Information Gain: An Attribute Selection Measure

- Select the attribute with the highest information gain (used in typical decision tree induction algorithm: ID3/C4.5)
- Let p_i be the probability that an arbitrary tuple in D belongs to class C_i, estimated by $|C_{i,D}|/|D|$
- Expected information (entropy) needed to classify a tuple in D:

$$Info(D) = -\sum_{i=1}^{m} p_i \log_2(p_i)$$

- Information needed (after using A to split D into v partitions) to classify D:

$$Info_A(D) = \sum_{j=1}^{v} \frac{|D_j|}{|D|} \times Info(D_j)$$

- Information gained by branching on attribute A

$$Gain(A) = Info(D) - Info_A(D)$$

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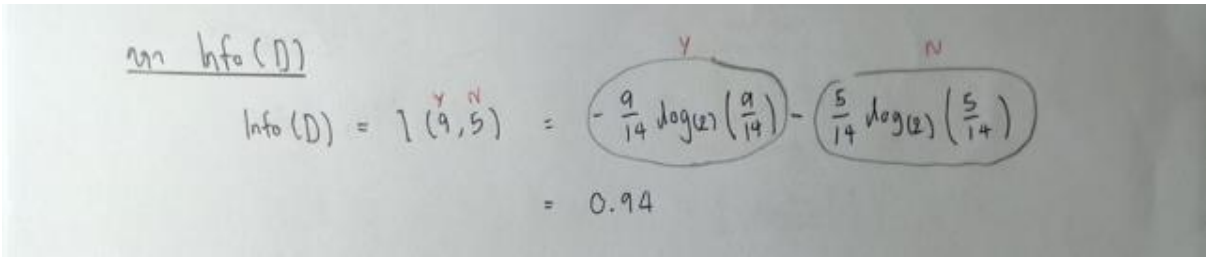
Example:

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31…40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31…40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31…40	medium	no	excellent	yes
31…40	high	yes	fair	yes
>40	medium	no	excellent	no



$\text{Info}_{age}(D)$

<= 30 | 31 - 40 | > 40

$$\text{Info}_{age}(D) = \frac{5}{14} I(2,3) + \frac{4}{14} I(4,0) + \frac{5}{14} I(3,2)$$

$$I(2,3) = -\frac{2}{5}\log_{(2)}\left(\frac{2}{5}\right) - \frac{3}{5}\log_{(2)}\left(\frac{3}{5}\right) = 0.971$$

$$I(4,0) = -\frac{4}{4}\log_{(2)}\left(\frac{4}{4}\right) - \frac{0}{4}\log_{(2)}\left(\frac{0}{4}\right) = 0$$

$$I(3,2) = -\frac{3}{5}\log_{(2)}\left(\frac{3}{5}\right) - \frac{2}{5}\log_{(2)}\left(\frac{2}{5}\right) = 0.971$$

Donc $\text{Info}_{age}(D) = \frac{5}{14}(0.971) + \frac{4}{14}(0) + \frac{5}{14}(0.971) = 0.694$

Gain (age)

$$\text{Gain (age)} = 0.94 - 0.694 = 0.246$$

$\text{Info}_{income}(D)$

high | medium | low

$$\text{Info}_{income}(D) = \frac{4}{14} I(2,2) + \frac{6}{14} I(4,2) + \frac{4}{14} I(3,1)$$

$$I(2,2) = -\frac{2}{4}\log_{(2)}\left(\frac{2}{4}\right) - \frac{2}{4}\log_{(2)}\left(\frac{2}{4}\right) = 1$$

$$I(4,2) = -\frac{4}{6}\log_{(2)}\left(\frac{4}{6}\right) - \frac{2}{6}\log_{(2)}\left(\frac{2}{6}\right) = 0.918$$

$$I(3,1) = -\frac{3}{4}\log_{(2)}\left(\frac{3}{4}\right) - \frac{1}{4}\log_{(2)}\left(\frac{1}{4}\right) = 0.811$$

Donc $\text{Info}_{income}(D) = \frac{4}{14}(1) + \frac{6}{14}(0.918) + \frac{4}{14}(0.811) = 0.911$

Gain (income)

$$\text{Gain (income)} = 0.94 - 0.911 = 0.029$$

$\text{Info}_{student}(D)$

yes | NO

$$\text{Info}_{student}(D) = \frac{7}{14} I(6,1) + \frac{7}{14} I(3,4)$$

$$I(6,1) = -\frac{6}{7}\log_{(2)}\left(\frac{6}{7}\right) - \frac{1}{7}\log_{(2)}\left(\frac{1}{7}\right) = 0.592$$

$$I(3,4) = -\frac{3}{7}\log_{(2)}\left(\frac{3}{7}\right) - \frac{4}{7}\log_{(2)}\left(\frac{4}{7}\right) = 0.985$$

Donc $\text{Info}_{student}(D) = \frac{7}{14}(0.592) + \frac{7}{14}(0.985) = 0.789$

Gain (student)

$$\text{Gain (student)} = 0.94 - 0.789 = 0.151$$

หา $Info_{credit\_rating}(D)$

fair excellent

$$Info_{credit\_rating}(D) = \frac{8}{14} I(6,2) + \frac{6}{14} I(3,3)$$

$$I(6,2) = -\frac{6}{8}\log_{(2)}\left(\frac{6}{8}\right) - \frac{2}{8}\log_{(2)}\left(\frac{2}{8}\right) = 0.8111$$

$$I(3,3) = -\frac{3}{6}\log_{(2)}\left(\frac{3}{6}\right) - \frac{3}{6}\log_{(2)}\left(\frac{3}{6}\right) = 1$$

แทนค่า $Info_{credit\_rating}(D) = \frac{8}{14}(0.8111) + \frac{6}{14}(1) = 0.892$

หา Gain (credit_rating)

$$Gain(credit\_rating) = 0.94 - 0.892 = 0.048$$

หา Gain

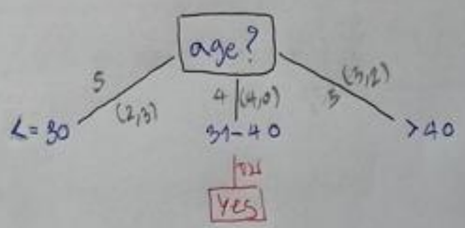
Gain (age) = 0.246

Gain (income) = 0.029

Gain (student) = 0.151

Gain (credit_rating) = 0.048

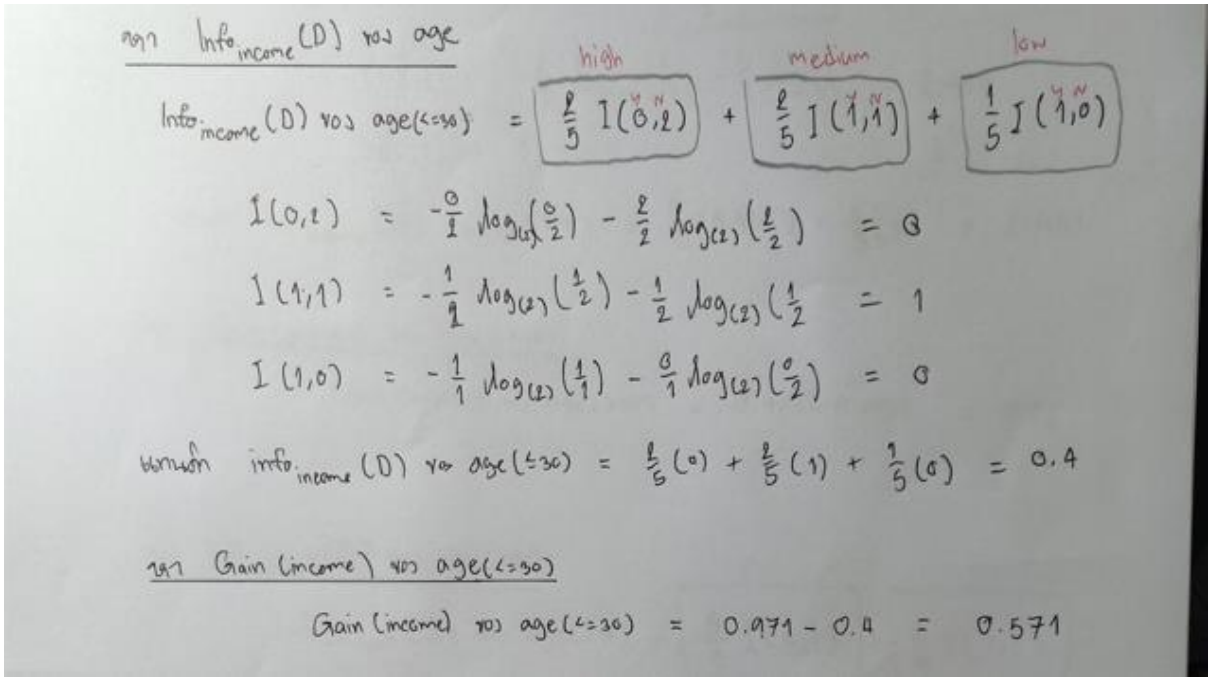
เลือก Gain ที่มีค่ามากที่สุด มาพิจารณาเป็นโหนดแรก ซึ่งในที่นี้คือ Gain (age)

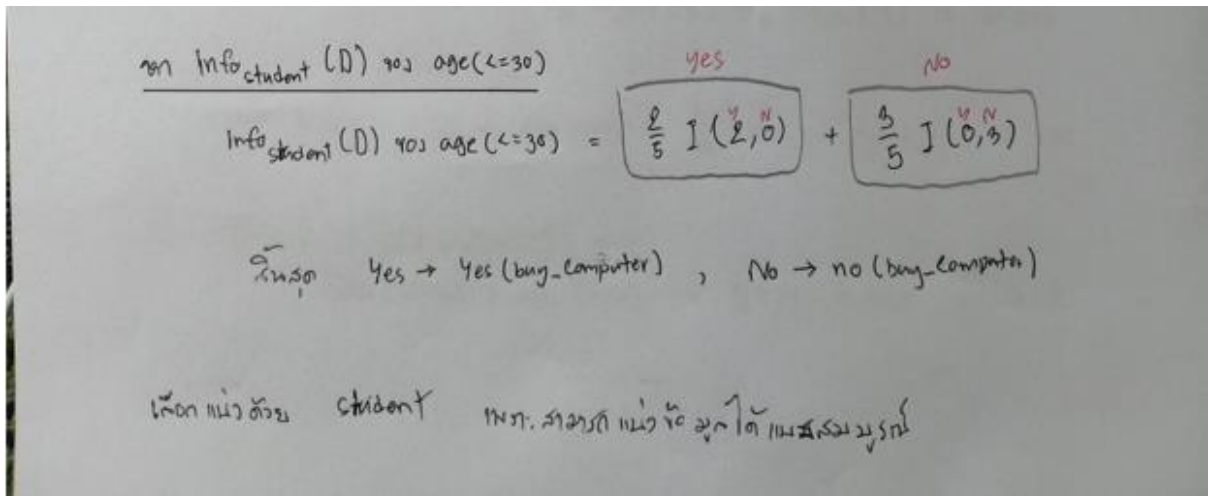


age(<=30)

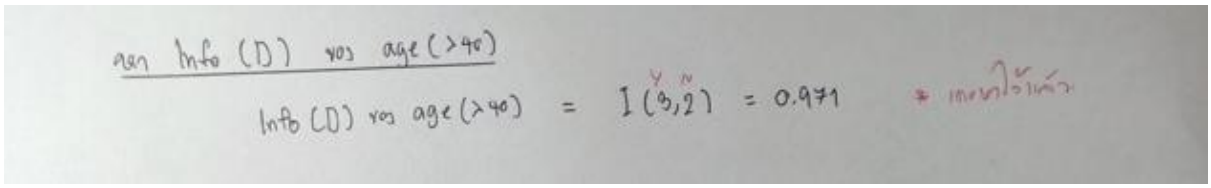
หา Info (D) ของ age(<=30)

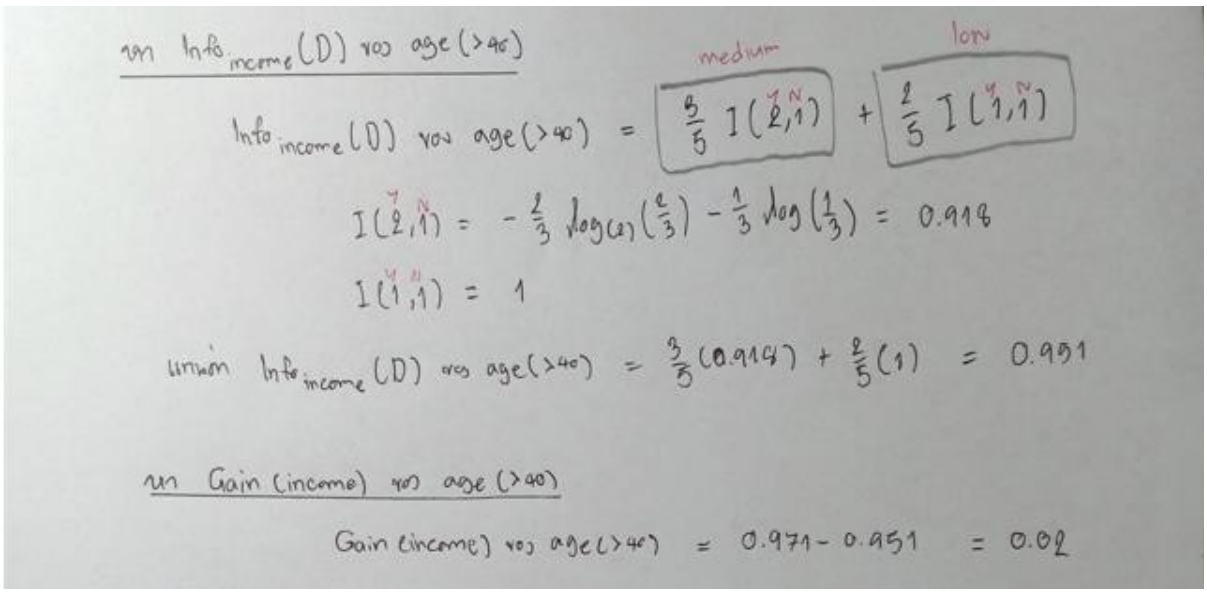
$$Info(D) = I(2,3) = 0.971$$ * เก็บค่าไว้แล้ว


หา Info_income(D) ของ age
high
medium
low
Info_income(D) ของ age(<=30) = 2/5 I(0,2) + 2/5 I(1,1) + 1/5 I(1,0)
I(0,2) = -0/2 log2(0/2) - 2/2 log2(1/2) = 0
I(1,1) = -1/2 log2(1/2) - 1/2 log2(1/2) = 1
I(1,0) = -1/1 log2(1/1) - 0/1 log2(0/2) = 0
ดังนั้น Info_income(D) ของ age(<=30) = 1/5(0) + 2/5(1) + 1/5(0) = 0.4
หา Gain(income) ของ age(<=30)
Gain(income) ของ age(<=30) = 0.971 - 0.4 = 0.571


หา Info_student(D) ของ age(<=30)
yes
no
Info_student(D) ของ age(<=30) = 2/5 I(2,0) + 3/5 I(0,3)
ดังนั้น yes → yes(buy_computer) , No → no(buy_computer)
เลือก แผ่ว ตัวนี้ student

age(>40)


หา Info(D) ของ age(>40)
Info(D) ของ age(>40) = I(3,2) = 0.971


หา Info_income(D) ของ age(>40)
medium
low
Info_income(D) ของ age(>40) = 3/5 I(2,1) + 1/5 I(1,1)
I(2,1) = -2/3 log2(2/3) - 1/3 log(1/3) = 0.918
I(1,1) = 1
ดังนั้น Info_income(D) ของ age(>40) = 3/5(0.918) + 2/5(1) = 0.951
หา Gain(income) ของ age(>40)
Gain(income) ของ age(>40) = 0.971 - 0.951 = 0.02

หา $Info_{student}(D)$ ของ age(>40)

$$Info_{student}(D) \text{ ของ } age(>40) = \frac{3}{5} I(2,1) + \frac{2}{5} I(1,1)$$

(yes: $\frac{3}{5} I(2,1)$, No: $\frac{2}{5} I(1,1)$; Y N)

$$I(2,1) = -\frac{2}{3}\log_{(2)}\left(\frac{2}{3}\right) - \frac{1}{3}\log_{(2)}\left(\frac{1}{3}\right) = 0.916$$

$$I(1,1) = 1$$

แทนค่า $Info_{student}(D)$ ของ age(>40) $= \frac{3}{5}(0.916) + \frac{2}{5}(1) = 0.951$

หา Gain(student) ของ age(>40)

$$Gain(student)\ age(>40) = 0.971 - 0.951 = 0.02$$

หา $Info_{credit\_rating}(D)$ ของ age(>40)

$$Info_{credit\_rating}(D) \text{ ของ } age(>40) = \frac{3}{5} I(3,0) + \frac{2}{5} I(0,2)$$

(fair: $\frac{3}{5} I(3,0)$, excellent: $\frac{2}{5} I(0,2)$)

สังเกต fair → yes (buy_computer) , excellent → no (buy_computer)

เลือกแบ่งด้วย credit_rating เพราะสามารถแบ่งข้อมูลได้สมบูรณ์

สรุป