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Zaki - CH19 - Decision Trees

D = training set of n points of x in
a d -dimensional space

y_i = (A class label of X)

X_j = Attributes of X

K = Number of Distinct classes

$$Y_1 = \{C_1, C_2, \dots, C_m\}$$

A decision tree classifier is a recursive, partition based tree model that predicts the class \hat{y}_i for each point x_i

R = data space that the training set D is a part of

A decision tree uses an axis parallel hyperplane to split the data space R to half spaces / regions, R_1 & R_2

This also partitions the train data into D_1 & D_2

Each of these regions is recursively split via axis-parallel hyperplanes until the points x 's with each region is relatively pure in terms of their class labels

the resulting hierarchy of split decisions creates a decision tree model

The leaf nodes are labelled w/ the majority class among points the the region

New points can be passed through the model tree until it reaches a leaf node

the prediction = the class of the leaf node

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Axis-Parallel Hyperplanes

A hyperplane $h(x)$ is defined as the set of all points x that satisfy:

$$h(x) = w^T x + b = 0$$

$w \in \mathbb{R}^d$ is a weight vector that is normal to the hyperplane

b is the offset of the hyperplane from the origin

The weight vector must be parallel to one of the original axes x_j



This means that one of the values will be 1 & the rest 0

This creates a sort of selector function where we choose the attribute to split by

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An example of a ~~hyperplane~~:

$$h_1(x) : n_1 - 5.45 = 0$$

~~Determining and organizes~~
split

$$\leq 0 \quad \text{or} \quad > 0$$

Parity

Parity is the fraction of points w/
the majority label D_j

$$\text{Parity}(D_j) = \max \left\{ \frac{n_{ji}}{n_j} \right\}$$

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Split Point Evaluation Measures

Split forms:

$$\text{num. } X_j \leq v \quad (\text{and } X_j \in V)$$

We need an objective criterion for scoring the split point

want to select the point point that gives the best separation or discrimination within classes

the two main types are Entropy & Gini index

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Info Gain

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Entropy

In general, Entropy measures the amount of disorder or uncertainty in a system

In classification, if entropy is low then the split is more pure

higher = more disorder = class labels are mixed & no majority class

Entropy of D labeled points:

$$H(D) = - \sum_{i=1}^k P(c_i | D) \log_2 P(c_i | D)$$

$P(c_i | D)$ probability of class c_i in D
 k = num of classes

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Assume a split parts into D_x & D_n

Define as weighted entropies of the resulting partitions:

$$H(D_x, D_n) = \frac{n_y}{n} H(D_x) + \frac{n_w}{n} H(D_n)$$

To see if split results in reduced entropy, we define info gain for the split as:

$$\text{Gain}(D, D_x, D_n) = H(D) - H(D_x, D_n)$$

higher the gain = more reduced entropy = better the split

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Gini Index

$$G(D) = 1 - \sum_{i=1}^k P(c_i|D)^2$$

If Split is pure then = 1

$$1^2 = 1, 1 - 1 = 0$$

$$0^2 = 0, 1 - 0 = 0$$

All other class will be ~~$D^2 = 0, 1 - 0 = 0$~~

hence the gini = 0, $1 - (1^2, 0^2) = 0$

If all values are equally weight
the Prob $P(c_i|D) = \frac{1}{k}$ then the Gini-

$$\frac{k-1}{k}$$

thus, higher gini = More disorder
lower gini is better

Weighted Gini

$$G(D_x, D_m) = \frac{N_x}{N} G(D_x) + \frac{N_m}{N} G(D_m)$$