



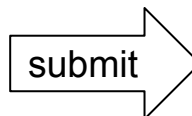
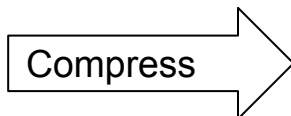
Introduction to Machine Learning

Homework 3 announcement

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Homework 3

- **Deadline: Nov. 15, 23:59**
 1. Code assignment (70%): Implementing decision tree, adaboost and random forest by only **NumPy**
 2. Short answer questions (30%)
- Submit your code (**.ipynb**) and reports (**.pdf**) on E3
 - [Sample Code](#)
 - [HW3 questions](#)
- Please follow the **file naming rules** **<STUDENT ID>_HW3.pdf**, otherwise, you will get penalty of your scores

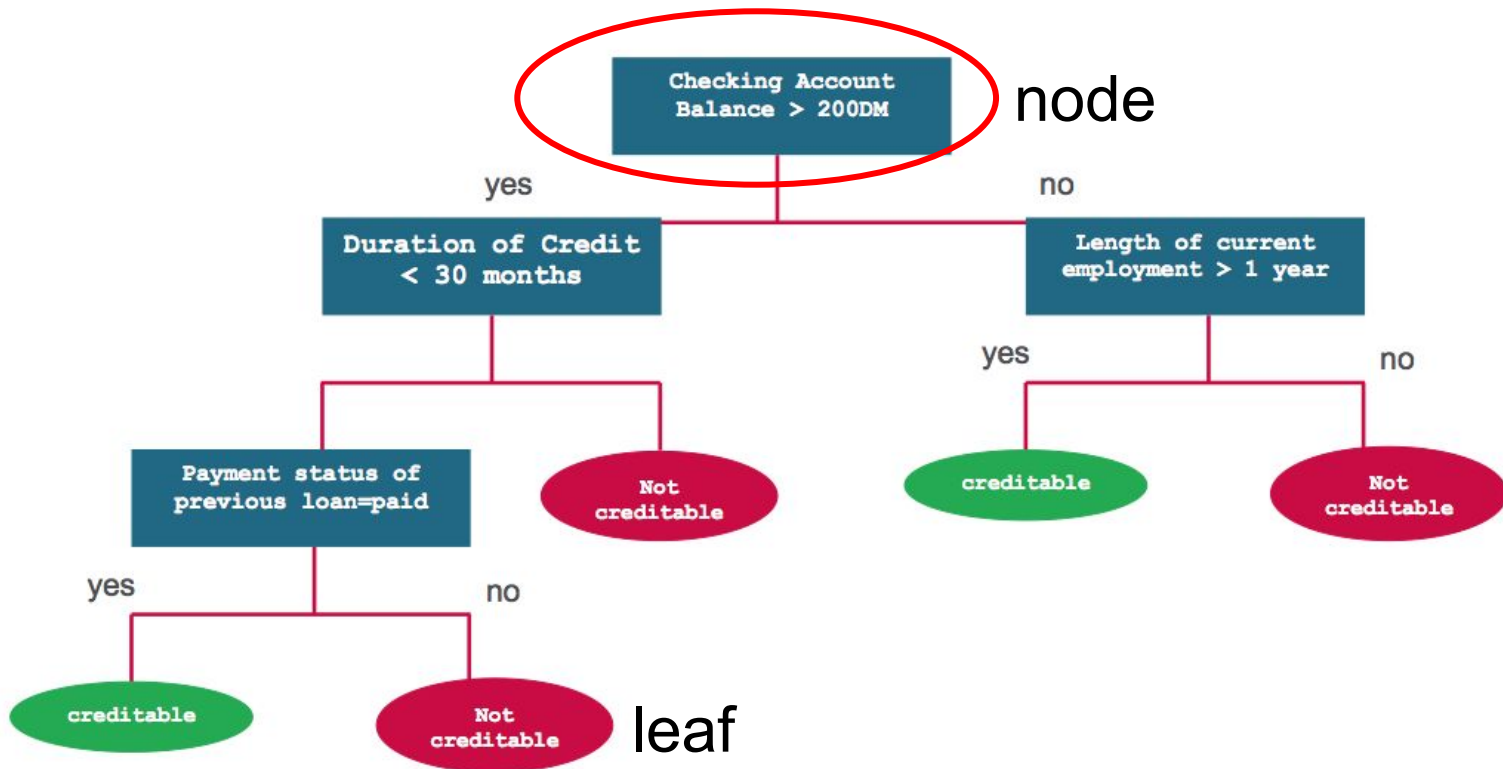


E3

Naming rules: **<STUDENT ID>_HW3**

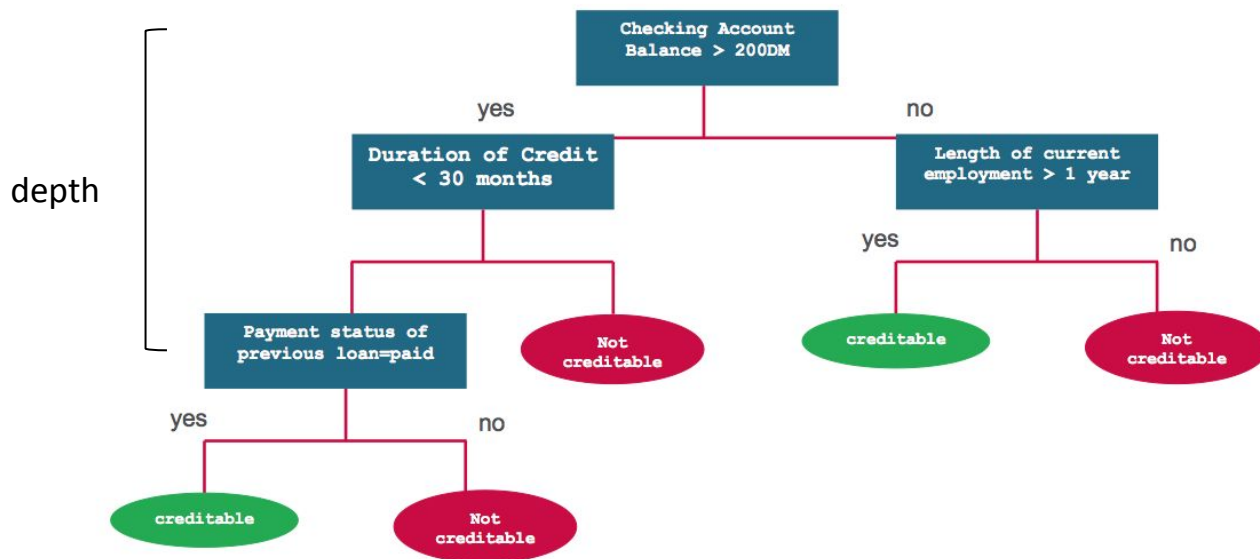
Decision tree algorithm

- Whether to approve the loan for a customer?



Decision tree algorithm

- How to find the feature to make the decisions?
- Find the feature to split data that the class at the resulting nodes are as **pure** as possible



How to measure “pure”?

1. Entropy: the smaller, the purer
2. Gini-index: the smaller, the purer

$$Gini = 1 - \sum_j p_j^2$$

	Parent
C0	6
C1	6
Gini = 0.5	

Gini :
 $1 - (6/12)^2 - (6/12)^2$
 $= 0.5$

$$Entropy = - \sum_j p_j \log_2 p_j$$

- If all classes are the same in one node

$$entropy = -1 \log_2 1 = 0$$

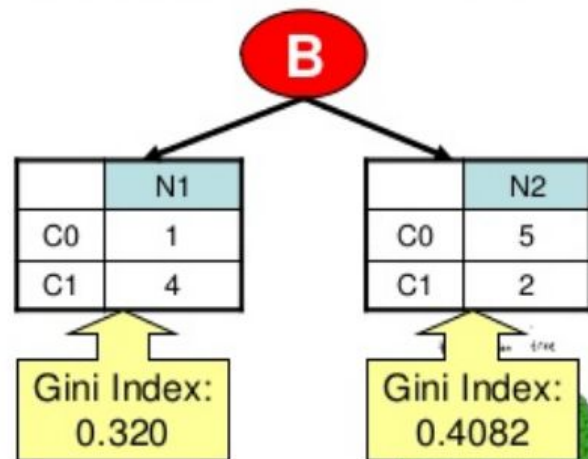
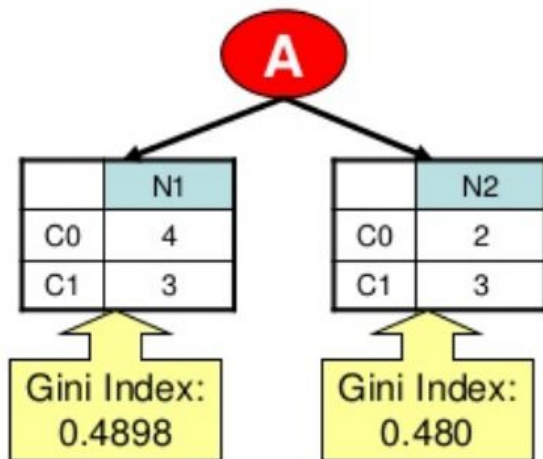
- If the classes are half-and-half

$$entropy = -0.5 \log_2 0.5 - 0.5 \log_2 0.5 = 1$$



How to find best split?

Suppose there are two ways (A and B) to split the data into smaller subset.



Which one is a better split??

Compute the **weighted average of the Gini index** of both attribute



Decision tree pseudo code

- Until stopped
 - a. Select a node
 - b. loop all values of all features
 - ◆ partition the node and calculate the purity of data
 - ◆ find the value of feature can yield lowest value of gini or entropy
 - c. Split the node using the feature value found in step b.
 - d. Go to next node and repeat step a to c.
- Stopping criteria
 - The data in each leaf-node belongs to the same class
 - **Depth of the tree is equal to some pre-specified limit**



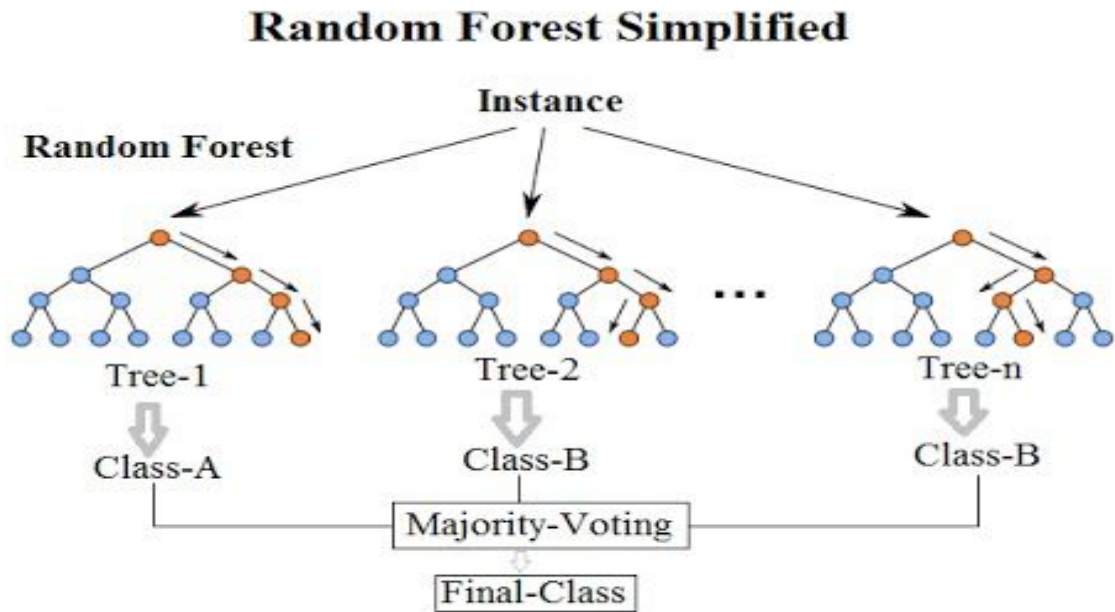
Overfitting

- Decision tree can find a unique path for each data if we don't pre-specified any limits, such as the **depth of the node**



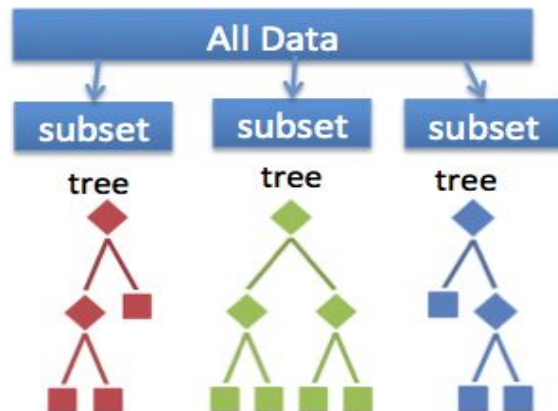
Ensemble method of decision trees: Bagging

- **Bagging (Bootstrap aggregating):** Fit many **deep** trees to bootstrap-resampled versions of the training data, and classify data by majority voting



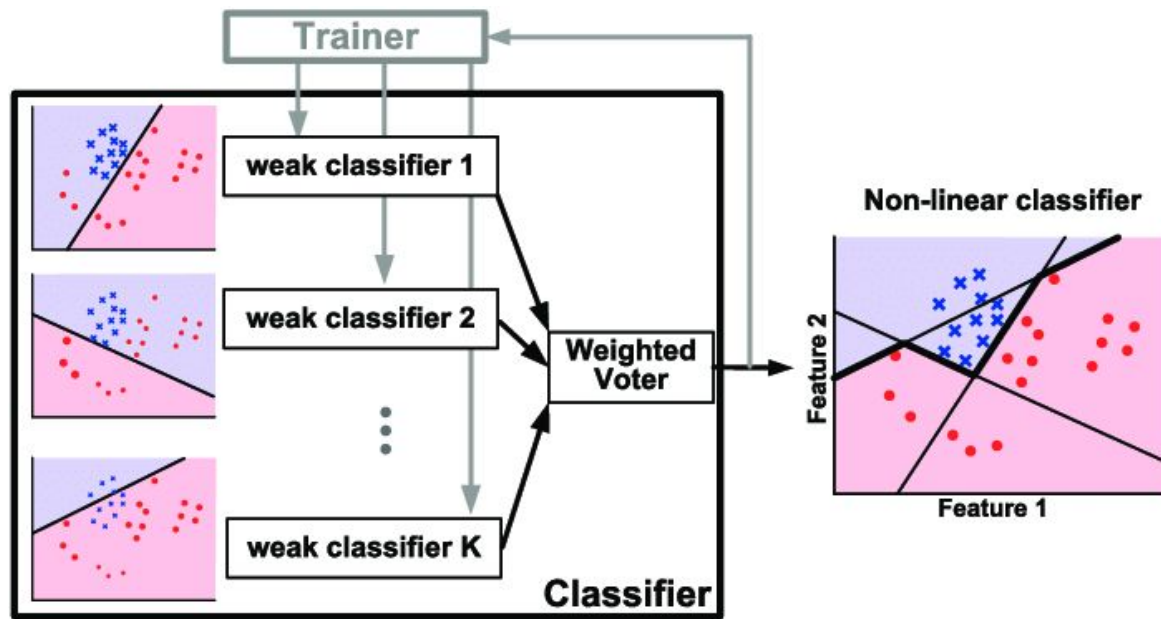
Random forest: Where is the “randomness”?

- Bootstrapped dataset
- Each tree in the forest may grow with different data and features
- Which features or data to be used are **randomly** sampled to grow the tree



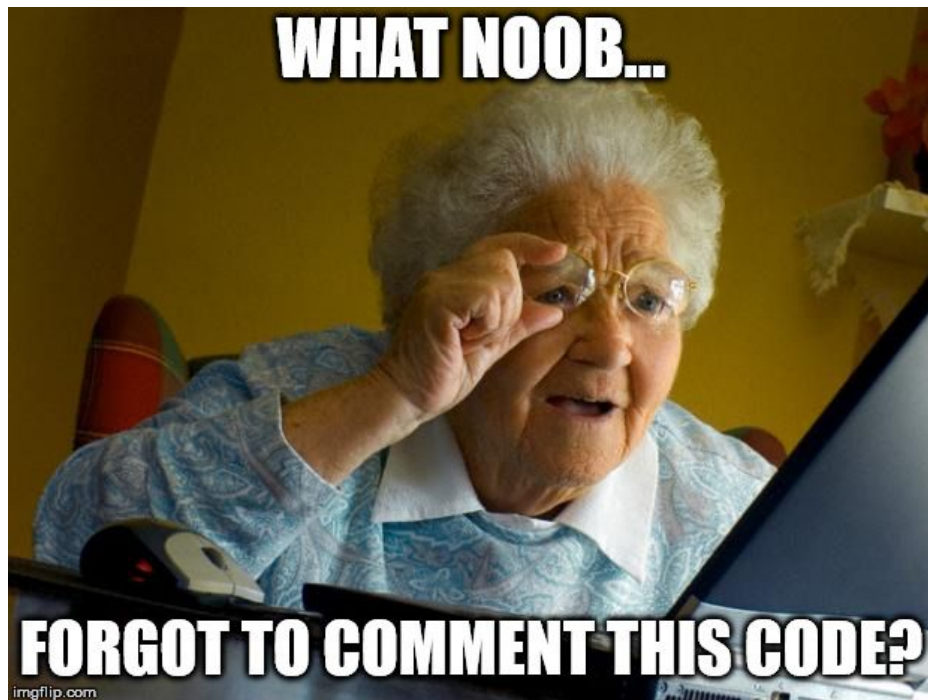
Ensemble method: Boosting

- **Boosting:** Iteratively fit many **shallow** trees and get the results by weighting those classifiers



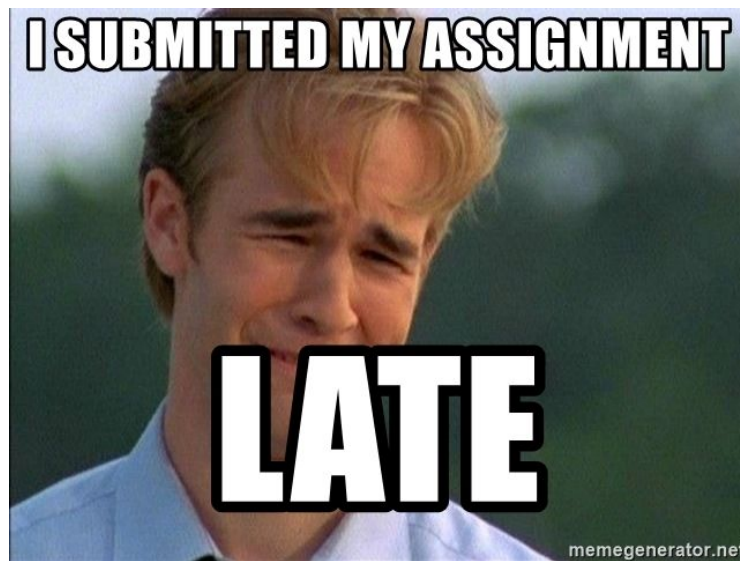
Coding

- **Make sure to document your code!**
 - Document each step of your model
- [Jupyter notebook intro](#)
- [PEP8 online checker](#)



Late policy

- We will deduct a late penalty of 20 points per additional late day
- For example, If you get 90 points of HW but delay for two days, your will get only $90 - (20 \times 2) = 50$ points!



Notice

- Submit your homework on [E3-system](#) !
- Check your email regularly, we will mail you if there are any updates or problems of the homework
- If you have any questions or comments for the homework, please mail me and cc Prof. Lin
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Have fun!

