# Combining multiple classifiers: Random Forest

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May 2019

# 1 Introduction

In this second practical delivery for the SEL course we are going to study the Random Forest algorithm, which is a simple rule-based classifier. First we present the algorithm itself, by explaining its main parts and the decision tree classifier chosen (CART). Then, we are going to apply this model to three different datasets and we will compare the results of the predictions and compute an estimation of the importace of each attribute in each of the different experiments.

# 2 The Random Forest algorithm

Random forests [1] are a combination of tree predictors such that each tree depends on the values of a random vector sampled independently and with the same distribution for all trees in the forest. In these types of algorithms, the generalization error for forests converges asymptotically to a limit as the number of trees in the forest becomes large.

Technically speaking, a random forest would be defined as:

**Definition 1** A random forest is a classifier consisting of a collection of  $n_t$  tree-structured classifiers  $\{h(\vec{x}, \Theta_k), k = 1, ..., n_t\}$ , where the  $\{\Theta_k\}$  are independent identically distributed random vectors and each tree casts a unit vote for the most popular class at input  $\vec{x}$ .

So, in other words, any classifier consisting of a number of tree-structured classifiers (like for instance ID3 [2], C4.5 [3] or CART [4]), in which we pick a random selection, either in the training samples or the attributes, and in which the final prediction is based on the vote of the most popular class, can be considered as a random forest.

Although this freedom might yield into a large number of possible implementations of a random forest, when Breiman proposed this algorithm [1], he considered a random selection of features, along with bagging of instances. Bagging consists in training each of the trees in the random forest with a random selection of the training instances, without replacement, to finally get the same number of instances to train. On the other hand, the random selection of features would be done in every splitting node of each tree. He did that in order to reduce the correlation between trees in the forest, because that is an upper bound of the generalization error in a random forest.

One can see in the algorithm 1, the basic implementation of a random forest.

#### Algorithm 1 Random Forest Algorithm

```
Input \mathcal{D}, n_t, n_{\text{features}} \triangleright Dataset, number of trees and number of features considered

1: forest \leftarrow {} \triangleright Final trees obtained

2: for i = 1, ..., n_t do

3: \mathcal{D}_2 \leftarrow \text{Bagging}(\mathcal{D})

4: forest \leftarrow [forest, DecisionTree(\mathcal{D}_2, n_{\text{features}})] \triangleright DecisionTree might be any classifier

5: end for
```

On the other hand, we need a tree-structured classifier. In our implementation, we will use CART [4]. This classifier works by finding for each of the considered attributes, the splitting that maximizes the reduction of the Gini index. On continuous variables, it considers midpoint between each pair of sorted adjacent values. On discrete attributes, it examines the partitions resulting from all possible subsets of the possible values of that attribute. In this implementation, no pruning was implemented, as in the original paper.

### Algorithm 2 CART Algorithm

```
Input \mathcal{D}, n_{\text{features}}
                                                                                          Dataset and number of features considered
 1: if all_instances_are_classified(\mathcal{D}) then
          tree \leftarrow DecisionTree.add\_final\_class\_node(\mathcal{D})
          return tree
 3:
 4: else
          attributes_reduced \leftarrow reduced_random_attributes(\mathcal{D}, n_{\text{features}})
 5:
          rule \leftarrow best\_splitting\_point(\mathcal{D}, attributes\_reduced)
                                                                                               ▷ Split to maximize the reduction of Gini
 6:
          \mathcal{D}_1, \mathcal{D}_2 \leftarrow \text{split\_according\_to\_rule(rule,} \mathcal{D})
 7:
                                                                                                                     ▶ If no rule could be found
 8:
          if rule is None then
 9:
               tree \leftarrow DecisionTree.add\_final\_class\_node\_from\_mode(D)
               return tree
10:
          end if
11:
          \text{tree\_1} \leftarrow \text{DecisionTree.add\_node}(\text{rule}[0]).\text{add\_child}(\text{CART}(\mathcal{D}_1, n_{\text{features}}))
12:
          \text{tree}_2 \leftarrow \text{DecisionTree.add\_node}(\text{rule}[1]).\text{add\_child}(\text{CART}(\mathcal{D}_2, n_{\text{features}}))
13:
14:
          return tree_1, tree_2
15: end if
```

Finally, in order to get a prediction of a new instance, we will predict the result for each of the trees in the forest. The final predicted value will be the most voted from all the predicted values. In case of ties, we will randomly select one of the results with most votes.

# 3 Experimental Setup

In order to get an estimation of the performance of our resulting model in every dataset studied, we will perform a k-fold cross validation by splitting the data. Due to time restrictions, we will perform a 3-fold cross validation.

In addition to that, we will also compute an estimation of the importance of the features of the dataset. This estimation will consist in counting the number of times in which we split the tree by a given attribute. This is because if we can split the tree with a different number of attributes, we will choose more times the most discriminating attributes.

The datasets studied in this work will be extracted from the UCI ML repository[5], which are:

- Contraceptive Method: Containing 1473 instances with 5 categorical attributes, 4 numerical attributes and 3 classes.
- Nursery: Containing 12960 instances with 8 categorical attributes and 5 classes.
- Voting records: Containing 435 instances with 16 categorical attributes and 2 classes.

For each one of the datasets, we are going to perform experiments with a different number of trees in the forest and number of random attributes considered at each node split:

- Number of trees = 50, Number of attributes = 1.
- Number of trees = 50, Number of attributes = 3.
- Number of trees = 50, Number of attributes = int(log(M)+1).
- Number of trees = 50, Number of attributes = sqrt(M).
- Number of trees = 100, Number of attributes = 1.
- Number of trees = 100, Number of attributes = 3.
- Number of trees = 100, Number of attributes = int(log(M)+1).
- Number of trees = 100, Number of attributes = sqrt(M).

where M is the number of total attributes in each dataset.

## 4 Results and discussion

### 4.1 Voting dataset

In this first dataset analyzed, we can see the results of the 3-fold cross validation in the table 1. In these results we can see that best results are achieved when we are considering more than one random feature per node when we split the tree. Although, when we consider 100 trees having one or more number of random features is not statically significant.

$n_t$	$n_{ m features}$	Accuracy	Time [s]
50	1	$0.931 \pm 0.017$	$31.11 \pm 0.54$
50	3	$0.9586 \pm 0.0098$	$37.24 \pm 0.95$
50	$int(\log(M) + 1) = 5$	$0.9563 \pm 0.0033$	$39.43 \pm 0.71$
50	$\sqrt{M} = 4$	$0.9540 \pm 0.0033$	$39.08 \pm 0.43$
100	1	$0.933 {\pm} 0.027$	$62.98 \pm 0.80$
100	3	$0.9540 \pm 0.0033$	$74.0 {\pm} 1.9$
100	$\inf(\log(M) + 1) = 5$	$0.9563 \pm 0.0033$	$77.95 \pm 0.61$
100	$\sqrt{M} = 4$	$0.9517 \pm 0.0001$	$75.6 \pm 1.9$

Table 1: Results of the evaluation of the 3-fold cross validation for the Random Forest with the Voting dataset.

On the other hand, we see that the algorithm scales linearly in the number of trees, and considering a larger number of features does not drastically increase the time needed to induce the random forest.

Finally, we can see the results of the importance on the attributes in the section A.1. The overall results for this dataset has been definitely positive. As a comparison, the best result achieved in the previous delivery with the RULES algorithm, we achieved an accuracy of 0.951, just slightly smaller.

## 4.2 Nursery dataset

Secondly, we have performed the same experiments for the nursery dataset. The results can be seen in the table 2. In this second dataset we can clearly see that considering more than one feature per splitting node increases the performance of the classifier with statistical significance. We get from  $\sim 90\%$  to  $\sim 99\%$ . We can even see that the best results are achieved with 4 features (the strategy of the logarithm of the number of features), with either 50 or 100 trees in the forest.

$n_t$	$n_{ m features}$	Accuracy	Time [s]
50	1	$0.8997 \pm 0.0091$	854±158
50	3	$0.9921 \pm 0.0016$	851±18
50	$int(\log(M) + 1) = 4$	$0.99630 \pm 0.00068$	848.5±3.4
50	$\sqrt{M} = 3$	$0.9921 \pm 0.0016$	851±18
100	1	$0.908 \pm 0.011$	$1443.6 \pm 5.2$
100	3	$0.99321 \pm 0.00048$	$1689.3\pm4.3$
100	$int(\log(M) + 1) = 4$	$0.99660 \pm 0.00022$	1700.1±4.0
100	$\sqrt{M} = 3$	$0.99321 \pm 0.00048$	1689.3±4.3

Table 2: Results of the evaluation of the 3-fold cross validation for the Random Forest with the Nursery dataset.

On the other hand, we see that the training times for this dataset are much larger than in the previous experiment. This is due to the larger amount of instances (nearly 20 times more instances than the previous case). As a comparison with the previous delivery, with the RULES algorithm we achieved a 97.5% accuracy and lasted 169 seconds. Clearly we see an improvement on the performance of the algorithm, although this comes at a price of more training time.

The results of the importancy of this dataset in each experiment can be seen in the section A.2.

## 4.3 Contraceptive dataset

The results for this final experiments can be seen in the table 3. As in the previous case, we can see that the better results are achieved with more than one feature considered per node. This results are also statistically significant. Although that, the accuracies for this dataset are not so good. We do not even see an improvement with a higher number of trees in the forest. This might be due to the fact that we are near the possible maximum achievable result in this dataset for the proposed random forest method.

$n_t$	$n_{ m features}$	Accuracy	Time [s]
50	1	$0.5105 \pm 0.0019$	$67.6 \pm 1.1$
50	3	$0.5214 \pm 0.0033$	$190.5 \pm 4.4$
50	$int(\log(M) + 1) = 4$	$0.513 \pm 0.014$	$747 \pm 28$
50	$\sqrt{M} = 3$	$0.5214 \pm 0.0033$	$190.5 \pm 4.4$
100	1	$0.505 \pm 0.015$	$138.9 \pm 5.8$
100	3	$0.522 {\pm} 0.011$	$391.3 \pm 3.6$
100	$int(\log(M) + 1) = 4$	$0.5241 \pm 0.0035$	$487.0 \pm 3.7$
100	$\sqrt{M} = 3$	$0.522 \pm 0.011$	$391.3 \pm 3.6$

Table 3: Results of the evaluation of the 3-fold cross validation for the Random Forest with the Contraceptive dataset.

Regarding the times, we can see that it takes a long time to compute the results. If we compare it with the first dataset, we can see that we have  $\sim 3.5$  times more instances, and it takes  $\sim 2$  times more to train. The importance of the attributes in each of the experiments can be seen in the section A.3.

Although the bad results, this is better than random guessing, as we have 3 possible outcome classes. In addition, this is a well known difficult dataset, as might include classes which are labeled incorrectly, due to the nature of how this dataset was built, in the Indonesian society of the 1980's.

# 5 How to run

First of all, we will set up our python environment with the required packages. Those are pandas ( $\geq 0.23.0$ ), scikit-learn ( $\geq 0.20.3$ ) and numpy ( $\geq 1.15.4$ ).

In order to run the code, first we will have to enter into the Practical folder in a console. Then, without entering into the Source folder, the command to run the code is simply:

python Source

This command has some flags, which can be seen using the help command:

python Source -h

The list of all the flags are:

- --dataset: The name of the file inside the Practical/Data folder ended with .csv.
- --classname: The name of the target class in the previous csv file. The default is "Class"
- --k: (in lower letters) The number of folds for the validation process. The deault is 3.
- --nt: The number of trees for the random forest. The deault is 100.
- --f: The number of random attributes considered at each split in the trees. The deault is 1.

So for example, if we have the dataset "DS.csv" inside the Data folder with the target class named "Cls\_attr", if we would like to perform the validation with 50 trees and 3 features with a 3-fold cross validation, we would write:

python Source --dataset DS.csv --classname Cls\_attr --nt 50 --f 3

# 6 Conclusions

To conclude, we see that the random forest method to generate an ensemble of tree-based classifiers is a very simple, yet effective model for that have some benefits over the bare decision trees by themselves. We have seen that this ensemble does not suffer from overfitting with an increasing number of trees. We have also seen that considering a reduced number of random attributes, we can achieve results as if we were considering all the possible attributes, with the benefits of reducing the time for all those computations.

Although, due to its computational complexity, it is unfeasible to be applied to very large datasets, but we have seen that by applying this method to a dataset with more than ten thousand instances the time taken to train has been almost linear.

# A Results of the importance for each dataset

# A.1 Voting dataset

```
1.NT=50, F=1
Final accuracy: 0.9310344827586207 \pm 0.016893032708849492
Final time: 31.114462455113728\pm0.5371877835146983
Final importance metrics:
duty-free-exports : 0.07307205304733684 \pm 0.008288071217891924
physician-fee-freeze : 0.07075275350957862 \pm 0.004030515068658654
immigration : 0.06768069331608124 \pm 0.00263380758679202
export-administration-act-south-africa : 0.06494737229778941 \pm 0.014066902035457886
synfuels-corporation-cutback: 0.06486731034078776 \pm 0.0011866188203290189
water-project-cost-sharing: 0.06428578167505904 \pm 0.002940121628745765
superfund-right-to-sue: 0.06378460593591989 \pm 0.0038648643331167147
education-spending : 0.063548077217659 \pm 0.0043922087412895
handicapped-infants : 0.06291600457292269 \pm 0.0005322894732385195
\texttt{crime} : 0.061884980439132674 \pm 0.00781896658962691
adoption-of-the-budget-resolution : 0.06073157764937511 \pm 0.003153214384494541
{\tt mx-missile} : 0.059853321744678036 \pm 0.005927638712850627
\verb| aid-to-nicaraguan-contras| : 0.05907699912047842 \ \pm \ 0.003794641127029862
el-salvador-aid : 0.05807096290317459 \pm 0.004894767074712223
religious-groups-in-schools : 0.054222871055065534 \pm 0.004431007525182455
anti-satellite-test-ban : 0.05030463517496117 \pm 0.0015451971140357278
2.NT=50, F=3
______
Final accuracy: 0.9586206896551724±0.00975319698188338
Final time: 37.237003326416016\pm0.9506731770241289
Final importance metrics:
physician-fee-freeze : 0.11904629080416405 \pm 0.004449829252501403
synfuels-corporation-cutback: 0.08537156052738266 \pm 0.012920951080863106
adoption-of-the-budget-resolution : 0.07724546627917804 \pm 0.010921665237166568
education-spending: 0.07097616807375655 \pm 0.012996937558544742
export-administration-act-south-africa : 0.06724093815732923 \pm 0.0023233423284393785
water-project-cost-sharing: 0.06536426207126149 \pm 0.006512491886009798
```

 $superfund-right-to-sue: 0.062329089499919256 \pm 0.004938578719952131$ immigration : 0.062248605214636855  $\pm$  0.006827017104741535 handicapped-infants :  $0.06108348459209901 \pm 0.00432423653424819$ duty-free-exports :  $0.060666052015920846 \pm 0.0033989453172263385$ anti-satellite-test-ban :  $0.05118907893650626 \pm 0.005231755300836574$ mx-missile : 0.048592699494568146  $\pm$  0.007336764181508953 aid-to-nicaraguan-contras :  $0.04451070209759971 \pm 0.010047068364586206$  $\mathtt{crime} \; : \; \mathtt{0.04403904012119871} \; \pm \; \mathtt{0.00422332354814216}$ el-salvador-aid : 0.041958631112978484  $\pm$  0.0031891720122336304 religious-groups-in-schools :  $0.03813793100150067 \pm 0.004020801347277375$ \_\_\_\_\_

#### 3.NT=50, F=int(logM+1)=5

Final accuracy: 0.9563218390804598±0.003251065660627811

Final time:  $39.4273419380188 \pm 0.7146127147943576$ 

Final importance metrics: physician-fee-freeze :  $0.1321283570690525 \pm 0.005313014458368772$  $synfuels-corporation-cutback: 0.09074890785794583 \pm 0.010520426966500062$ adoption-of-the-budget-resolution :  $0.09028378227539398 \pm 0.011254293885518778$ export-administration-act-south-africa :  $0.07503742309341667 \pm 0.0043332464602113124$ education-spending:  $0.07406379044659366 \pm 0.01132253994101719$ immigration:  $0.06972882272809926 \pm 0.003968651270346114$  $\mathtt{duty-free-exports} \; : \; \texttt{0.060081414621927974} \; \pm \; \texttt{0.012337932584227771}$ water-project-cost-sharing :  $0.05959855450182341 \pm 0.010830595583001583$ handicapped-infants : 0.05603291765436205  $\pm$  0.0013797492499674736  $superfund-right-to-sue : 0.05553917404195424 \pm 0.0041327562073286295$ anti-satellite-test-ban :  $0.048224649106671624 \pm 0.009077714052925559$ aid-to-nicaraguan-contras :  $0.04130721733763632 \pm 0.0036962794681499023$ mx-missile :  $0.04091578436192634 \pm 0.007744796367403746$  $\mathtt{crime} \; : \; \mathtt{0.03879797148840158} \; \pm \; \mathtt{0.005849431723903606}$ el-salvador-aid : 0.03664216502459904  $\pm$  0.01037383523086258

religious-groups-in-schools :  $0.03086906839019553 \pm 0.0071127166106627416$ 

### 4.NT=50, F=sqrt(16)=4

Final accuracy: 0.9540229885057472±0.003251065660627811

Final time: 39.0816384156545±0.4261886087157176

Final importance metrics: physician-fee-freeze :  $0.12382550358512256 \pm 0.00847930744713427$ adoption-of-the-budget-resolution : 0.0909330217629205  $\pm$  0.006623753075004073  $synfuels-corporation-cutback: 0.08690015757353077 \pm 0.013082896924664909$ education-spending:  $0.0667885662364166 \pm 0.012542107436506692$  ${\tt export-administration-act-south-africa} \ : \ {\tt 0.0640269107501698} \ \pm \ {\tt 0.005093624016533393}$  $superfund-right-to-sue: 0.06381787367534782 \pm 0.0015764361227732025$ immigration : 0.06315474151688756  $\pm$  0.01103495274431208 water-project-cost-sharing :  $0.06261016873511129 \pm 0.010037072710721224$  $\texttt{duty-free-exports} \; : \; \texttt{0.06051882132225248} \; \pm \; \texttt{0.008607546704706514}$ handicapped-infants :  $0.059351997507675204 \pm 0.005275374272505139$ anti-satellite-test-ban :  $0.04689056374537689 \pm 0.008085805556937196$ 

el-salvador-aid :  $0.04681981467294999 \pm 0.003949033140772897$  $\verb| aid-to-nicaraguan-contras| : 0.04380503084376325 \pm 0.010366180086630452|$  $\texttt{crime} \; : \; \texttt{0.043430662436721834} \; \pm \; \texttt{0.004610599279551086}$ mx-missile : 0.042610654805681186  $\pm$  0.005050115416957348 religious-groups-in-schools :  $0.03451551083007226 \pm 0.007211014640184737$ 5.NT=100, F=1 \_\_\_\_\_\_ Final accuracy: 0.933333333333332±0.026611119316759142 Final time: 62.980676809946694±0.8028995074556691 Final importance metrics: physician-fee-freeze :  $0.07049266165184802 \pm 0.0052761964183893235$ water-project-cost-sharing:  $0.07025996317017853 \pm 0.0014682284391661208$ duty-free-exports : 0.06832997898306034  $\pm$  0.005761817131625796 education-spending:  $0.06756799999682046 \pm 0.001836722262734179$ handicapped-infants:  $0.06741852385771568 \pm 0.004478982607860192$ adoption-of-the-budget-resolution :  $0.06596292409700338 \pm 0.004415164755910913$  ${\tt superfund-right-to-sue} \; : \; 0.0654693622794127 \; \pm \; 0.00043507394673074085$  $\texttt{mx-missile} \; : \; \texttt{0.06472926308768537} \; \pm \; \texttt{0.007499279656482866}$ export-administration-act-south-africa :  $0.06325512853473371 \pm 0.003994676131291229$ immigration :  $0.061748309846149235 \pm 0.001656789670625696$  ${\tt synfuels-corporation-cutback} \; : \; {\tt 0.061177063716854836} \; \pm \; {\tt 0.0039289380762645865}$  $aid-to-nicaraguan-contras: 0.0580808465960666 \pm 0.0023776877124171295$ anti-satellite-test-ban : 0.05760462359451454  $\pm$  0.0035629158535826905 el-salvador-aid :  $0.05733549751898204 \pm 0.0038154742945511397$  $\texttt{crime} \; : \; \texttt{0.052488139669483035} \; \pm \; \texttt{0.002925742353959081}$ religious-groups-in-schools :  $0.048079713399491464 \pm 0.001648467935103804$ 6.NT=100, F=3 \_\_\_\_\_\_ Final accuracy: 0.9540229885057472±0.003251065660627811 Final time:  $73.96685338020325\pm1.937628187813939$ Final importance metrics: physician-fee-freeze : 0.1142898947306159  $\pm$  0.0050303511931602055  $synfuels-corporation-cutback: 0.08339527798222446 \pm 0.00283761120520831$ adoption-of-the-budget-resolution :  $0.07942528273209247 \pm 0.0083732216302085$ education-spending : 0.07343868293954449  $\pm$  0.01097585818729006 export-administration-act-south-africa :  $0.06720026051834745 \pm 0.002381162610434184$ immigration:  $0.06620714656976791 \pm 0.003754330929047702$ water-project-cost-sharing :  $0.06216640917760232 \pm 0.003088381073992618$ handicapped-infants : 0.061585367532862034  $\pm$  0.004523426021898273  $superfund-right-to-sue: 0.060770475409465084 \pm 0.005567887686900882$ duty-free-exports :  $0.05738769711144085 \pm 0.0011034814633468651$ anti-satellite-test-ban :  $0.052159878857411884 \pm 0.005394452430187691$  $\mathtt{mx-missile}$  : 0.051709389735950684  $\pm$  0.0019694122353057213

 $\mathtt{crime} \; : \; \mathtt{0.04920471440266069} \; \pm \; \mathtt{0.0009466130636448217}$ 

aid-to-nicaraguan-contras :  $0.04759825743183125 \pm 0.0036696194206569015$ 

religious-groups-in-schools :  $0.03450536356725505 \pm 0.003184214111689194$ 

el-salvador-aid :  $0.03895590130092743 \pm 0.0018844258373708431$ 

7.NT=100, F=int(logM+1)=5

Final accuracy:  $0.9563218390804598\pm0.003251065660627811$ Final time:  $77.94768762588501\pm0.6073242223208424$ Final importance metrics: physician-fee-freeze:  $0.13417338406937643\pm0.007965821682543346$ adoption-of-the-budget-resolution:  $0.09013372955131793\pm0.008604092052423518$ synfuels-corporation-cutback:  $0.09011500545739011\pm0.011074572702583232$ 

education-spending : 0.0750572713596719  $\pm$  0.01811984044661329 export-administration-act-south-africa : 0.0729665666837046  $\pm$  0.0037948201986814853

water-project-cost-sharing : 0.06621793144912459  $\pm$  0.006363730969653996

immigration : 0.06462203360531371  $\pm$  0.0048393996797516554

 $superfund-right-to-sue: 0.060410444486984884 \pm 0.006688749958541732$ 

duty-free-exports : 0.05745530568028225  $\pm$  0.010188018345817892 handicapped-infants : 0.05122672894578149  $\pm$  0.003080114507782187

 $\mathtt{mx-missile}$  : 0.04609049867469391  $\pm$  0.0034222281603990563

anti-satellite-test-ban : 0.04590462891666907  $\pm$  0.0043038091665424045 aid-to-nicaraguan-contras : 0.042409799718280454  $\pm$  0.0069741286334713895

el-salvador-aid : 0.03981057300010556  $\pm$  0.004940812362701602

 $\mathtt{crime} \; : \; \mathtt{0.03564530213725332} \; \pm \; \mathtt{0.008739481325830549}$ 

religious-groups-in-schools : 0.02776079626404979  $\pm$  0.0036609480489277787

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#### 8.NT=100, F=sqrt(16)=4

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Final accuracy:  $0.9517241379310345\pm0.0$ 

Final time:  $75.63278865814209\pm1.9360579989363906$ 

Final importance metrics:

physician-fee-freeze :  $0.11799961675791122 \pm 0.00347696471469505$  synfuels-corporation-cutback :  $0.08970334441722655 \pm 0.0038189276290184807$  adoption-of-the-budget-resolution :  $0.08415794358242291 \pm 0.012707180561328439$  education-spending :  $0.07484064887652037 \pm 0.008466334641027268$  export-administration-act-south-africa :  $0.0678905006380205 \pm 0.005636416485512847$  water-project-cost-sharing :  $0.06587386571618882 \pm 0.0020295845693313235$  immigration :  $0.06294993364831089 \pm 0.0026788251203514256$  duty-free-exports :  $0.06146605333912344 \pm 0.011291413743442651$  handicapped-infants :  $0.05830351971538491 \pm 0.0023934425712562922$  superfund-right-to-sue :  $0.05764086842202604 \pm 0.0035527784607872846$  anti-satellite-test-ban :  $0.0517290750783951 \pm 0.01191898920128554$  mx-missile :  $0.04594929238185266 \pm 0.005556456131128142$  aid-to-nicaraguan-contras :  $0.04379664627348748 \pm 0.005140512871164276$  crime :  $0.04257779388848307 \pm 0.006901563220203473$  el-salvador-aid :  $0.040108715093932885 \pm 0.007280436650286833$ 

religious-groups-in-schools : 0.03501218217071315 ± 0.002245382328270528

## A.2 Nursery Dataset

1.NT=50, F=1

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Final accuracy:  $0.8996913580246915 \pm 0.009088576007238617$ 

Final time:  $854.259694258372\pm157.88931852192513$ 

Final importance metrics:

health: 0.16433670311101556  $\pm$  0.0006340590613236211 has\_nurs: 0.14805557230455876  $\pm$  0.010554798122806894 form: 0.13584248080964298  $\pm$  0.0029712146304975997 children: 0.1326142182344863  $\pm$  0.002007943447729405 parents: 0.1153823474092718  $\pm$  0.005747452784909825 social: 0.11217920690619741  $\pm$  0.003875188929665872 housing: 0.11155101882194753  $\pm$  0.005691450139300264 finance: 0.08003845240287967  $\pm$  0.004964466618731991

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#### 2.NT=50, F=3

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Final accuracy: 0.9921296296296296±0.0016368212527466321

Final time:  $850.775496562322\pm17.795949275638023$ 

Final importance metrics:

form : 0.18148083006011895  $\pm$  0.004130263014942239 children : 0.15994396629768168  $\pm$  0.0039032260651462093 has\_nurs : 0.13033958682091532  $\pm$  0.0030256206081896455 social : 0.11959617142689155  $\pm$  0.0064929879381502515 housing : 0.11674198266723745  $\pm$  0.00779441785918439 health : 0.1046317284351818  $\pm$  0.012300370024978047 finance : 0.10113040188150563  $\pm$  0.002878303053751981 parents : 0.08613533241046763  $\pm$  0.006458639564083289

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# 3.NT=50, F=int(logM+1)=4

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Final accuracy:  $0.9962962962963\pm0.0006814630298092743$ 

Final time:  $848.5244580109915\pm3.4366979033932745$ 

Final importance metrics:

form : 0.1992134107697742  $\pm$  0.0011994264832483235 children : 0.17962796703071557  $\pm$  0.0037012029046899543 housing : 0.142725651592899  $\pm$  0.004646324561641313 social : 0.1195638766010021  $\pm$  0.0029319054499981137 finance : 0.1122812067983392  $\pm$  0.0019960386862363025 has\_nurs : 0.10934889841481298  $\pm$  0.008008220374910318 health : 0.07009071579625943  $\pm$  0.006554472454185352 parents : 0.06714827299619756  $\pm$  0.0031958918662745397

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#### 4.NT=50, F=sqrt(8)=3

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Final accuracy:  $0.9921296296296296\pm0.0016368212527466321$ 

Final time:  $850.775496562322\pm17.795949275638023$ 

Final importance metrics:

form : 0.18148083006011895  $\pm$  0.004130263014942239 children : 0.15994396629768168  $\pm$  0.0039032260651462093

has\_nurs : 0.13033958682091532  $\pm$  0.0030256206081896455 social : 0.11959617142689155  $\pm$  0.0064929879381502515 housing : 0.11674198266723745  $\pm$  0.00779441785918439 health : 0.1046317284351818  $\pm$  0.012300370024978047 finance : 0.10113040188150563  $\pm$  0.002878303053751981 parents : 0.08613533241046763  $\pm$  0.006458639564083289

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#### 5.NT=100, F=1

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Final accuracy:  $0.9080246913580247 \pm 0.01082834203190333$ 

Final time:  $1443.5894656181335\pm5.20321076373738$ 

Final importance metrics:

health: 0.1584288586949241  $\pm$  0.0031294599729817358 has\_nurs: 0.1569074145588511  $\pm$  0.002726794084004306 form: 0.1317939968031162  $\pm$  0.0033129308330585015 children: 0.12982250224804287  $\pm$  0.005227486292251625 parents: 0.11932448763649851  $\pm$  0.0036419883150257755 housing: 0.1167302190212328  $\pm$  0.0015240682171377834 social: 0.11198243716232938  $\pm$  0.003294258608266424 finance: 0.07501008387500503  $\pm$  0.003858579496413041

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#### 6.NT=100, F=3

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Final accuracy:  $0.9932098765432098 \pm 0.00047564922862416173$ 

Final time:  $1689.3294450441997 \pm 4.27443187963344$ 

Final importance metrics:

form : 0.1770916048574034  $\pm$  0.0010922224586077905 children : 0.1605220521903434  $\pm$  0.004599826478981661 has\_nurs : 0.12696980075139733  $\pm$  0.0023792023383498815 social : 0.1189995512080399  $\pm$  0.0018661380508464152 housing : 0.1171252716157254  $\pm$  0.004561601590233211 health : 0.11433210647055331  $\pm$  0.005186552496951549 finance : 0.10008541522449677  $\pm$  0.004173934981950158 parents : 0.08487419768204045  $\pm$  0.005985224624868464

#### 7.NT=100, F=int(logM+1)=4

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Final accuracy:  $0.9966049382716049\pm0.00021824283369951605$ 

Final time:  $1700.1369864940643\pm3.98366982628215$ 

Final importance metrics:

form : 0.20034777330439535  $\pm$  0.0010430840430055814 children : 0.18330387498919495  $\pm$  0.004409645589269729 housing : 0.13597106410903056  $\pm$  0.001657352423488458 social : 0.11949347271149309  $\pm$  0.005089089751596262 finance : 0.11124581824273024  $\pm$  0.002157336936343101 has\_nurs : 0.10575619831256576  $\pm$  0.0011204934961384712 parents : 0.07644508886689814  $\pm$  0.0038176364048026607 health : 0.06743670946369194  $\pm$  0.006275811707482475

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### 8.NT=100, F=sqrt(8)=3

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Final accuracy:  $0.9932098765432098 \pm 0.00047564922862416173$ 

Final time:  $1689.3294450441997 \pm 4.27443187963344$ 

Final importance metrics:

form : 0.1770916048574034  $\pm$  0.0010922224586077905 children : 0.1605220521903434  $\pm$  0.004599826478981661 has\_nurs : 0.12696980075139733  $\pm$  0.0023792023383498815 social : 0.1189995512080399  $\pm$  0.0018661380508464152 housing : 0.1171252716157254  $\pm$  0.004561601590233211 health : 0.11433210647055331  $\pm$  0.005186552496951549 finance : 0.10008541522449677  $\pm$  0.004173934981950158 parents : 0.08487419768204045  $\pm$  0.005985224624868464

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# A.3 Contraceptive dataset

## 1.NT=50, F=1

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Final accuracy: 0.5105227427019687±0.0019201813474176747

Final time:  $67.55975699424744 \pm 1.1162524283847606$ 

Final importance metrics:

age:  $0.16613675107547254 \pm 0.0032565156151225976$  childs:  $0.15314420391452543 \pm 0.004602204218124627$  living:  $0.1247912868819887 \pm 0.0019459828135522277$  w\_education:  $0.12401988673769854 \pm 0.0020564437797700817$  occupation:  $0.11805239889468427 \pm 0.005694766759487758$  h\_education:  $0.1174686203721843 \pm 0.0058529777773537114$  working:  $0.07732258103663496 \pm 0.0034084660997204907$  media:  $0.06018626882112784 \pm 0.0005757130542648576$  religion:  $0.058878002265683405 \pm 0.00020680847723009613$ 

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#### 2.NT=50, F=3

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Final accuracy:  $0.5213849287169042 \pm 0.0033258516534734332$ 

Final time:  $190.5179315408071 \pm 4.391603046712774$ 

Final importance metrics:

age : 0.26377314794371304  $\pm$  0.0023928047792060782 childs : 0.18983499138888701  $\pm$  0.0011923001943283994 living : 0.11756911584441987  $\pm$  0.005507547481105673 occupation : 0.10809140783350131  $\pm$  0.0031984604243066096 w\_education : 0.09431103879082837  $\pm$  0.0028197884554986004 h\_education : 0.08698617530200452  $\pm$  0.0037521063106929968 working : 0.06677809113230983  $\pm$  0.0030617978370063516 religion : 0.048246713028418875  $\pm$  0.0019520445981006968 media : 0.024409318735917156  $\pm$  0.0014219860712212052

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### 3.NT=50, F=int(logM+1)=4

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Final accuracy: 0.5132382892057027±0.013611634525297667

Final time:  $746.6161858240763\pm28.053016381566323$ 

Final importance metrics:

age : 0.2946435186093404  $\pm$  0.00538832391239139 childs : 0.18100036731252797  $\pm$  0.005318717824202917 living : 0.1225848293276784  $\pm$  0.007316025320947619

occupation : 0.10465791831573855  $\pm$  0.0015005531354228985 h\_education : 0.08378072130638621  $\pm$  0.0025178648551507227 w\_education : 0.07855418165760335  $\pm$  0.0050880799124732035 working : 0.0653410288541333  $\pm$  0.001234574117698299

working:  $0.0653410288541333 \pm 0.001234574117698299$  religion:  $0.04828393225262245 \pm 0.004428205038038121$  media:  $0.02115350236396937 \pm 0.0021461072781136696$ 

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#### 4.NT=50, F=sqrt(10)=3

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Final accuracy:  $0.5213849287169042 \pm 0.0033258516534734332$ 

Final time:  $190.5179315408071\pm4.391603046712774$ 

Final importance metrics:

age : 0.26377314794371304  $\pm$  0.0023928047792060782 childs : 0.18983499138888701  $\pm$  0.0011923001943283994 living : 0.11756911584441987  $\pm$  0.005507547481105673 occupation : 0.10809140783350131  $\pm$  0.0031984604243066096 w\_education : 0.09431103879082837  $\pm$  0.0028197884554986004 h\_education : 0.08698617530200452  $\pm$  0.0037521063106929968 working : 0.06677809113230983  $\pm$  0.0030617978370063516 religion : 0.048246713028418875  $\pm$  0.0019520445981006968 media : 0.024409318735917156  $\pm$  0.0014219860712212052

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#### 5.NT=100, F=1

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Final accuracy:  $0.505091649694501 \pm 0.015240966952236005$ 

Final time:  $138.94044725100198\pm5.783009827984033$ 

Final importance metrics:

age :  $0.16460926286817648 \pm 0.005524110531484962$  childs :  $0.16113212465756166 \pm 0.004479782072516018$  living :  $0.12400892807430054 \pm 0.003952046730688576$  w\_education :  $0.12181559521547615 \pm 0.005022358004439373$  occupation :  $0.11799592892297513 \pm 0.006522165158826066$  h\_education :  $0.11250587967867844 \pm 0.0022572495557476448$  working :  $0.07401567077167995 \pm 0.0015313258178437264$  religion :  $0.06414300557925055 \pm 0.0012201823880795561$  media :  $0.05977360423190107 \pm 0.0010028402376224088$ 

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## 6.NT=100, F=3

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Final accuracy:  $0.5220638153428377 \pm 0.010819672403604354$ 

```
Final time: 391.33057459195453\pm3.5647629222050647
Final importance metrics:
age : 0.26637832313707094 \pm 0.002072672492439324
childs : 0.1906576109121836 \pm 0.0023254864446232157
living: 0.11945595275157776 \pm 0.006705745178258568
occupation : 0.10787184375795132 \pm 0.004611464695820834
h_{education}: 0.08884354764377451 \pm 0.0023648256457763617
w_{\text{education}}: 0.08635257342276381 \pm 0.00038921778519904356
working : 0.06732490388106314 \pm 0.001669806513219574
religion : 0.04861296837394513 \pm 0.0011685533980543316
media: 0.02450227611966974 \pm 0.002802624686576131
7.NT=100, F=int(logM+1)=4
______
Final accuracy: 0.5241004752206382±0.0034616561531519287
Final time: 487.02581151326496\pm3.7061459188550705
Final importance metrics:
age : 0.29290031347097695 \pm 0.0072251698482793
childs : 0.18213376293640193 \pm 0.002992804615682734
living: 0.12020475468244123 \pm 0.002998993623895783
occupation : 0.10977473042250425 \pm 0.0010327990816734614
h_{education}: 0.08416059099286917 \pm 0.002059743541179012
w_{education}: 0.0765951696666145 \pm 0.004231577062245836
working: 0.0663464027669226 \pm 0.00043596869002908195
religion : 0.04807202116526652 \pm 0.0026723496264453687
media: 0.01981225389600279 \pm 0.0018369933872329485
8.NT=100, F=sqrt(10)=3
Final accuracy: 0.5220638153428377±0.010819672403604354
Final time: 391.33057459195453\pm3.5647629222050647
Final importance metrics:
age : 0.26637832313707094 \pm 0.002072672492439324
childs : 0.1906576109121836 \pm 0.0023254864446232157
living: 0.11945595275157776 \pm 0.006705745178258568
occupation : 0.10787184375795132 \pm 0.004611464695820834
h_{education}: 0.08884354764377451 \pm 0.0023648256457763617
w_{education}: 0.08635257342276381 \pm 0.00038921778519904356
working: 0.06732490388106314 \pm 0.001669806513219574
religion : 0.04861296837394513 \pm 0.0011685533980543316
\mathtt{media} \; : \; 0.02450227611966974 \; \pm \; 0.002802624686576131
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