











For more information please visit our website www.edureka.co



#

Features	Python for Data Science	Data Science Masters	AIML PGD NIT Warangal
Instructor-led LIVE Session		✓	
24/7 Doubt Clearing Support			
Capstone Project		<b>√</b>	
Cloud Lab			
Valid Certification			
Career Assistance			$\checkmark$
Alumni Status			
Number of Projects/ Assignments /Case Studies/ Hands-on	15+	50+	120+
Hours of LIVE Class	42 hours	250+ hours	420+ hours
Price	₹21,995	₹ 89,999	₹2,22,450
edureka!			

Courses	Python for Data Science	Data Science Masters	Data Science PGP by IIT Guwahati
Python Basics	$\checkmark$	$\checkmark$	$\checkmark$
Machine Learning	$\checkmark$	$\checkmark$	$\checkmark$
Statistics		$\checkmark$	$\checkmark$
Deep Learning		$\checkmark$	$\checkmark$
Natural Language Processing			
Sequence Learning			
Reinforcement Learning			$\checkmark$
Apache Spark and Scala		$\checkmark$	
Tableau		$\checkmark$	
Data Science using R		$\checkmark$	











# DATA SCIENCE @edureka!









Family History	High BP		Diabetes
Yes	Yes		Yes
No	No		No
Yes	Yes		No
Yes	Yes		No



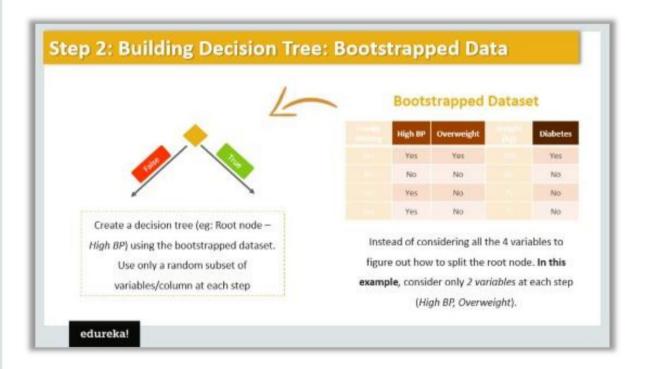
Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes		Yes	100	Yes
No		No	65	No
Yes		No	75	No
Yes		No	75	No

#### 2 Variables

Compare the Out-of-Bag error for a random forest built using 2 variables vs 3 variables and select the most accurate random forest

3 Variables

# **Bootstrapped Dataset: 2 Variables**



Remember when we built our first tree, we only used 2 variables to make decision at each step?

Presentation - Random Forest







## Classification of Out-of-Bag Dataset

Diabetes			
YES	NO		
1	4		

Diabetes			
YES	NO		
4	0		

Diabetes			
YES	NO		
3	1		

#### **Out-of-Bag Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No

Next we do the same for all of the other Outof-Bag samples for all the trees, and finally the accuracy of random forest can be measured by the proportion of Out-of-Bag samples that were correctly classified by the algorithm













## **Out-of-Bag Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	No	Yes	110	Yes

Incorrectly classified Out-of-Bag samples are

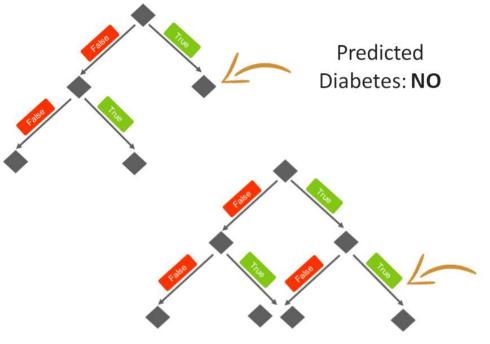
known as 'Out-of-Bag Error'

- Run this out of bag sample through other trees and keep a count the label
- Label with most votes wins and is assigned, RIGHT! In this case,
   Random Forest has correctly labelled the Out-of-Bag sample









#### **Out-of-Bag Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	No	Yes	110	Yes

Run this Out-of-Bag sample data through all the trees that were built without it

Predicted

Diabetes: YES

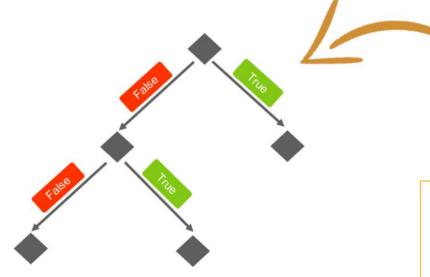


Predicted
Diabetes: YES









#### **Out-of-Bag Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	No	Yes	110	Yes

Since Out-of-Bag Dataset was not used to create this tree, we can run it through and check if it correctly classifies the sample as "Yes" in Diabetes







#### **Original Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No
Yes	Yes	Yes	100	Yes
Yes	Yes	No	75	No
Yes	No	Yes	110	Yes

#### **Out-of-Bag Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	No	Yes	110	Yes
		<b>†</b>		

This is the entry that did not end up in the bootstrapped dataset and the collection of such entries as a dataset is known as "Out of Bag Dataset"

NOTE: Just in case, the original dataset were larger, we would have more than 1 entry over here







# **How Good is Your Model: Bootstrapped Dataset**

#### **Original Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No
Yes	Yes	Yes	100	Yes
Yes	Yes	No	75	No
Yes	No	Yes	110	Yes

#### **Bootstrapped Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No
Yes	Yes	Yes	100	Yes
Yes	Yes	No	75	No
Yes	Yes	No	75	No

Remember! this entry (almost 1/3rd of the original dataset) was not included in the bootstrapped dataset because of the duplicate entry







# **Step 3 & 4: Counting the Votes for Predicting**



#### **Bootstrapped Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	Yes	No	75	?

Predict if the patient has diabetes or not

#### **Vote Count**

Diabetes			
YES	NO		
95	5		

In this case, 'YES' received most of the votes,

patient has diabetes

**NOTE:** Bootstrapping the data and using the aggregate to make a decision is called **Bagging** 

Let's say we created 100 decision tree and this is the overall vote count of the predictions from all the decision tree. Next thing is to find out the option which received most votes



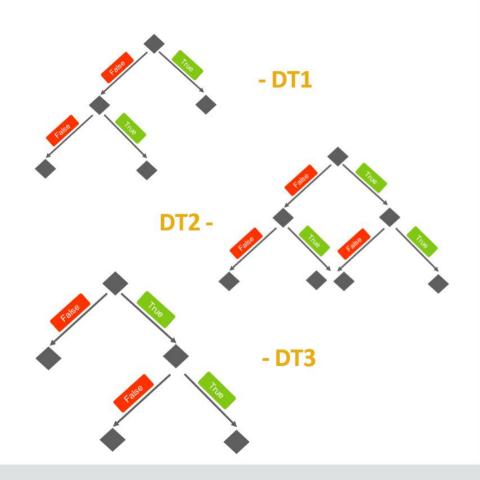




#### **Original Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No
Yes	Yes	Yes	100	Yes
Yes	Yes	No	75	No
Yes	No	Yes	110	Yes

Using a bootstrapped sample and considering only a subset of variables at each step results in a wide variety of trees. This variety makes random forest more effective than individual decision trees







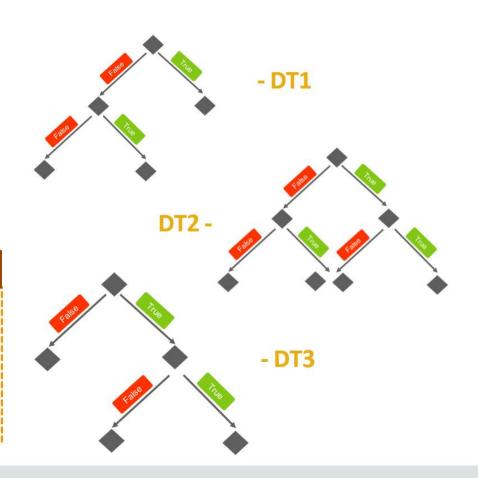


#### **Original Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No
Yes	Yes	Yes	100	Yes
Yes	Yes	No	75	No
Yes	No	Yes	110	Yes

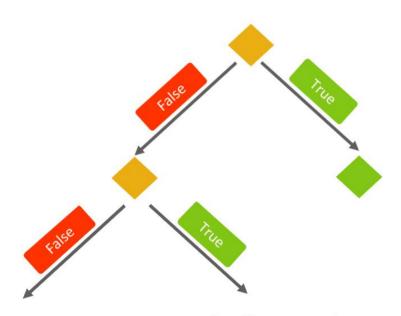
#### Recursively splitting sample at other nodes

**Get back to Step 1 and repeat:** Build new bootstrapped dataset and rebuild decision trees considering subset of variables at each step (ideally you have to repeat this step 100's of time)









Now we need to figure out, how to split samples at this node

#### **Bootstrapped Dataset**

Family History	Overweight	Weight (kg)	Diabetes
Yes	Yes	100	Yes
No	No	65	No
Yes	No	75	No
Yes	No	75	No

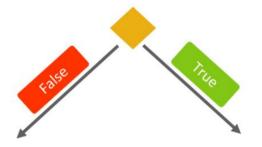
The decision tree is ready using the random subset of variables at each step











Create a decision tree (eg: Root node – High BP) using the bootstrapped dataset.

Use only a random subset of variables/column at each step

#### **Bootstrapped Dataset**

High BP	Overweight	Diabetes
Yes	Yes	Yes
No	No	No
Yes	No	No
Yes	No	No

Instead of considering all the 4 variables to figure out how to split the root node. **In this example**, consider only *2 variables* at each step

(*High BP, Overweight*).







# **Step 1: Create a Bootstrap Dataset contd...**

#### **Original Dataset**

#### **Bootstrapped Dataset**

amily listory	High BP	Overweight	Weight (kg)	Diabetes	Family History	High BP	Overweight	Weight (kg)	
No	No	No	65	No	Yes	Yes	Yes	100	
Yes	Yes	Yes	100	Yes	No	No	No	65	
Yes	Yes	No	75	No	Yes	Yes	No	75	
Yes	No	Yes	110	Yes	Yes	Yes	No	75	

Creating a bootstrapped dataset with randomly selected sample from the original dataset

Note: 3<sup>rd</sup> and 4<sup>th</sup> randomly selected sample in the bootstrapped dataset are same





# **Step 1: Create a Bootstrap Dataset**

## **Bootstrapped Dataset**

The bootstrap method is a resampling technique used to estimate statistics on a population by sampling a dataset with replacement. It can be used to estimate summary statistics such as the mean or standard deviation.

The bootstrap dataset (same size as original) is created by randomly selecting samples from the original dataset.

Family History	High BP	Overweight	Weight (kg)	Diabetes
No	No	No	65	No
Yes	Yes	Yes	100	Yes
Yes	Yes	No	75	No
Yes	No	Yes	110	Yes

## This is our sample dataset...

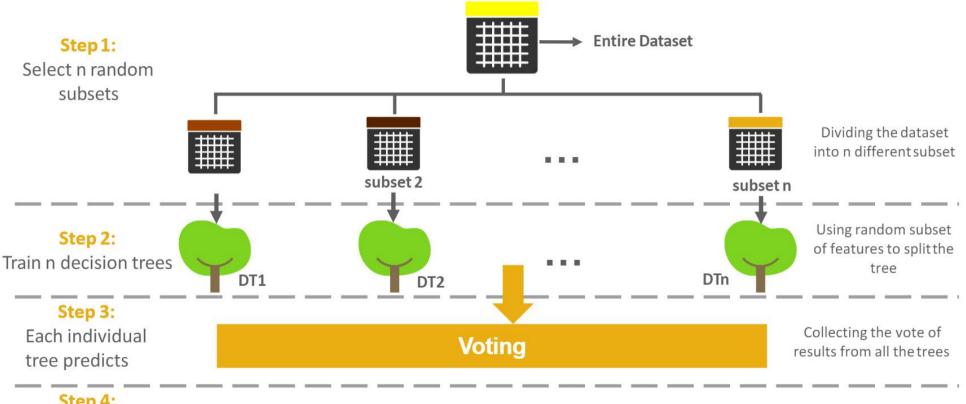
**NOTE:** You can pick the same sample more than once







# **Building a Random Forest**



#### Step 4:

Make final prediction

Final Prediction is the one with maximum votes

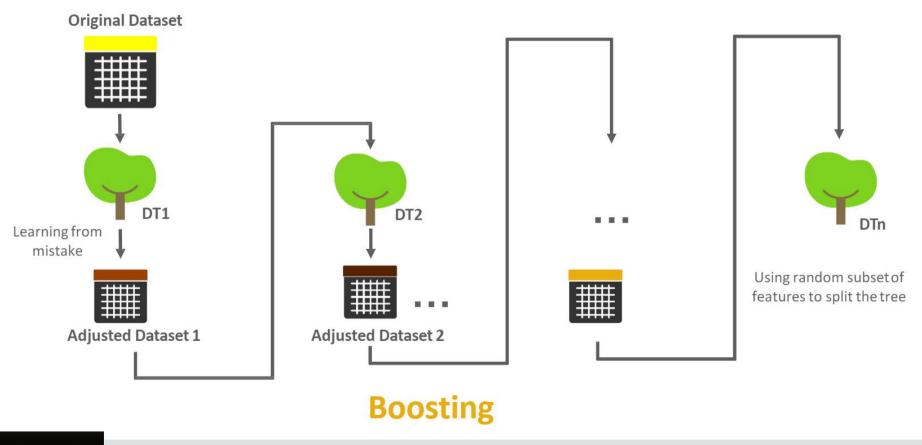








# **Ensemble Learning: Types - Boosting**





# **Ensemble Learning: Types - Boosting**

**Boosting is** training a bunch of individual models in a **sequential** way. Each individual model learns from mistakes made by the previous model.

#### **Bootstrapped Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	Yes	Yes	110	YES

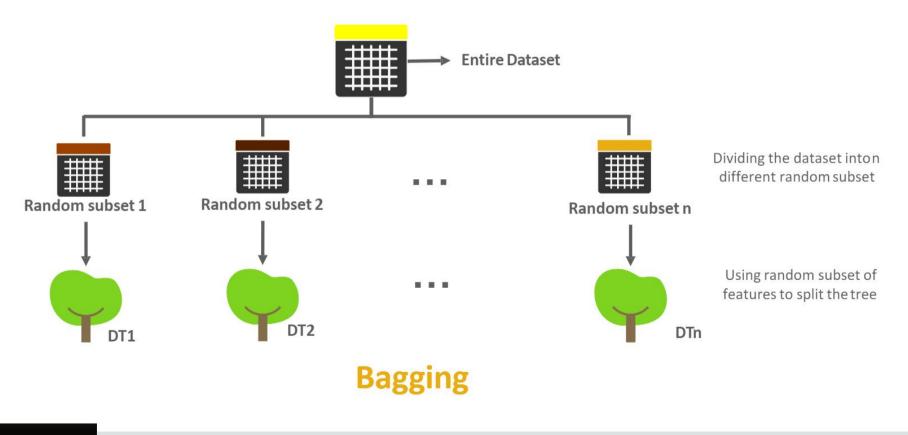
#### **Vote Count**

Diabetes		
YES	NO	
95	5	





# **Ensemble Learning: Types - Bagging**









Bootstrapping the data and using its aggregate to make a decision is known as Bagging. In other words, Bagging is training a bunch of individual models parallelly, and each model is trained by a random subset of the data.

#### **Bootstrapped Dataset**

Family History	High BP	Overweight	Weight (kg)	Diabetes
Yes	Yes	Yes	110	YES

#### **Vote Count**

Diabetes		
YES	NO	
95	5	

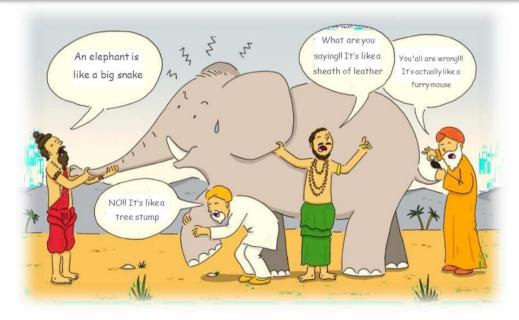
Presentation - Random Forest





# What is Ensemble Learning?

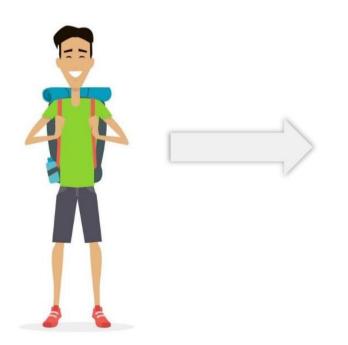
Random forest uses Ensemble learning method in which the predictions are based on the **combined results** of various individual models



Fable of blind men and an elephant



# Random Forest Analogy



Later on, Chandler asked more of his friends to advise him. Once again, his friends asked him different questions to recommend about the places.

Now after talking to all of his friends he decide to visit the place with most number of votes. the above scenario is a typical example of Random Forest Algorithm.

Trip Suggestion III





# **Random Forest Analogy**



Every friends gave suggestion by asking him few questions





Trip Suggestion I





Trip Suggestion II





**Trip Suggestion III** 





# **Random Forest Analogy**



Chandler is planning for a one-year vacation trip. So in order to decide which places should he travel to, he asks his friends for their advice.







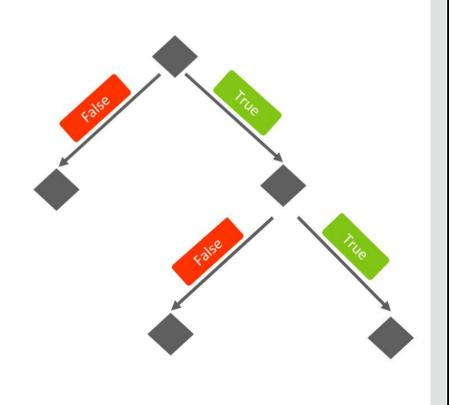
# Why Random Forest?

Decision Trees are easy to build and interpret.

#### Then WHY Random Forest?

**Decision Trees** have only **one aspect,** therefore are **less accurate** and **inflexible** when it comes to **classifying new samples.** 









# **What is Random Forest?**

Random Forest is the most used supervised machine learning algorithm for classification and regression

