

Decision Tees

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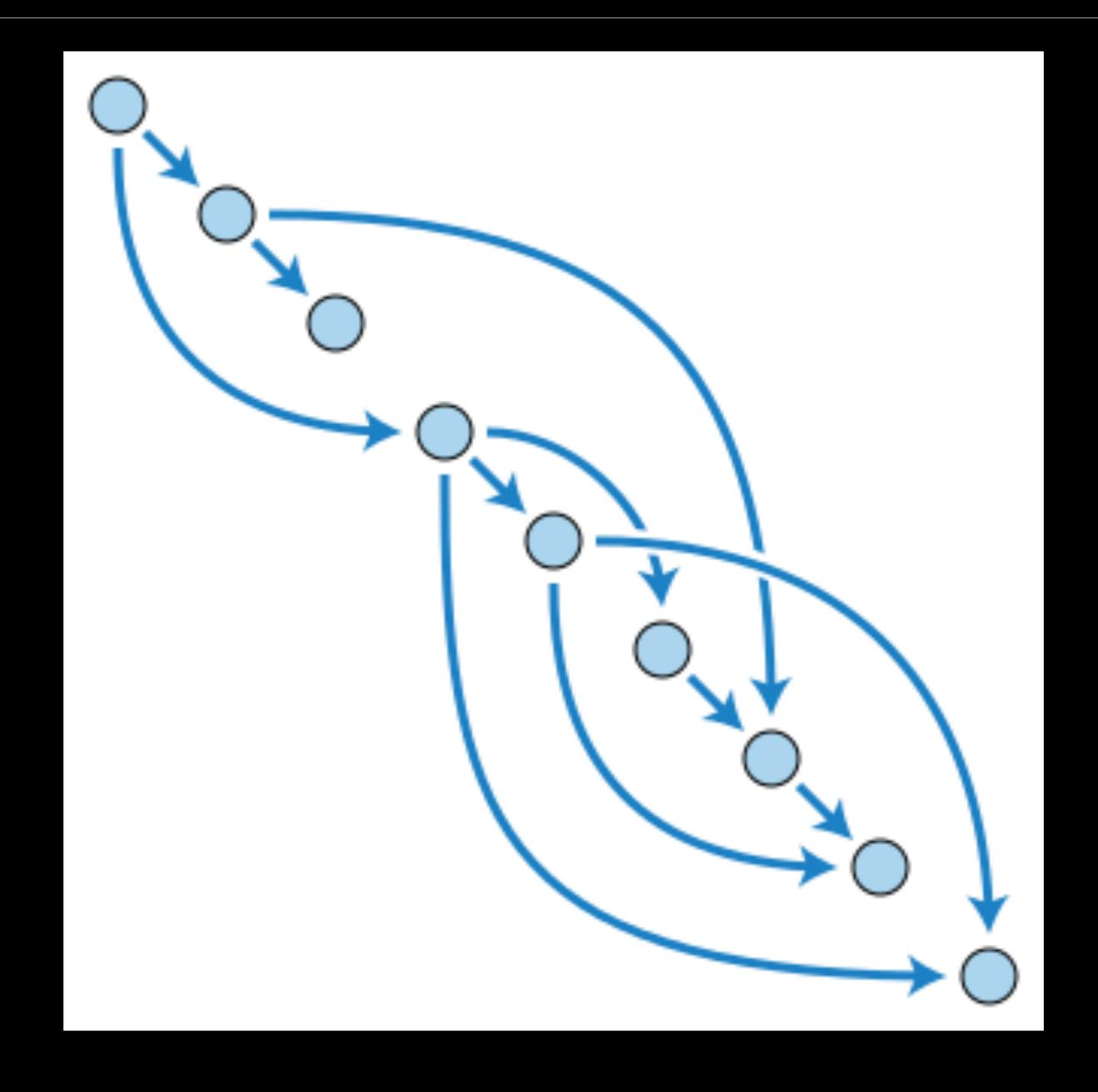
What are they?

Why do we use them?

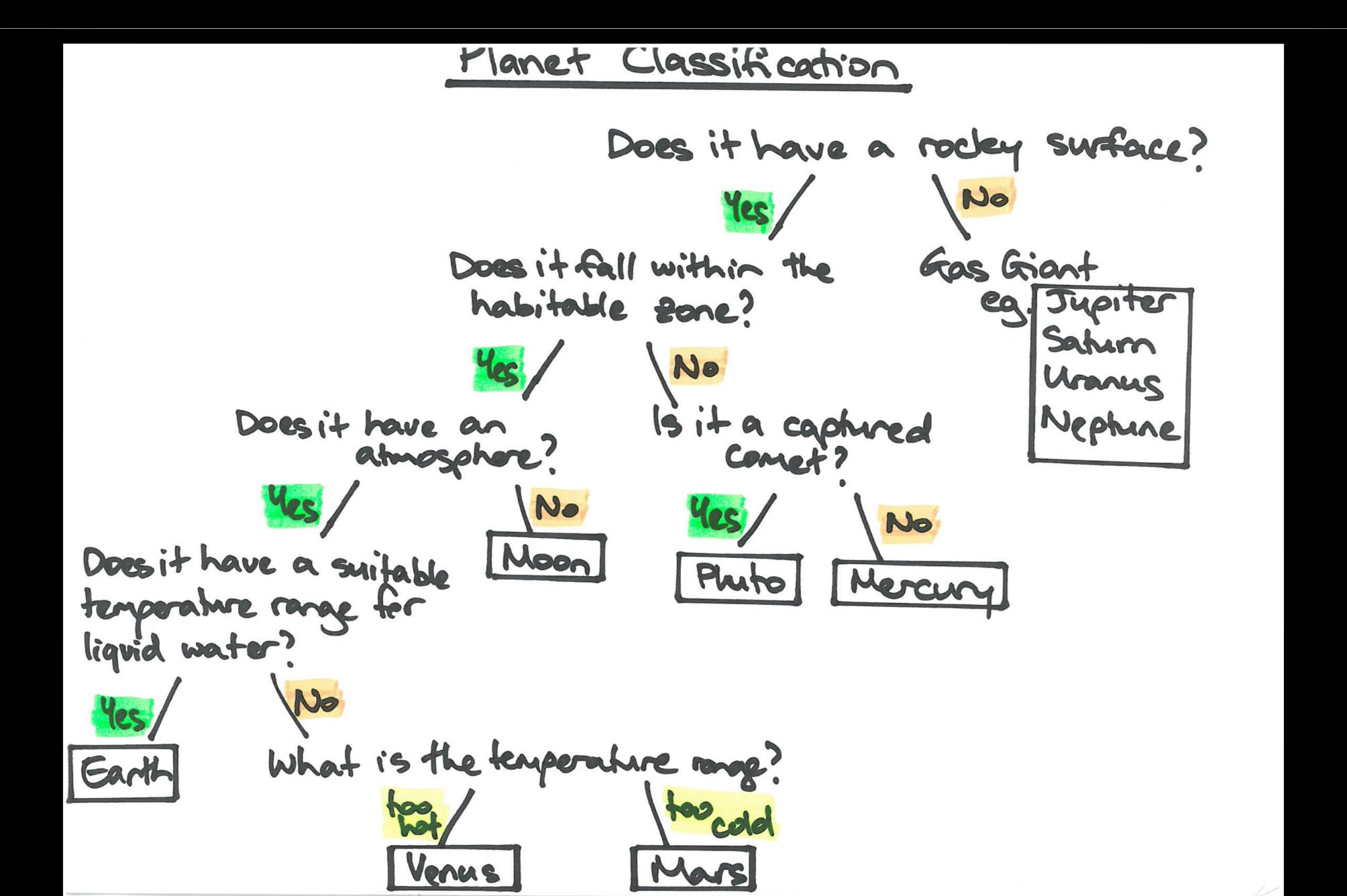
How do we use them?

What is my favourite animal?

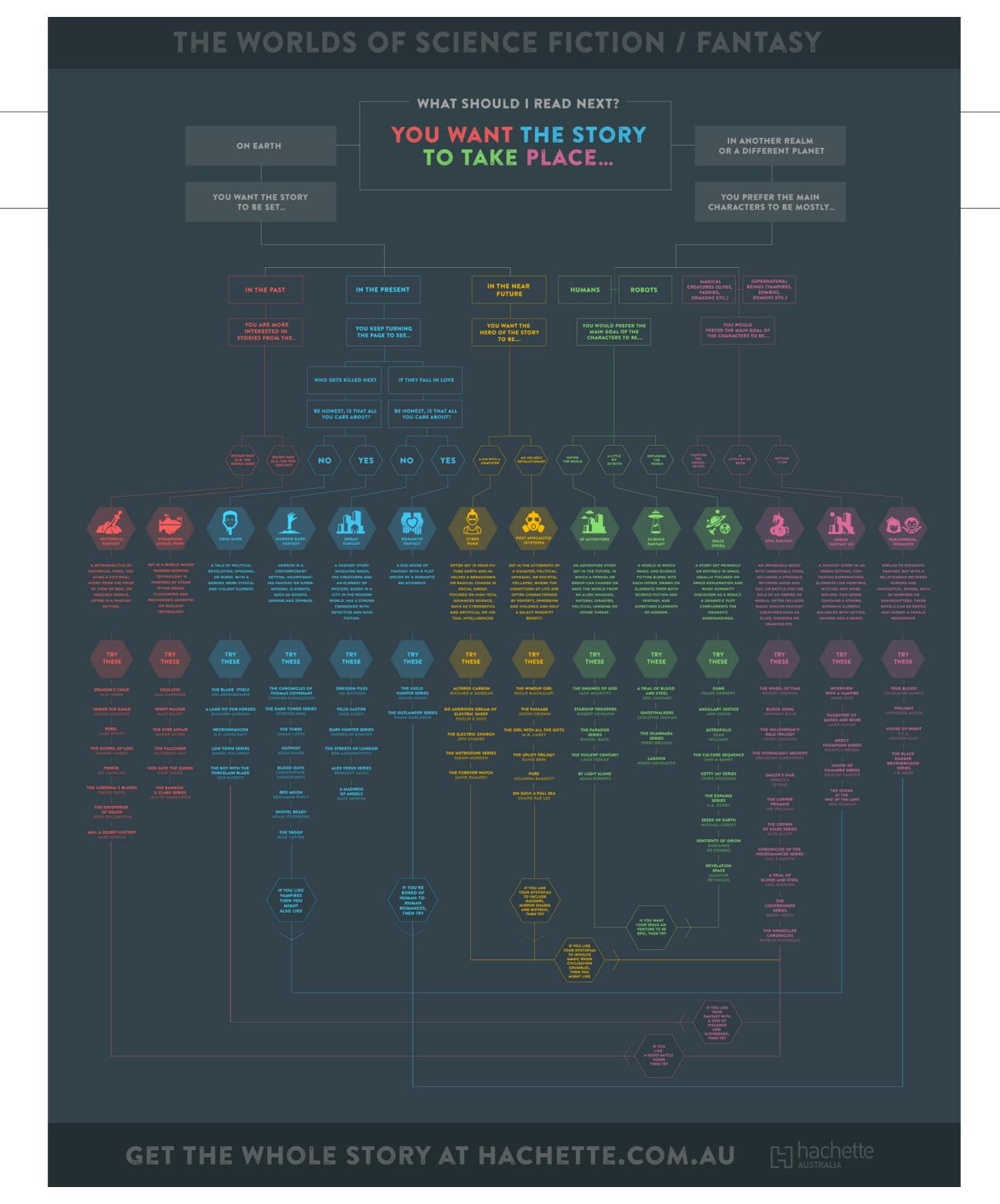
Topological map - not cyclic!



Classification



Outcome



The dog chased the

Regression

Different from classification:

Determines "badness" of each node by summing up the overall reduction of optimization criteria like SSE.

linear regression models -> calculate the coefficients of predictors

tree regression models -> calculate the relative importance of predictors

Coding

sklearn.tree.DecisionTreeClassifier

The function to measure the quality of a split. Supported criteria are "gini" for the Gini impurity and "entropy" for the information gain.

sklearn.tree.DecisionTreeClassifier

#The function to measure the quality of a split. Supported criteria are "mse" for the mean squared error, which is equal to variance reduction as feature selection criterion, and "mae" for the mean absolute error

Impurity measurements:

Gini impurity

• is a measure of how often a randomly chosen element from the set would be misclassified

Information gain (entropy)

- used to decide which feature to split on in each step
- simplest is best
- good for exploratory analysis

Mean Squared Error

Mean Absolute Error

Summary

What?

Visual tool for decision making

Why?

Useful for predicting:

- class to which data belong —> classification
- value of a target variable —> regression

How?

• by learning simple decision rules inferred from the input data features

Cons:

- Prone to design error i.e. asking the wrong questions!
- Can be very complex i.e. too deep
- Can overfit by learning irregular patterns

- Boosted trees
- Bootstrap aggregating
- Random forest
- Rotation forest
- Conditional inference tree