GRANDE: Gradient-Based Decision Tree Ensembles for Tabular Data

DISCLAIMER: Summarized by AI

Problem they are trying to solve / Purpose of method

The GRANDE method aims to bridge the performance gap between deep learning models and decision tree-based ensembles (like XGBoost and LightGBM) for tabular data. While gradient-boosted decision trees (GBDTs) dominate tabular tasks, they struggle with scalability and training stability. Deep neural networks, on the other hand, offer scalability and are easier to parallelize, but they underperform on tabular data. GRANDE is introduced to combine the strengths of both paradigms.

Key problems addressed:

- GBDTs are hard to optimize with gradient descent and often require greedy construction.
- Deep learning struggles with tabular data due to issues like poor generalization and feature sparsity.
- Previous tree neural networks often lack scalability and generalization.

How does it differ from other methods?

GRANDE is unique in that it:

- Embeds decision trees into neural networks, enabling optimization via gradient descent.
- Uses an attention-based architecture that learns soft feature splits, unlike traditional hard decision rules.
- Combines the interpretability and strong performance of GBDTs with the end-to-end training and flexibility of deep networks.

Compared to prior approaches like NODE and DNDT:

- GRANDE supports dense stacking of differentiable trees with residual connections.
- It avoids issues with vanishing gradients common in deeper differentiable tree models by applying gating and residual design principles inspired by transformers.

How the method works

Overview: GRANDE (Gradient-based Residual Attention Networks with DEcision trees) is a differentiable decision tree ensemble trained with gradient descent. It uses a combination of attention, soft feature selection, and residual learning to build a stack of decision tree-like modules that are optimized end-to-end.

Detailed steps:

- 1. **Tree Modules**: Each module mimics a decision tree using soft decisions over features. These modules are differentiable, allowing gradients to propagate.
- 2. **Soft Attention Split**: Instead of hard splits, GRANDE uses learned attention over features and thresholds, enabling the model to softly route data through tree paths.
- 3. **Residual Stacking**: Modules are stacked with residual connections similar to ResNets, enhancing gradient flow and enabling deeper models.
- 4. End-to-End Optimization: The entire model is trained using standard stochastic gradient descent, benefiting from advances in deep learning infrastructure.

This design allows GRANDE to be scalable, interpretable, and competitive (often superior) on standard tabular datasets.