

• Consider a data as shown.

Person	Gender	Height	Class
1	F	1.6	S
2	M	2.0	M
3	F	1.9	M
4	F	1.88	M
5	F	1.7	S
6	M	1.85	M
7	F	1.6	S
8	M	1.7	S
9	M	2.2	Т
10	M	2.1	Т
11	F	1.8	M
12	M	1.95	M
13	F	1.9	M
14	F	1.8	M
15	F	1.75	S

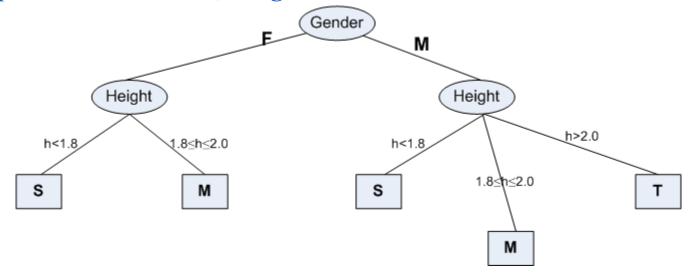
Attributes:

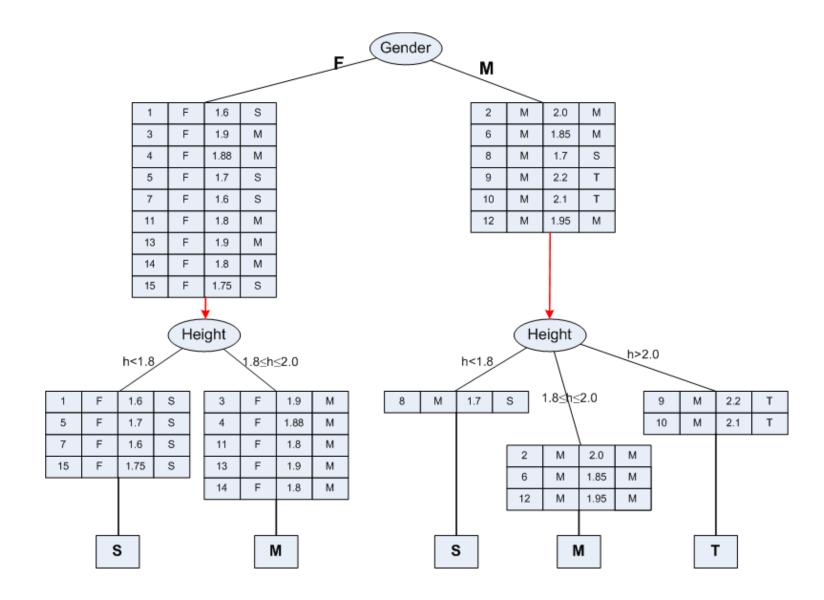
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Gender = {Male(M), Female (F)} // Binary attribute
Height = {1.5, ..., 2.5} // Continuous attribute

Class = {Short (S), Medium (M), Tall (T)}
```

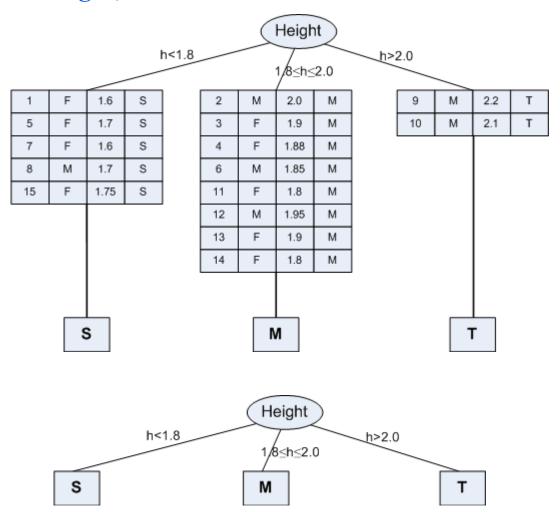
Given a person, we are to test in which class s/he belongs

- To built a decision tree, we can select an attribute in two different orderings: <Gender, Height> or <Height, Gender>
- Further, for each ordering, we can choose different ways of splitting
- Different instances are shown in the following.
- Approach 1 : <Gender, Height>





• Approach 2 : <Height, Gender>



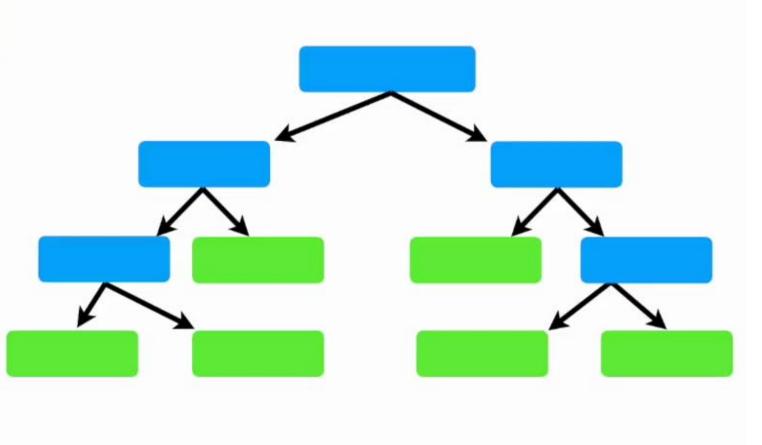
Questions??

- Which attribute choose first?
- What should be the order?
- How to decide splitting criteria?
- How to decide number of child node?
- How to measure decision tree quality?



In this example, we want to create a tree that uses **chest pain**, **good blood circulation** and **blocked artery status** to predict...

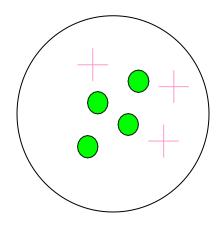
Chest Pain	Good Blood Circulation	Blocked Arteries	Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc

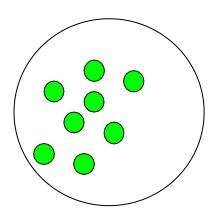


Information Gain

Impurity (informal)

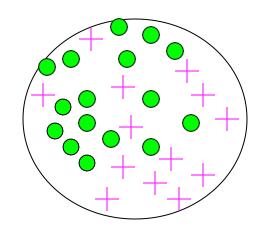
Measures the level of **impurity** in a group of examples



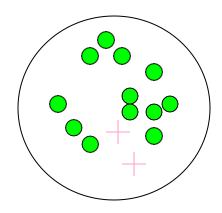


Impurity

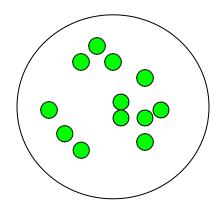
Very impure group



Less impure



Minimum impurity



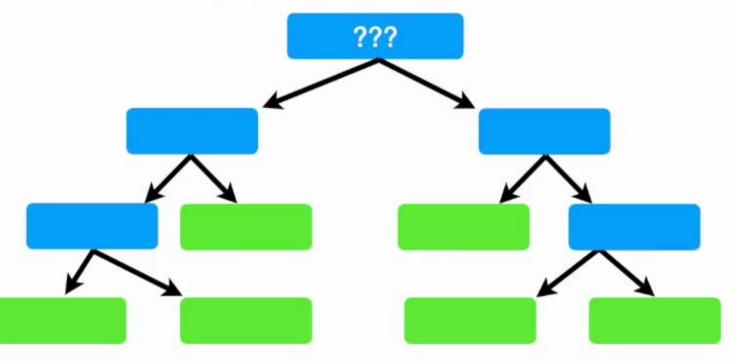
Information Gain

- We want to determine which attribute in a given set of training feature vectors is most useful for discriminating between the classes to be learned.
- Information gain tells us how important a given attribute of the feature vectors is.

• We will use it to decide the ordering of attributes in the nodes of a decision tree.

Chest Pain	Good Blood Circulation	Blocked Arteries	Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc

The first thing we want to know is whether Chest Pain, Good Blood Circulation or Blocked Arteries should be at the very top of our tree.

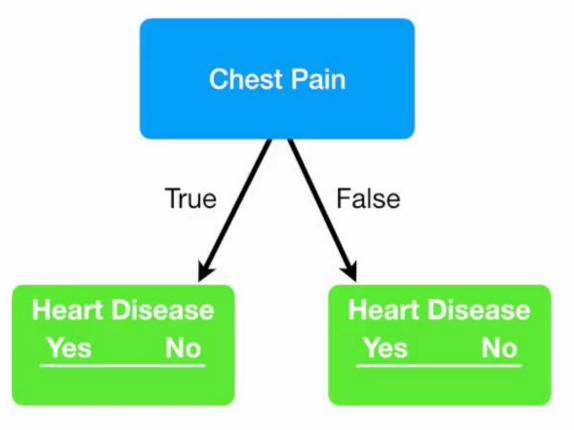


We start by looking at how well **Chest Pain** alone predicts heart disease...

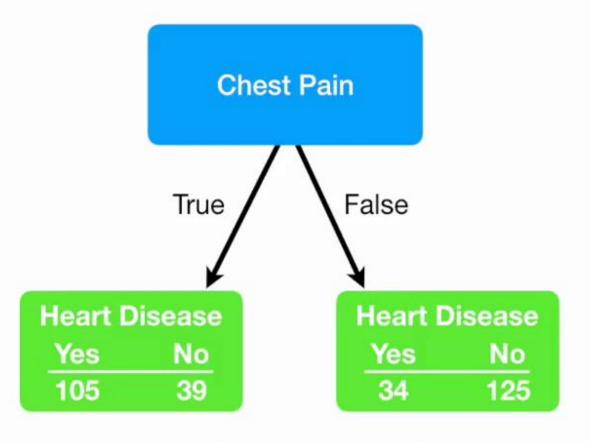
Chest Pain	Good Blood Sirculation	Blocked Arteries	Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc

Chest Pain	Good Blood Circulation	Blocked Arteries	Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc

Here's a little tree that only takes chest pain into account.



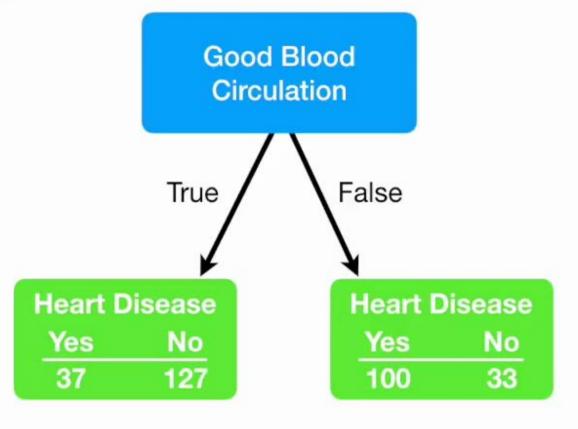
Chest Pain		Blocked Arteries	Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc



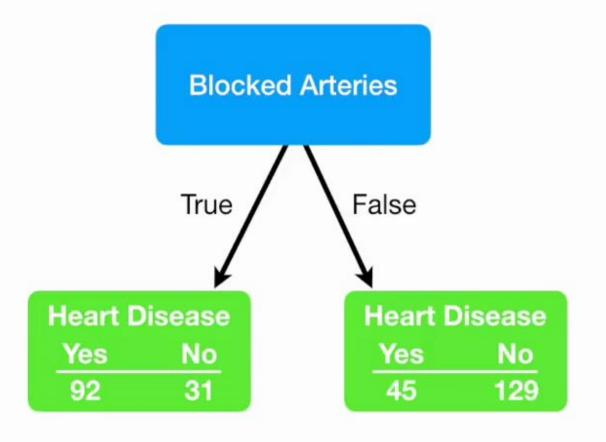
Ultimately, we look at chest pain and heart disease for all 303 patients in this study.

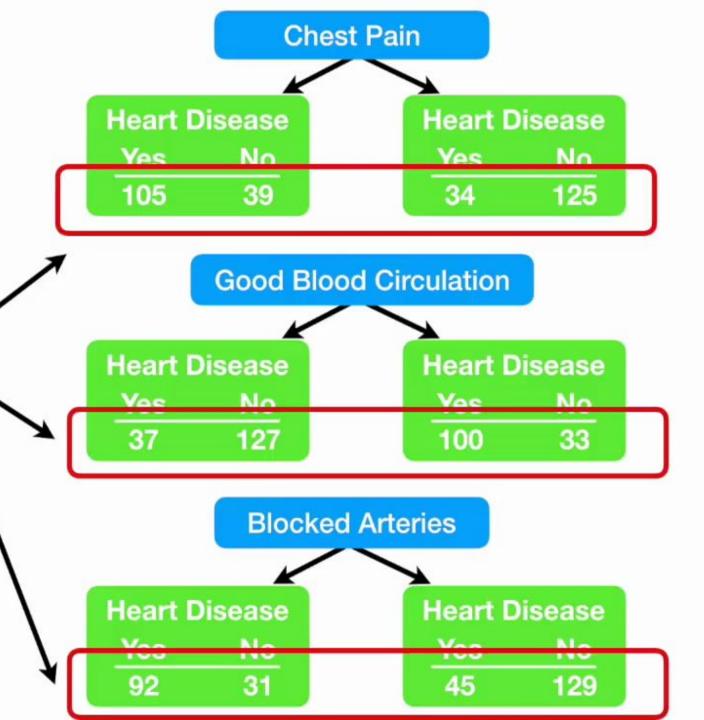
Now we do the exact same thing for **Good Blood Circulation**.

	Good Blood Circulation		Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc



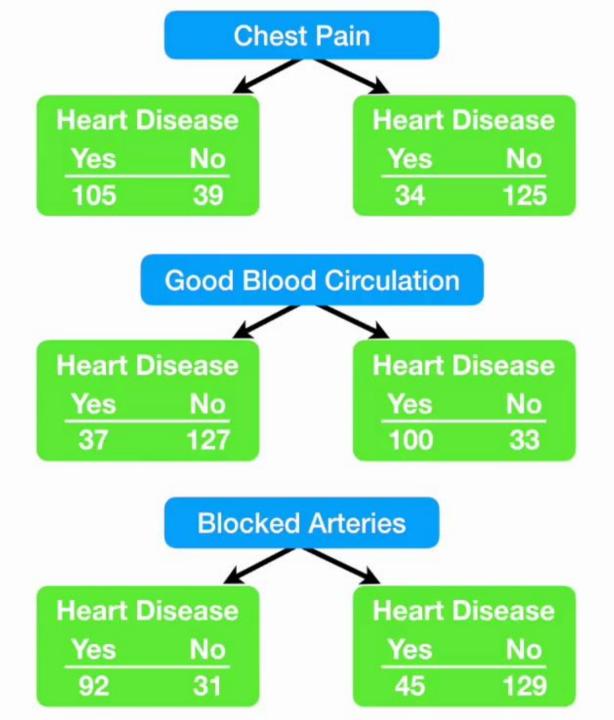
	Good Blood Circulation	Blocked Arteries	Heart Disease
No	No	No	No
Yes	Yes	Yes	Yes
Yes	Yes	No	No
Yes	No	???	Yes
etc	etc	etc	etc

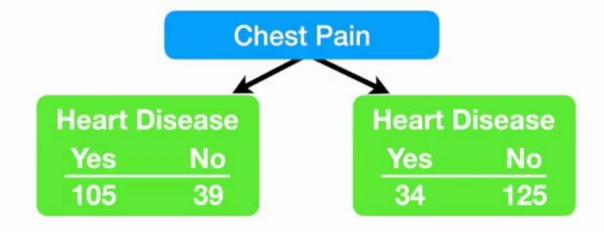




NOTE: The total number of patients with heart disease is different for Chest Pain, Good Blood Circulation and Blocked Arteries because some patients had measurements for Chest Pain, but not for Blocked Arteries, etc.

There are a bunch of ways to measure impurity, but I'm just going to focus on a very popular one called "Gini".

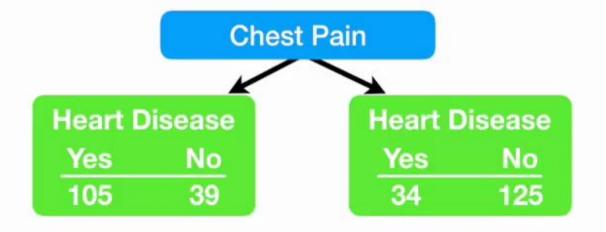




For this leaf, the Gini impurity = 1 - (the probability of "yes")² - (the probability of "no")²

$$= 1 - \left(\frac{105}{105 + 39}\right)^2 - \left(\frac{39}{105 + 39}\right)^2$$

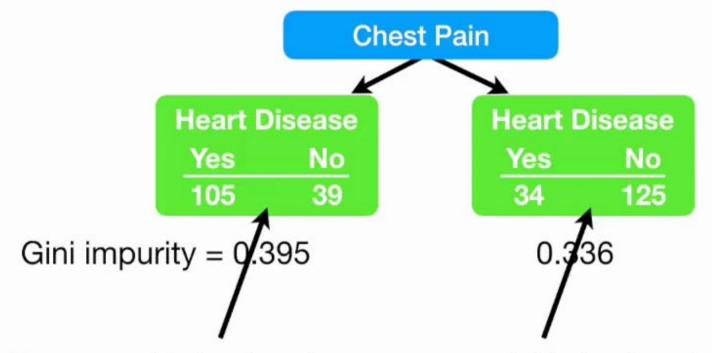
$$= 0.395$$



= 1 - (the probability of "yes")² - (the probability of "no")²

$$= 1 - (\frac{34}{34 + 125})^2 - (\frac{125}{34 + 125})^2$$

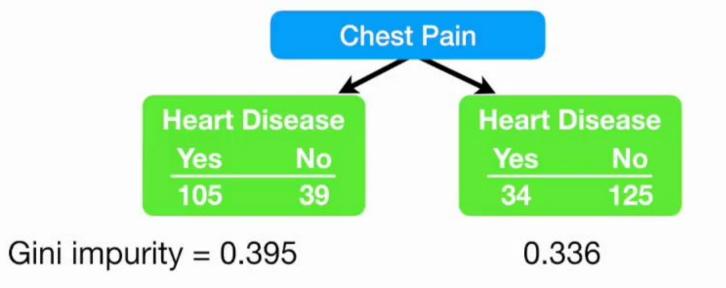
$$= 0.336$$



Because this leaf node represents 144 patients...

... and this leaf node represents 159 patients...

Thus, the total Gini impurity for using Chest Pain to separate patients with and without heart disease is the weighted average of the leaf node impurities.



Gini impurity for Chest Pain = weighted average of Gini impurities for the leaf nodes

$$=\left(\frac{144}{144+159}\right)0.395 + \left(\frac{159}{144+159}\right)0.336$$

$$= 0.364$$



Yes Yes No 105 39 34 **Good Blood Circulation Heart Disease Heart Disease** Yes No Yes 37 127 100

Heart Disease

Chest Pain

Heart Disease

No

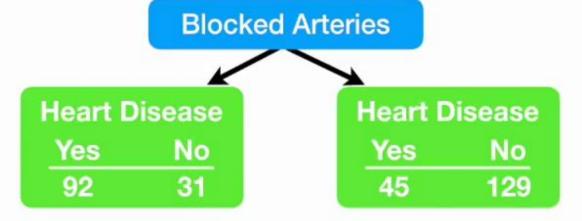
125

No

33

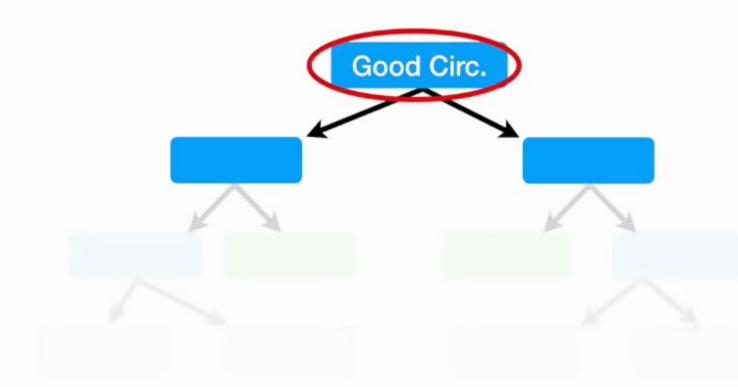
Gini impurity for Good Blood Circulation = 0.360

Gini impurity for Blocked Arteries = 0.381

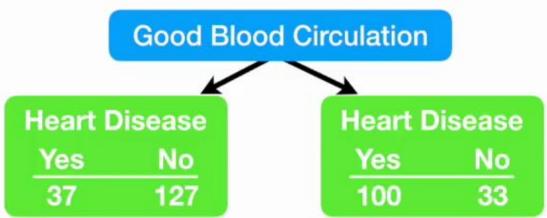


...so we will use it at the root of the tree.

Gini impurity for Good Blood Circulation = 0.360

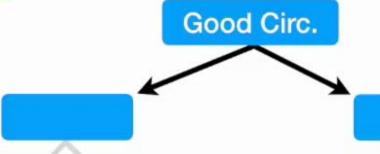


Gini impurity for Blocked Arteries = 0.381

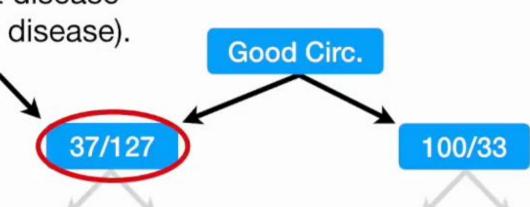


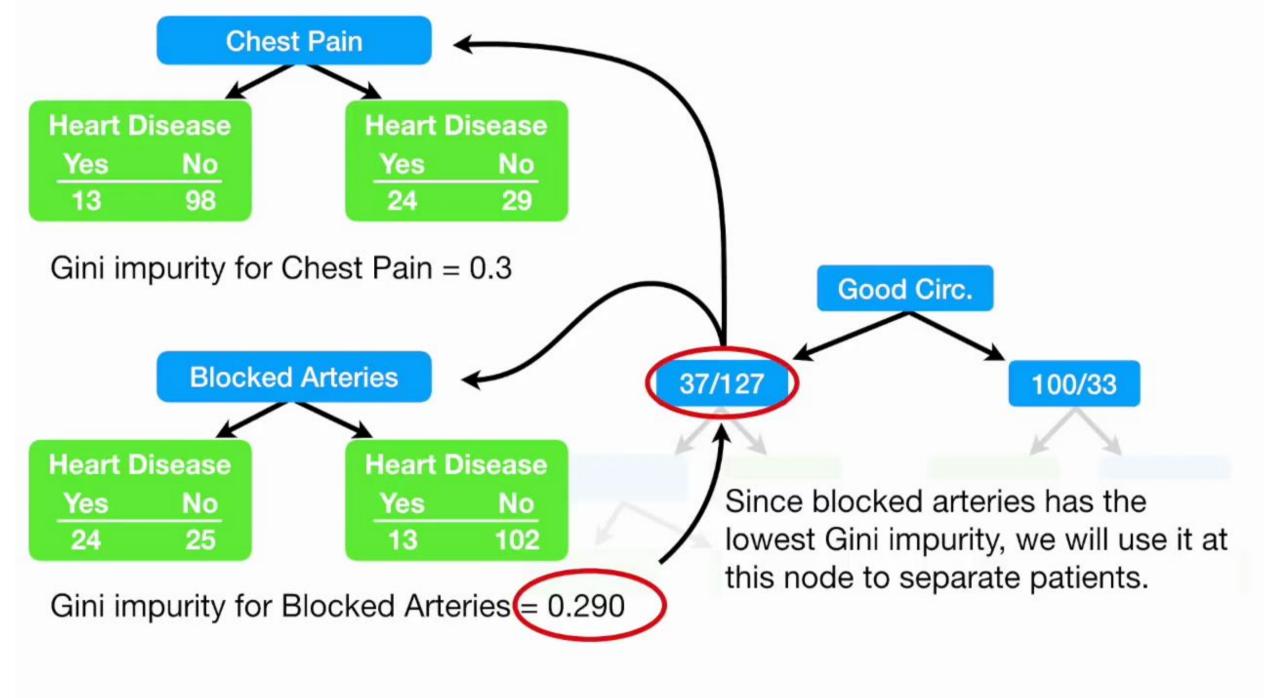
When we divided all of the patients using **Good Blood Circulation**, we ended up with "impure" leaf nodes.

Each leaf contained a mixture of patients with and without Heart Disease.



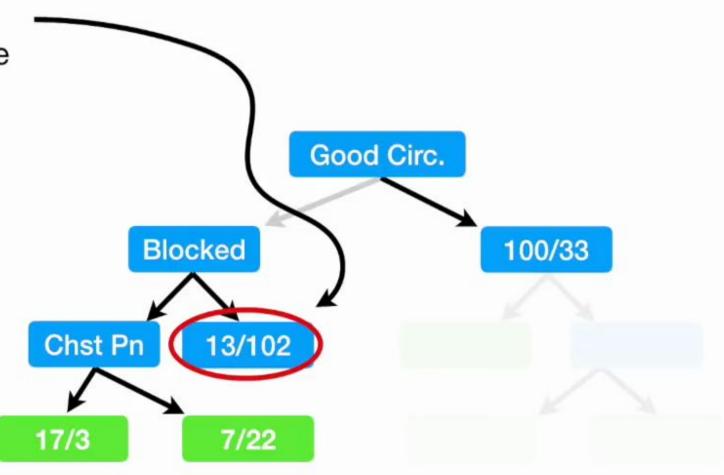
Now we need to figure how well **chest pain** and **blocked arteries** separate these 164 patients (37 with heart disease and 127 without heart disease).

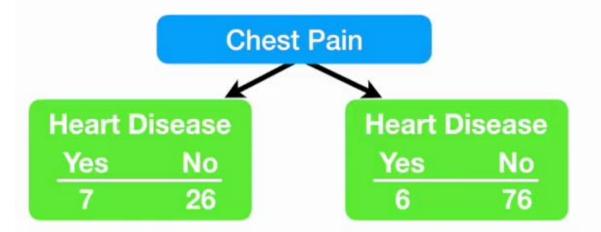


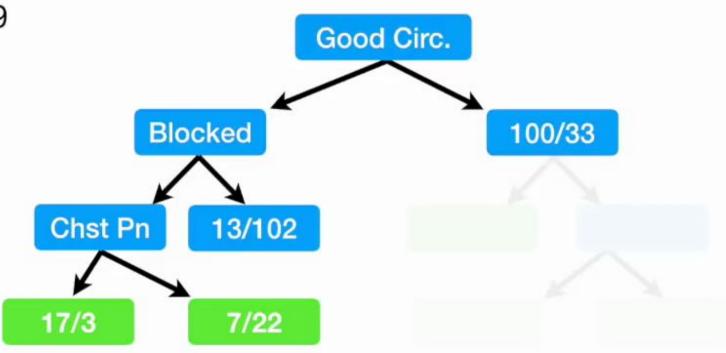


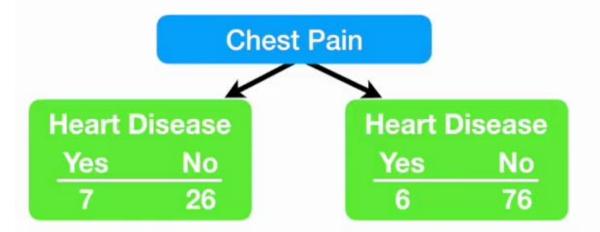
Now let's see what happens when we use chest pain to divide these 115 patients (13 with heart disease and 102 without).

NOTE: The vast majority of the patients in this node (89%) don't have heart disease.

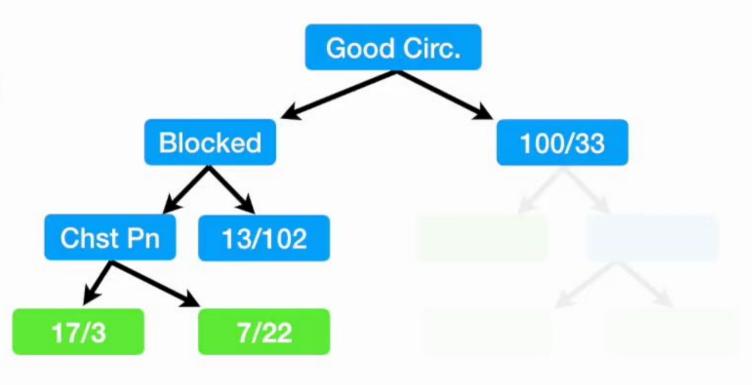


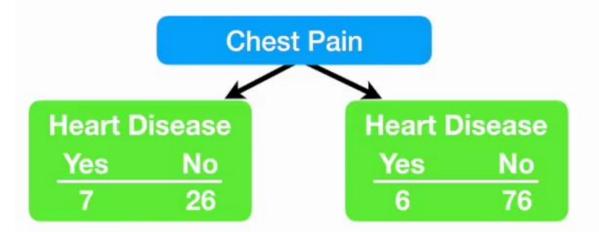






Do these new leaves separate patients better than what we had before?



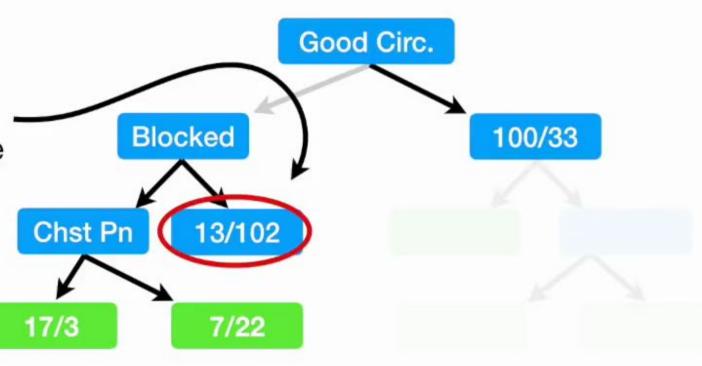


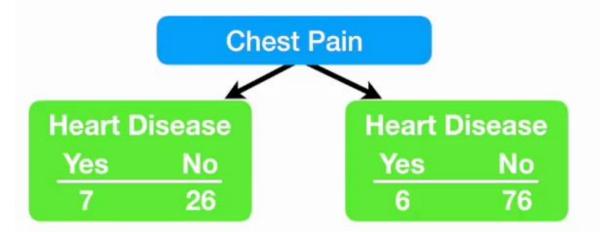
The Gini impurity for this node, before using chest pain to separate patients is...

= 1 - (the probability of "yes")²
- (the probability of "no")²

$$= 1 - (\frac{13}{13 + 102})^2 - (\frac{102}{13 + 102})^2$$

= 0.2

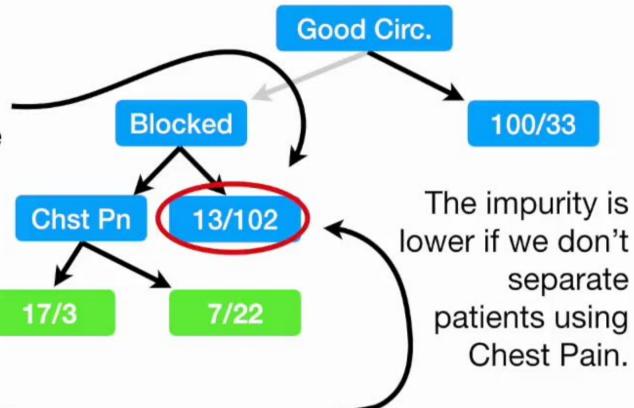


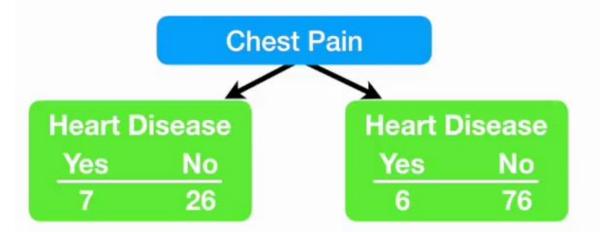


The Gini impurity for this node, before using chest pain to separate patients is...

= 1 - (the probability of "yes")²
- (the probability of "no")²

$$= 1 - (\frac{13}{13 + 102})^2 - (\frac{102}{13 + 102})^2$$

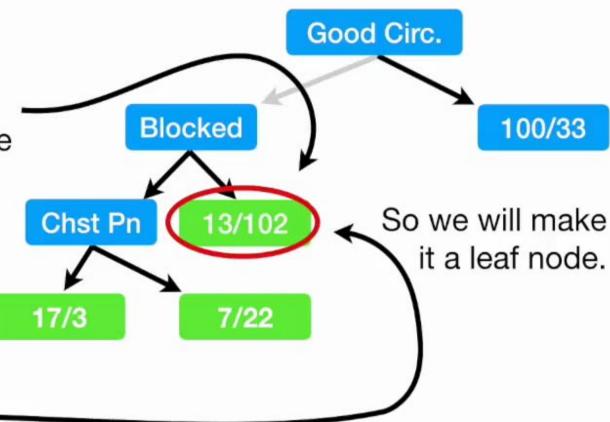




The Gini impurity for this node, before using chest pain to separate patients is...

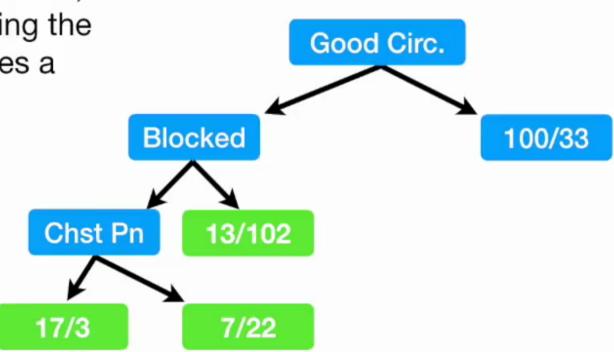
= 1 - (the probability of "yes")²
- (the probability of "no")²

$$= 1 - (\frac{13}{13 + 102})^2 - (\frac{102}{13 + 102})^2$$



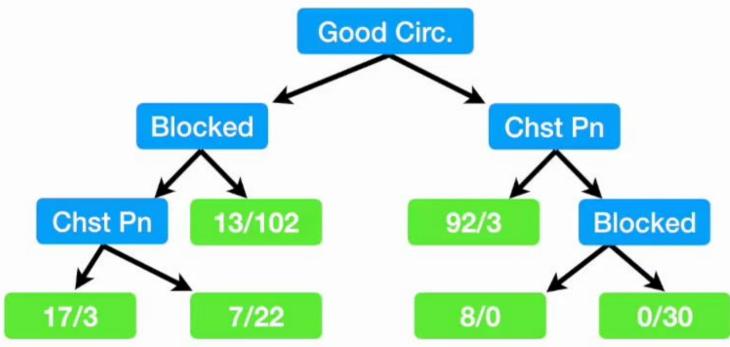
The good news is that we follow the exact same steps as we did on the left side:

- Calculate all of the Gini impurity scores.
- If the node itself has the lowest score, than there is no point in separating the patients any more and it becomes a leaf node.
- If separating the data results in an improvement, than pick the separation with the lowest impurity value.



So far we've seen how to build a tree with "yes/no" questions at each step...

...but what if we have numeric data, like patient weight?



Weight	Heart Disease
220	Yes
180	Yes
225	Yes
190	No
155	No

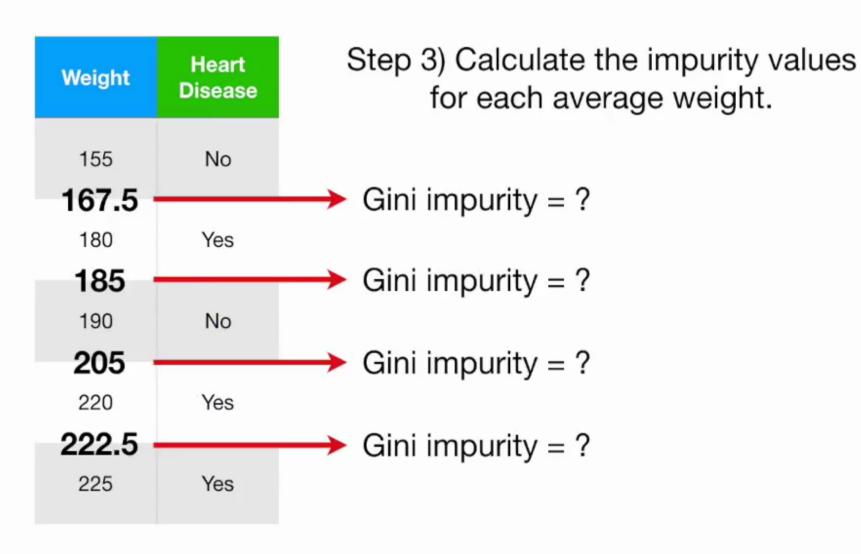
How do we determine what's the best weight to use to divide the patients?

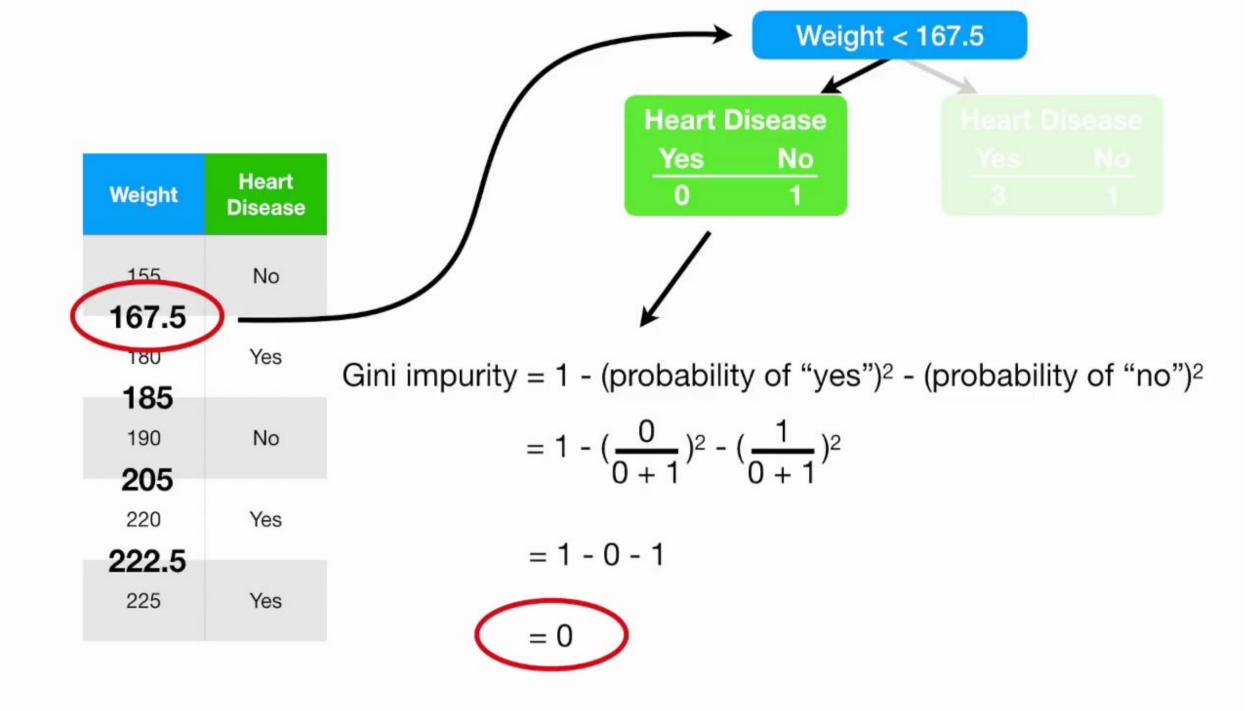
	Weight	Heart Disease
Lowest	155	No
	180	Yes
	190	No
	220	Yes
Highest	225	Yes

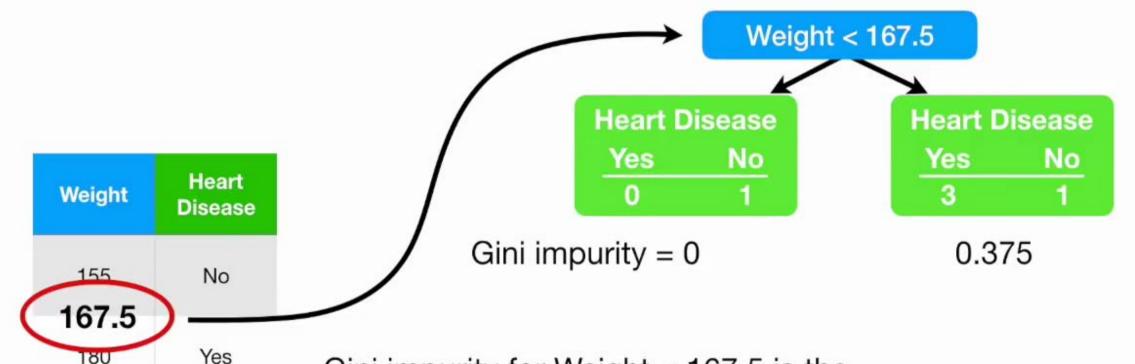
Step 1) Sort the patients by weight, lowest to highest.



Step 2) Calculate the average weight for all adjacent patients.







180

185

190

205

220

222.5

225

No

Yes

Yes

Gini impurity for Weight < 167.5 is the weighted average of the impurities for the two leaves.

$$= \left(\frac{1}{1+4}\right) 0 + \left(\frac{4}{1+4}\right) 0.336 = 0.3$$



The lowest impurity occurs when we separate using **weight < 205**...

Measure of Impurity: GINI

Gini Index for a given node t :

$$GINI(t) = 1 - \sum_{j} [p(j | t)]^{2}$$

(NOTE: p(j | t) is the relative frequency of class j at node t).

- Maximum (1 $1/n_c$) when records are equally distributed among all classes, implying least interesting information
- Minimum (0.0) when all records belong to one class, implying most interesting information

Examples for computing GINI

$$GINI(t) = 1 - \sum_{j} [p(j | t)]^{2}$$

$$P(C1) = 0/6 = 0$$
 $P(C2) = 6/6 = 1$
 $Gini = 1 - P(C1)^2 - P(C2)^2 = 1 - 0 - 1 = 0$

P(C1) =
$$1/6$$
 P(C2) = $5/6$
Gini = $1 - (1/6)^2 - (5/6)^2 = 0.278$

$$P(C1) = 2/6$$
 $P(C2) = 4/6$
 $Gini = 1 - (2/6)^2 - (4/6)^2 = 0.444$

Splitting Based on GINI

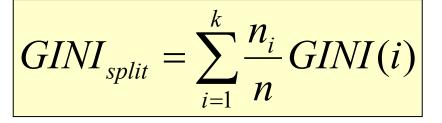
- Used in CART
- When a node p is split into k partitions (children), the quality of split is computed as,

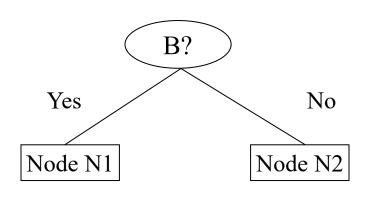
$$GINI_{split} = \sum_{i=1}^{k} \frac{n_i}{n} GINI(i)$$

where, n_i = number of records at child i, n_i = number of records at node p.

Binary Attributes: Computing GINI Index

- Splits into two partitions
- Effect of Weighing partitions:
 - Larger and Purer Partitions are sought for.





	Parent
C1	6
C2	6
Gini = 0.500	

Gini(N1)

$$= 1 - (5/7)^2 - (2/7)^2$$

= 0.408

Gini(N2)

$$= 1 - (1/5)^2 - (4/5)^2$$

= 0.32

	N1	N2
C1	5	1
C2	2	4
Gini=?		

Gini(Children)

$$= 0.371$$

Categorical Attributes: Computing Gini Index

- For each distinct value, gather counts for each class in the dataset
- Use the count matrix to make decisions

Multi-way split

	CarType		
	Family	Sports	Luxury
C1	1	2	1
C2	4	1	1
Gini	0.393		

Two-way split (find best partition of values)

	CarType	
	{Sports, Luxury}	{Family}
C1	3	1
C2	2	4
Gini	0.400	

	CarType	
	{Sports}	{Family, Luxury}
C1	2	2
C2	1	5
Gini	0.419	

Alternative Splitting Criteria based on INFO

Entropy at a given node t:

$$Entropy(t) = -\sum_{j} p(j \mid t) \log p(j \mid t)$$

(NOTE: p(j | t) is the relative frequency of class j at node t).

- Measures homogeneity of a node.
 - Maximum (log n_c) when records are equally distributed among all classes implying least information
 - Minimum (0.0) when all records belong to one class, implying most information
- Entropy based computations are similar to the GINI index computations

Examples for computing Entropy

$$Entropy(t) = -\sum_{j} p(j \mid t) \log_{2} p(j \mid t)$$

$$P(C1) = 0/6 = 0$$
 $P(C2) = 6/6 = 1$

Entropy =
$$-0 \log 0 - 1 \log 1 = -0 - 0 = 0$$

$$P(C1) = 1/6$$
 $P(C2) = 5/6$

Entropy =
$$-(1/6) \log_2 (1/6) - (5/6) \log_2 (1/6) = 0.65$$

$$P(C1) = 2/6$$
 $P(C2) = 4/6$

Entropy =
$$-(2/6) \log_2 (2/6) - (4/6) \log_2 (4/6) = 0.92$$

Splitting Based on INFO...

Information Gain:

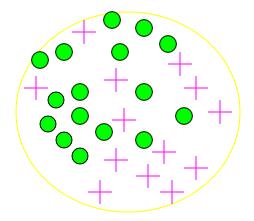
$$GAIN_{split} = Entropy(p) - \left(\sum_{i=1}^{k} \frac{n_i}{n} Entropy(i)\right)$$

Parent Node, p is split into k partitions; n_i is number of records in partition i

- Measures Reduction in Entropy achieved because of the split. Choose the split that achieves most reduction (maximizes GAIN)
- Used in ID3 and C4.5
- Disadvantage: Tends to prefer splits that result in large number of partitions, each being small but pure.

Entropy: a common way to measure impurity

• Entropy = $\sum_{i} - p_{i} \log_{2} p_{i}$



p_i is the probability of class i

Compute it as the proportion of class i in the set.

• Entropy comes from information theory. The higher the entropy the more the information content.

What does that mean for learning from examples?

2-Class Cases:

• What is the entropy of a group in which all examples belong to the same class?

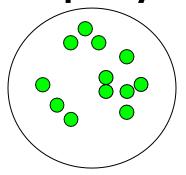
$$-$$
 entropy = -1 log₂1 = 0

not a good training set for learning

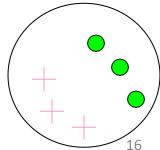
• What is the entropy of a group with 50% in either class?

- entropy =
$$-0.5 \log_2 0.5 - 0.5 \log_2 0.5 = 1$$

Minimum impurity



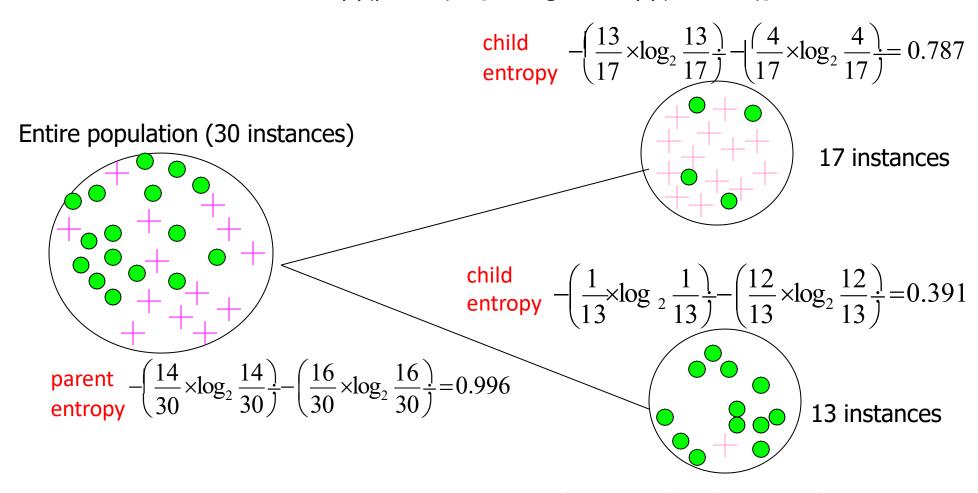
Maximum impurity



good training set for learning

Calculating Information Gain

Information Gain = entropy(parent) - [average entropy(children)]



(Weighted) Average Entropy of Children =
$$\left(\frac{17}{30} \times 0.787\right) + \left(\frac{13}{30} \times 0.391\right) = 0.615$$

Information Gain = 0.996 - 0.615 = 0.38

How to Find the Best Split

