Machine Learning 2019: Tree-Based Methods

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Tree-Based Methods

Decision tree is a type of supervised learning algorithm that can be used in both regression and classification problems. Tree-based methods works for both categorical and continuous input and output variables.

The Carseats Dataset

400 Observations, 11 variables Response Variable: Sales/High

```
data("Carseats")
carseats = Carseats
head(carseats)
```

```
##   Sales CompPrice Income Advertising Population Price ShelveLoc Age
## 1  9.50       138     73          11        276   120       Bad  42
## 2 11.22       111     48          16        260    83      Good  65
## 3 10.06       113     35          10        269    80    Medium  59
## 4  7.40       117    100           4        466    97    Medium  55
## 5  4.15       141     64           3        340   128       Bad  38
## 6 10.81       124    113          13        501    72       Bad  78
##   Education Urban  US
## 1        17   Yes Yes
## 2        10   Yes Yes
## 3        12   Yes Yes
## 4        14   Yes Yes
## 5        13   Yes  No
## 6        16    No Yes
```

```
#convert quantitative variable Sales into a binary response
High = ifelse(carseats$Sales<=8, "No", "Yes")
carseats = data.frame(carseats, High)

head(carseats)
```

```
##   Sales CompPrice Income Advertising Population Price ShelveLoc Age
## 1  9.50       138     73          11        276   120       Bad  42
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## 6 10.81       124    113          13        501    72       Bad  78
##   Education Urban  US High
## 1        17   Yes Yes  Yes
## 2        10   Yes Yes  Yes
## 3        12   Yes Yes  Yes
```

```
## 4        14   Yes Yes   No
## 5        13   Yes  No   No
## 6        16    No Yes  Yes
```

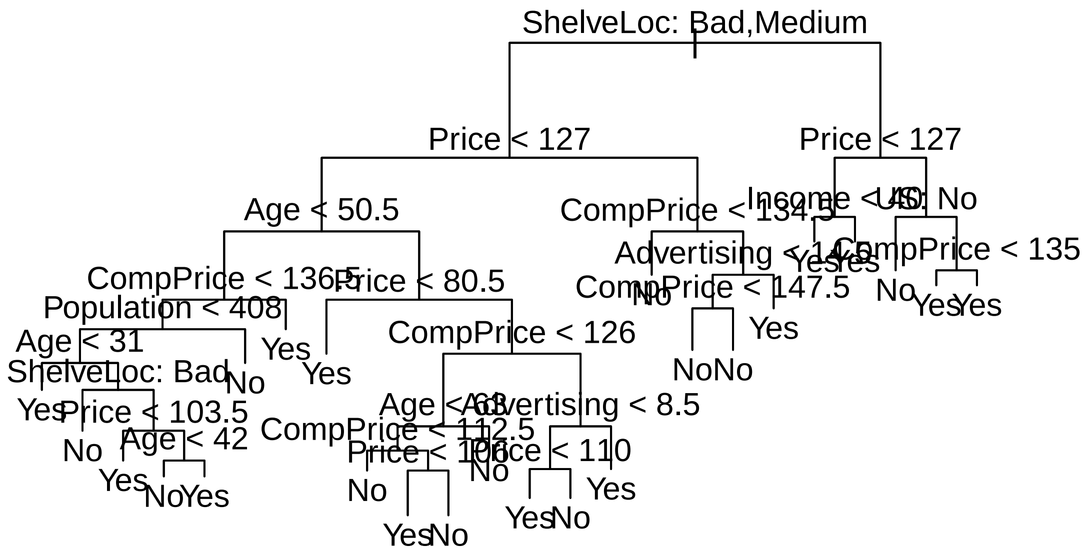
Classification Tree

Input variables (X) can be continuous or categorical. Response variable (Y) is categorical (usually binary): in this case Sales/High.

```r
#set seed to make results reproducible
set.seed(29)

#split data into train and test subset (250 and 150 respectively)
train = sample(1:nrow(carseats), 250)

#Fit train subset of data to model
tree.carseats = tree(High~.-Sales, carseats, subset=train)
summary(tree.carseats)
```

```
##
## Classification tree:
## tree(formula = High ~ . - Sales, data = carseats, subset = train)
## Variables actually used in tree construction:
## [1] "ShelveLoc"   "Price"       "Age"         "CompPrice"   "Population"
## [6] "Advertising" "Income"      "US"
## Number of terminal nodes:  24
## Residual mean deviance:  0.3436 = 77.65 / 226
## Misclassification error rate: 0.072 = 18 / 250
```

```r
#Visualize tree
plot(tree.carseats)
text(tree.carseats, pretty=0)
```




```r
#each of the terminal nodes are labeled Yes or No. The variables and the value of the splitting choice

#Use model on test set, predict class labels
tree.pred = predict(tree.carseats, carseats[-train,], type="class")

#Misclassification table to evaluate error
with(carseats[-train,], table(tree.pred, High))
```

```
##          High
## tree.pred No Yes
##       No  71  20
##       Yes 17  42
```

```r
#Calculate error by summing up the diagonals and dividing by number of total predictions
mc = (71 + 42) / 150
mc
```

```
## [1] 0.7533333
```

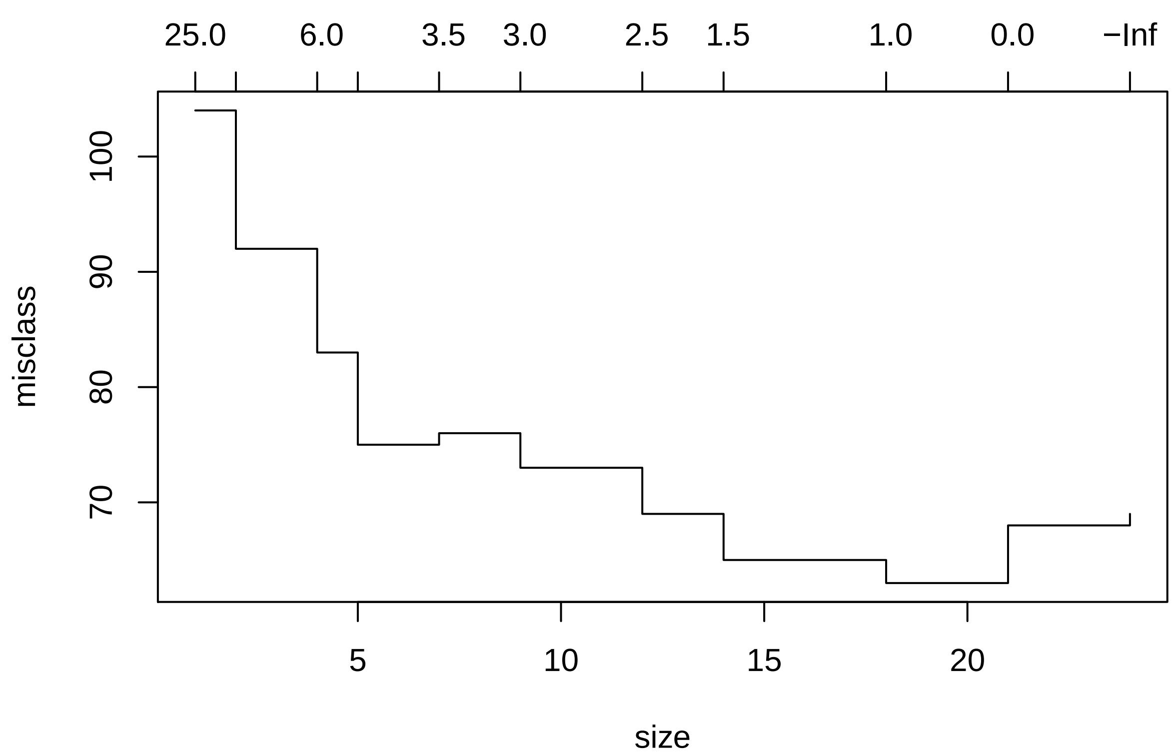
Pruning using cross-validation

Pruning is a method to cut back the tree to prevent over-fitting.

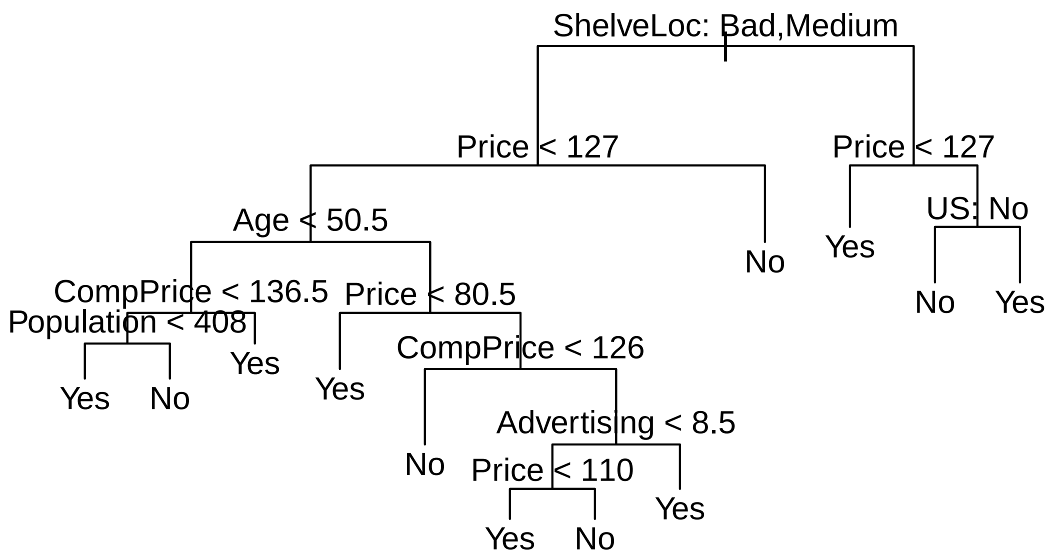
```r
#cross-validation to prune the tree using cv.tree
cv.carseats = cv.tree(tree.carseats, FUN = prune.misclass)

#Sizes of the trees as they were pruned back, the deviances as the pruning proceeded, and cost complexi
cv.carseats
```

```
## $size
##  [1] 24 21 18 14 12  9  7  5  4  2  1
##
## $dev
##  [1]  69  68  63  65  69  73  76  75  83  92 104
##
## $k
##  [1] -Inf  0.0  1.0  1.5  2.5  3.0  3.5  4.0  6.0  7.5 25.0
##
## $method
## [1] "misclass"
##
## attr(,"class")
## [1] "prune"         "tree.sequence"
```

```r
#Visualize
plot(cv.carseats)
```



```r
#Prune tree to a size of 12
prune.carseats = prune.misclass(tree.carseats, best = 12)

#Visualize tree
plot(prune.carseats)
text(prune.carseats, pretty=0)
```




```r
#Evaluate on test set
tree.pred = predict(prune.carseats, carseats[-train,], type="class")

#Misclassification
with(carseats[-train,], table(tree.pred, High))
```

```
##           High
## tree.pred No Yes
##       No  66  21
##       Yes 22  41
```

```r
#Error
mc_pruning = (66 + 41) / 150
mc_pruning
```

```
## [1] 0.7133333
```

```r
##pruning did not increase misclassification error by too much and resulted in a simpler tree!!
```

Pruning did not increase misclassification error by too much and resulted in a simpler tree!!

Decision trees suffer from high variance, meaning if you split the training data into 2 parts at random, and fit a decision tree to both halves, the results that you get could be very different.

Bagging and boosting are technique used to reduce the variance of your predictions.

The Boston Housing Dataset

506 Observations, 14 variables Response Variable: medv (median value of owner-occupied homes for each suburb)

```r
data("Boston")
boston = Boston
head(Boston)
```

```
##      crim zn indus chas   nox    rm  age    dis rad tax ptratio  black
## 1 0.00632 18  2.31    0 0.538 6.575 65.2 4.0900   1 296    15.3 396.90
## 2 0.02731  0  7.07    0 0.469 6.421 78.9 4.9671   2 242    17.8 396.90
## 3 0.02729  0  7.07    0 0.469 7.185 61.1 4.9671   2 242    17.8 392.83
## 4 0.03237  0  2.18    0 0.458 6.998 45.8 6.0622   3 222    18.7 394.63
## 5 0.06905  0  2.18    0 0.458 7.147 54.2 6.0622   3 222    18.7 396.90
## 6 0.02985  0  2.18    0 0.458 6.430 58.7 6.0622   3 222    18.7 394.12
##   lstat medv
## 1  4.98 24.0
## 2  9.14 21.6
## 3  4.03 34.7
## 4  2.94 33.4
## 5  5.33 36.2
## 6  5.21 28.7
```

Bagging: Random Forest

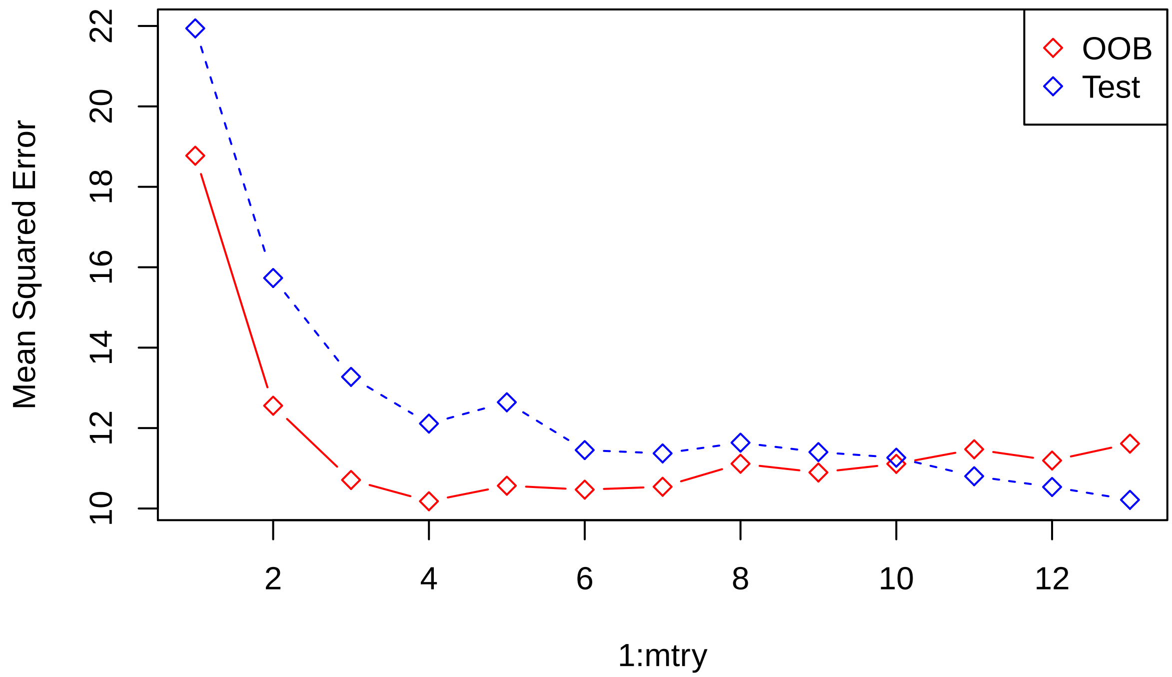
Bagging involves creating multiple copies of the original training dataset using the bootstrap, fitting a separate decision tree to each copy, and then combining all of the trees in order to create a single predictive model. Each tree is built on a bootstrapped dataset, independent of the other trees.

Random Forest: Each time a split in a tree is considered, a random sample of m predictors is chosen as split candidates from the full set of p predictors. The split is allowed to use only one of those m predictors.

```r
#set seed for reproducibility
set.seed(29)

#split into train and test sets (300 and 206 respectively)
train = sample(1:nrow(boston), 300)

#fit training subset of data to model
rf.boston = randomForest(medv~., data = boston, subset = train)
rf.boston
```

```
##
## Call:
##  randomForest(formula = medv ~ ., data = boston, subset = train)
##                Type of random forest: regression
##                      Number of trees: 500
## No. of variables tried at each split: 4
##
##           Mean of squared residuals: 12.86824
##                     % Var explained: 83.94
```

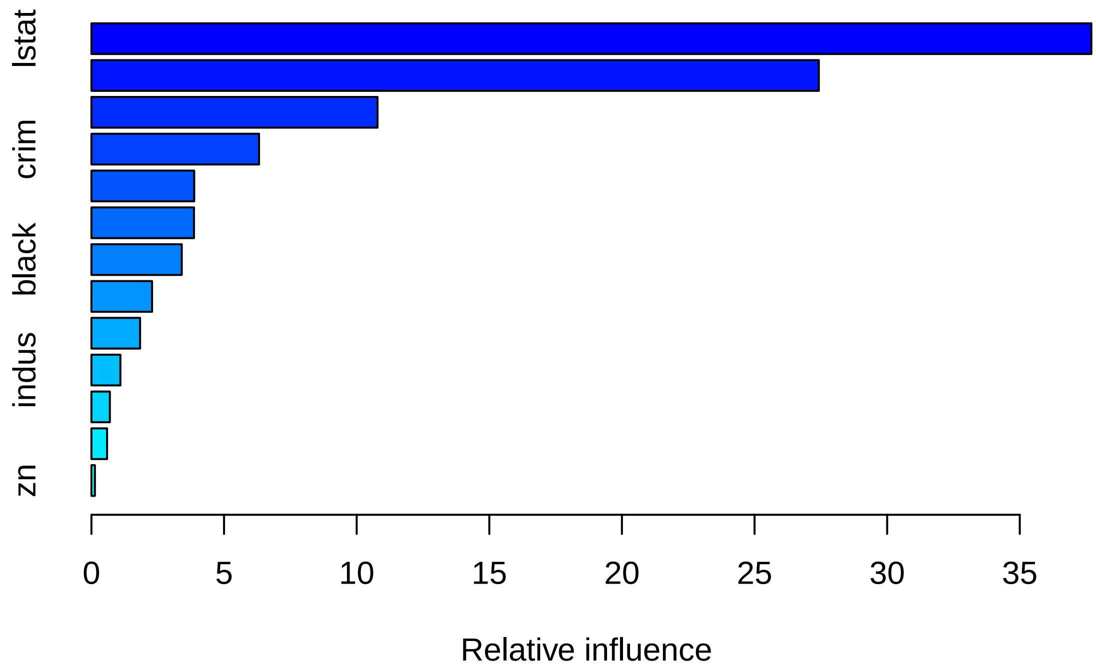
```
#summary of rf.boston gives information about the number of trees, the mean squared residuals (MSR), an

#No. of variables tried at each split: 4
#Each time the tree comes to split a node, 4 variables would be selected at random, then the split woul

##Lets try a range of mtry (number of variables selected at random at each split)

oob.err = double(13)
test.err = double(13)

#In a loop of mtry from 1 to 13, you first fit the randomForest to the train dataset
for(mtry in 1:13){
  fit = randomForest(medv~., data = boston, subset=train, mtry=mtry, ntree = 350)
  oob.err[mtry] = fit$mse[350] ##extract Mean-squared-error
  pred = predict(fit, boston[-train,]) #predict on test dataset
  test.err[mtry] = with(boston[-train,], mean( (medv-pred)^2 )) #compute test error
}

#Visualize
matplot(1:mtry, cbind(test.err, oob.err), pch = 23, col = c("red", "blue"), type = "b", ylab="Mean Squa
legend("topright", legend = c("OOB", "Test"), pch = 23, col = c("red", "blue"))
```



Boosting

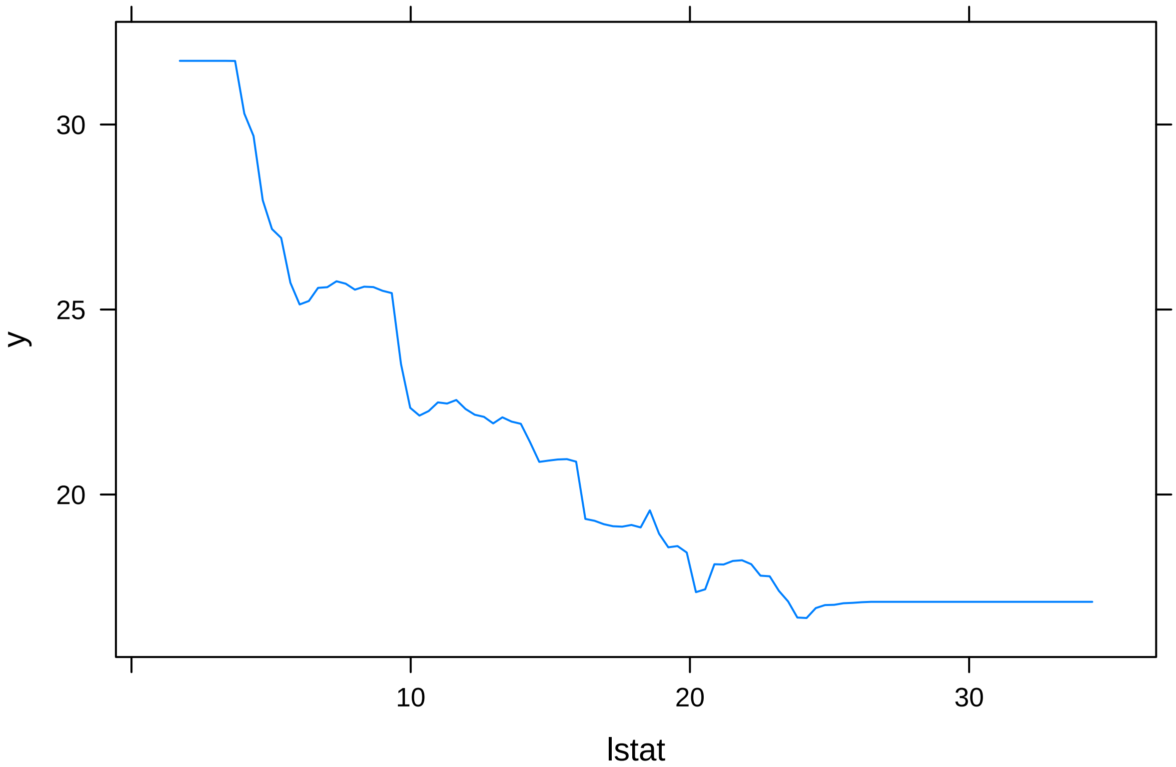
Boosting is another approach to improve the predictions resulting from a decision tree. Trees are grown sequentially: each tree is grown using information from previously grown trees. Each tree is fitted on a modified version of the original dataset.

```
#Gradient Boosting Model
boost.boston = gbm(medv~., data = boston[train,], distribution = "gaussian", n.trees = 10000, shrinkage

#Variable Importance Plot
summary(boost.boston)
```

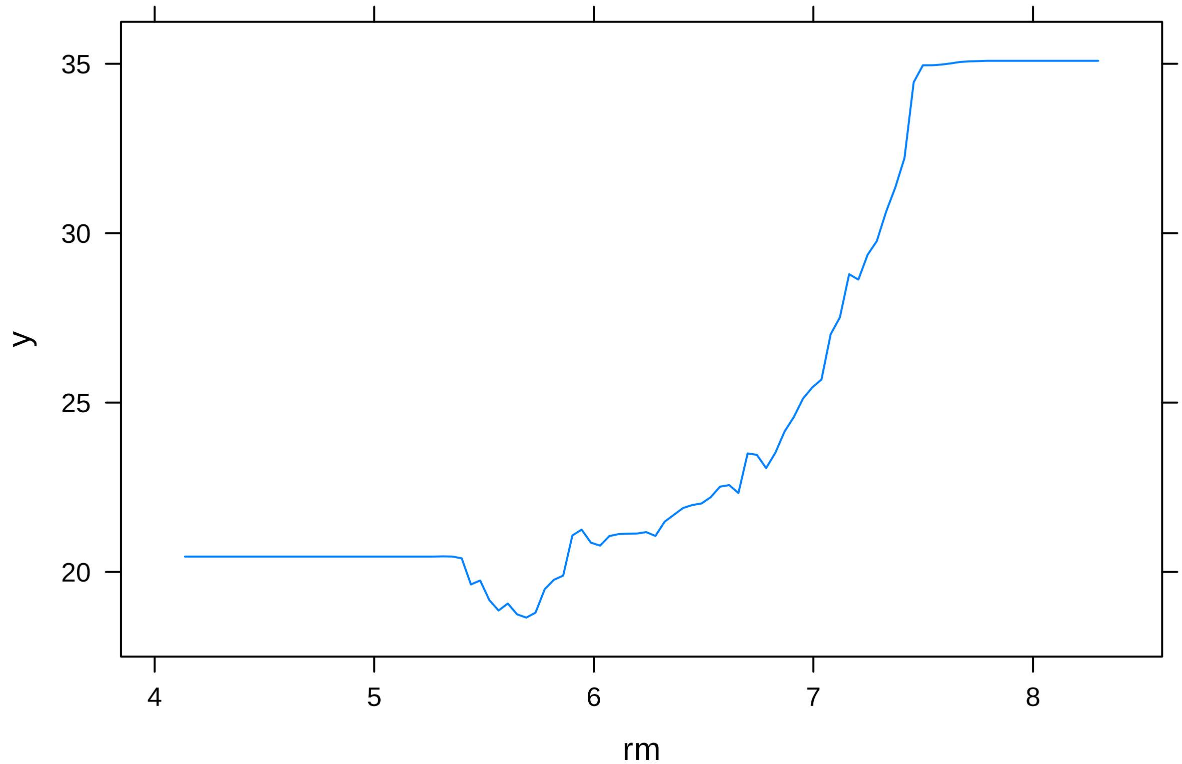



```
##             var    rel.inf
## lstat     lstat 37.6982917
## rm           rm 27.4231506
## dis         dis 10.7870570
## crim       crim  6.3190588
## nox         nox  3.8741970
## age         age  3.8660387
## black     black  3.4055088
## ptratio ptratio  2.2861013
## tax         tax  1.8341376
## indus     indus  1.0918593
## chas       chas  0.6945661
## rad         rad  0.5888764
## zn           zn  0.1311568
```

```r
#Visualize important variables of interest
plot(boost.boston,i="lstat")
```



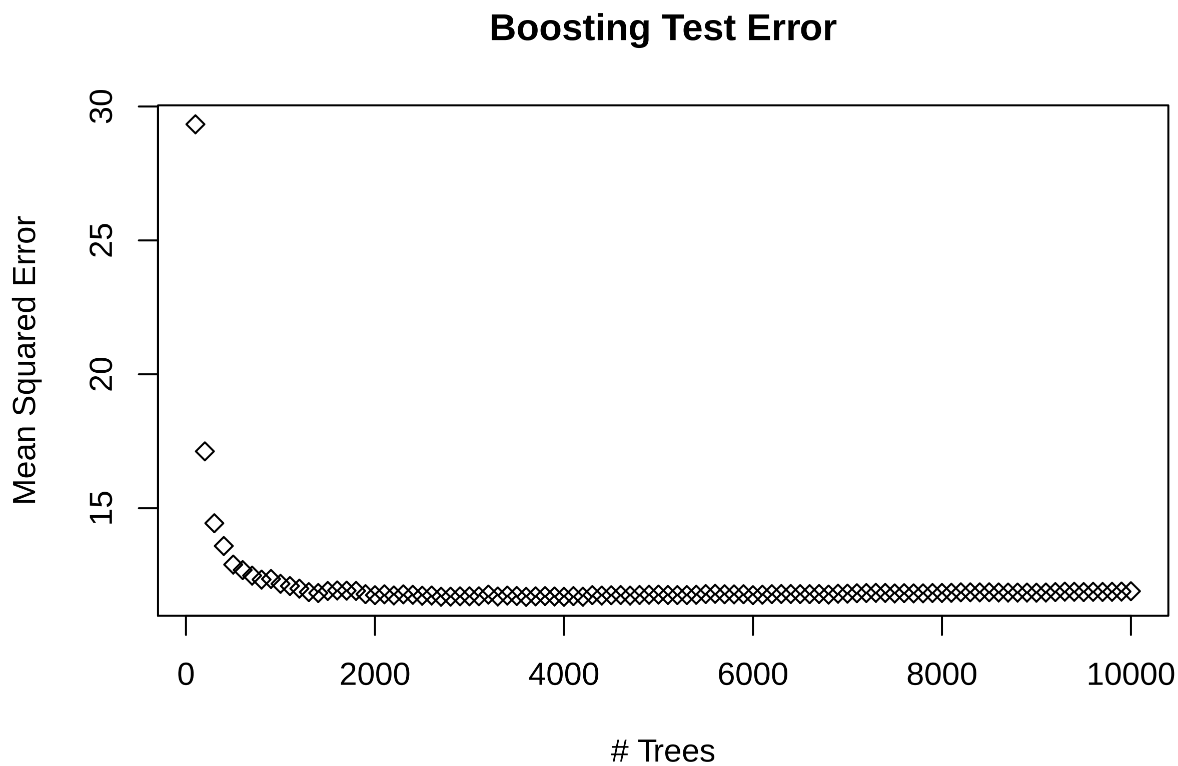

```
plot(boost.boston,i="rm")
```




```r
#Predict on test set
n.trees = seq(from = 100, to = 10000, by = 100)
predmat = predict(boost.boston, newdata = boston[-train,], n.trees = n.trees)
dim(predmat)
```

```
## [1] 206 100
```

```r
#Visualize Boosting Error Plot
boost.err = with(boston[-train,], apply( (predmat - medv)^2, 2, mean) )
plot(n.trees, boost.err, pch = 23, ylab = "Mean Squared Error", xlab = "# Trees", main = "Boosting Test
abline(h = min(test.err), col = "red")
```



Homework

1. Attempt a regression tree-based method (not covered in this tutorial) on a reasonable dataset of your choice. Explain the results.
2. Attempt both a bagging and boosting method on a reasonable dataset of your choice. Explain the results.