Classification 2

> Decision Tree

- Node: A point in the decision tree where a decision is made or where the tree branches
- Leaf node: A leaf node is a terminal node in a decision tree, where the impurity will be 0
- Root node: It is the topmost node in the decision tree
- Split: The division of a node into 2 based on a specific condition.
- Decision Stumps: Small, shallow trees with only one split.
- Categorical vs Continues
- Random Split: Instead of choosing the best split, select feature and threshold randomly
- Recursive binary split: Repeatedly splitting nodes into two child nodes until a stopping criterion is met
- o Entropy: a measure of impurity in a set of data
- Information Gain: measures the reduction in entropy achieved by a particular split
- o Gini Impurity: Another measure of impurity
- Pruning: the process of removing parts of the tree that do not provide significant power in predicting target values
- Pruning techniques (Reduced error pruning, Cost complexity)
- Overfitting: occurs when the model is too complex
- Decision Boundary: border that separates different classes in the feature space.
- Recursive Partitioning: The process of repeatedly dividing the dataset into subsets based on specific condition
- o Variance Reduction
- CART algorithm: Uses gini impurity
- o C4.5 Algorithm: uses information gain
- o Chi-squared test: A statistical test used in a decision tree algorithm
- o CHAID (Chi-squared Automatic Interaction Detection)
- Termination criteria: Condition that determines when to stop growing the tree Parameters
- Criterion: Splitting criterion (e.g., 'gini', 'entropy', 'mse').
- o Max Depth: Maximum depth of the tree.
- o Min Samples Split: Minimum samples required to split a node.
- o Min Samples Leaf: Minimum samples required in a leaf node.
- Max Features: Maximum number of features to consider for a split.
- o Presort: Whether to presort the data.
- Random State: Seed for random number generator.

> Random Forest

- o Ensemble Learning: Use multiple models and combine all of their outputs
- o Bagging: Training multiple instances of the same algorithm
- Bootstrapped Samples: random samples drawn with replacement from the original dataset

- Feature Subsetting: Involves selecting a random set for each step of training
- o Voting: Used in ensemble learning
- Out-of-Bag Error: The error rate of the model on the samples that were not included in its training set
- Randomness
- Feature Importance: measures the contribution of each feature to the performance of the model
- o Bias-Variance Trade-off
- Random Subspace Method
- Random Forest Variants (e.g., Extremely Randomized Trees)
- Feature Importances (Gini Importance, Mean Decrease Accuracy)
- Feature Permutation Importance
- Bootstrapping
- o Proximity Matrix: measure how often 2 samples end up in the same leaf node
- Parallel Processing: Many ensemble methods can leverage parallel processing to speed up training
- o Random Subspace Method
- Stochastic Random Forest
- o Unbiasedness of Random forest
- o Permutation Feature Importance
- o Conditional Variable Importance
- Model Interpretability

Parameters

- Number of Estimators: Number of decision trees in the forest.
- Max Features: Maximum number of features to consider for a split.
- o Criterion: Splitting criterion.
- o Max Depth: Maximum depth of each tree.
- Min Samples Split: Minimum samples required to split a node.
- Min Samples Leaf: Minimum samples required in a leaf node.
- Bootstrap: Whether to use bootstrapping.
- o Random State: Seed for random number generator.

> SVM

- Hyperplane: Decision boundary that separates data points belonging to different classes in feature space
- o Margin: distance between the plane hyperplane and nearest data point
- Support Vectors: Data points that lie closest to the decision boundary (hyperplane)
- Kernel Function (Linear, Polynomial, RBF):
- o Dual Problem
- C parameter
- Hard Margin, Soft Margin
- o Multiclass SVM
- Hinge Loss
- Kernel Trick
- Kernel Matrix
- o Mercer's Theorem
- Slack Variables (C-SVM)

- Non-Linear Separability
- o Margin Violation
- Sequential Minimal Optimization (SMO)
- o Twin SVM
- Multi-class SVM
- o Nu-SVM
- Margin Maximization

Parameters

- C (Regularization Parameter): Controls the trade-off between maximizing the margin and minimizing the classification error.
- o Kernel: Kernel function (e.g., 'linear', 'poly', 'rbf').
- o Degree (for 'poly' kernel): Degree of the polynomial kernel.
- o Gamma (Kernel Coefficient): Defines the shape of the kernel.
- Coef0 (for 'poly' and 'sigmoid' kernels): Independent term in the kernel function.
- Class Weight: Optional weights for classes.
- Decision Function Shape: Decision function shape ('ovo' or 'over') for multiclass classification.
- o Probability: Whether to enable probability estimates.