Classification Using Tree Based Models

BUILDING DECISION TREES

Overview

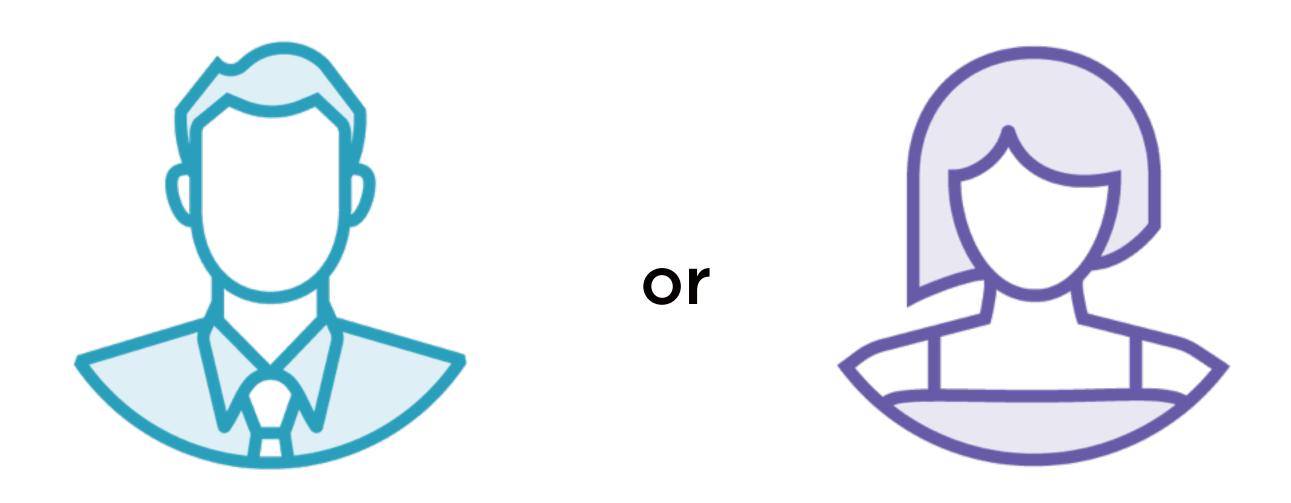
Recognize classification problems

Understand how decision trees are used to solve classification problems

Understand how machine learning can be used to build decision trees

Gender Detection

Given the first name of a user



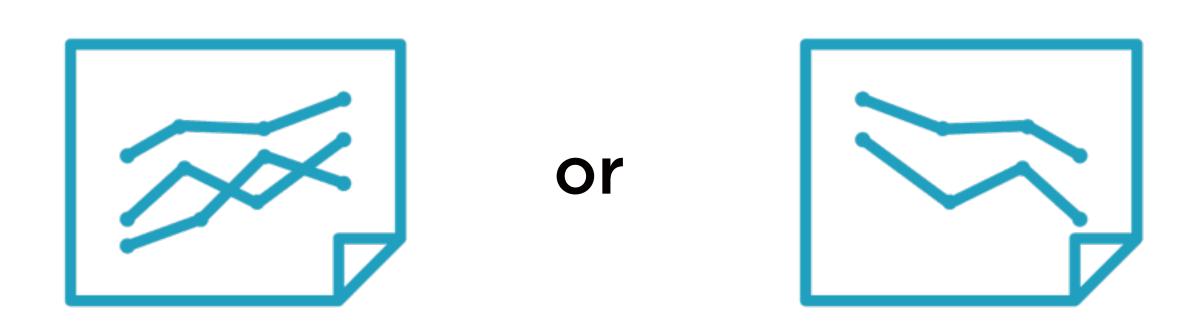
Weather Forecasting

Given a time of day



Quant Trading

Given a trading day



Fraud Detection

Given a transaction



or



Classification Problems

Classifying something into predefined set of categories

Gender Detection

- Male, Female

Weather Forecasting

- Cloudy, Sunny, Rainy

Quant Trading

- Up day, Down day

Fraud Detection

- Fraud, Not fraud

Classification Problems

We are given a problem instance

A name

A time of day

A trading day

A transaction

Classification Problems

We need to assign a label to the problem instance

Male or female?
Cloudy or rainy or sunny?
Up-day or down-day?
Fraud or Not fraud?

Solving Classification Problems



Find what's inside this black box

One way to solve classification problems

Define a set of rules



Find the set of rules that can classify these names correctly

Jane

Maria

Eliza

Ellen

Teri

Lawrence

Sam

Elliot

Tom



Simply do a visual inspection

Jane

Maria

Eliza

Ellen

Teri

Lawrence

Sam

Elliot

Tom

In most cases

Female first names end in vowels

Male first names end in consonants

Jane

Maria

Eliza

Ellen

Teri

Lawrence

Sam

Elliot

Tom

Except..

Vowel-ending names which begin with L are male names

Jane

Maria

Eliza

Ellen

Teri

Lawrence

Sam

Elliot

Tom

Except..

Consonant-ending names which end with N are female names

Jane

Maria

Eliza

Ellen

Teri

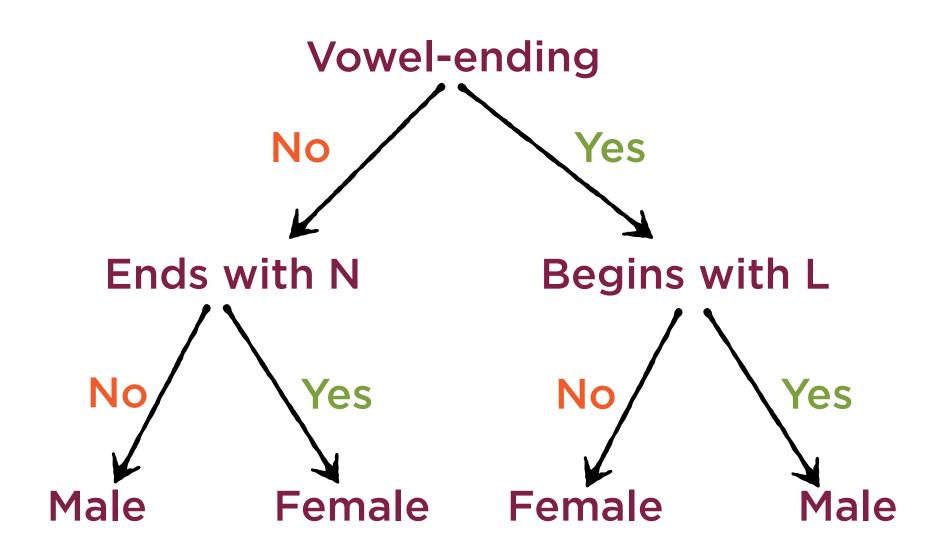
Lawrence

Sam

Elliot

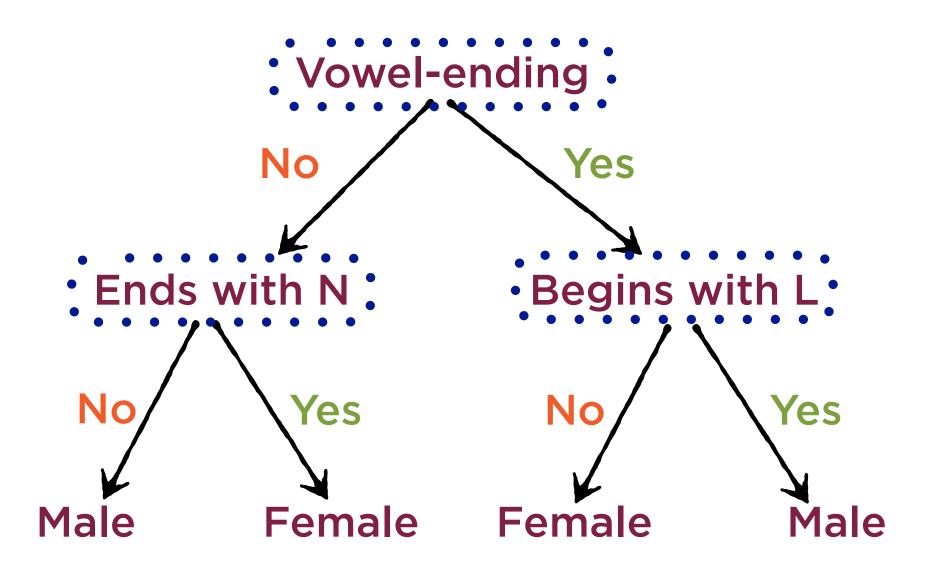
Tom

Visualize these rules using a tree representation



The tree represents a series of choices i.e. decisions

Decision Tree



Decision Tree

A set of rules used to classify something



Building a Decision Tree

Training Data Jane Lawrence Maria Eliza Elliot Ellen Tom Teri Jack Decision Tree Machine Learning Algorithm

Tree Based Models

Machine learning algorithms which build decision trees from training data

Tree Based Models

Decision Tree
Learning
Algorithms

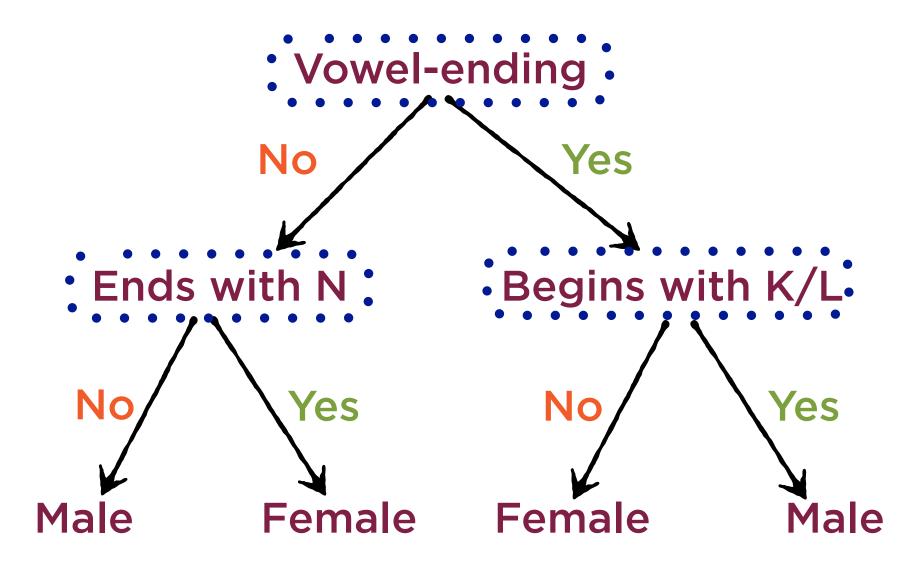
Build a single decision tree

Ensemble Learning Algorithms

Build multiple decision trees and combine their results

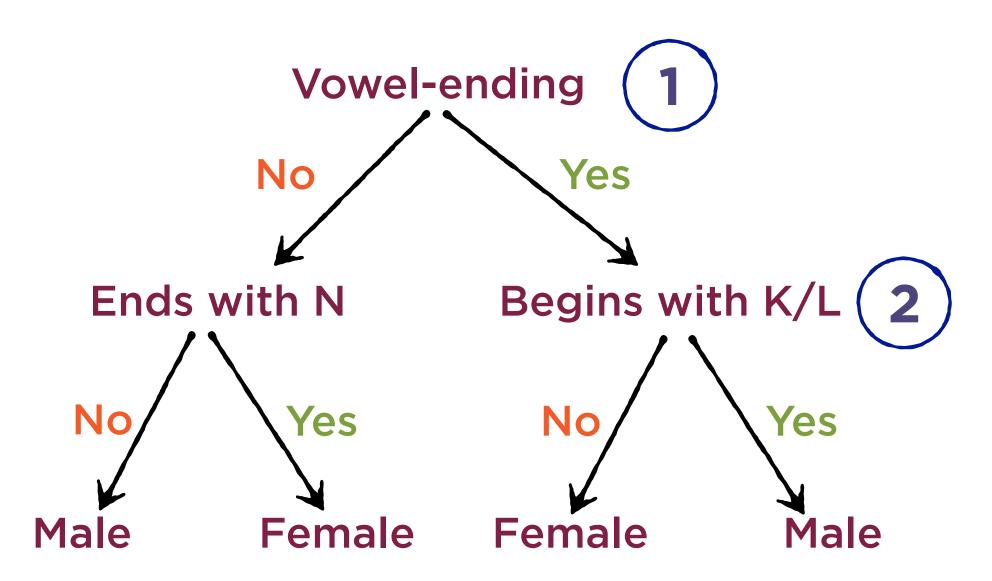
Each decision depends on the value of some attribute of the problem instance

Decision Tree

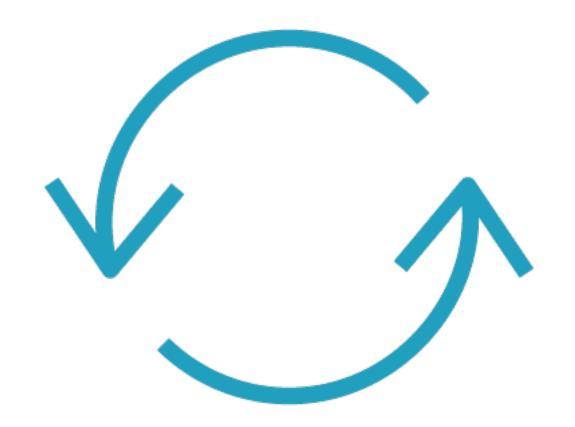


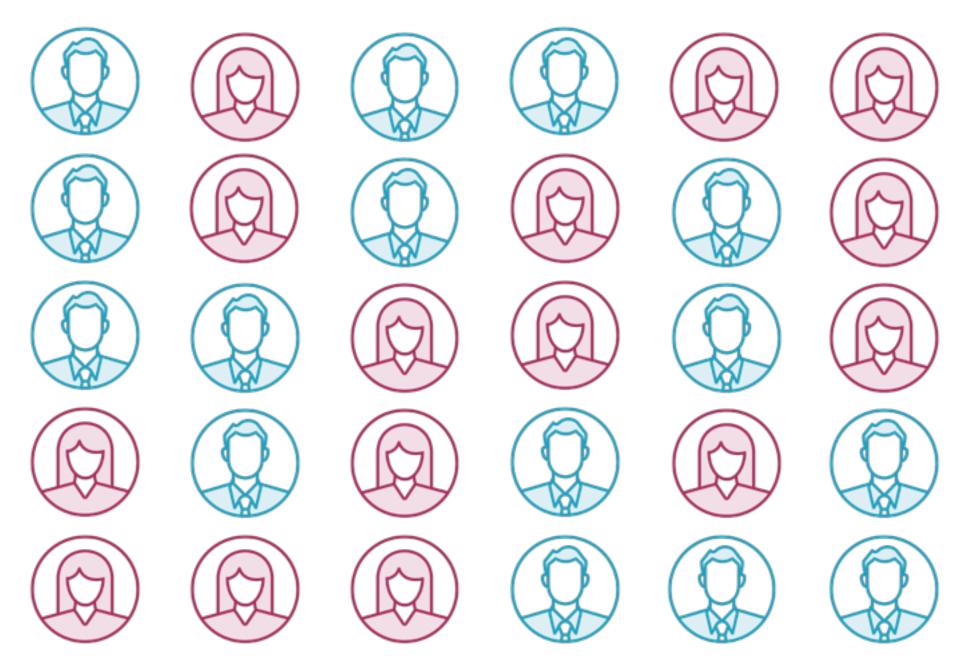
The order in which we look at the attributes is important

Decision Tree

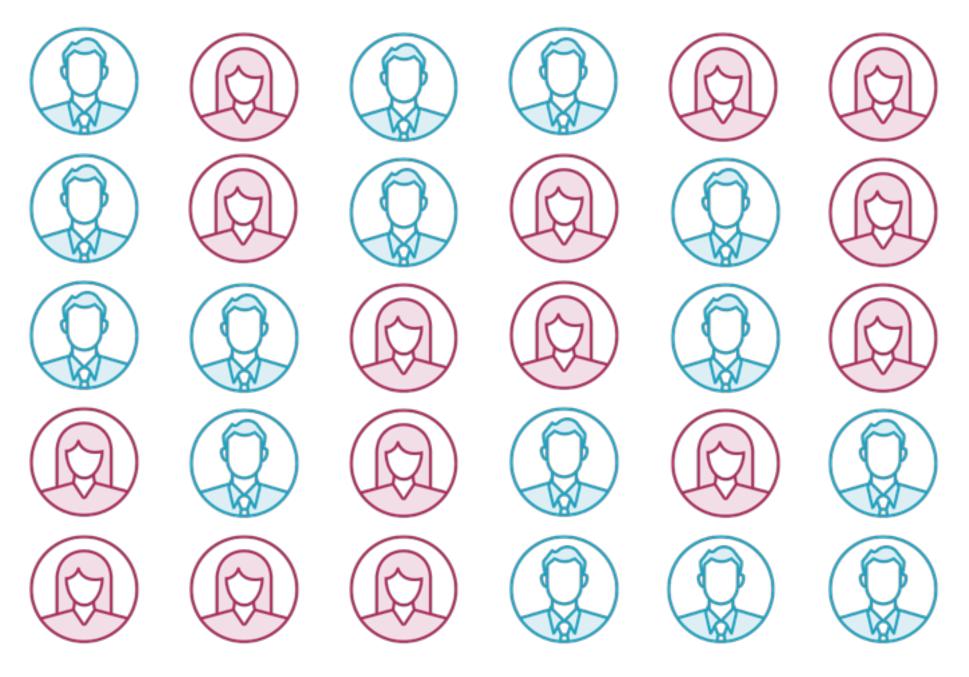


Choose an attribute/
feature that divides the training data into homogenous subsets





Training Data



Attributes are

Vowel-ending?

Begins with K?



Attributes are

Vowel-ending?

Begins with K?

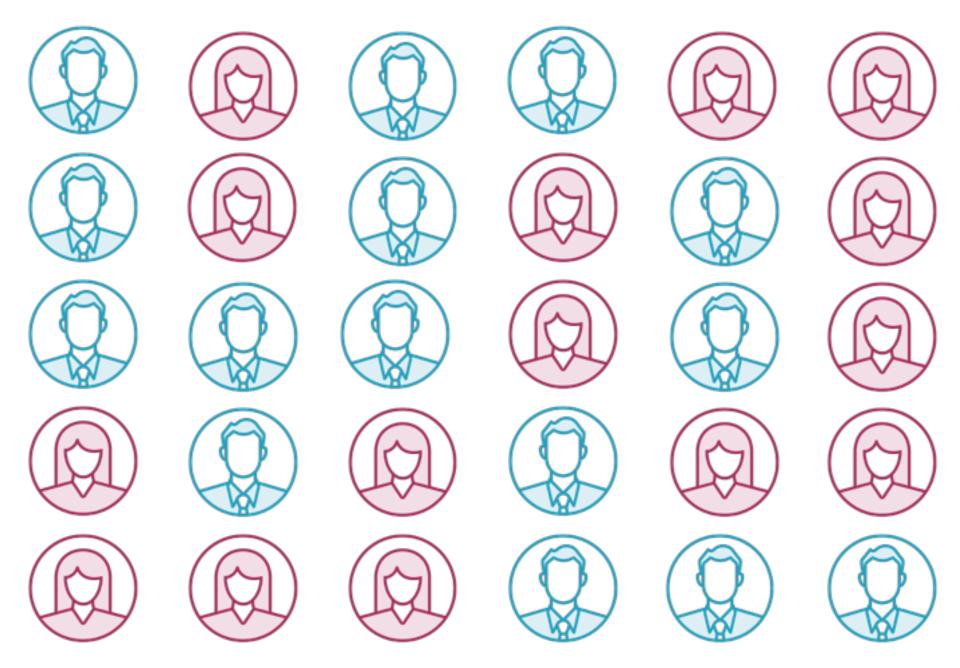


Attributes are

Vowel-ending?

Begins with K?

Yes



Attributes are

Vowel-ending?

Begins with K?



Attributes are

Vowel-ending?

Begins with K?

Yes

Vowel-ending?

Leads to more homogenous subsets

Begins with K?

Leads to nonhomogenous subsets

Vowel-ending?

Gives us more information

Begins with K?

Gives comparatively less information

Vowel-ending?

First attribute in the decision tree

Begins with K?

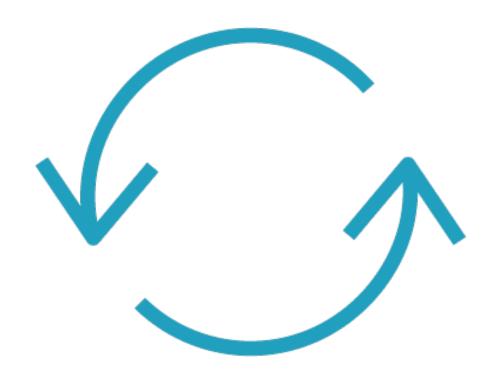
Next attribute in the decision tree

Vowel-ending?

Begins with K?

Ends with N?

If there are more attributes, repeat this process within each subset using the remaining attributes



Information Gain

Gini Impurity

Ways to measure homogeneity of the subsets formed

Summary

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