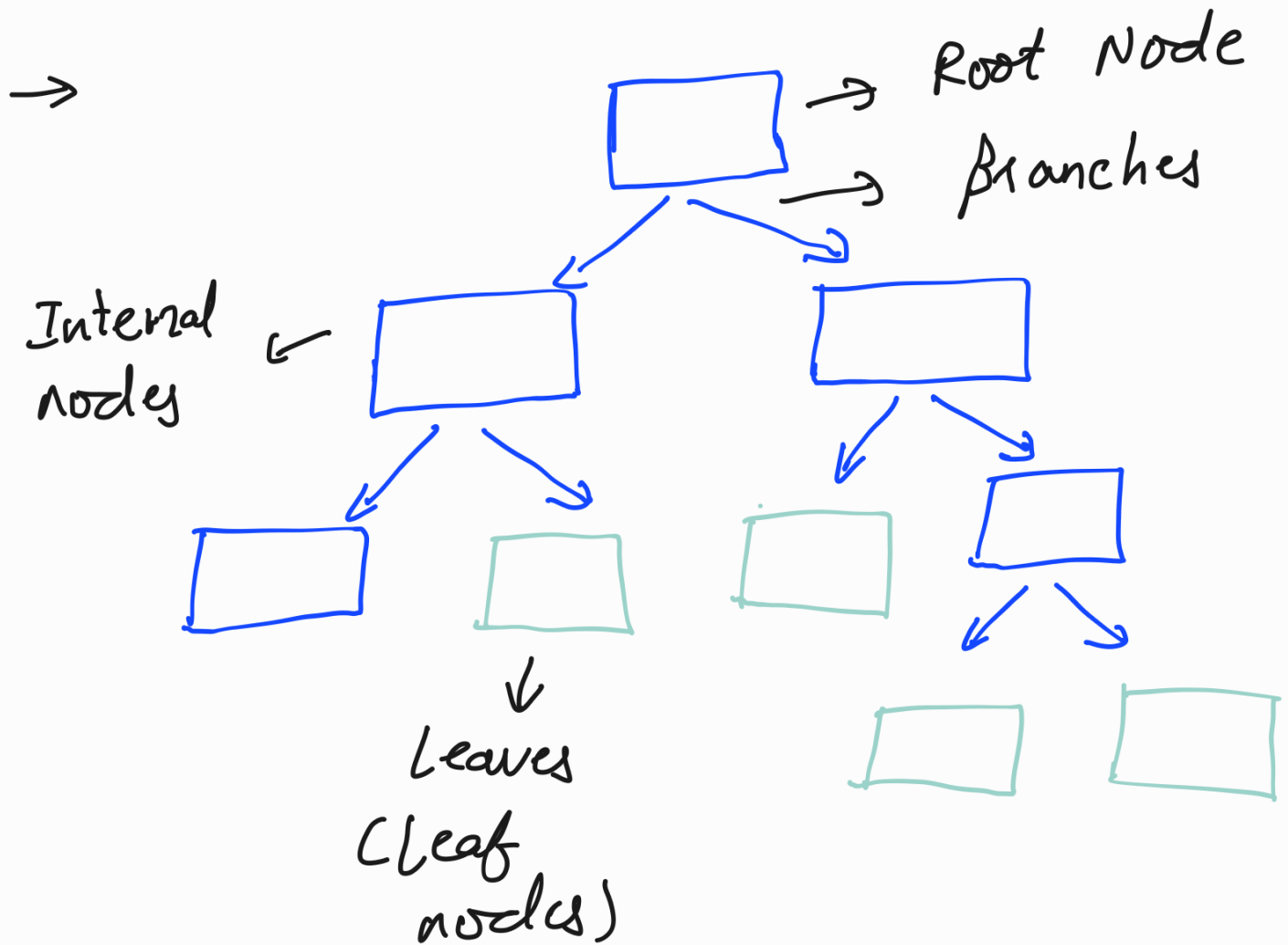


→ If the tree is trying to predict a categorical output then it is called classification, if it is predicting a numerical value then it is called regression tree.



→ If leaves contain mixture of decision in the leaves then it is called as impure.

→ ways to quantify impurity

i) Gini impurity

ii) Entropy

iii) Information gain

Gini impurity of a leaf

$$= 1 - (\text{the probability of } y_1)^2 - (\text{Probability of } y_2)^2$$

Total Gini impurity = weighted average of gini impurities for the leaves

→ To prevent overfitting we can prune the trees.

→ In regression trees, like how we use gini impurity to decide the root node and subsequent division for internal nodes, in this we use SSR (Sum of Squared Residuals).

→ As a general rule of thumb min 20 data points should be there to contribute to the split.

→ Tree pruning:

$$\text{Tree score} = \text{SSR} + \alpha T$$

SSR  $\Rightarrow$  Sum of squared Residuals

$\alpha \Rightarrow$  Found using CV

$T \Rightarrow$  Total nr of leaves

} Tree complexity penalty

→ This process above is known as cost complexity pruning.

## Random Forests

- create a bootstrapped dataset
- create a decision tree using the bootstrapped dataset.  
(considering a random subset of variables at each step)
- Bootstrapping the data plus using the aggregate to make a decision is called Bagging.

