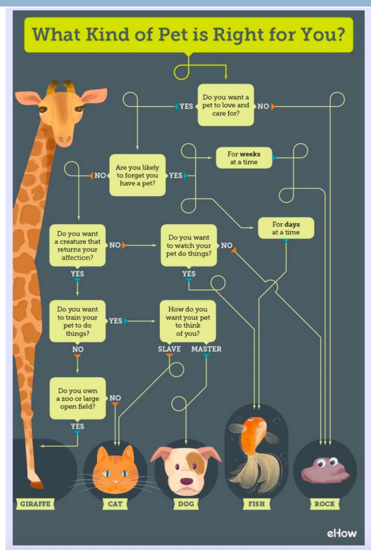
DECISION TREE AND RANDOM FOREST

1

Decision Tree Algorithm

2

- Similar to how humans make many different decisions
- Decision trees look at one feature/variable at a time

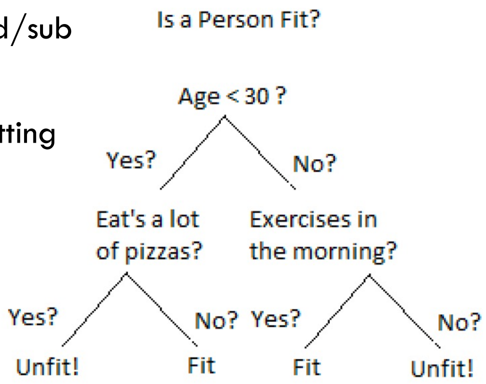


2

Decision Tree Algorithm

3

- Root node
- Parent, child/sub nodes
- Branch, splitting
- Leaf nodes



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Decision Tree Algorithm

4

- Training dataset

Day	Outlook	Temp	Humidity	Wind	Tennis?
1	Sunny	Hot	High	Weak	No
2	Sunny	Hot	High	Strong	No
3	Overcast	Hot	High	Weak	Yes
4	Rain	Mild	High	Weak	Yes
5	Rain	Cool	Normal	Weak	Yes
6	Rain	Cool	Normal	Strong	No
7	Overcast	Cool	Normal	Strong	Yes
8	Sunny	Mild	High	Weak	No
9	Sunny	Cool	Normal	Weak	Yes
10	Rain	Mild	Normal	Weak	Yes
11	Sunny	Mild	Normal	Strong	Yes
12	Overcast	Mild	High	Strong	Yes
13	Overcast	Hot	Normal	Weak	Yes
14	Rain	Mild	High	Strong	No

4

Decision Tree Algorithm

5

- How can we build a decision tree given a data set?

5

Decision Tree Algorithm

6

- We will make the best choice at each step
- Identify the best feature/attribute for the each node

6

Decision Tree Algorithm

7

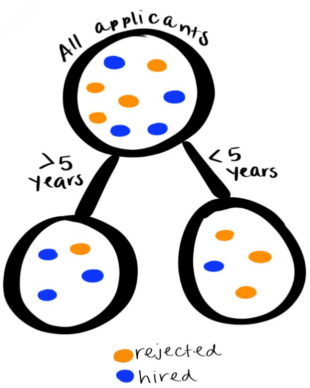
- Identify the best feature/attribute for root node
  - Best split: results of each branch should be as homogeneous (or pure) as possible
  - a feature that reduces impurity as much as possible
  - How do we measure the impurity in a set of examples
    - Entropy from information theory
    - Alternatively, use Gini Index

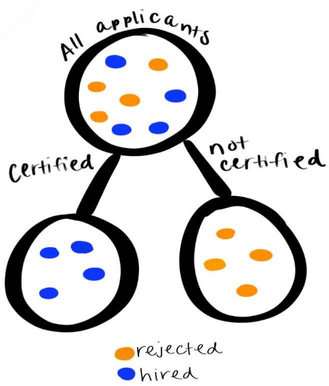
7

Decision Tree Algorithm

8

- Information Gain (entropy reduction)



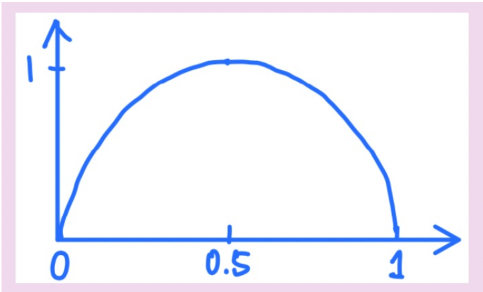


8

Decision Tree Algorithm

9

- Entropy for a distribution over two outcomes



9

Decision Tree Algorithm

10

- Quantifying the information content of a feature
  - entropy of the examples before testing the feature minus the entropy of the examples after testing the feature – Information Gain

10

Decision Tree Algorithm

11

- Quantifying the information content of a feature
  - Information gain or entropy reduction

$$\text{InfoGain} = I_{\text{before}} - I_{\text{after}}$$

11

Decision Tree Algorithm

12

- Entropy of the examples before we select a feature for the root node

$$H_{\text{before}} = -\left(\frac{9}{14}\log_2\left(\frac{9}{14}\right) + \frac{5}{14}\log_2\left(\frac{5}{14}\right)\right)$$
$$\approx 0.94$$

Day	Outlook	Temp	Humidity	Wind	Tennis?
1	Sunny	Hot	High	Weak	No
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3	Overcast	Hot	High	Weak	Yes
4	Rain	Mild	High	Weak	Yes
5	Rain	Cool	Normal	Weak	Yes
6	Rain	Cool	Normal	Strong	No
7	Overcast	Cool	Normal	Strong	Yes
8	Sunny	Mild	High	Weak	No
9	Sunny	Cool	Normal	Weak	Yes
10	Rain	Mild	Normal	Weak	Yes
11	Sunny	Mild	Normal	Strong	Yes
12	Overcast	Mild	High	Strong	Yes
13	Overcast	Hot	Normal	Weak	Yes
14	Rain	Mild	High	Strong	No

12

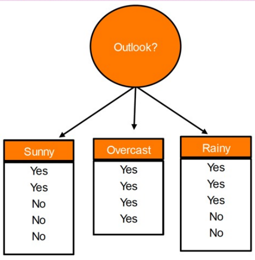
Decision Tree Algorithm

13

- Information gain if we select Outlook for the root node

$$\text{Outlook} = \begin{cases} \text{Sunny} & 2+ \quad 3- \quad 5 \text{ total} \\ \text{Overcast} & 4+ \quad 0- \quad 4 \text{ total} \\ \text{Rain} & 3+ \quad 2- \quad 5 \text{ total} \end{cases}$$

$$\text{Gain(Outlook)} = 0.94 - \left(\frac{5}{14} \cdot I\left(\frac{2}{5}, \frac{3}{5}\right) + \frac{4}{14} \cdot I\left(\frac{4}{4}, \frac{0}{4}\right) + \frac{5}{14} \cdot I\left(\frac{3}{5}, \frac{2}{5}\right)\right)$$
$$= 0.247$$



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11	Sunny	Mild	Normal	Strong	Yes
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13	Overcast	Hot	Normal	Weak	Yes
14	Rain	Mild	High	Strong	No

13

Decision Tree Algorithm

14

- Information gain if we select Humidity for the root node

$$\text{Humidity} = \begin{cases} \text{Normal} & 6+ \quad 1- \quad 7 \text{ total} \\ \text{High} & 3+ \quad 4- \quad 7 \text{ total} \end{cases}$$

$$\text{Gain(Humidity)} = 0.94 - \left(\frac{7}{14} \cdot I\left(\frac{6}{7}, \frac{1}{7}\right) + \frac{7}{14} \cdot I\left(\frac{3}{7}, \frac{4}{7}\right)\right)$$
$$= 0.151$$

Day	Outlook	Temp	Humidity	Wind	Tennis?
1	Sunny	Hot	High	Weak	No
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3	Overcast	Hot	High	Weak	Yes
4	Rain	Mild	High	Weak	Yes
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14

Decision Tree Algorithm

15

- Outlook has the greatest information gain

Gain(**Outlook**) = **0.247** Gain(Humidity) = 0.151
Gain(Temp) = 0.029 Gain(Wind) = 0.048

Day	Outlook	Temp	Humidity	Wind	Tennis?
1	Sunny	Hot	High	Weak	No
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3	Overcast	Hot	High	Weak	Yes
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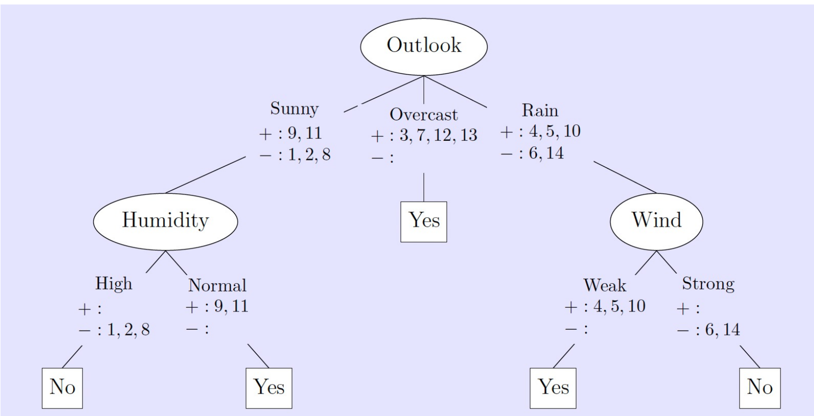
15

Decision Tree Algorithm

16

- Outlook has the greatest information gain



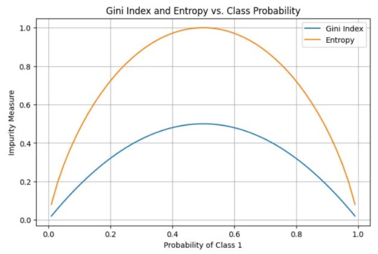
16

Gini Impurity to Build Decision Trees

$$Gini(D) = 1 - \sum_{i=1}^{k} p_i^2$$

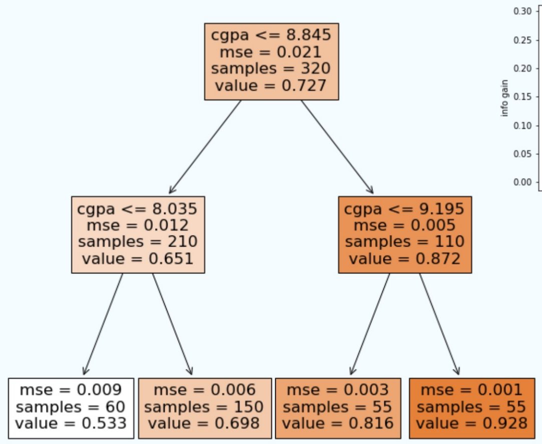
$$Gini_A(D) = \frac{n_1}{n} Gini(D_1) + \frac{n_2}{n} Gini(D_2)$$

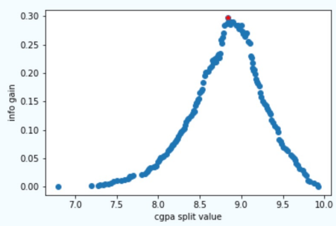
$$\triangle Gini(A) = Gini(D) - Gini_A(D)$$



17

Decision Tree for Regression





18

Thank You!

19