

Decision trees

Monday, February 28, 2022 4:33 PM

Confusion matrix demo. Stored in folder 7-knn.

Use PCA to reduce the dimension of the data, and speed up the program.

Center the data before using PCA.

- mean center it
- mean center and divide it by the std.

Hunt's algorithm

- The attribute that would best split your data
- Generates splits in our data to show separation in the data
- Yes and No_s in the decision
- Multi-way split
- Binary split

Continuous attributes

- Discretization to form an ordinal categorical attributes
- Binary decision

How to determine the best split

- Binary -> multiway split, which one is better?
- Greedy approach:
 - Nodes with homogeneous class distribution are preferred
- Need a measure of node impurity.

Measure of node impurity

- Gini index

How to determine the best split

- Degree impurity
- And comparing between impurity
- Impurity before split - impurity after impurity

GINI

- $GINI(t) = 1 - \sum_j [p(j|t)]^2$

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C1	0
C2	6

$P(C1) = 0/6 = 0 \quad P(C2) = 6/6 = 1$
 $Gini = 1 - P(C1)^2 - P(C2)^2 = 1 - 0 - 1 = 0$

C1	1
C2	5

$P(C1) = 1/6 \quad P(C2) = 5/6$
 $Gini = 1 - (1/6)^2 - (5/6)^2 = 0.278$

C1	2
C2	4

$P(C1) = 2/6 \quad P(C2) = 4/6$
 $Gini = 1 - (2/6)^2 - (4/6)^2 = 0.444$

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Splitting Based on GINI

- Used in CART, SLIQ, SPRINT.
- When a node p is split into k partitions (children), the quality of split is computed as,

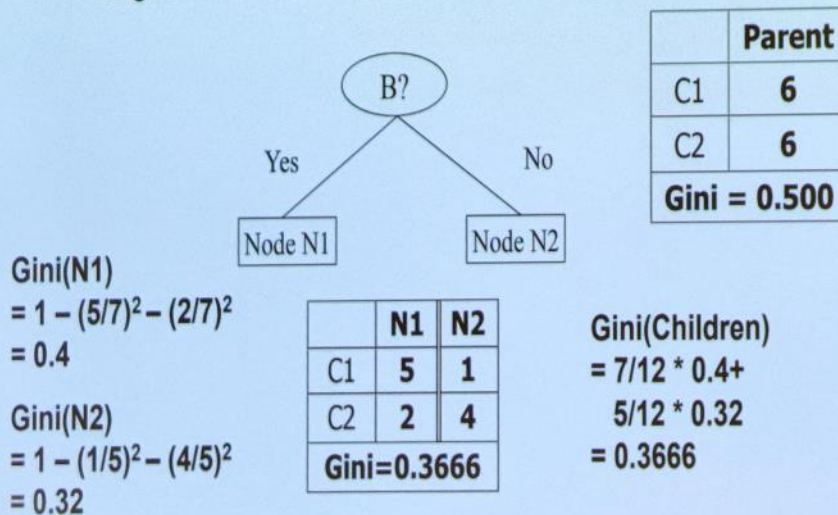
$$GINI_{split} = \sum_{i=1}^k \frac{n_i}{n} GINI(i)$$

where, n_i = number of records at child i ,
 n = number of records at node p .

Binary Attribute Computing GINI Index

Binary Attributes: Computing GINI Index

- Splits into two partitions
- Effect of Weighing partitions:
 - Larger and Purer Partitions are sought for.



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Continuous attributes: computing gini index

- Speed up by not recomputing things, but it is expensive algo

Skipped entropy and misclassification error.

Stopping criteria for tree induction

- stop expanding a node when all the records belong to the same class
- Stop expanding a node when all the records have similar attribute values
- early termination (to be discussed later)

Methods of Estimation:

Methods of Estimation

- Holdout
 - Reserve 2/3 for training and 1/3 for testing
- Random subsampling
 - Repeated holdout
- Cross validation
 - Partition data into k disjoint subsets
 - k -fold: train on $k-1$ partitions, test on the remaining one
 - Leave-one-out: $k=n$
- Stratified sampling
 - oversampling vs undersampling
- Bootstrap
 - Sampling with replacement

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Bagging

- sampling with replacement
- build classifier on each bootstrap sample
 - Each sample has probability

Boosting

- an iterative procedure to adaptively change distribution of training data by focusing more on previously misclassified records.