

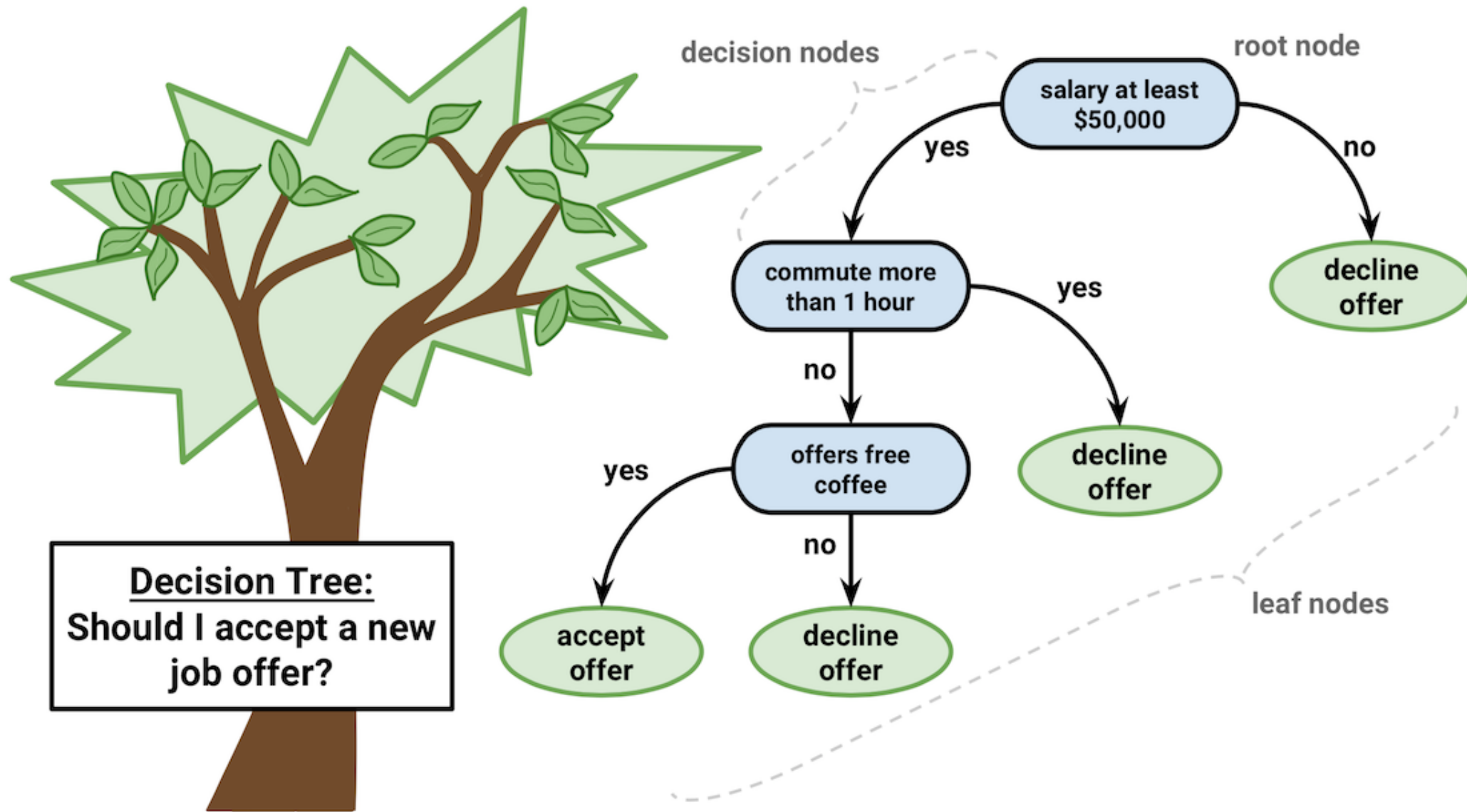
Making decisions with trees

SUPERVISED LEARNING IN R: CLASSIFICATION



Brett Lantz
Instructor

A decision tree model



Decision trees for prediction



Check Your Rate

Get a custom rate for your **\$35,000** loan in **1 click**

First Name

Last Name

Street Address

City

State

Zip Code

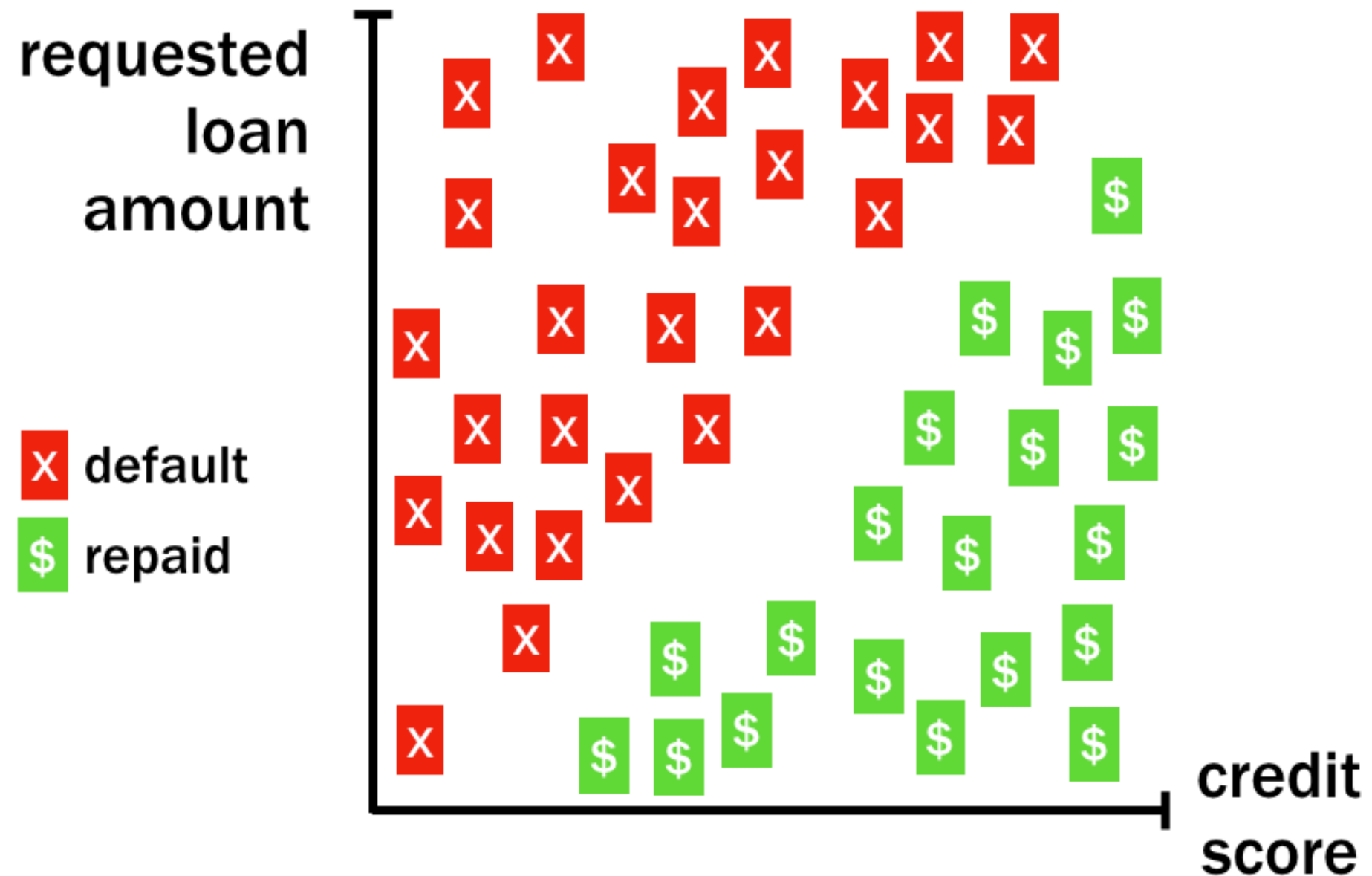
Date of Birth

Month

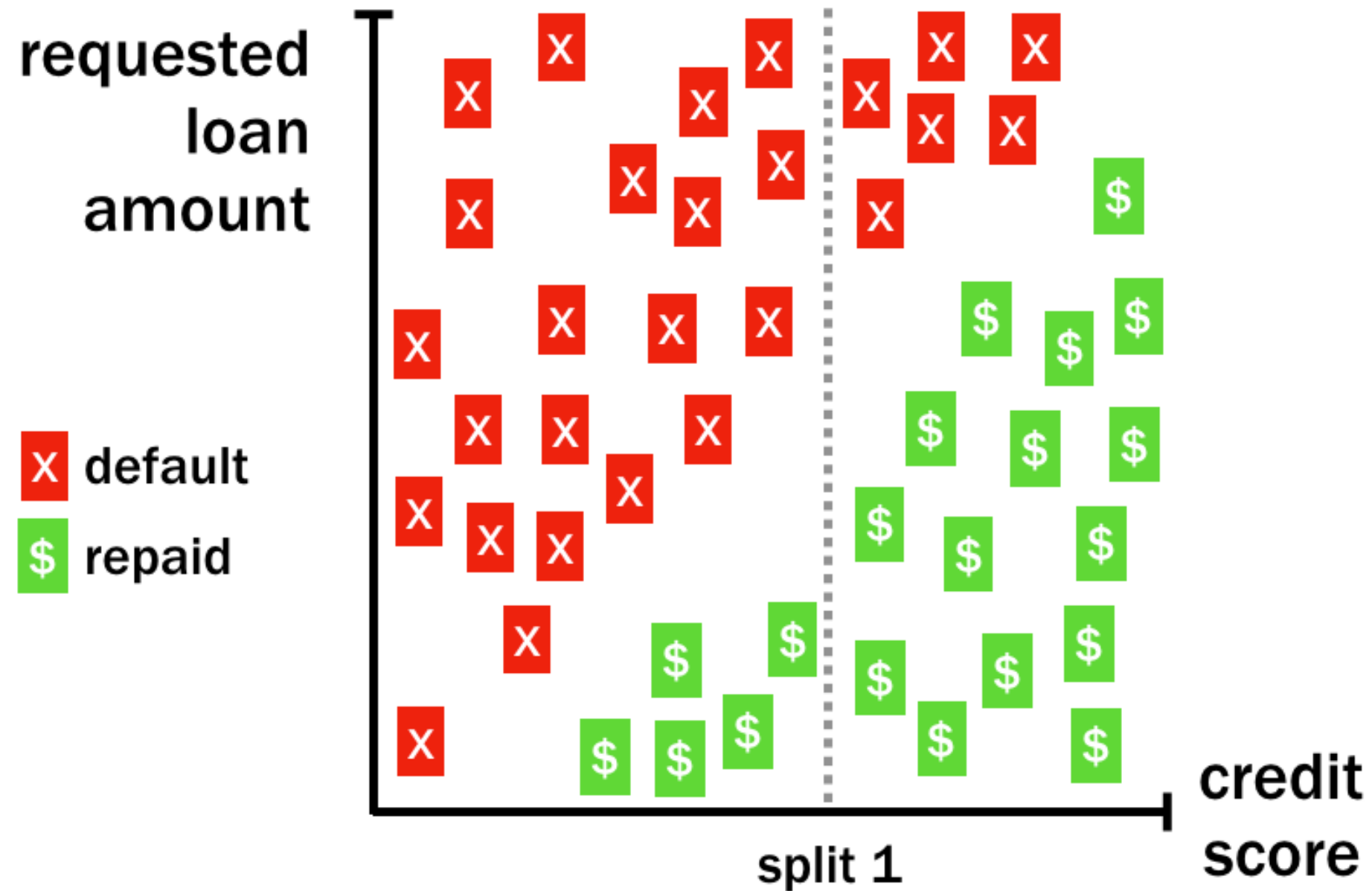
Day

Year

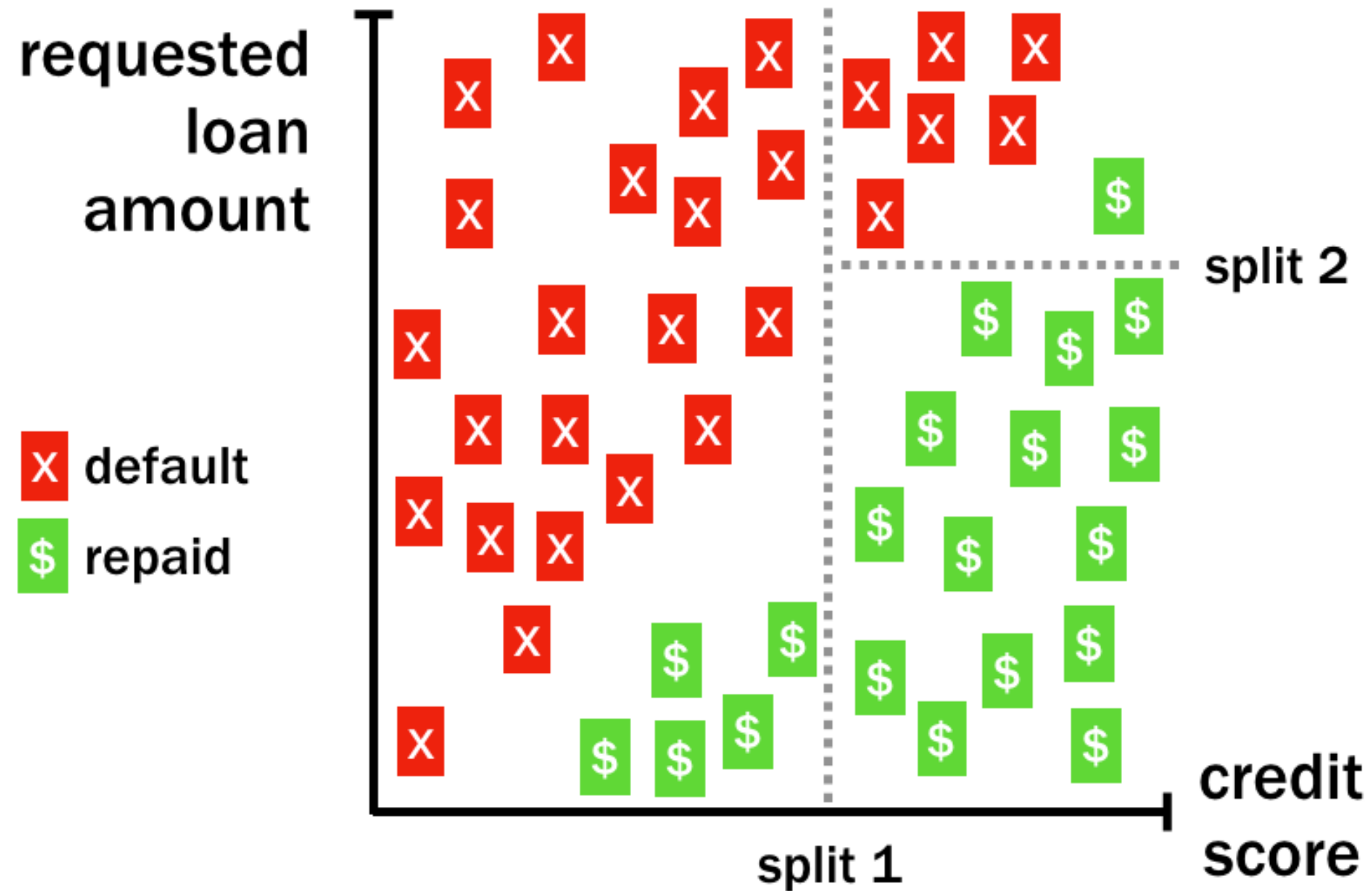
Divide-and-conquer



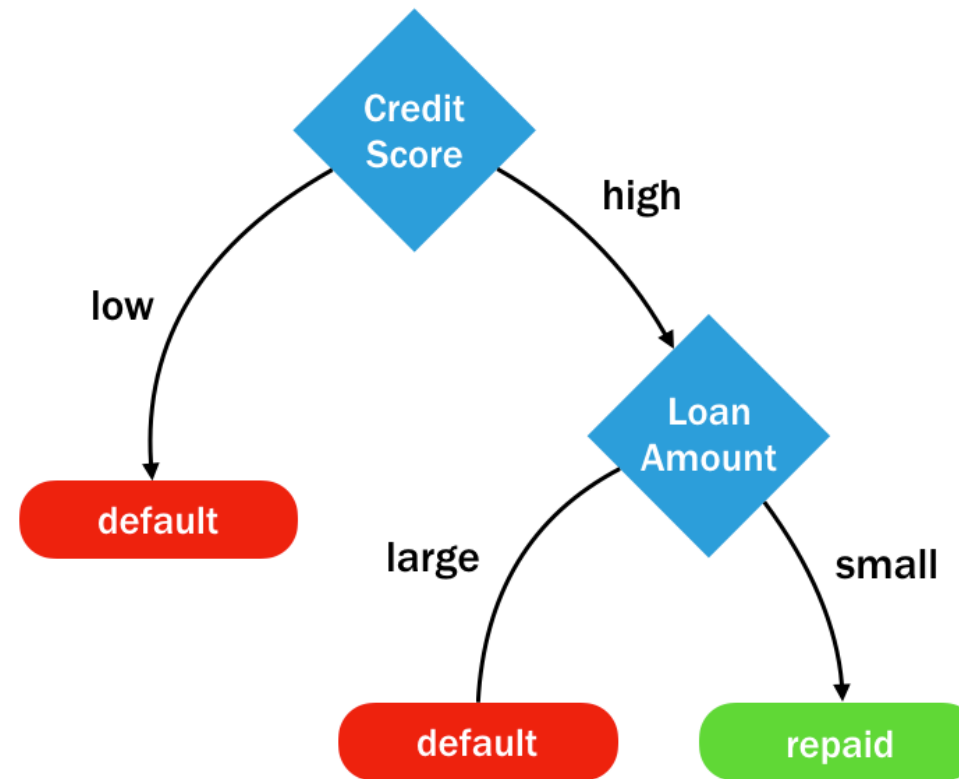
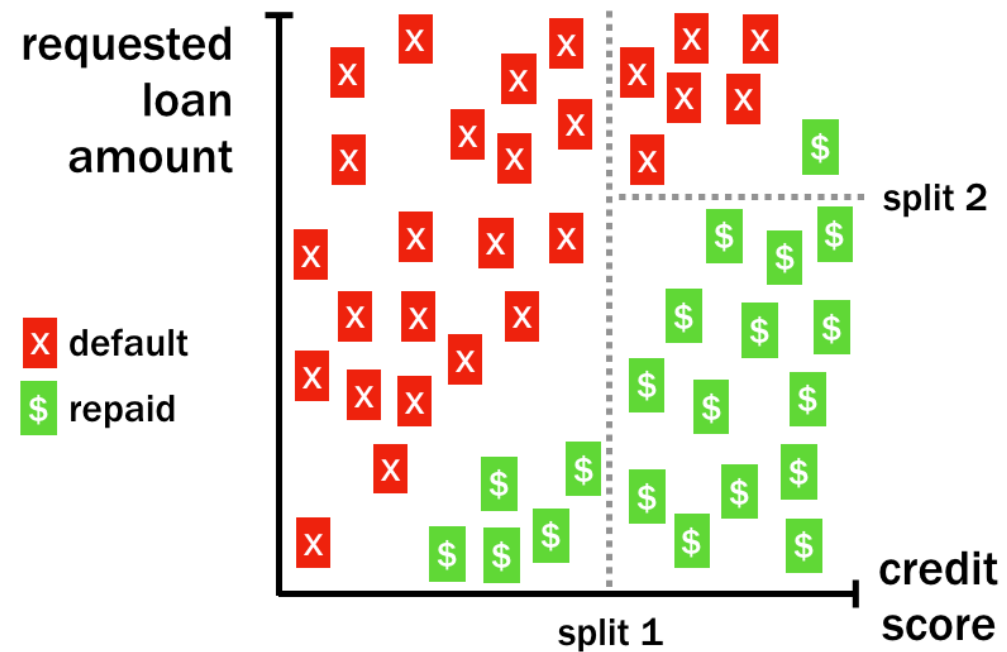
Divide-and-conquer



Divide-and-conquer



The resulting tree



Building trees in R

```
# building a simple rpart classification tree
library(rpart)
m <- rpart(outcome ~ loan_amount + credit_score, data = loans,
           method = "class")
```

```
# making predictions from an rpart tree
p <- predict(m, test_data, type = "class")
```


Let's practice!

SUPERVISED LEARNING IN R: CLASSIFICATION

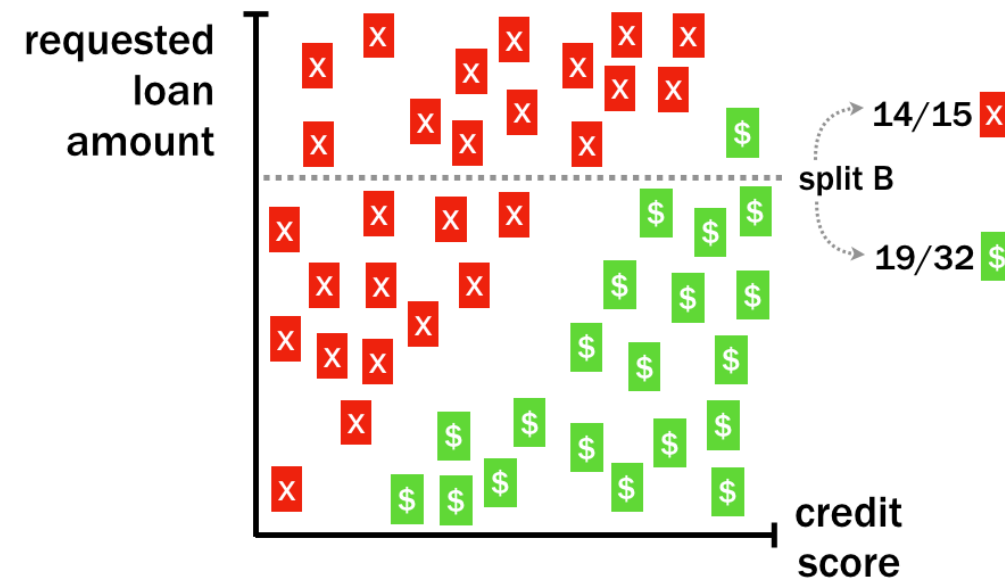
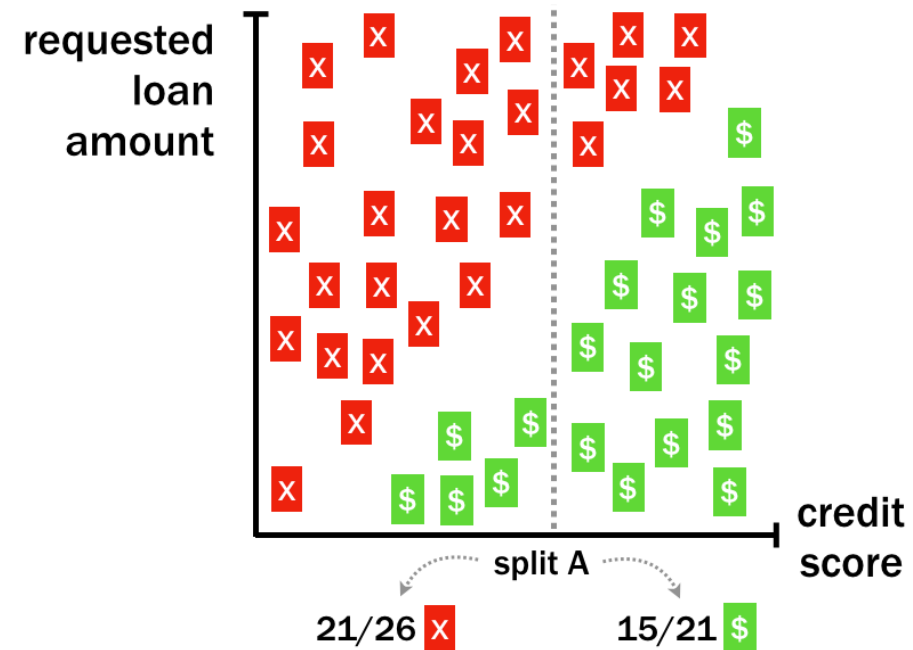
Growing larger classification trees

SUPERVISED LEARNING IN R: CLASSIFICATION

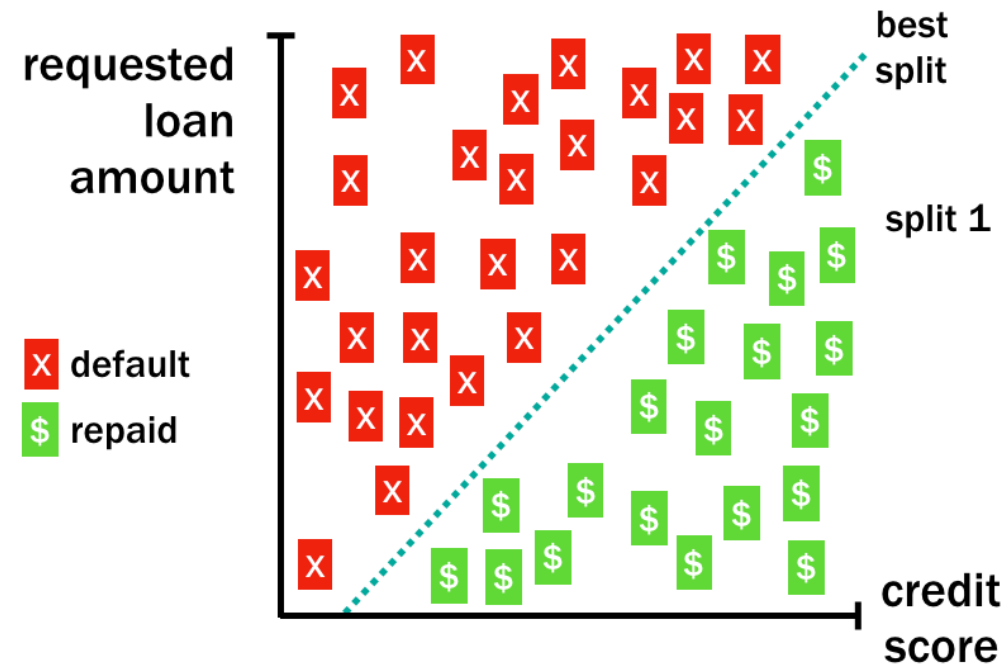
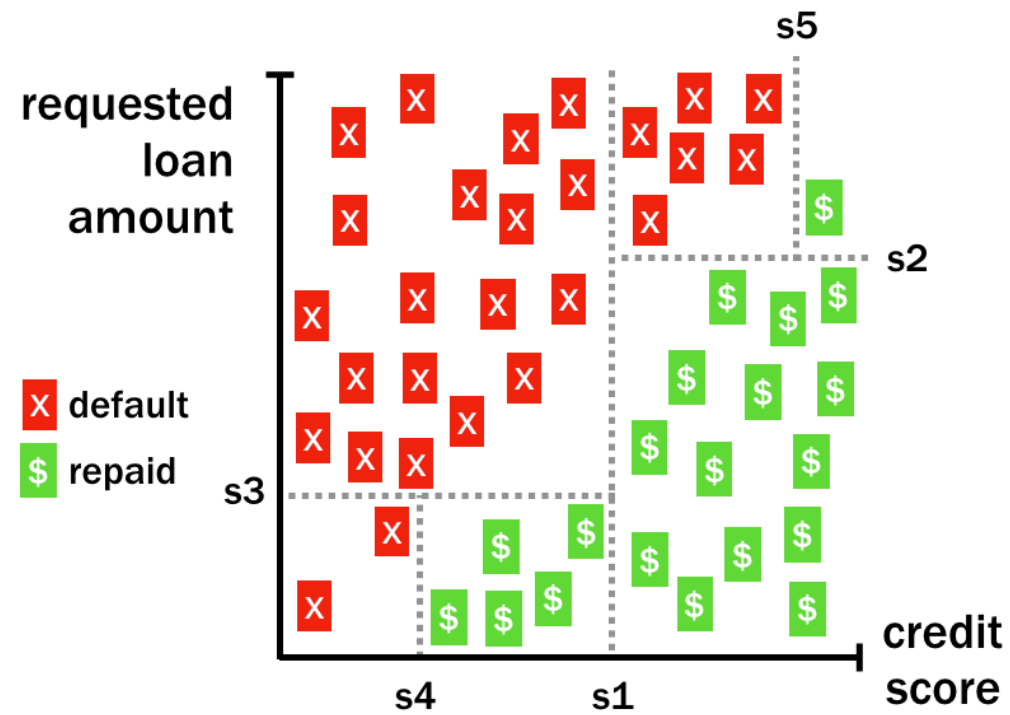


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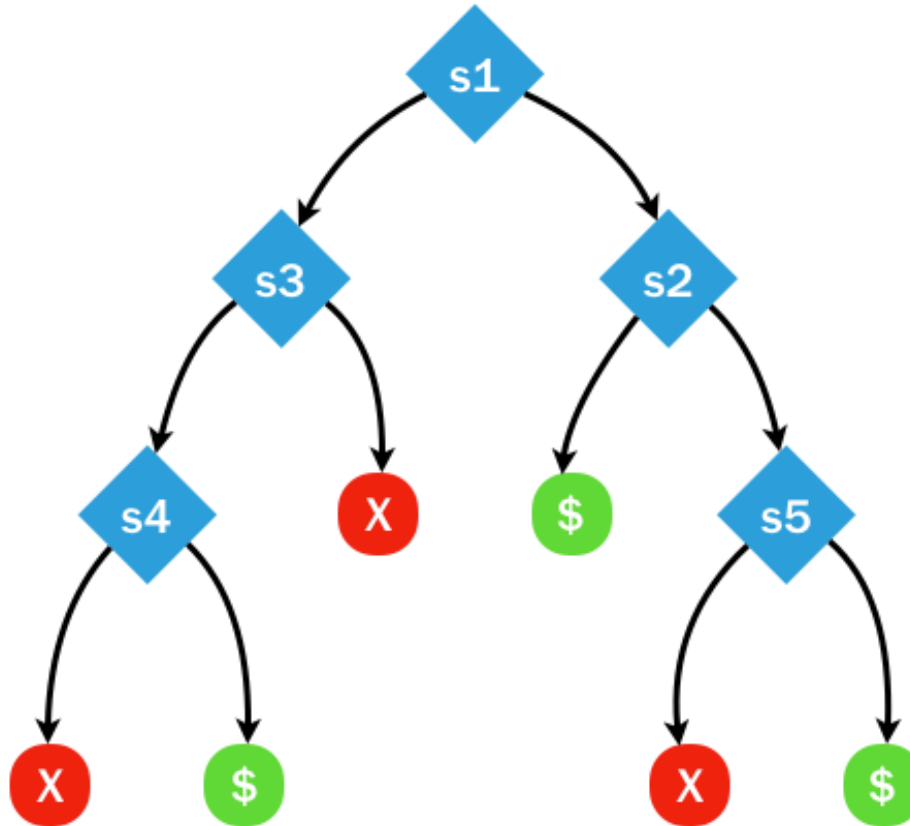
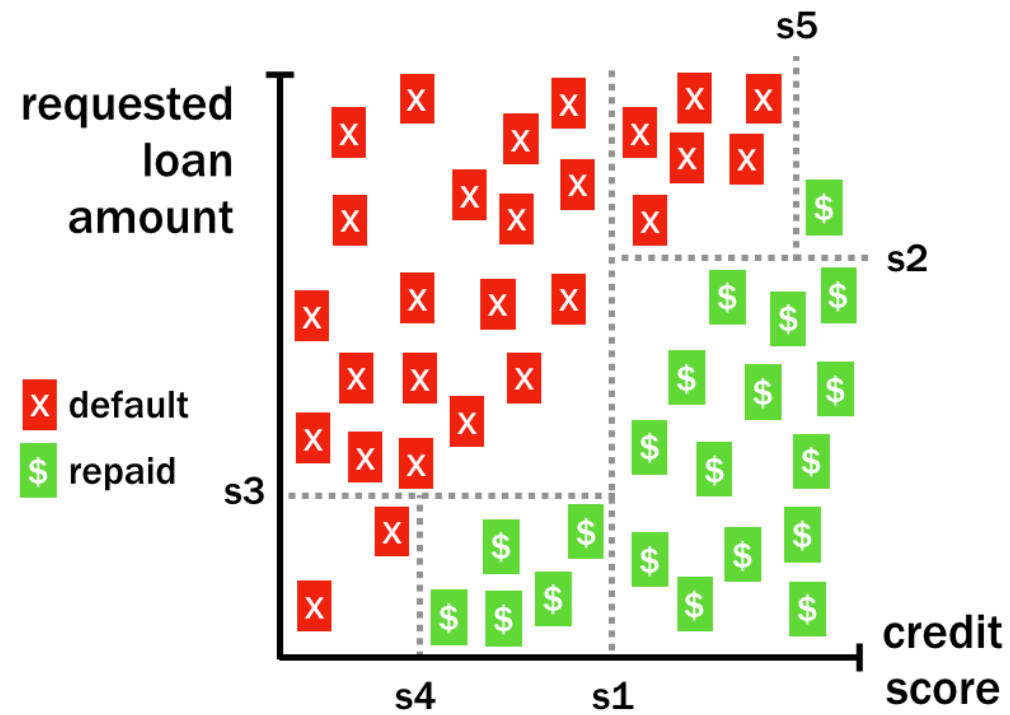
Choosing where to split



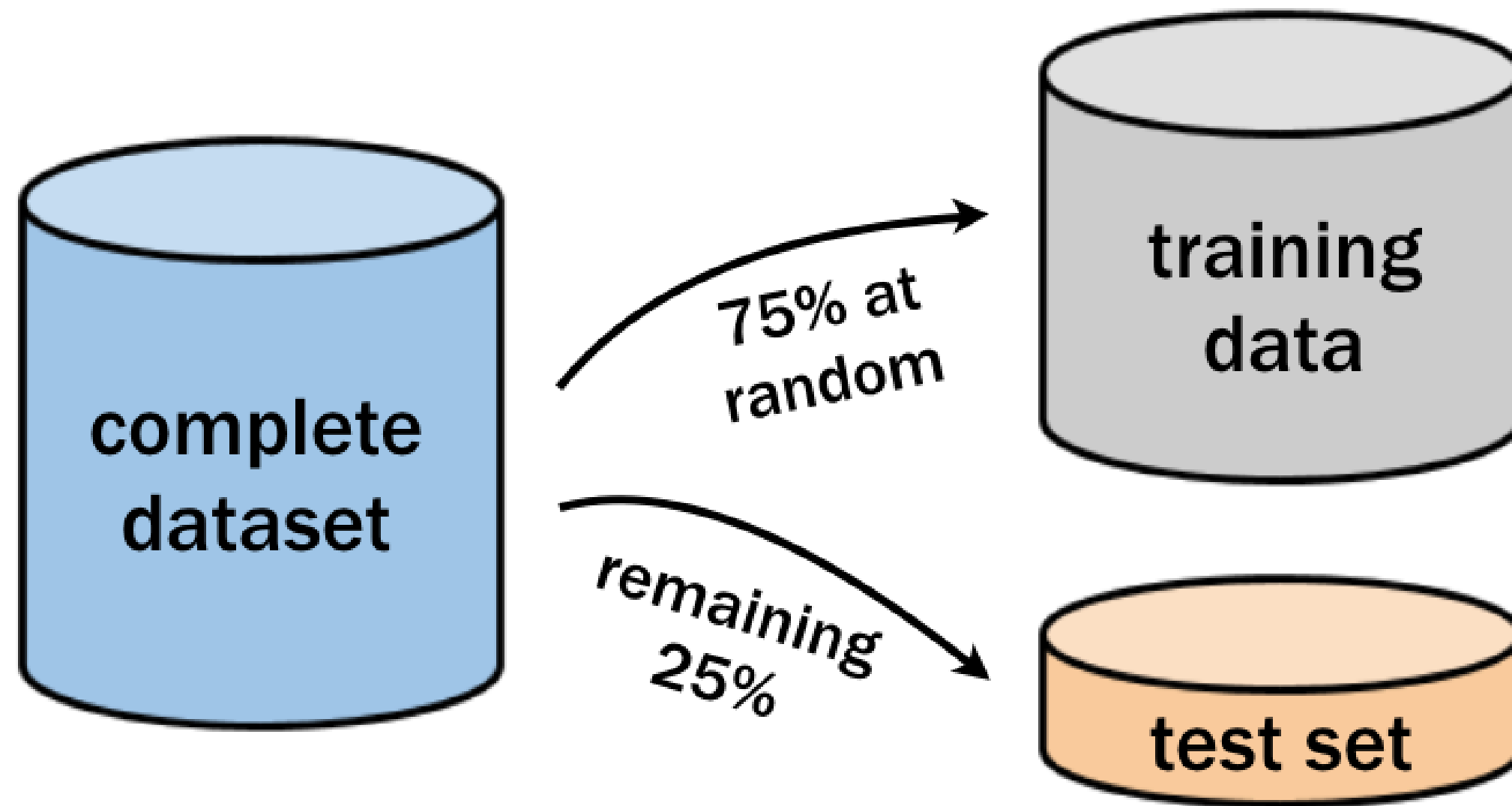
Axis-parallel splits



The problem of overfitting



Evaluating model performance



Let's practice!

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Tending to classification trees

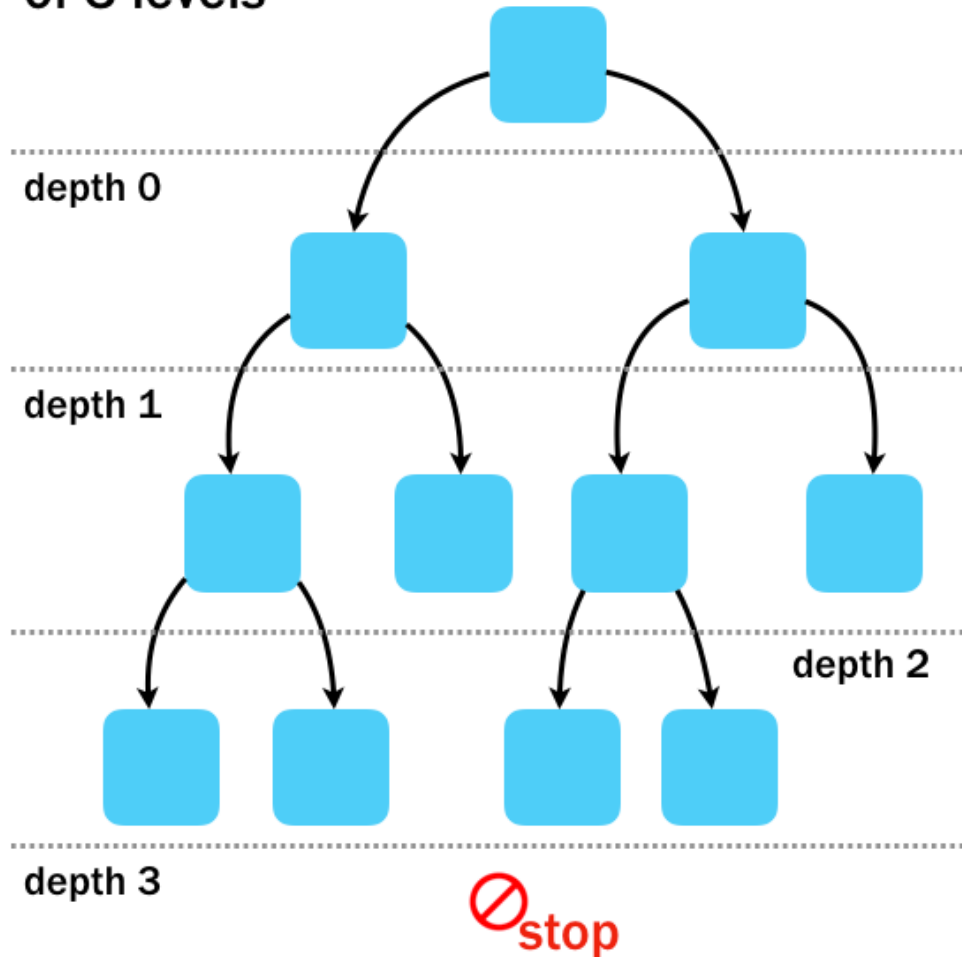
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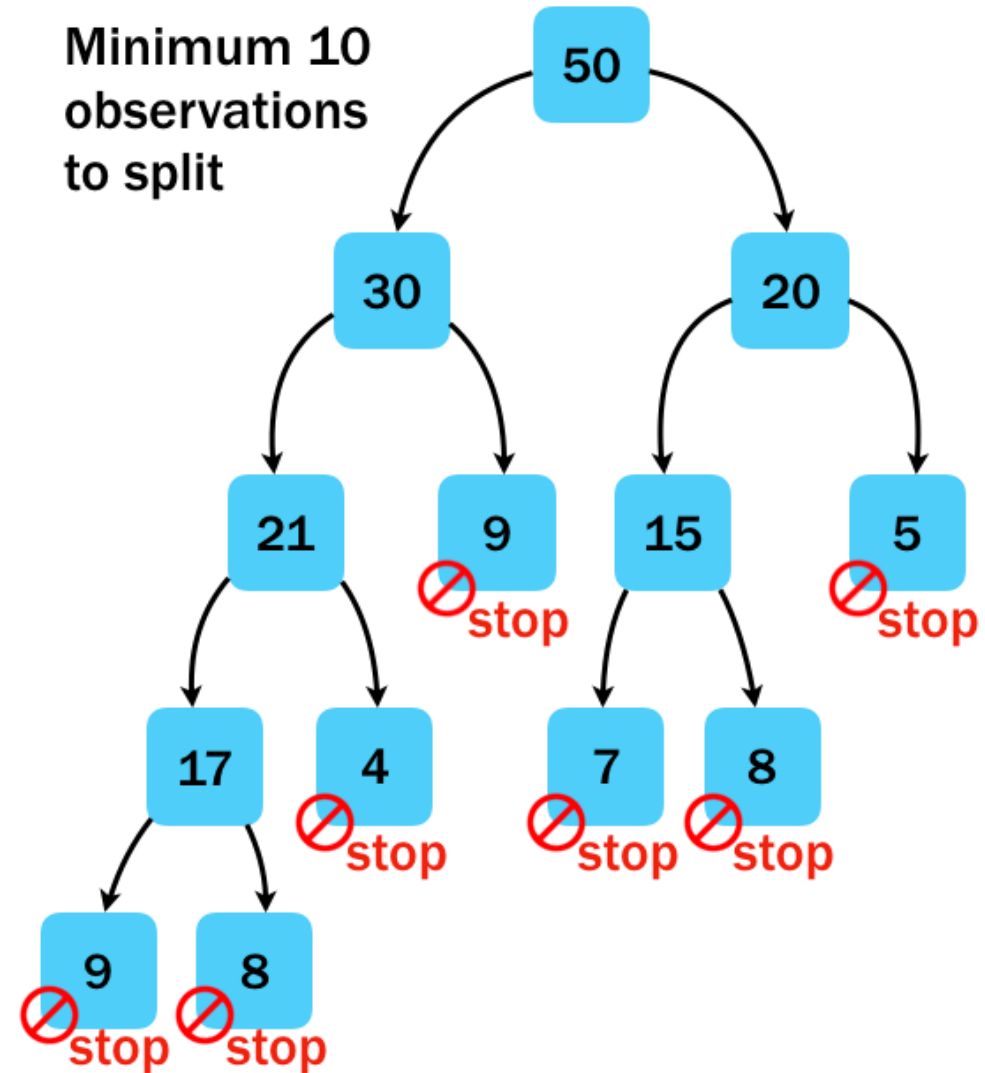
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Pre-pruning

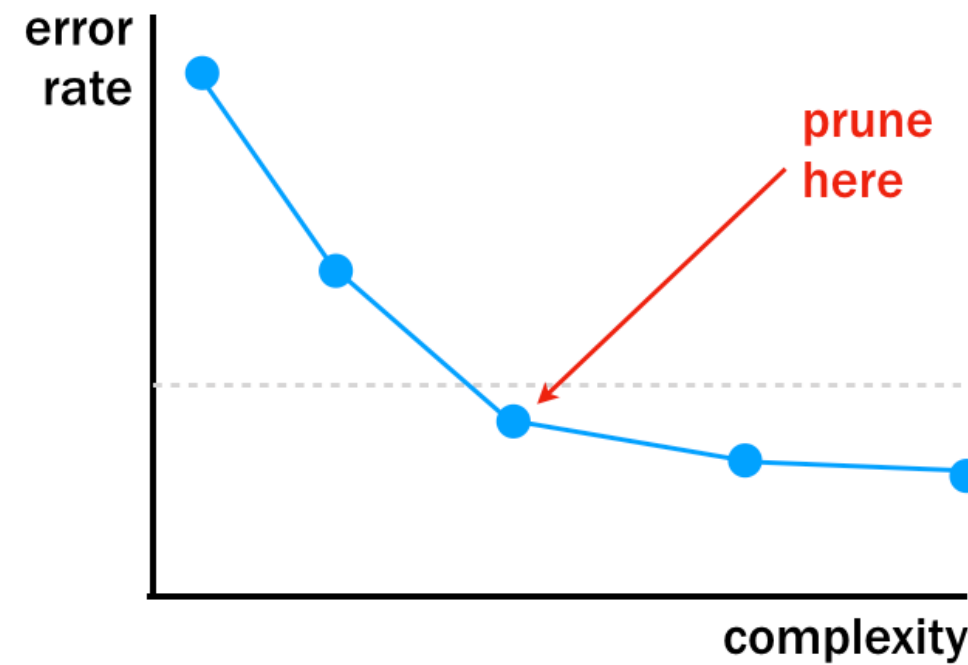
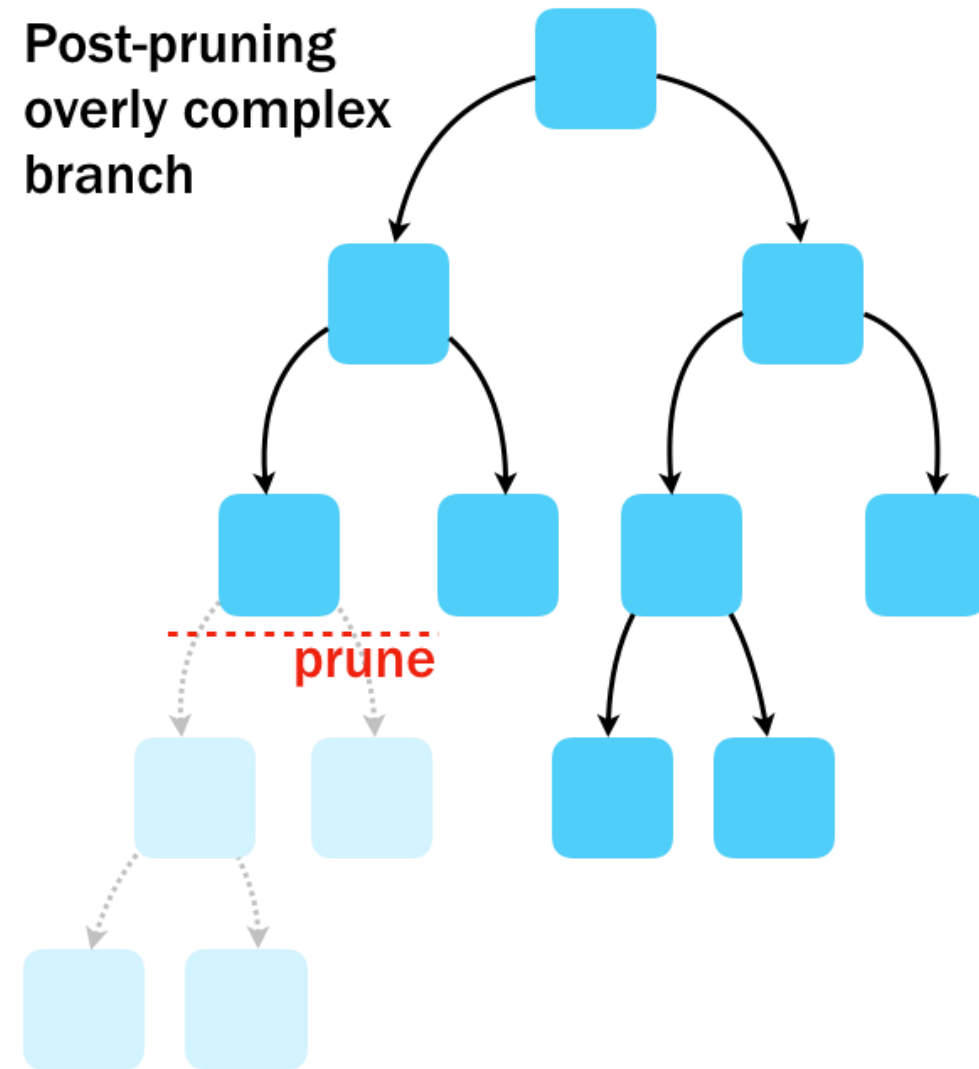
Maximum depth
of 3 levels



Minimum 10
observations
to split



Post-pruning



Pre- and post-pruning with R

```
# pre-pruning with rpart
library(rpart)
prune_control <- rpart.control(maxdepth = 30, minsplit = 20)

m <- rpart(repaid ~ credit_score + request_amt,
           data = loans,
           method = "class",
           control = prune_control)
```

```
# post-pruning with rpart
m <- rpart(repaid ~ credit_score + request_amt,
           data = loans,
           method = "class")

plotcp(m)

m_pruned <- prune(m, cp = 0.20)
```

Let's practice!

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Seeing the forest from the trees

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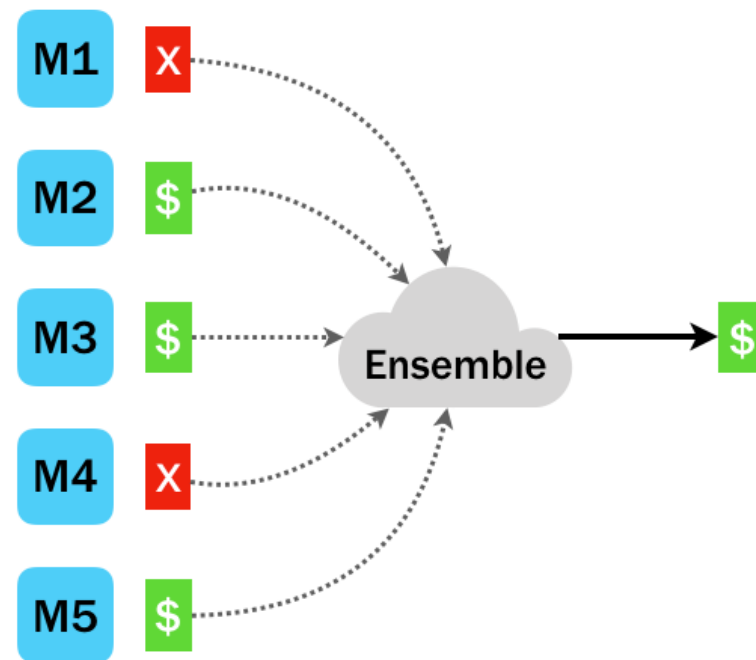
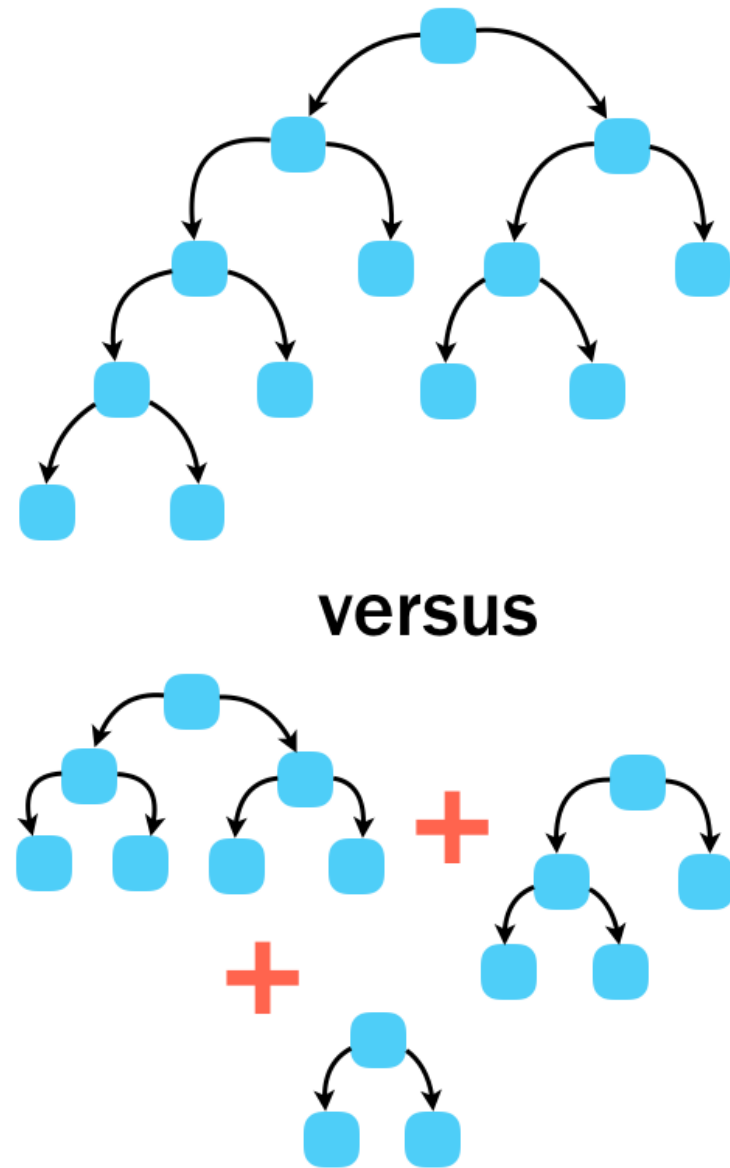


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Understanding random forests



Making decisions as an ensemble



Random forests in R

```
# building a simple random forest
library(randomForest)
m <- randomForest(repaid ~ credit_score + request_amt, data = loans,
                  ntree = 500,      # number of trees in the forest
                  mtry = sqrt(p)) # number of predictors (p) per tree
```

```
# making predictions from a random forest
p <- predict(m, test_data)
```


Let's practice!

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