

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
- **Entropy:** a measure of impurity in a set of data
- **Information Gain:** measures the reduction in entropy achieved by a particular split
- **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
- **Variance Reduction**
- **CART algorithm:** Uses gini impurity
- **C4.5 Algorithm:** uses information gain
- **Chi-squared test:** A statistical test used in a decision tree algorithm
- **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').
- **Max Depth:** Maximum depth of the tree.
- **Min Samples Split:** Minimum samples required to split a node.
- **Min Samples Leaf:** Minimum samples required in a leaf node.
- **Max Features:** Maximum number of features to consider for a split.
- **Presort:** Whether to presort the data.
- **Random State:** Seed for random number generator.

➤ Random Forest

- **Ensemble Learning:** Use multiple models and combine all of their outputs

- *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*
- *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*
- *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*
- *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*
- *Random Subspace Method*
- *Stochastic Random Forest*
- *Unbiasedness of Random forest*
- *Permutation Feature Importance*
- *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.*
- *Criterion: Splitting criterion.*
- *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.*
- *Random State: Seed for random number generator.*

➤ SVM

- *Hyperplane: Decision boundary that separates data points belonging to different classes in feature space*
- *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):*
- *Dual Problem*
- *C parameter*
- *Hard Margin, Soft Margin*
- *Multiclass SVM*
- *Hinge Loss*
- *Kernel Trick*

- *Kernel Matrix*
- *Mercer's Theorem*
- *Slack Variables (C-SVM)*
- *Non-Linear Separability*
- *Margin Violation*
- *Sequential Minimal Optimization (SMO)*
- *Twin SVM*
- *Multi-class SVM*
- *Nu-SVM*
- *Margin Maximization*

Parameters

- *C (Regularization Parameter): Controls the trade-off between maximizing the margin and minimizing the classification error.*
- *Kernel: Kernel function (e.g., 'linear', 'poly', 'rbf').*
- *Degree (for 'poly' kernel): Degree of the polynomial kernel.*
- *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.*
- *Probability: Whether to enable probability estimates.*

Notes by Izam Mohammed