INFO 284 – Machine Learning Decision Trees

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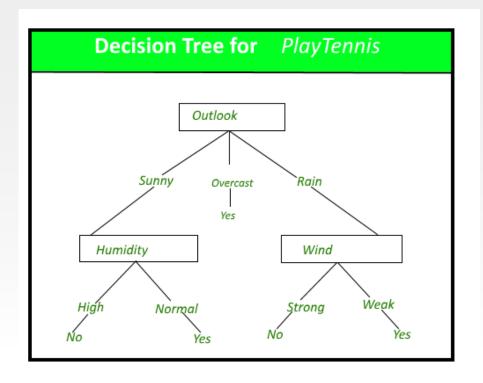
A Dataset

Example	Input Attributes										Goal
	Alt	Bar	Fri	Hun	Pat	Price	Rain	Res	Type	Est	WillWait
\mathbf{x}_1	Yes	No	No	Yes	Some	\$\$\$	No	Yes	French	0–10	$y_1 = Yes$
\mathbf{x}_2	Yes	No	No	Yes	Full	\$	No	No	Thai	30-60	$y_2 = No$
\mathbf{x}_3	No	Yes	No	No	Some	\$	No	No	Burger	0-10	$y_3 = Yes$
\mathbf{x}_4	Yes	No	Yes	Yes	Full	\$	Yes	No	Thai	10-30	$y_4 = Yes$
\mathbf{x}_5	Yes	No	Yes	No	Full	\$\$\$	No	Yes	French	>60	$y_5 = No$
\mathbf{x}_6	No	Yes	No	Yes	Some	\$\$	Yes	Yes	Italian	0-10	$y_6 = Yes$
X 7	No	Yes	No	No	None	\$	Yes	No	Burger	0-10	$y_7 = No$
X 8	No	No	No	Yes	Some	\$\$	Yes	Yes	Thai	0-10	$y_8 = Yes$
X 9	No	Yes	Yes	No	Full	\$	Yes	No	Burger	>60	$y_9 = No$
\mathbf{x}_{10}	Yes	Yes	Yes	Yes	Full	\$\$\$	No	Yes	Italian	10–30	$y_{10} = No$
\mathbf{x}_{11}	No	No	No	No	None	\$	No	No	Thai	0–10	$y_{11} = No$
\mathbf{x}_{12}	Yes	Yes	Yes	Yes	Full	\$	No	No	Burger	30–60	$y_{12} = Yes$

Figure 18.3 Examples for the restaurant domain.



A decision tree





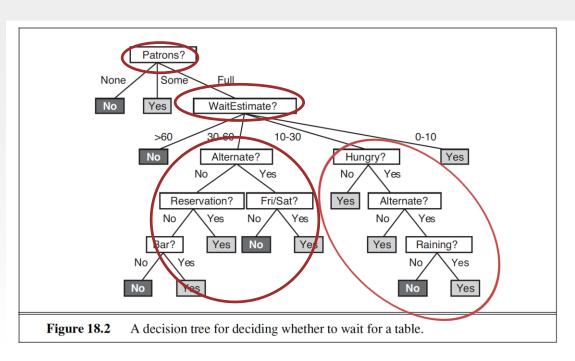
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A Dataset

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Figure	18.3	Examples for the restauran domain.									



A Decision Tree

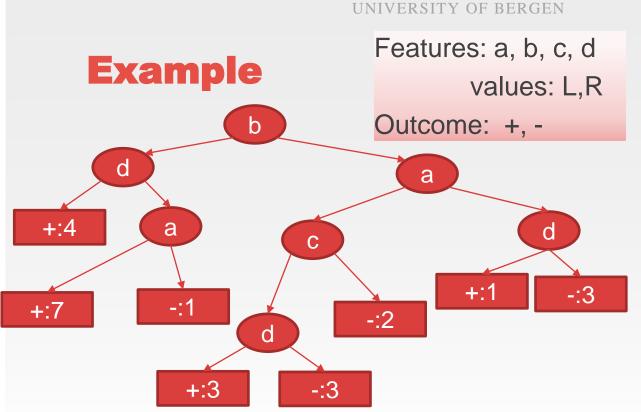


- What is a good tree?
- Each order of features give a different tree
- Build a tree by using feature that provides good information

Decision Tree - An Approach

- Assumption: we can measure information gain from deciding on selecting a feature for test
- Steps:
 - 1. Make an empty decision tree
 - 2. Select one path in the tree (from root to leaf)
 - If remaining examples in the current path are in same class we are done (or if empty)
 - 4. Select the feature V that gives best information gain at this path
 - Make new leafs in the tree for each of the possible outcomes of V
 - 6. Repeat from 2 until finished





Paths: {}

Paths: {b}

Paths: {b,d},{b,a}

Paths: {b,d,a},{b,a}

Paths: {b,a}

Paths: {b,a,c},{b,a,d}

Paths: {b,a,c,d},{b,a,d}

Paths: {b,a,d}

Paths:

Information Gain

- Gini impurity
 - How often a randomly chosen element of a set would be incorrectly labeled if it was randomly labeled according to the distribution of labels in the subset

$$I_G(p) = \sum_{i=1}^{J} p_i \sum_{k \neq i} p_k = \sum_{i=1}^{J} p_i (1 - p_i)$$

- Entropy
 - Uncertainty in a variable: acquisition of information lead to less entropy

$$H(V) = \sum_{i} p_i \log_2 \frac{1}{p_i} = -\sum_{i} p_i \log_2 p_i$$



Classification process

- New datapoint → follow tree to root
- No examples left in leaf → use the one with maximal count for node above
- If disagreeing examples in leaf → error/noise in data → choose most common value



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Continuous values

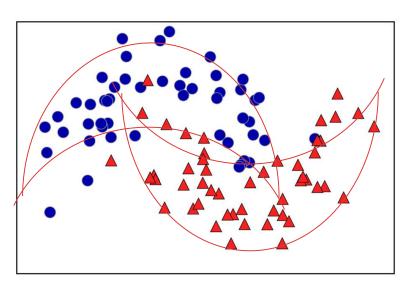
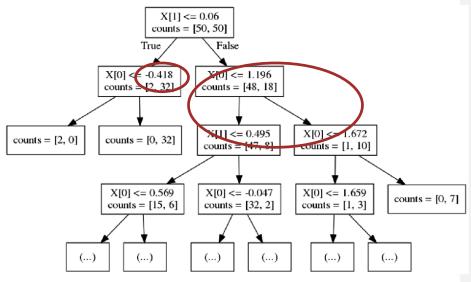
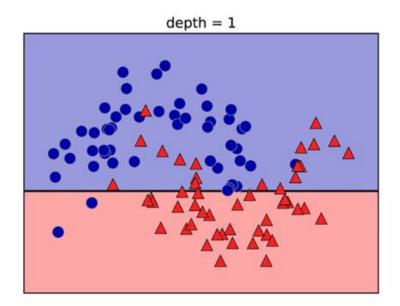


Figure 2-23. Two-moons dataset on which the decision tree will be built





Continuous features - approach



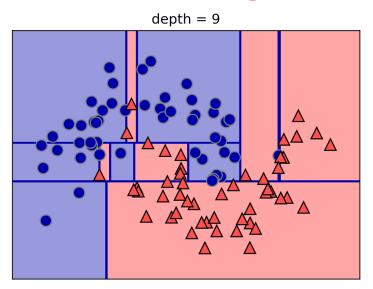
Decision boundaries parallel to x-axis or y-axis

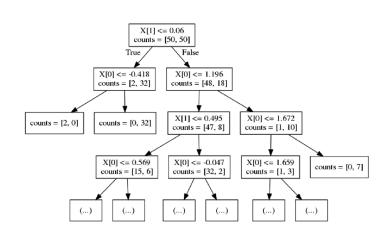
Split – find best decision boundary - by:

Find optimal boundary for each variable (according to information gain) Select variable (and boundary) with the most information gain



Complexity of decision trees





Too large trees may lead to overfitting – and is computationally hard to compute



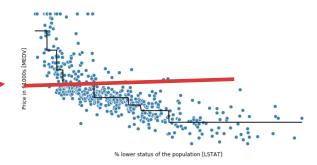
Controlling complexity - strategies

- Pre-pruning: Stop the creation of the tree when
 - Depth grow above limit
 - Number of leafs grow above limit
 - Number of datapoints in node falls below limit
- Post-pruning:
 - Removing or collapsing nodes that contain little information
- Voting in classification



Regression in decision trees

- When checking a path during tree constuction:
 - For each feature find decision boundary
 - split current dataset so that variance in each group is lowest
 - Select variable with lowest variance sum
 - Create new test node with decision boundary



Stop splitting if target variance in remaining data is below chosen threshold



Advantages and disadvantages

- The resulting model can be easily visualised and understood
 - Tree structure is intuitive and compact
 - Feature importance measure how significant a feature is in decision making
- The algorithms are invariant to scaling of the data
 - Normalisation of features is not needed
- Danger of overfitting
- Decision trees are not good with sparse data
 - Many features and many 0-s (text data)



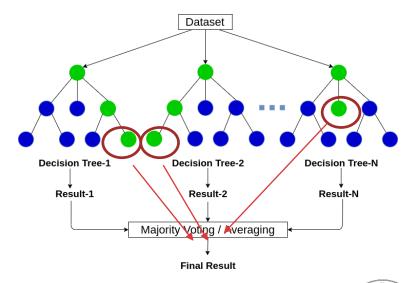
Ensembles of decision trees

- Ensembles of methods:
 - Combine multiple machine learning models
 - Use average or voting to decide on value
- Effects:
 - Better generalization even if each model overfit
 - Using subsets of data reduces computational complexity for each model



Random forests

- Generate many decision trees
- Use different extracts of data for building each tree
 - Subset of datapoints
 - Subset of features
 - Both
- Each tree overfits
- Averaging or voting reduces overfitting
 - Soft voting if leaf nodes are not «pure»





Gradient boosting

- Ensemble method
- Approach
 - Build decision tree (generation 0)
 - For each data point compute error in classification
 - Use this error as an alternative target
 - Build decision tree with this new target (generation 1)
 - Use «error in error» as new «error» target
 - Build decision tree for new target (generation 2)
 - **–** ...



Gradient boosting

- Pre-pruning to make small trees
- Some parameters
 - Learning rate indicate how much of value or observed error is left to next generation
 - Specify number of trees
- Prediction:
 - Run data point through all decision trees in sequence
 - Add up predictions
 - Value + «error» + «error in error» + …
 - New generation trees slowly correct for errors in earlier level prediction



Properties of decision tree ensembles

- Random trees
 - Popular method
 - Controls overfitting
- Gradient boosting
 - Like random forests, but need fewer trees
- Both
 - Careful tuning of parameters is needed
 - Tree building is computationally complex





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