Minimum Description Length (MDL)

X	y
X_1	1
X_2	0
X_3	0
X_4	1
…	…
X_n	1
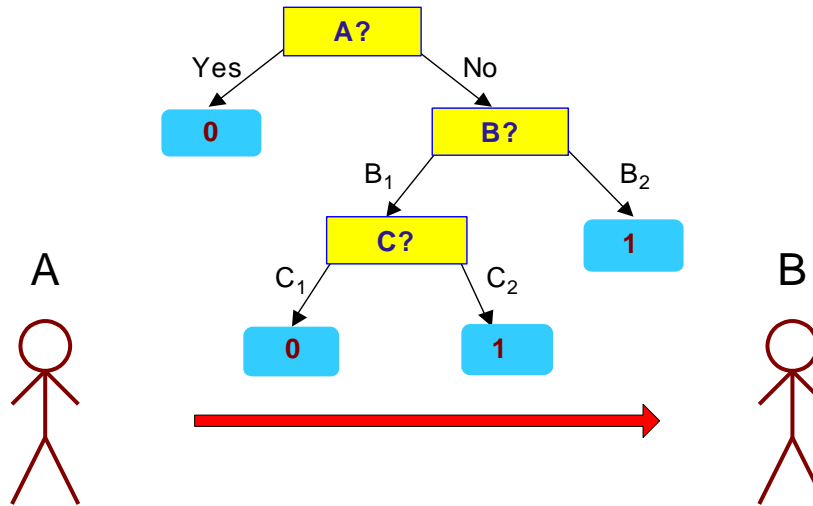
X	y
X_1	?
X_2	?
X_3	?
X_4	?
…	…
X_n	?

- Cost(Model,Data) = Cost(Data|Model) + α x Cost(Model)
  - Cost is the number of bits needed for encoding.
  - Search for the least costly model.
- Cost(Data|Model) encodes the misclassification errors.
- Cost(Model) uses node encoding (number of children) plus splitting condition encoding.