



Decision trees considerations



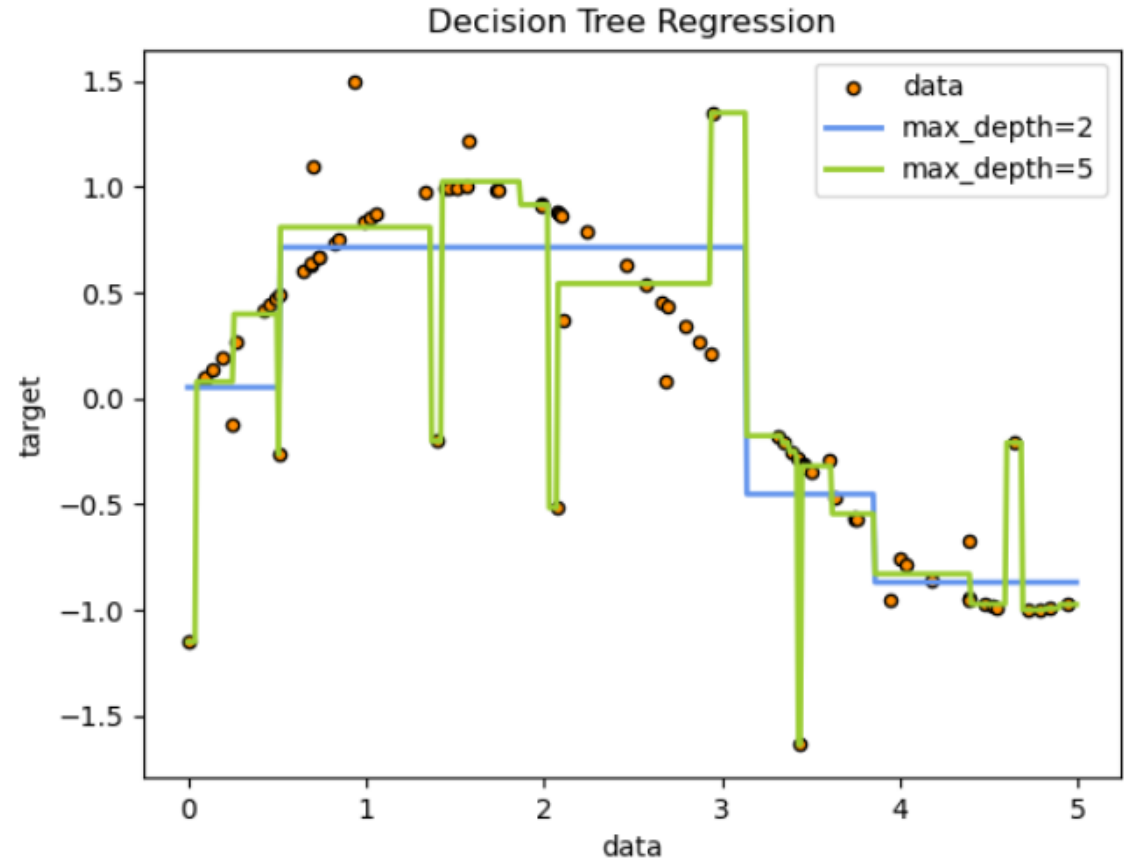


Decision trees advantages

- Simple.
- Easy to interpret.
- Powerful for non-linear associations between features and targets.
- Require little data preparation.

Decision trees disadvantages

- Predictions are not continuous, but piecewise constant approximations.
- Not good at extrapolation.



<https://scikit-learn.org/stable/modules/tree.html>



Decision trees disadvantages

- Unstable: changing training data may lead to a different tree
- And hence different interpretations :/



Global vs Local explainability

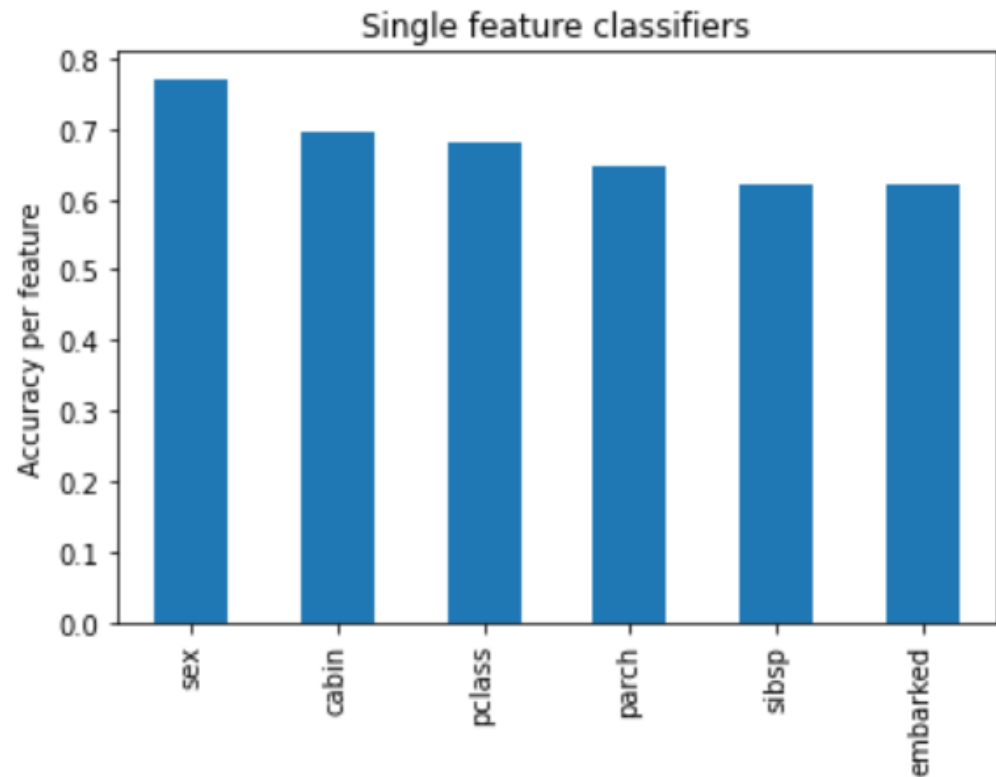
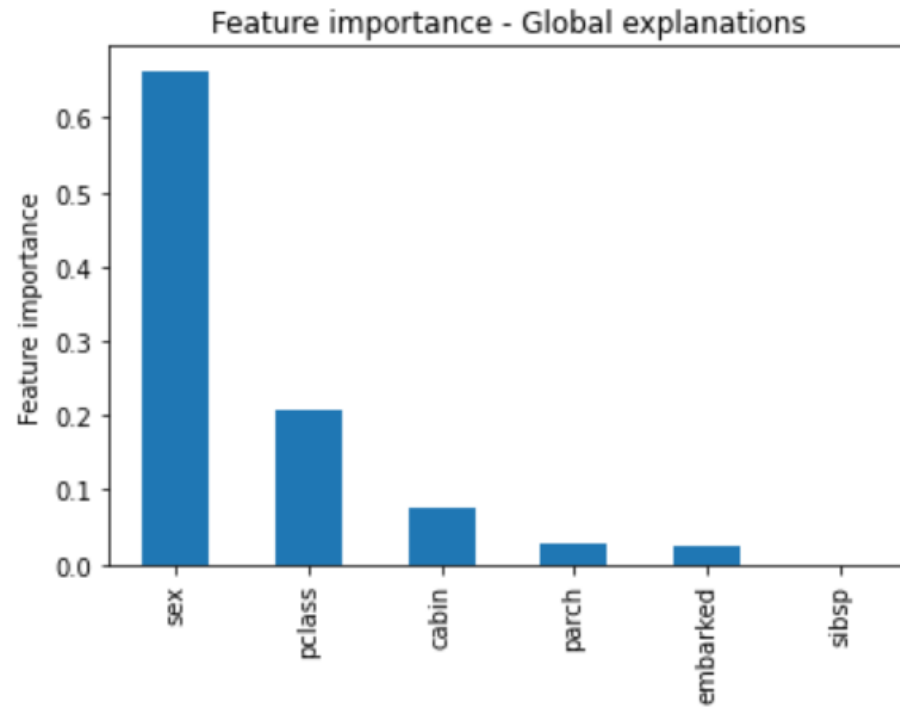
- **Global explainability:** derived from the loss function.
- **Local explainability:** given by the contribution of each feature to the final output.



Multicollinearity

- Multicollinearity will mask the importance of the features.
- If 2 features are identical, one will be selected and the other one ignored.
- Partially collinear features will show reduced importance compared to the importance derived from a model without its collinear counterparts.

Multicollinearity



THANK YOU

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