

# Data Science

## Decision Tree Learning

# OBJECTIVE

- WHAT IS A DECISION TREE? HOW DO WE USE IT?
- HOW TO BUILD A DECISION TREE
- ADVANTAGES & DISADVANTAGES
- TUNING PARAMETERS
- BUILDING A DECISION TREE IN PYTHON

# OBJECTIVE

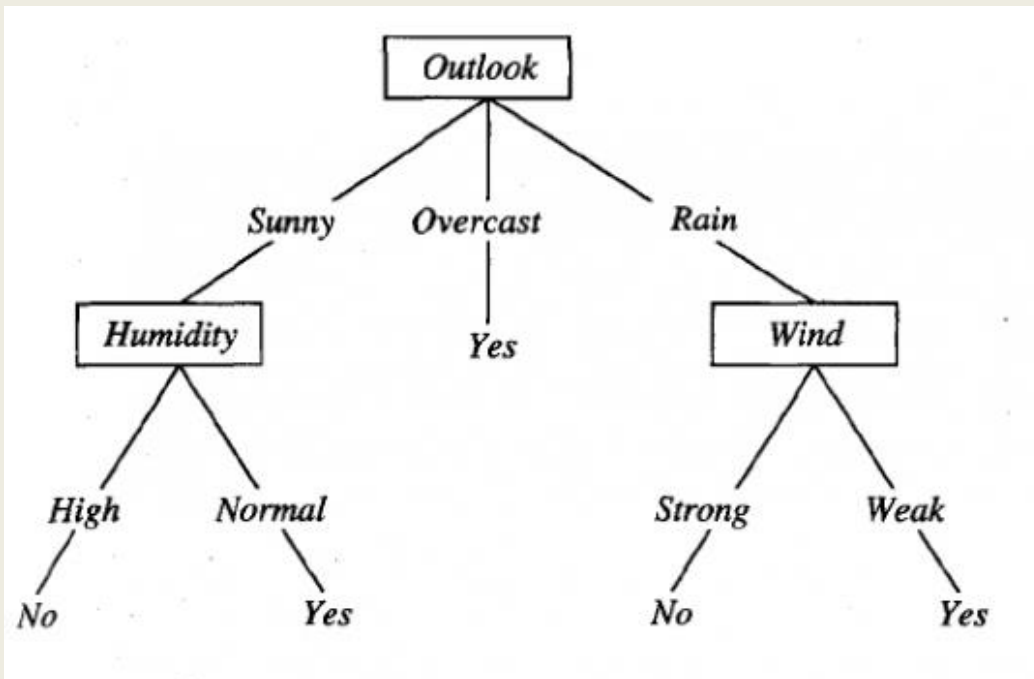
- **WHAT IS A DECISION TREE? HOW DO WE USE IT?**
- HOW TO BUILD A DECISION TREE
- ADVANTAGES & DISADVANTAGES
- TUNING PARAMETERS
- BUILDING A DECISION TREE IN PYTHON

# WHAT IS A DECISION TREE?

- Supervised learning algorithm
  - Regression: Numerical
  - Classification: Categorical
- Builds a tree by repeatedly splitting the dataset
- Easy to interpret
- Variable importance and selection
- Sets the foundation for state of the art ensemble techniques

# WHAT IS A DECISION TREE?

Will there be a tennis match today?

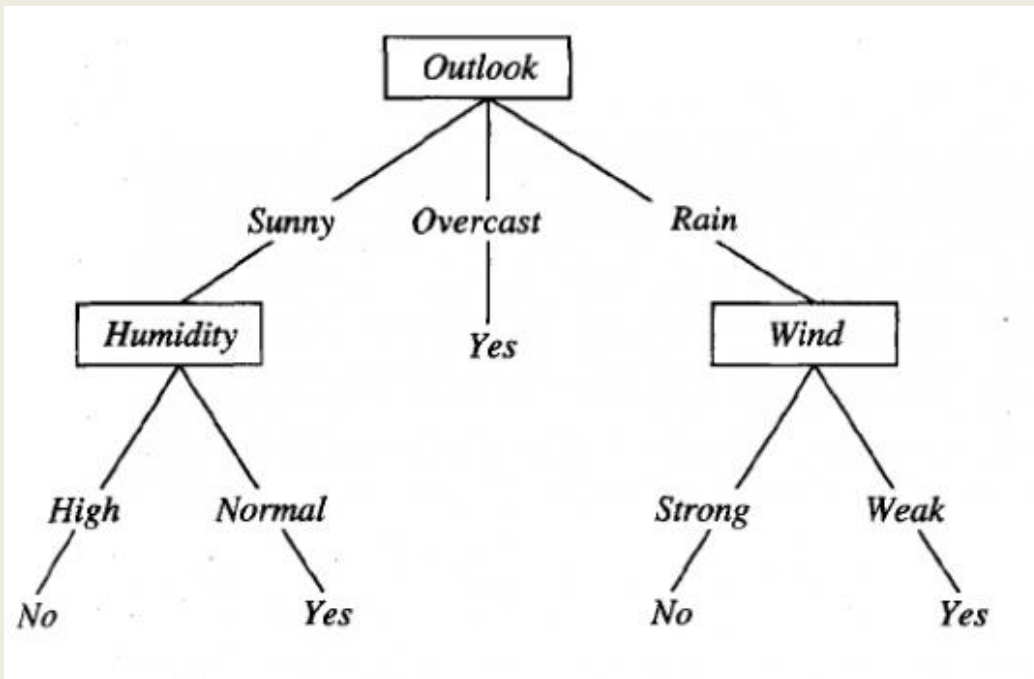


- For new observations follow tree to leaf nodes
- Leaf nodes show the prediction
- Important variables are higher in the tree

Quinlan 1986

# WHAT IS A DECISION TREE?

Will there be a tennis match today?



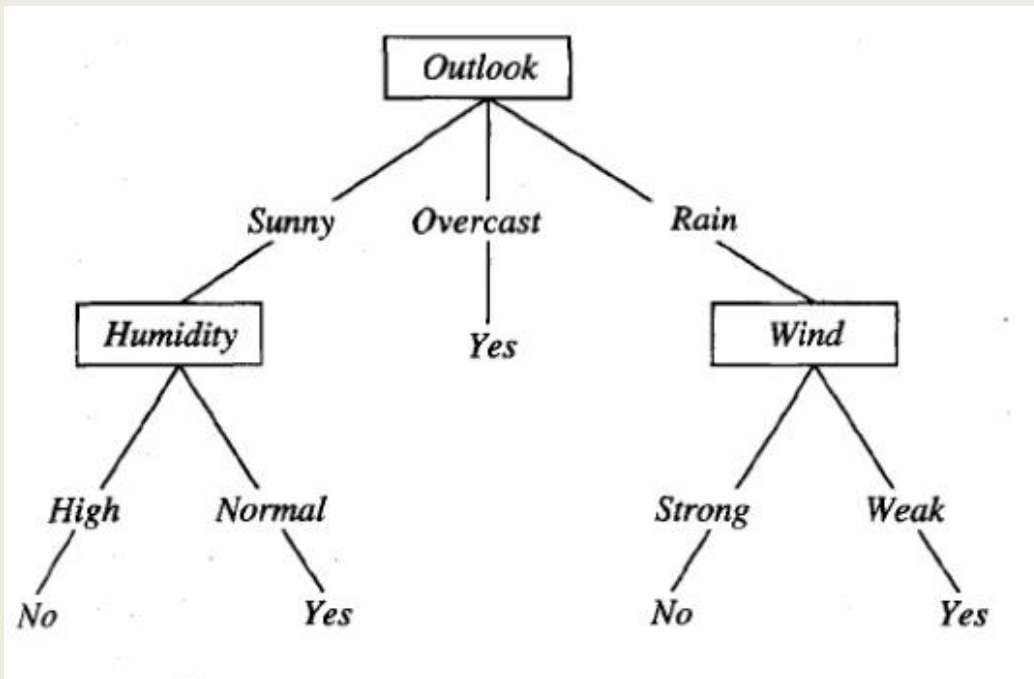
- For new observations follow tree to leaf nodes
- Leaf nodes show the prediction
- Important variables are higher in the tree

Quinlan 1986

Q1: The outlook is overcast. Will there be a tennis match?

# WHAT IS A DECISION TREE?

Will there be a tennis match today?



- For new observations follow tree to leaf nodes
- Leaf nodes show the prediction
- Important variables are higher in the tree

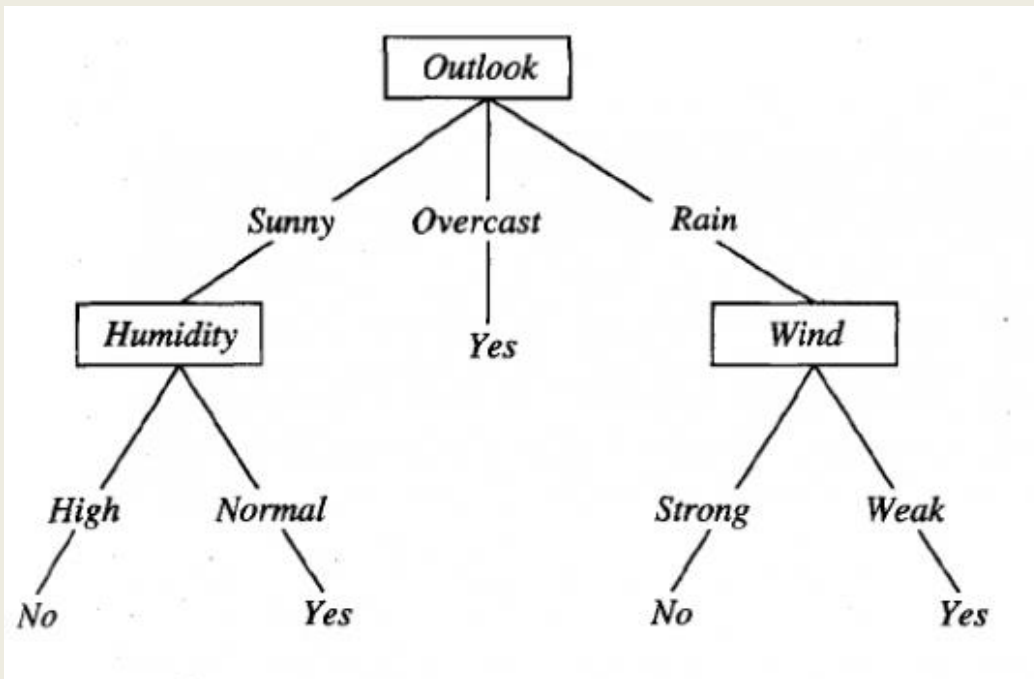
Quinlan 1986

Q1: The outlook is overcast. Will there be a tennis match?

A1: Yes

# WHAT IS A DECISION TREE?

Will there be a tennis match today?



- For new observations follow tree to leaf nodes
- Leaf nodes show the prediction
- Important variables are higher in the tree

Quinlan 1986

Q1: The outlook is overcast. Will there be a tennis match?

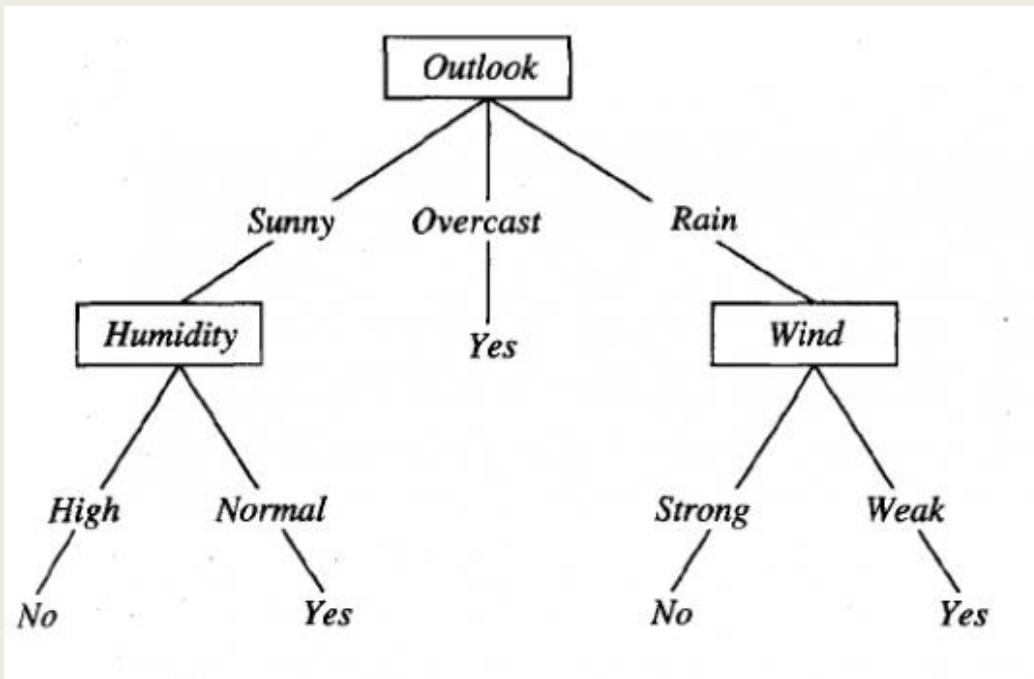
A1: Yes

Q2: Sunny outlook with normal humidity. Tennis Match?



# WHAT IS A DECISION TREE?

Will there be a tennis match today?



- For new observations follow tree to leaf nodes
- Leaf nodes show the prediction
- Important variables are higher in the tree

Quinlan 1986

Q1: The outlook is overcast. Will there be a tennis match?

A1: Yes

Q2: Sunny outlook with normal humidity. Tennis Match?

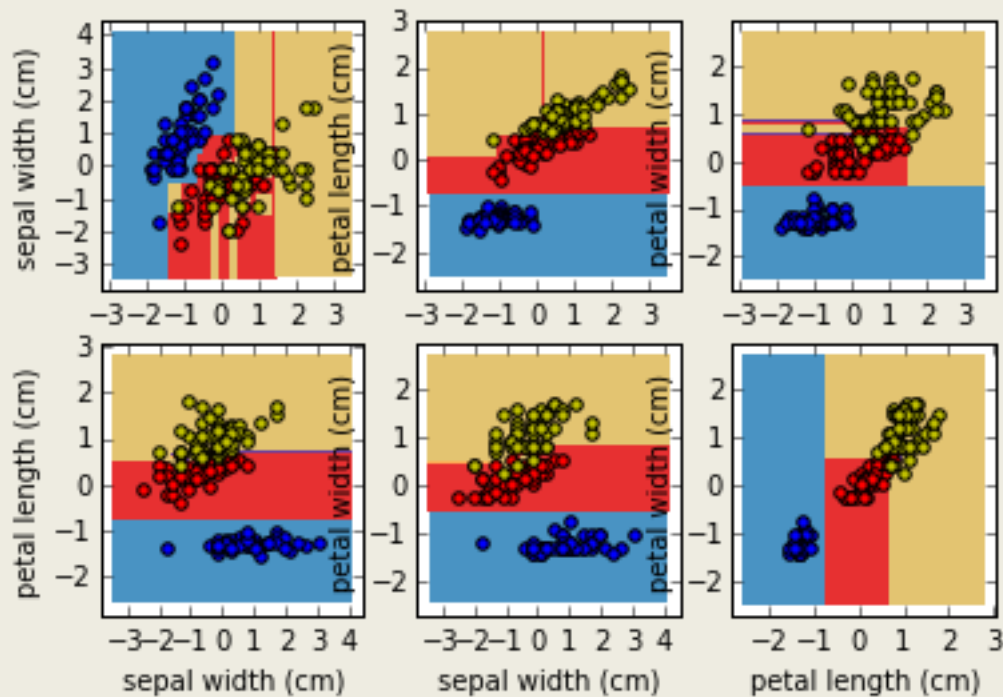
A2: Yes

# WHAT IS A DECISION TREE?

What is this doing?

# WHAT IS A DECISION TREE?

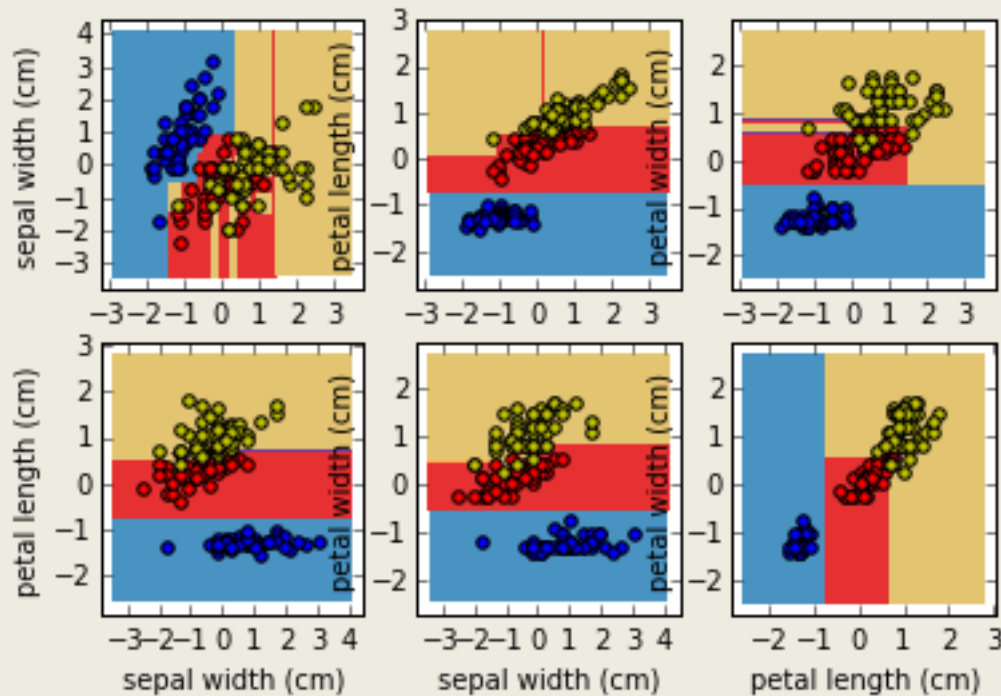
What is this doing?



Partitioning the feature space by making axis perpendicular cuts

# WHAT IS A DECISION TREE?

What is this doing?

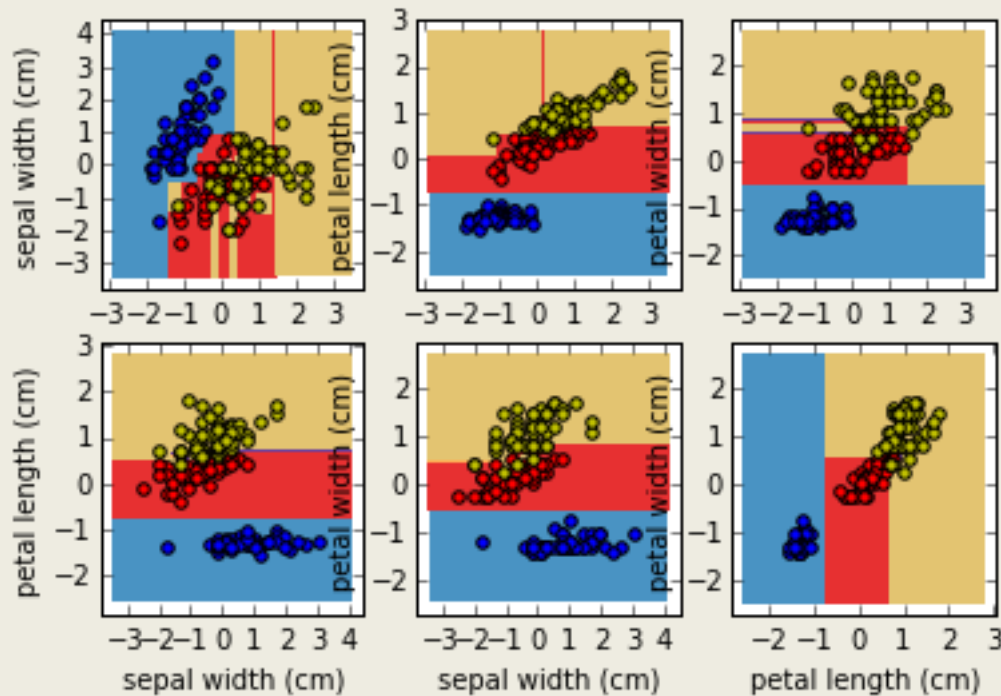


Partitioning the feature space by making axis perpendicular cuts

Q: How do we classify or regress now?

# WHAT IS A DECISION TREE?

What is this doing?



Partitioning the feature space by making axis perpendicular cuts  
Q: How do we classify or regress now?

A: Feature space is partitioned into rectangles. Take a vote or average within rectangle.

# OBJECTIVE

- WHAT IS A DECISION TREE? HOW DO WE USE IT?
- **HOW TO BUILD A DECISION TREE**
- ADVANTAGES & DISADVANTAGES
- TUNING PARAMETERS
- BUILDING A DECISION TREE IN PYTHON

# HOW TO BUILD A DECISION TREE?

- Various algorithms:
  - ID3, C4.5, CART, etc

# HOW TO BUILD A DECISION TREE?

- Various algorithms:
  - ID3, C4.5, CART, etc

Q: What questions would you ask?



# HOW TO BUILD A DECISION TREE?

- Various algorithms:
  - ID3, C4.5, CART, etc

## Questions:

- What feature to use at a node?
- How many features should I use?
- How big do I make my tree?
- Are there any constraints on the leaf nodes?

# HOW TO BUILD A DECISION TREE?

- Various algorithms:
  - ID3, C4.5, CART, etc

## Questions:

- What feature to use at a node?
- How many features should I use?
- How big do I make my tree?
- Are there any constraints on the leaf nodes?

Q: Why are these questions important?

# HOW TO BUILD A DECISION TREE?

- Various algorithms:
  - ID3, C4.5, CART, etc

## Questions:

- What feature to use at a node?
- How many features should I use?
- How big do I make my tree?
- Are there any constraints on the leaf nodes?

Q: Why are these questions important?

Q: Any ideas on how to solve these problems?

# HOW TO BUILD A DECISION TREE?

## Questions:

- What feature to use at a node?
  - ?
- How many features should I use?
  - ?
- How big do I make my tree?
  - ?
- Are there any constraints on the leaf nodes?
  - ?

# HOW TO BUILD A DECISION TREE?

## Questions:

- What feature to use at a node?
  - Information Gain
  - Gini Impurity
  - Etc
- How many features should I use?
  - ?
- How big do I make my tree?
  - ?
- Are there any constraints on the leaf nodes?
  - ?

# HOW TO BUILD A DECISION TREE?

## Questions:

- What feature to use at a node?
  - Information Gain
  - Gini Impurity
  - Etc
- How many features should I use?
  - Cross Validation
- How big do I make my tree?
  - ?
- Are there any constraints on the leaf nodes?
  - ?

# HOW TO BUILD A DECISION TREE?

## Questions:

- What feature to use at a node?
  - Information Gain
  - Gini Impurity
  - Etc
- How many features should I use?
  - Cross Validation
- How big do I make my tree?
  - Cross Validation
- Are there any constraints on the leaf nodes?
  - ?

# HOW TO BUILD A DECISION TREE?

## Questions:

- What feature to use at a node?
  - Information Gain
  - Gini Impurity
  - Etc
- How many features should I use?
  - Cross Validation
- How big do I make my tree?
  - Cross Validation
- Are there any constraints on the leaf nodes?
  - Cross Validation



# Information Gain

Entropy: Expected information contained in a message

$$\text{Entropy} = -\sum p \log(p)$$

# Information Gain

Entropy: Expected information contained in a message

$$\text{Entropy} = -\sum p \log(p)$$

Q: What is the entropy of a 90/10 coin? A 50/50 coin?

# Information Gain

Entropy: Expected information contained in a message

$$\text{Entropy} = -\sum p \log(p)$$

Q: What is the entropy of a 90/10 coin? A 50/50 coin?

A:  $90/10 = .47$     $50/50 = 1.0$

The higher the entropy the higher the information content. We can use this to determine which feature will give us the most information gain.

# Information Gain

Entropy: Expected information contained in a message

$$\text{Entropy} = -\sum p \log(p)$$

Q: What is the entropy of a 90/10 coin? A 50/50 coin?

A:  $90/10 = .47$     $50/50 = 1.0$

The higher the entropy the higher the information content. We can use this to determine which feature will give us the most information gain.

# Information Gain

Entropy: Expected information contained in a message

$$\text{Entropy} = -\sum p \log(p)$$

Q: What is the entropy of a 90/10 coin? A 50/50 coin?

A:  $90/10 = .47$     $50/50 = 1.0$

The higher the entropy the higher the information content. We can use this to determine which feature will give us the most information gain.

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

# Information Gain

Entropy: Expected information contained in a message

$$\text{Entropy} = -\sum p \log(p)$$

Q: What is the entropy of a 90/10 coin? A 50/50 coin?

A: 90/10 = .47    50/50 = 1.0

The higher the entropy the higher the information content. We can use this to determine which feature will give us the most information gain.

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

## What is information Gain?

# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

What is Information Gain?

$$\text{Entropy}(\text{Parent}) = ?$$



# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

## What is Information Gain?

- Entropy(Parent) = 1
- X: ?

# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

## What is Information Gain?

- Entropy(Parent) = 1
- X:  $C1 = -(1/3)\log(1/3) - (2/3)\log(2/3) = .9184$ ,  $C2 = 0$ 
  - Info Gain =  $1 - (3/4)*0.9184 - 0 = 0.3112$
- Y: ?

# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

## What is Information Gain?

- Entropy(Parent) = 1
- X:  $C1 = -(1/3)\log(1/3) - (2/3)\log(2/3) = .9184$ ,  $C2 = 0$ 
  - Info Gain =  $1 - (3/4)*0.9184 - 0 = 0.3112$
- Y:  $C1 = 0$ ,  $C2 = 0$ 
  - Info Gain =  $1 - 0 - 0 = 1$
- Z: ?

# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

## What is Information Gain?

- Entropy(Parent) = 1
- X: C1 =  $-(1/3)\log(1/3) - (2/3)\log(2/3) = .9184$ , C2 = 0
  - Info Gain =  $1 - (3/4)*0.9184 - 0 = 0.3112$
- Y: C1 = 0, C2 = 0
  - Info Gain =  $1 - 0 - 0 = 1$
- Z: C1 = 1, C2 = 1
  - Info Gain =  $1 - (1/2)*1 - (1/2)*1 = 0$

# Information Gain

$$\text{Entropy} = -\sum p \log(p)$$

$$\text{Information Gain} = \text{Entropy}(\text{parent}) - \text{average entropy}(\text{children})$$

X	Y	Z	C
1	1	1	1
1	1	0	1
0	0	1	0
1	0	0	0

Example:

Q: What feature is the best?

A: Feature Y is the best feature

## What is Information Gain?

- Entropy(Parent) = 1
- X:  $C1 = -(1/3)\log(1/3) - (2/3)\log(2/3) = .9184$ ,  $C2 = 0$ 
  - Info Gain =  $1 - (3/4)*0.9184 - 0 = 0.3112$
- Y:  $C1 = 0$ ,  $C2 = 0$ 
  - Info Gain =  $1 - 0 - 0 = 1$
- Z:  $C1 = 1$ ,  $C2 = 1$ 
  - Info Gain =  $1 - (1/2)*1 - (1/2)*1 = 0$

# OBJECTIVE

- WHAT IS A DECISION TREE? HOW DO WE USE IT?
- HOW TO BUILD A DECISION TREE
- **ADVANTAGES & DISADVANTAGES**
- TUNING PARAMETERS
- BUILDING A DECISION TREE IN PYTHON

# Advantage & Disadvantages

## Advantages:

- Can handle continuous and categorical predictors
- Interpretability
- Ensembles are extremely powerful

## Disadvantages

- Overfitting
- Predictive power
- High Variance

# OBJECTIVE

- WHAT IS A DECISION TREE? HOW DO WE USE IT?
- HOW TO BUILD A DECISION TREE
- ADVANTAGES & DISADVANTAGES
- **TUNING PARAMETERS**
- **BUILDING A DECISION TREE IN PYTHON**