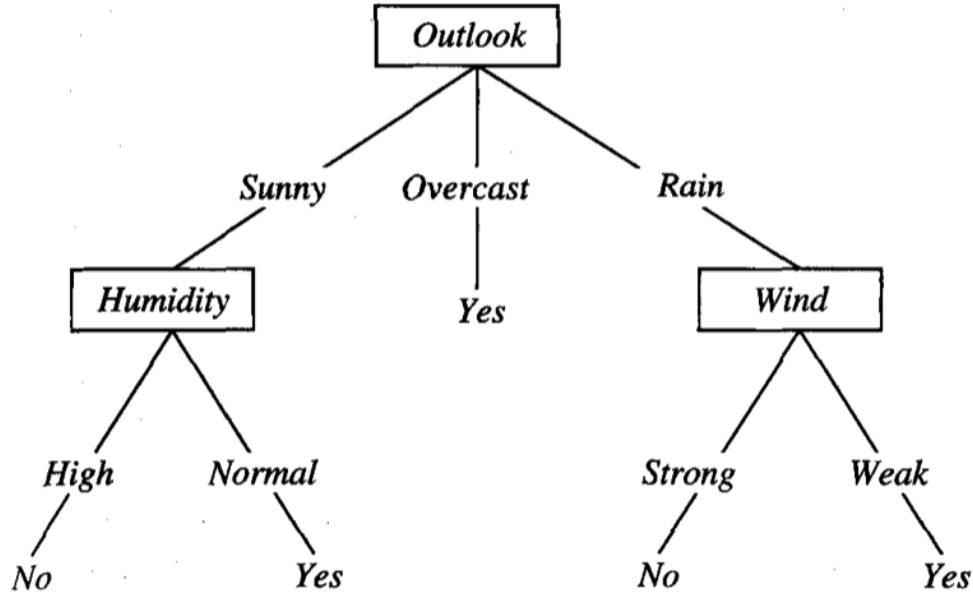
$$IG(S, Temperature) = 0.029$$

$$IG(S, Humidity) = 0.151$$

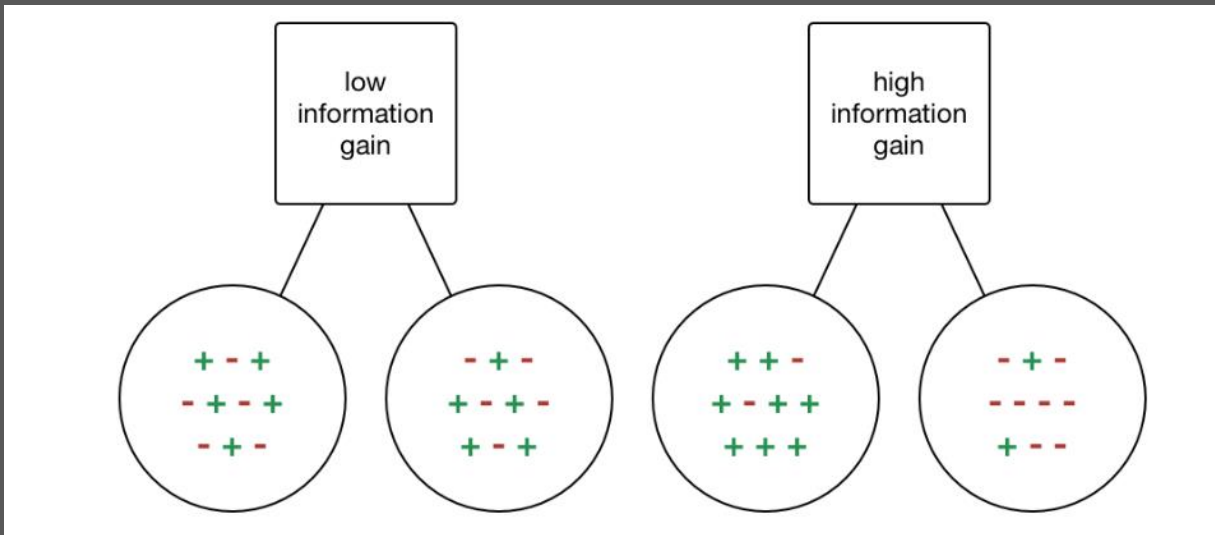
Maximum information gain when splitting at Outlook, so we split at Outlook. Then keep repeating the process in each node

| Day | Outlook | Temperature | Humidity | Wind | Go outside |
|-----|----------|-------------|----------|--------|------------|
| 1 | Sunny | Hot | High | Weak | No |
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| 3 | Overcast | Hot | High | Weak | Yes |
| 4 | Rain | Mild | High | Weak | Yes |
| 5 | Rain | Cool | Normal | Weak | Yes |
| 6 | Rain | Cool | Normal | Strong | No |
| 7 | Overcast | Cool | Normal | Strong | Yes |
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| 9 | Sunny | Cool | Normal | Weak | Yes |
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| 11 | Sunny | Mild | Normal | Strong | Yes |
| 12 | Overcast | Mild | High | Strong | Yes |
| 13 | Overcast | Hot | Normal | Weak | Yes |
| 14 | Rain | Mild | High | Strong | No |

after repeating a couple of time ↴



Visualize information gain



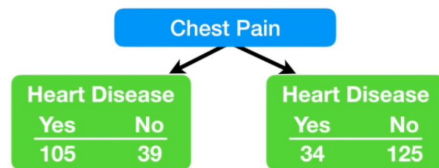
Another decision tree algorithm: Gini



Shrek Smith - the new genie

StatQuest: Decision Trees

(<https://www.youtube.com/watch?v=7VeUPuFGJHk>)



For this leaf, the Gini impurity = $1 - (\text{the probability of "yes"})^2 - (\text{the probability of "no"})^2$

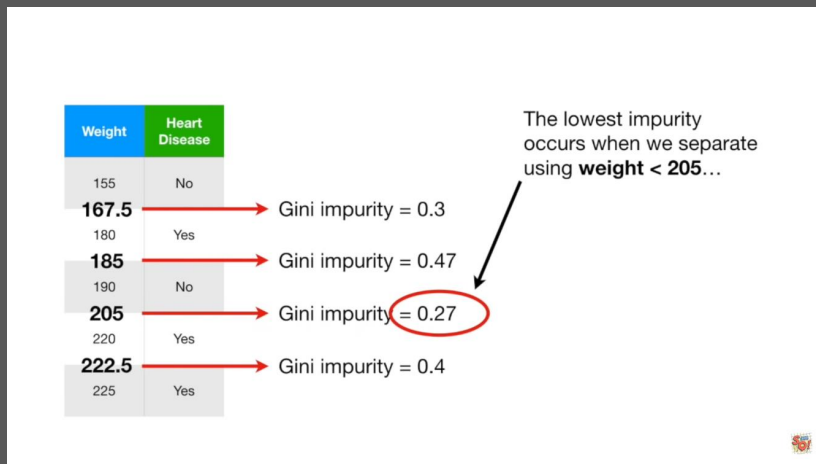
$$= 1 - \left(\frac{105}{105 + 39}\right)^2 - \left(\frac{39}{105 + 39}\right)^2$$

$$= 0.395$$

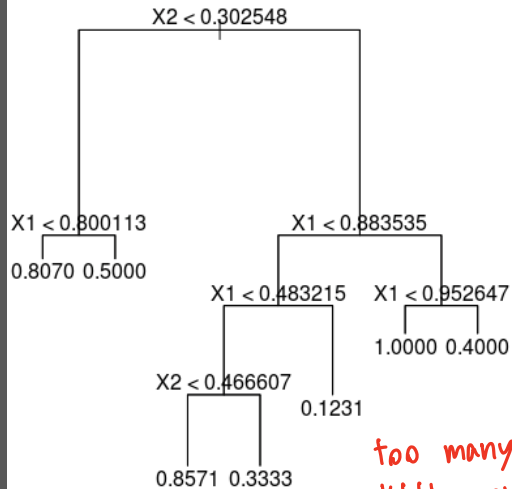


Continuous Data (number, and not categorical)

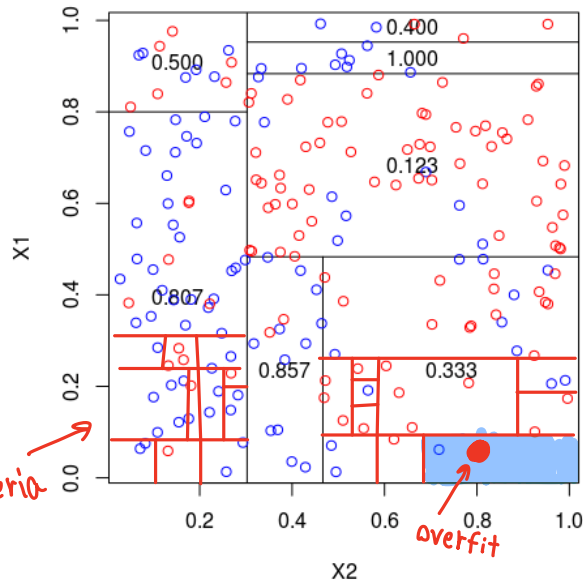
If the data is continuous data, you then sort, average for each adjacent row, and do the splitting algorithm at each average data



Overfit and Pruning

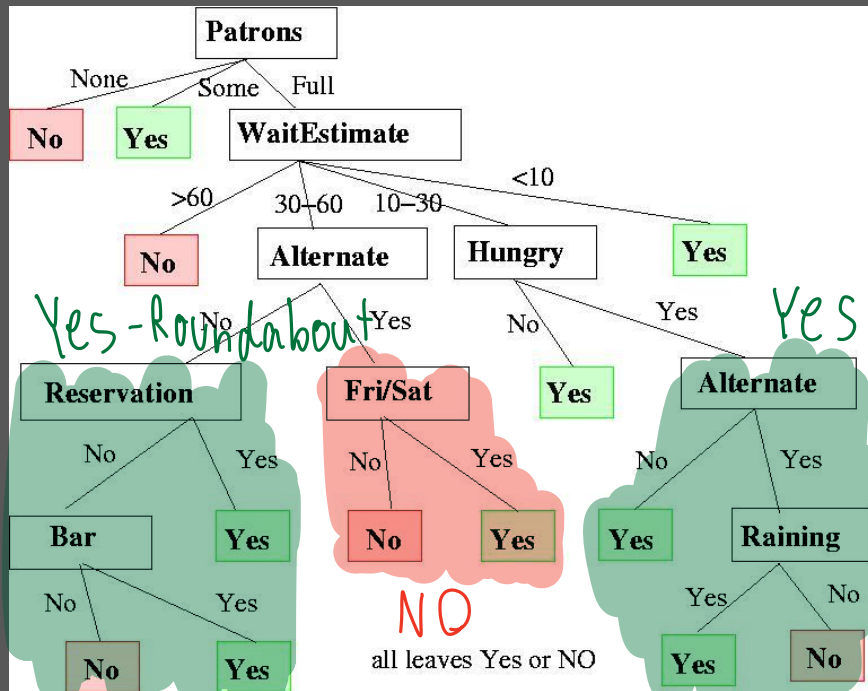


*too many
splitting criteria*



To fix overfitting problem, you can indicate what is the maximum tree's depth and stop there. (Pruning)

max_depth
= 3



sklearn.tree.DecisionTreeClassifier

```
class sklearn.tree.DecisionTreeClassifier(*, criterion='gini', splitter='best', max_depth=None, min_samples_split=2,
min_samples_leaf=1, min_weight_fraction_leaf=0.0, max_features=None, random_state=None, max_leaf_nodes=None,
min_impurity_decrease=0.0, min_impurity_split=None, class_weight=None, ccp_alpha=0.0)
```

[\[source\]](#)

A decision tree classifier.

Read more in the [User Guide](#).

Parameters:

criterion : {"gini", "entropy"}, default="gini"

The function to measure the quality of a split. Supported criteria are "gini" for the Gini impurity and "entropy" for the information gain.

splitter : {"best", "random"}, default="best"

The strategy used to choose the split at each node. Supported strategies are "best" to choose the best split and "random" to choose the best random split.

max_depth : int, default=None

The maximum depth of the tree. If None, then nodes are expanded until all leaves are pure or until all leaves contain less than min_samples_split samples.

min_samples_split : int or float, default=2

The minimum number of samples required to split an internal node:

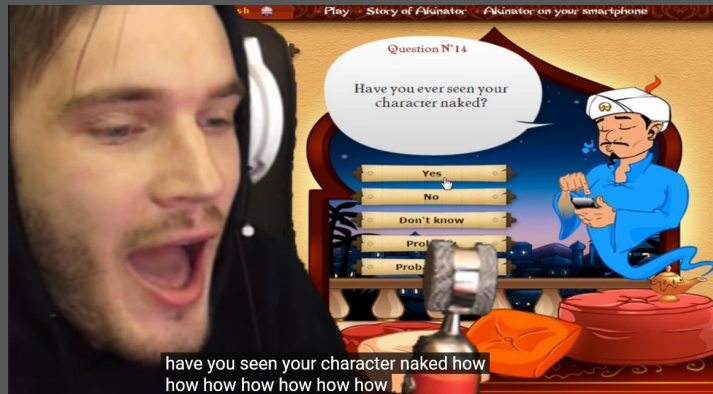
- If int, then consider min_samples_split as the minimum number.
- If float, then min_samples_split is a fraction and $\text{ceil}(\text{min_samples_split} * \text{n_samples})$ are the minimum number of samples for each split.

Gentle Introduction to Random Forest

https://youtu.be/J4Wdy0Wc_xQ



But you know, I learned something today



(internal)

- Decision Tree is used for classification by “step into” child nodes until reaching leaf node
- To prevent overfitting, pruning the tree