

DATA SCIENCE 10 WEEK PART TIME COURSE

Week 6 - Decision Trees

Before we get started

- Download GraphViz and PyDot
 - ▶ pip install pydot
 - pip install pydot2
 - http://graphviz.org/Download..php



AGENDA 3

1. Why this is the most awesome and interesting lesson

- 2. What are decision trees?
- 3. How decision trees work
- 4. Visual example on Titanic dataset
- 5. Lab
- 6. Talks
- 7. Discussion

Why this lesson will change your life for the better*

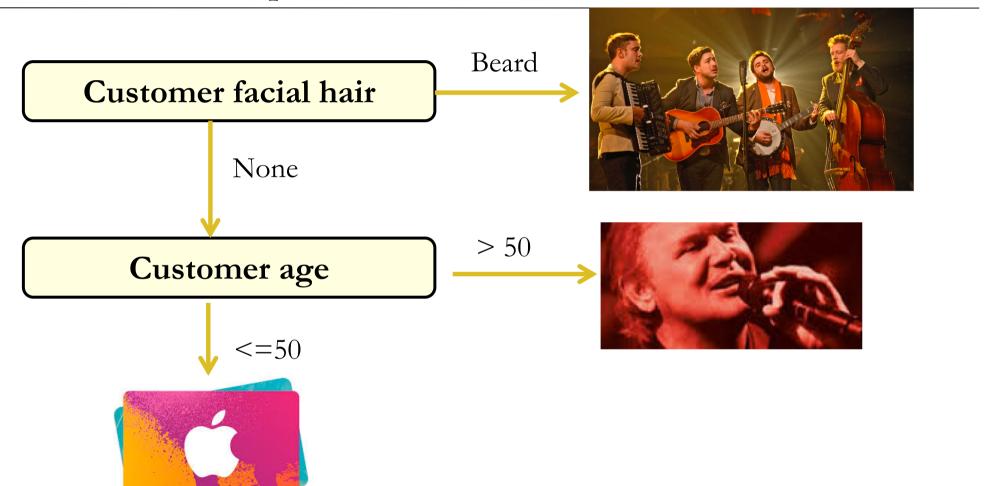
[*] YMMV

Decision trees

- Save lives
 - http://www.ncbi.nlm.nih.gov/pubmed/25160603
- Make data scientists look awesome
 - "If you follow this simple diagram, we make \$\$\$\$\$"
- Can be used for some really smart stuff...

DECISION TRES

Record store example



Yes, but how to make them?

- Perfect decision trees are NP-complete
 - (Computer scientist speak for "good luck with that")
- Some techniques exist for creating quite good ones
- Danger of over-fitting
- Scans for a feature to split on that results in the greatest separation between classes in the resulting nodes.
- Non-linear
- Greedy process
- Splits within splits

Interactive Immersive Experience

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Using sklearn's Decision Tree API

Making a quick diagram

```
X[0] \le 24.0
try:
                                                                  gini = 0.6667
                                                                  samples = 18
                                                                  value = [6, 6, 6]
 from StringIO import StringIO
                                                                         False
                                                                True
except ImportError:
                                                             X[0] \le 18.5
                                                                       X[1] \le 90000.0
                                                            gini = 0.4938
                                                                        gini = 0.4938
 from io import StringIO
                                                                        samples = 9
                                                             samples = 9
                                                            value = [0, 4, 5]
                                                                       value = [6, 2, 1]
import sklearn.tree
                                                  gini = 0.32
                                                             gini = 0.0
                                                                        gini = 0.2778
                                                 samples = 5
                                                             samples = 4
                                                                        samples = 6
                                                 value = [0, 4, 1]
                                                            value = [0, 0, 4]
                                                                       value = [5, 0, 1]
import IPython.display
import pydot
File obj = StringIO()
sklearn.tree.export graphviz(dtc, out file=File obj)
Graph = pydot.graph from dot data(File obj.getvalue())
IPython.display.Image(Graph[0].create png())
```

gini = 0.4444

samples = 3

value = [1, 2, 0]

Interactive Immersive Experience

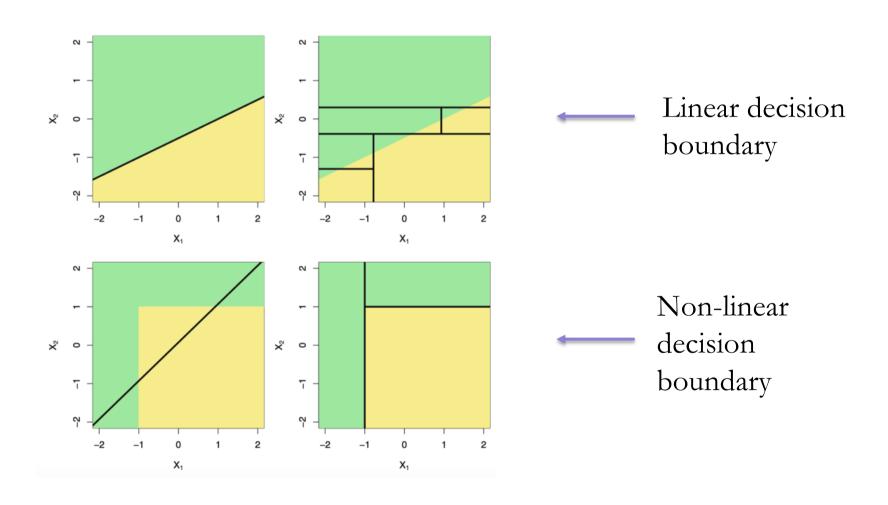
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Repeat until satisfied

- Increase max_depth
- Try 'entropy' instead of 'gini' (matters less than 2% of the time)

Gini	Entropy (Information Gain)
Usually finds the largest class	Finds groups of classes that make ~50%
Minimise misclassification	Exploratory analysis
Continuous attributes	Attributes are classes

DECISION TREES - HOW IT WORKS



Simple ways to measure what it did

- Gini importance
 - Which parameters mattered?
 - dtc.feature_importances_

- Prone to overfitting.
- Predictive power is lower in comparison to many other modern techniques.

LAB