

S&DS 265 / 565
Introductory Machine Learning

Trees and Forests

October 3

Reminders

- Assn 2 out; due Thursday at midnight
- Quiz 2 last week
- Midterm in class on Tuesday, October 17
- Questions?

Quiz Summary

Section Filter ▼

Student Analysis

Item Analysis

Average Score

87%

High Score

100%

Low Score

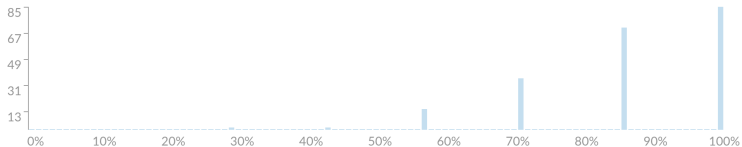
29%

Standard Deviation

0.99

Average Time

13:54



Classification and Regression Trees (CART)

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Trees provide ways of modeling nonlinear relationships by carving out *rectangular regions* in the feature space.

- Response variables can be categorical or quantitative
- Yields a set of **interpretable decision rules**
- Predictive ability is mediocre, *but* can be improved by combining multiple trees (resampling, ensemble methods)

Titanic data


 Search

Sign In

 Getting Started Prediction Competition

Titanic: Machine Learning from Disaster

Start here! Predict survival on the Titanic and get familiar with ML basics

 Kaggle · 17,691 teams · Ongoing

[Overview](#) [Data](#) [Notebooks](#) [Discussion](#) [Leaderboard](#) [Rules](#)

Join Competition

Overview

Description

Evaluation

Frequently Asked Questions

👋🏠 Ahoy, welcome to Kaggle! You're in the right place.

This is the legendary Titanic ML competition – the best, first challenge for you to dive into ML competitions and familiarize yourself with how the Kaggle platform works.

The competition is simple: use machine learning to create a model that predicts which passengers survived the Titanic shipwreck.

Read on or watch the video below to explore more details. Once you're ready to start competing, click on the ["Join Competition" button](#) to create an account and gain access to the [competition data](#). Then check out [Alexis Cook's Titanic Tutorial](#) that walks you through step by step how to make your first submission!

Titanic data

- **Survived:** Outcome of survival (0 = No; 1 = Yes)
- **Pclass:** Socio-economic class (1 = Upper class; 2 = Middle class; 3 = Lower class)
- **Name:** Name of passenger
- **Sex:** Sex of the passenger
- **Age:** Age of the passenger (Some entries contain NaN)
- **SibSp:** Number of siblings and spouses of the passenger aboard
- **Parch:** Number of parents and children of the passenger aboard
- **Ticket:** Ticket number of the passenger
- **Fare:** Fare paid by the passenger
- **Cabin** Cabin number of the passenger (Some entries contain NaN)
- **Embarked:** Port of embarkation of the passenger (C = Cherbourg; Q = Queenstown; S = Southampton)

Trees



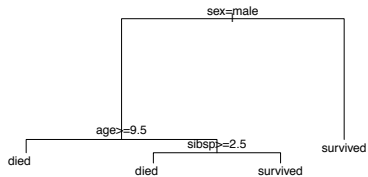
Trees



Trees

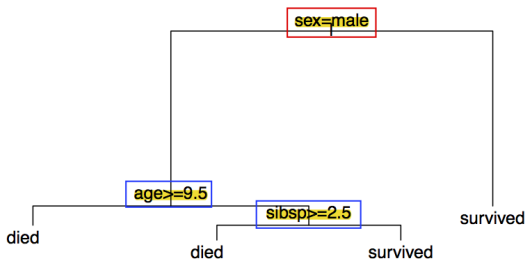


Modeling Titanic survival:



Tree terminology

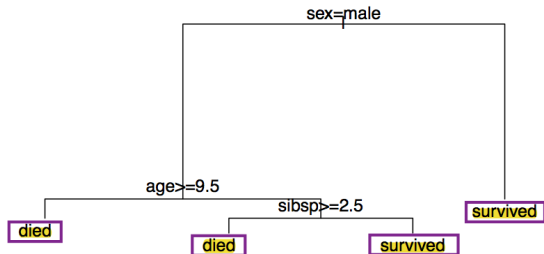
Internal nodes are points where the predictor space is split.



The internal node at the top is the **root** of the tree.

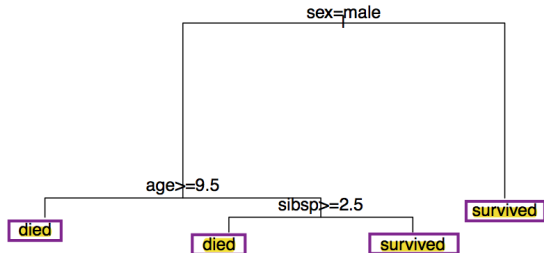
Tree terminology

Terminal nodes (or **leaves**) are the ends of the tree where no further splitting occurs.



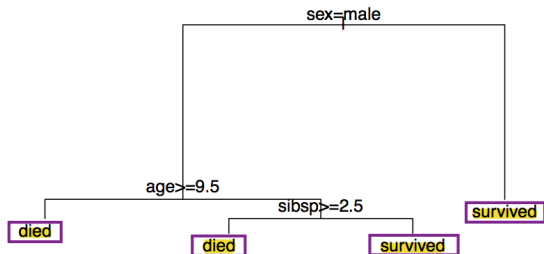
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Denote these J regions as R_1, \dots, R_J .

Tree terminology



- $R_1 = \{i : \text{sex}_i = \text{male} \cap \text{age}_i \geq 9.5\}$
- $R_2 = \{i : \text{sex}_i = \text{male} \cap \text{age}_i < 9.5 \cap \text{sibsp}_i \geq 2.5\}$
- $R_3 = \{i : \text{sex}_i = \text{male} \cap \text{age}_i < 9.5 \cap \text{sibsp}_i < 2.5\}$
- $R_4 = \{i : \text{sex}_i \neq \text{male}\}$

Let's go to the Titanic demo

Bias-variance

- Nodes are split by greedily choosing the best question (greatest reduction in error)
- As tree is grown deeper, bias decreases
- But the variance increases
- How to choose the right size of tree?

Stopping criterion

Once we stop, we relabel the terminal nodes to be R_1, \dots, R_J and compute \bar{y}_{R_j} (means within each region) to serve as \hat{y} values.

But when do we stop?

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Many options – resulting in tuning parameters that are hard to deal with.

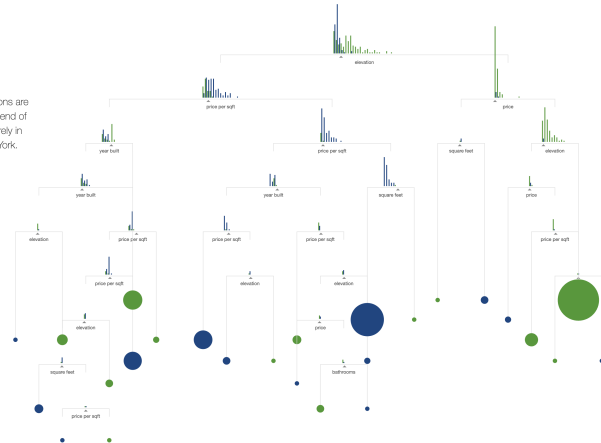
Tree pruning

Another way to get around the overfitting problem is to grow a large tree and then **prune** it back.

Typically, pruning involves looking at subtrees of the fully-grown tree, and comparing how well the subtrees perform.

Tree pruning

You could even continue to add branches until the tree's predictions are **100% accurate**, so that at the end of every branch, the homes are purely in San Francisco or purely in New York.



Tree pruning

How do we prune?

- cross validation
- cost-complexity pruning

Cost-complexity pruning

$$\begin{aligned}\text{Minimize:} \quad & \text{Loss}(T) + \lambda \{\# \text{ of nodes in } T\} \\ & = \sum_{m=1}^{|T|} \sum_{i \in R_m} (y_i - \hat{y}_{R_m})^2 + \lambda |T|\end{aligned}$$

λ is a tuning parameter that controls for the complexity of the model.

Cost-complexity pruning

Minimize: $\text{Loss}(T) + \lambda \{\# \text{ of nodes in } T\}$

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Cost-complexity pruning

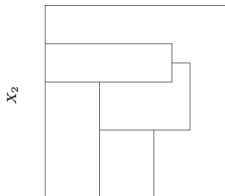
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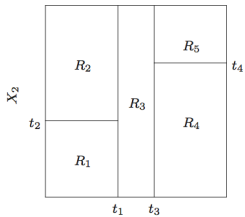
- $\lambda = 0$ implies the full tree
- Larger λ implies higher penalty for complexity of model

Tree pruning

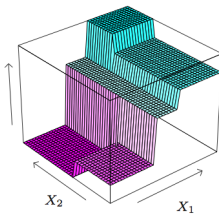
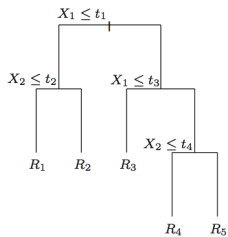
- 1 Grow a big tree on a *training set*.
- 2 Obtain a nested set of subtrees $T_L \subset \dots \subset T_2 \subset T_1 \subset T_0$ corresponding to a sequence of λ values.
- 3 Use (leave-one-out or k -fold) cross-validation to identify the subtree/ λ that does best.



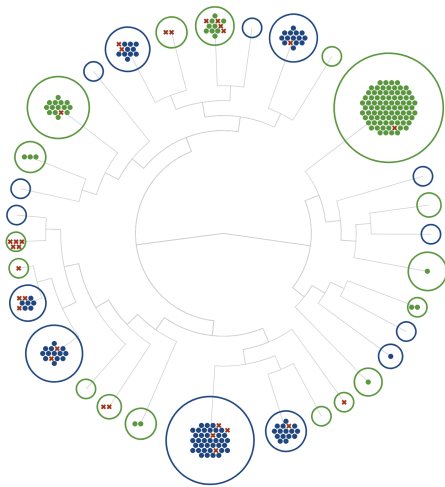
X_1



X_1



Beautiful demo <http://www.r2d3.us/>



This demo gives a nice description of bias-variance tradeoff for trees. It's well worth a look!

Trees vs. other methods

Decision trees are similar in spirit to k -nearest neighbors.

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- Both produce simple predictions (averages/maximally occurring) based on “neighborhoods” in the predictor space.
- Neighborhoods chosen very differently

Trees vs. other methods

Recall that linear regression fits models of the form

$$f(X) = \beta_0 + \sum_{j=1}^p X_j \beta_j$$

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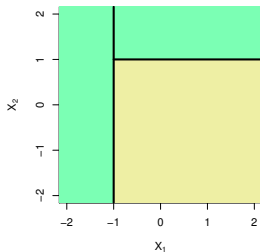
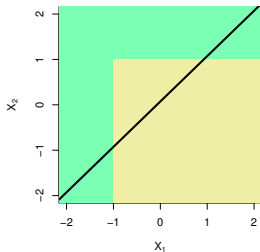
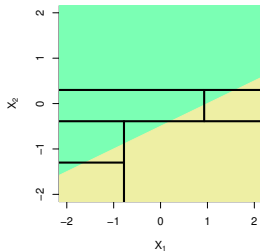
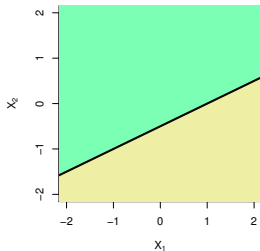
$$f(X) = \beta_0 + \sum_{j=1}^p X_j \beta_j$$

Regression trees are like fitting linear regression models with a bunch of indicators

$$f(X) = \sum_{j=1}^J \beta_j \mathbb{1} \{X \in R_j\}$$

Trees vs. other methods

Are trees always better than linear methods?



Summary so far

- Trees give interpretable, nonlinear prediction rules
- Deep trees have low bias, high variance
- Shallow trees have high bias, low variance
- Deep trees are pruned back using cross-validation to find best bias/variance tradeoff.

Random Forests

- Grow many trees and average their predictions
- Trees are grown deep, to have low bias, but high variance
- To “decorrelate” the trees and reduce variance, each tree is
 - ▶ grown on a bootstrap sample of the data
 - ▶ grown with random subsets of the predictors at each split
- Tree growing can be done in parallel

Leo Breiman—"Keep it simple"



Random Forests Algorithm

- 1 For $b = 1$ to B :
 - (a) Draw a bootstrap sample Z^* of size n from the training data
 - (b) Grow a random-forest tree T_b to the bootstrapped data, recursively repeating following steps, until minimum node size reached:
 - i. Select m variables at random from the p variables
 - ii. Pick the best variable/split-point among the m
 - iii. Split the node into two children nodes
- 2 Output the ensemble of trees $\{T_b\}_{b=1}^B$.

Random Forests Algorithm

To make a prediction at a new point x :

Regression: Average $\hat{f}_{rf}^B(x) = \frac{1}{B} \sum_{b=1}^B T_b(x)$

Classification: Majority vote of the individual trees

Out of bag (OOB) prediction

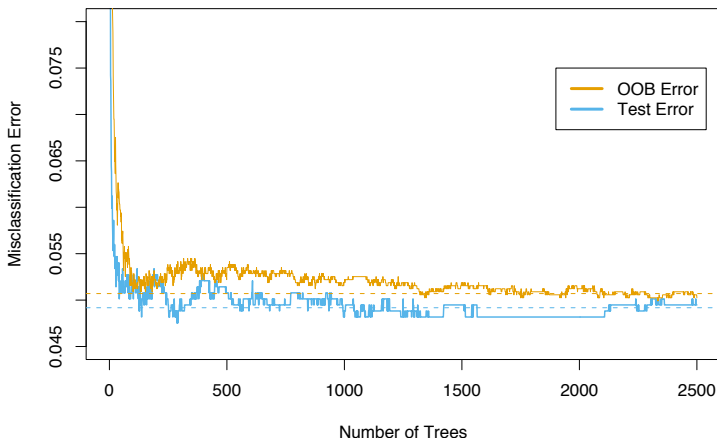
A bootstrap sample, or “bag” of data, is a n data points sampled with replacement from the original set of n data points. Will contain repetitions.

Each tree is grown on such a sample, which contains about $\frac{2}{3}$ of the original data (with repetitions). The remaining $\frac{1}{3}$ can be used as validation data

- For each observation $z_i = (x_i, y_i)$, construct its random forest predictor by averaging only those trees corresponding to bootstrap samples in which z_i did not appear
- Thus, cross-validation can be performed “along the way”

Chance a sample x_i does not appear in a bootstrap sample is $\left(1 - \frac{1}{n}\right)^n \rightarrow \frac{1}{e} \approx 0.37$

Out of bag (OOB) prediction



Performance on email spam task

Single tree: 8.7%

Random forest: 5.1%

(standard error of the estimates is $\approx 0.6\%$)

Variable importance

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A good tool for interpreting a forest is **variable importance**

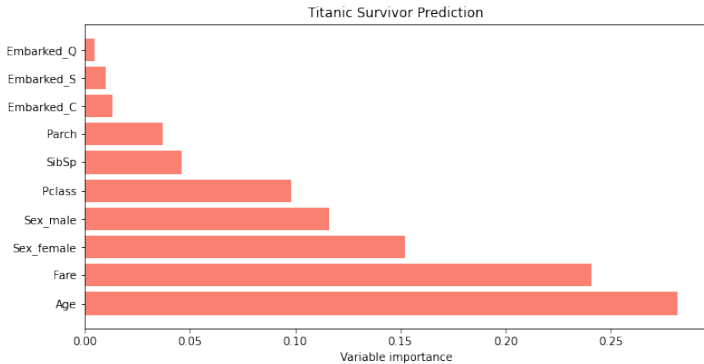
Variable importance

Random forests improve upon the predictive ability of trees, but sacrifices the interpretability of the single tree model

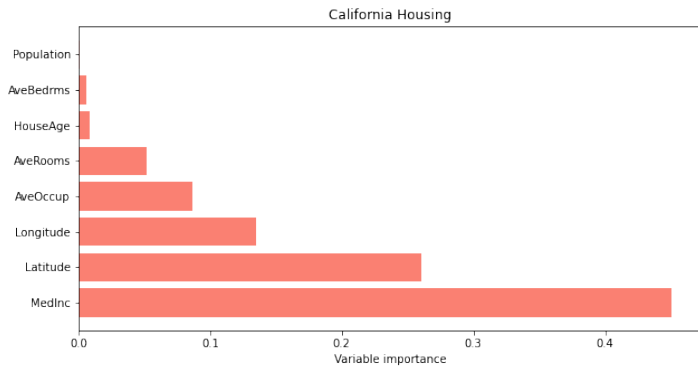
A good tool for interpreting a forest is **variable importance**

Variable importance is the amount that the RSS (or other loss) is reduced due to splits over a given predictor, averaged over all trees in the forest

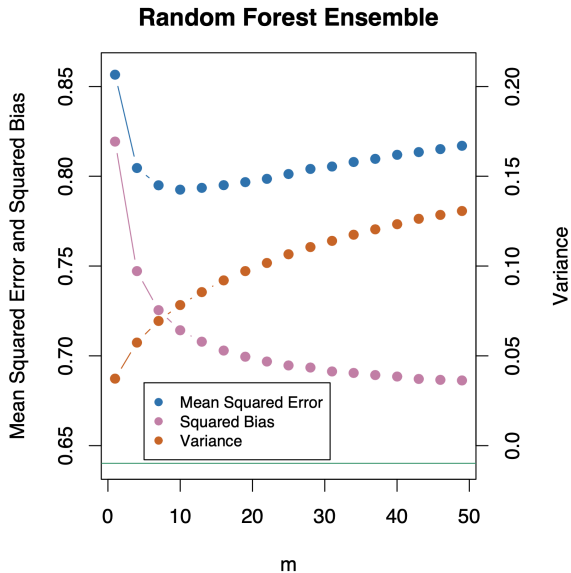
Variable importance



Variable importance



Random forest MSE



Understanding the bias-variance tradeoff for random forests

- Each tree has low (squared) bias, because it is deep
- The bootstrap sample and random subset of questions allowed at a given split result in “diversity” among of the trees
- This diversity translates to decorrelation, and tends to reduce the variance
- As we increase the number m in the random subset of questions allowed at each split, the complexity increases—variance goes up, squared bias goes down

Let's go to the notebook

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
```

```
In [2]: titanic_train = pd.read_csv('https://raw.githubusercontent.com/minsuk-heo/kaggle-titanic/master/input/train.csv')
titanic_test = pd.read_csv('https://raw.githubusercontent.com/minsuk-heo/kaggle-titanic/master/input/test.csv')
titanic_train
```

Out[2]:

	PassengerId	Survived	Pclass		Name	Sex	Age	SibSp	Parch		Ticket	Fare	Cabin	Embarked
0	1	0	3		Braund, Mr. Owen Harris	male	22.0	1	0		A/5 21171	7.2500	NaN	S
1	2	1	1	Cummings, Mrs. John Bradley (Florence Briggs Th...	female	38.0	1	0			PC 17599	71.2833	C85	C
2	3	1	3		Heikkinen, Miss. Laina	female	26.0	0	0	STON/O2. 3101282	7.9250	NaN	S	
3	4	1	1	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35.0	1	0			113803	53.1000	C123	S
4	5	0	3		Allen, Mr. William Henry	male	35.0	0	0		373450	8.0500	NaN	S
...
886	887	0	2		Montvila, Rev. Juozas	male	27.0	0	0		211536	13.0000	NaN	S
887	888	1	1		Graham, Miss. Margaret Edith	female	19.0	0	0		112053	30.0000	B42	S
888	889	0	3	Johnston, Miss. Catherine Helen "Carrie"	female	NaN	1	2		W./C. 6607	23.4500	NaN	S	
889	890	1	1		Behr, Mr. Karl Howell	male	26.0	0	0		111369	30.0000	C148	C
890	891	0	3		Dooley, Mr. Patrick	male	32.0	0	0		370376	7.7500	NaN	Q

891 rows x 12 columns

Summary

- Trees give interpretable, nonlinear prediction rules
- Deep trees have low bias, high variance
- Random forests are a way of combining trees
- Want: Different trees should capture different aspects of the data
- How: Grow each tree on a random (bootstrap) sample of the data and choosing from a random set of questions at each split