Decision Trees – Part 5

Splitting

Example

- Example taken from Tan’s book.

Binary and N-way Splits

- Binary Split
  - We can split into two child nodes
- N-way split
  - Split into n (> 2) child nodes

Numeric Features

- Binary Split
  - Budget < 1m
  - Budget >= 1m
- 3-way split
  - Budget < 1m
  - Budget between 1m and 2m
  - Budget >= 2m

Semi-open Ranges

- < 10K
- [10K, 20K)
- [20K,30K)
- >= 30K
- Convention is to have the closed end “[” of the range on the left and the open one “)” on the right.
- [10K, 20K) - up to but not including 20K.
- Semi open ranges fit nicely together.

Nominal Features

- Remember this is a type of categorical feature where there is no ordering.
- For example, three types of car - family, sports and luxury.
- Binary splits include
  - {family, sports} and {luxury}
  - {family, luxury} and {sports}
- 3-way split
  - {family} {sports} {luxury}

Ordinal Features

- Binary splits
  - {low, medium} {high}
  - {low} {medium, high}

Decision Tree Algorithm

- Gererate all possible splits.
- Evaluate each split using impurity measure such as GINI
- Choose the best one.
- Lets look at how we generate all possible splits for a numeric feature.

Example - Tax Returns

Tid	Refund (categorical)	Marital Status (categorical)	Taxable Income (continuous)	Cheat (class)
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

Numeric Feature, binary split

- Taxable Income is a numeric feature
- 10 instances in the training set.
- Values for the 10 instances are 125K, 100K, 70K, 120K, 95K, 60K, 220K, 85K, 75K, 90K
- Sort the instances based on Taxable Income.
- Sorted Values are
  - 60, 70, 75, 85, 90, 95, 100, 120, 125, 220

Numeric Feature, binary split

- Sorted Values are
  - 60, 70, 75, 85, 90, 95, 100, 120, 125, 220
- Choose split value between these values
  - 55, 65, 72, 80, 87, 92, 97, 110, 122, 172, 230
- These are the options and we need to find the best one.
- Get the count matrix for the first possible split.
- For the first split all instances are in the right child, none in the left child.

Numeric Feature, binary split

Cheat	No	No	No	Yes	Yes	Yes	No	No	No	No
Taxable Income										
Sorted Values →	60	70	75	85	90	95	100	120	125	220
Split Positions →	55	65	72	80	87	92	97	110	122	172	230
	<= >	<= >	<= >	<= >	<= >	<= >	<= >	<= >	<= >	<= >	<= >
Yes	0 3	0 3	0 3	0 3	1 2	2 1	3 0	3 0	3 0	3 0	3 0
No	0 7	1 6	2 5	3 4	3 4	3 4	3 4	4 3	5 2	6 1	7 0
Gini	0.420	0.400	0.375	0.343	0.417	0.400	***0.300***	0.343	0.375	0.400	0.420

- Move left to right, update the count matrix, calculate the Gini value
- Choose the split position that has the least gini indexex

Best Split

- 97 gives 3/3 and 4/0
- Left child has high GINI value but the right child has low value.
- The weighted sum of these values is the best GINI value for a split.

Summary

- This illustrates how the best possible binary split can be found for a numerical feature.
- Only split values between existing values of the feature need to be considered.
- By ordering instances in increasing value of the numeric features an efficient implementation is possible.
- A count matrix is defined for the first split.
- Subsequent count matricies are obtained by updating the existing matrix on a scan from left to right.