



CLASSIFICATION & REGRESSION TREES PART-6

LECTURE 41

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CLASSIFICATION & REGRESSION TREES

- Steps to classify a new observation using tree based models
 - At leaf node, majority class is assigned to the new observation
 - For class of interest scenario, proportion of records belonging to the class of interest is compared with the user specified cut off value for the same

Open RStudio

CLASSIFICATION & REGRESSION TREES

Pruning

- Avoid overfitting
 - Full grown tree leads to complete overfitting of data
 - Poor performance on new data
- Overall error of tree models
 - Expected to decrease until the point where relationships between outcome variable and predictors are fitted
 - Then tree models start fitting to the noise and overall error starts increasing
 - Due to splits involving small number of observations



Key References

- Data Science and Big Data Analytics: Discovering, Analyzing, Visualizing and Presenting Data by EMC Education Services (2015)
- Data Mining for Business Intelligence: Concepts, Techniques, and Applications in Microsoft Office Excel with XLMiner by Shmueli, G., Patel, N. R., & Bruce, P. C. (2010)

Thanks...