

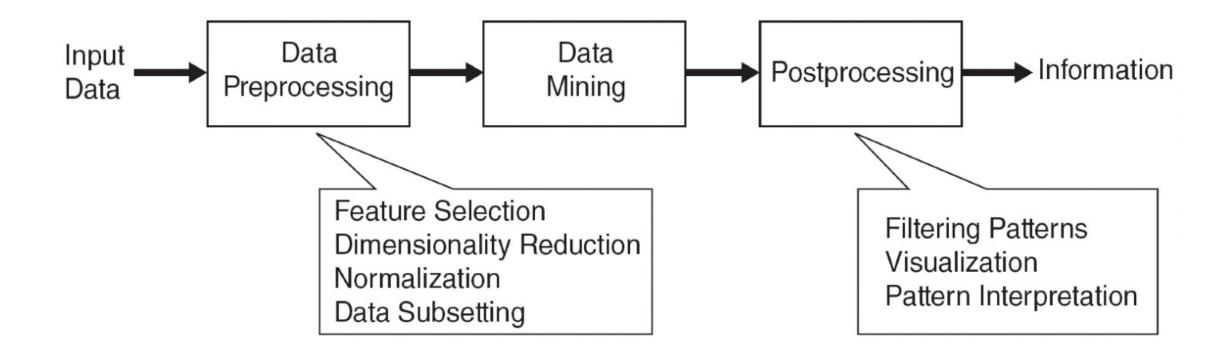
CSCI 4380/6380 DATA MINING

Fei Dou

Assistant Professor School of Computing University of Georgia

September 20,21, 26 2023

Recap: Data Mining Process



Recap: Similarity, Distances, Entropy

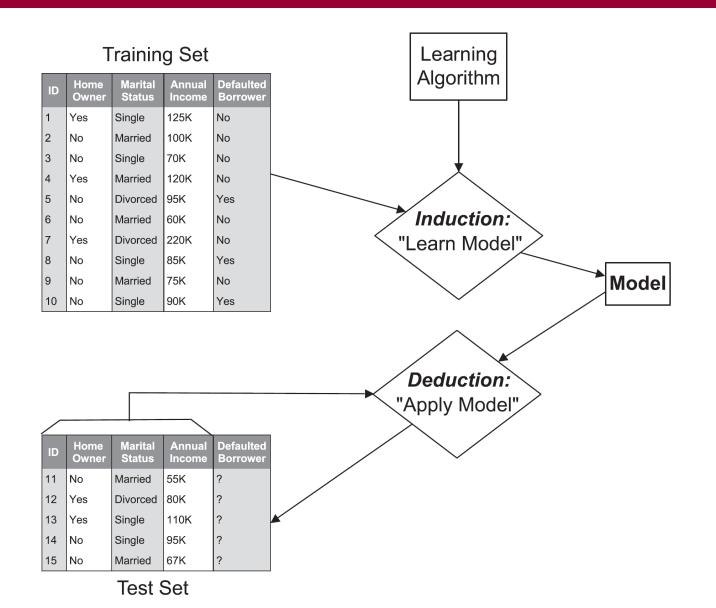
- Similarity and Dissimilarity
- Cosine Similarity
- Euclidean Distance
- Correlation coefficient
- Minkowski Distance (generalize, Manhattan Distance, Euclidean Distance, Supremum Distance)
- Mahalanobis Distance
- Information, Probability, Uncertainty
- Entropy

Mutual Information

Classification: Definition

- Given a collection of records (training set)
 - Each record is by characterized by a tuple (x,y), where x is the attribute set and y is the class label
 - *x*: attribute, predictor, independent variable, input
 - *y*: class, response, dependent variable, output
- Task:
 - Learn a model that maps each attribute set x into one of the predefined class labels y

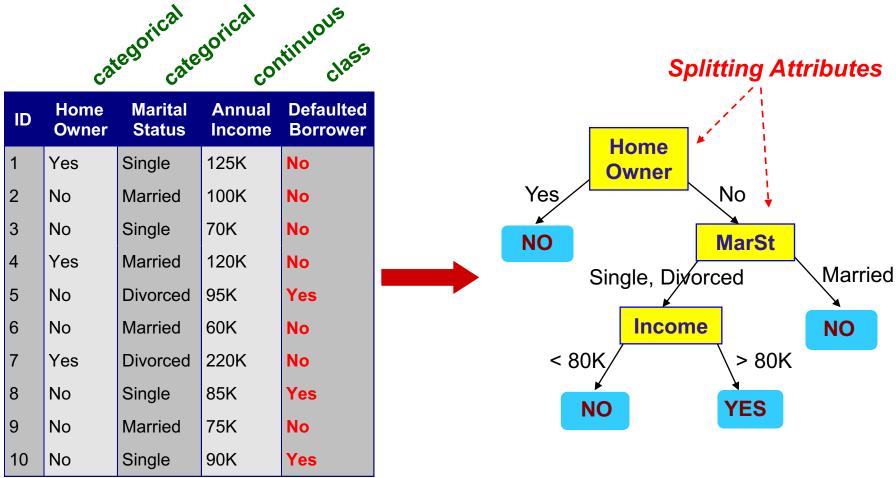
General Approach for Building Classification Model



Classification Techniques

- Base Classifiers
 - Decision Tree based Methods
 - Rule-based Methods
 - Nearest-neighbor
 - Naïve Bayes and Bayesian Belief Networks
 - Support Vector Machines
 - Neural Networks, Deep Neural Nets
- Ensemble Classifiers
 - Boosting, Bagging, Random Forests

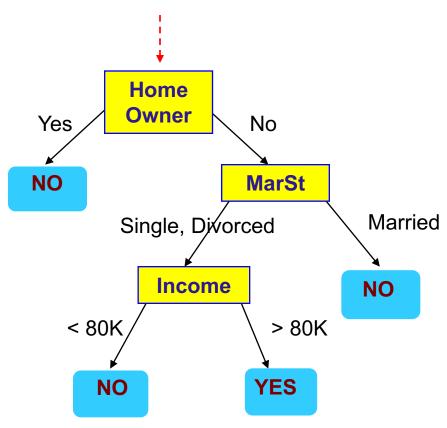
Example of a Decision Tree



Training Data

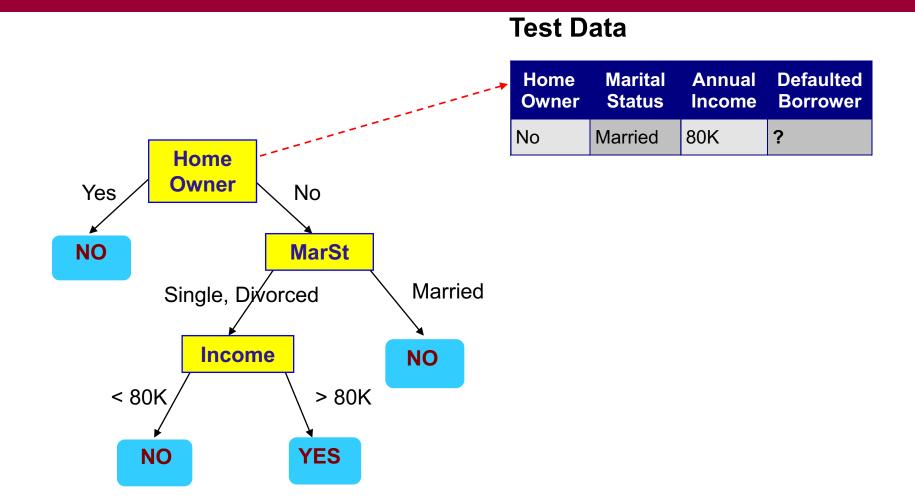
Model: Decision Tree

Start from the root of tree.

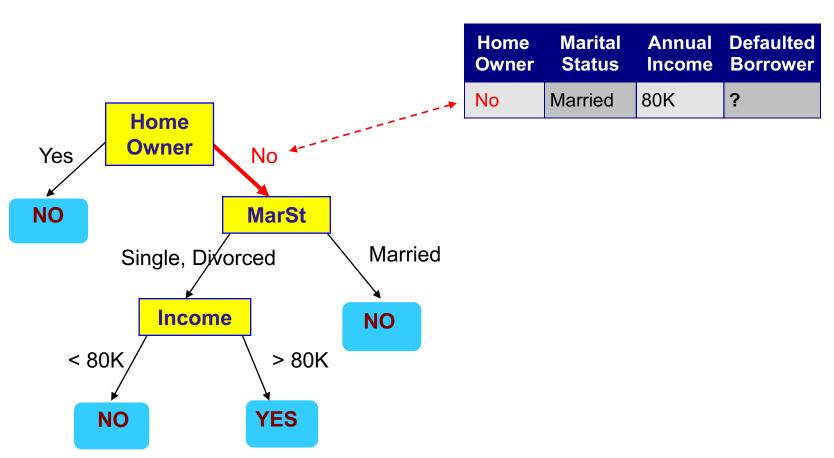


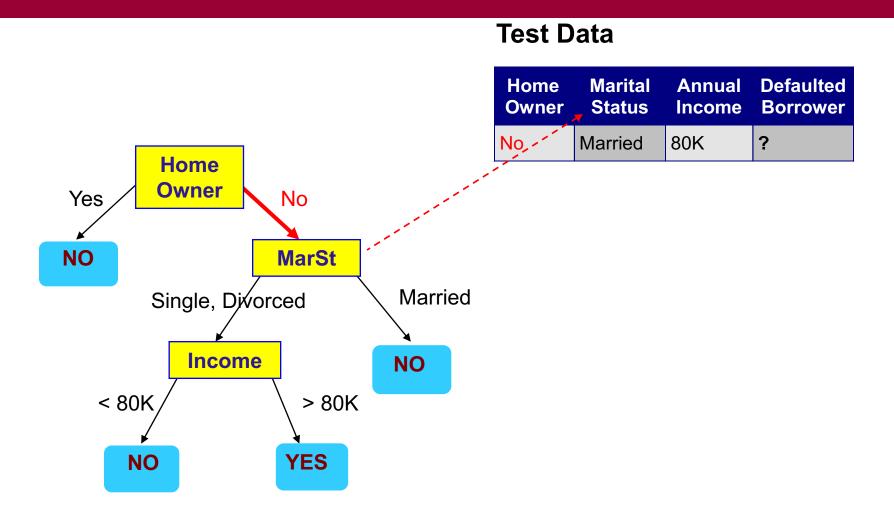
Test Data

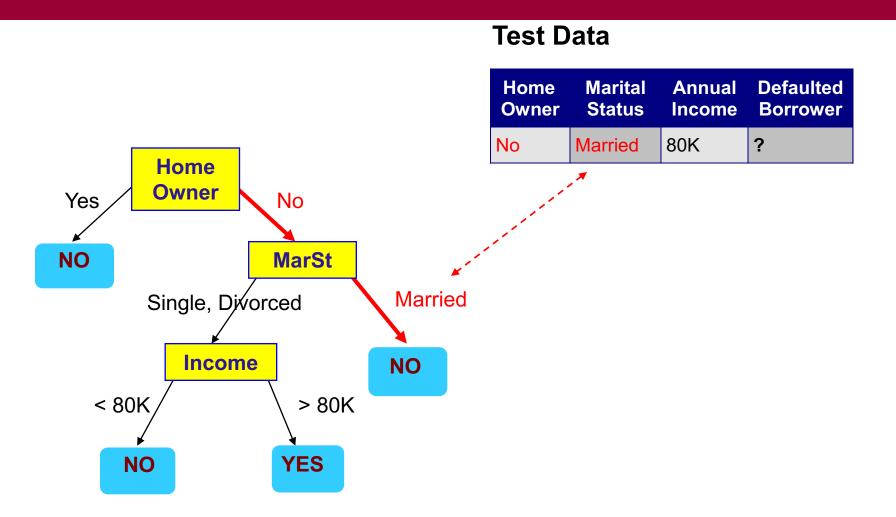
			Defaulted Borrower
No	Married	80K	?

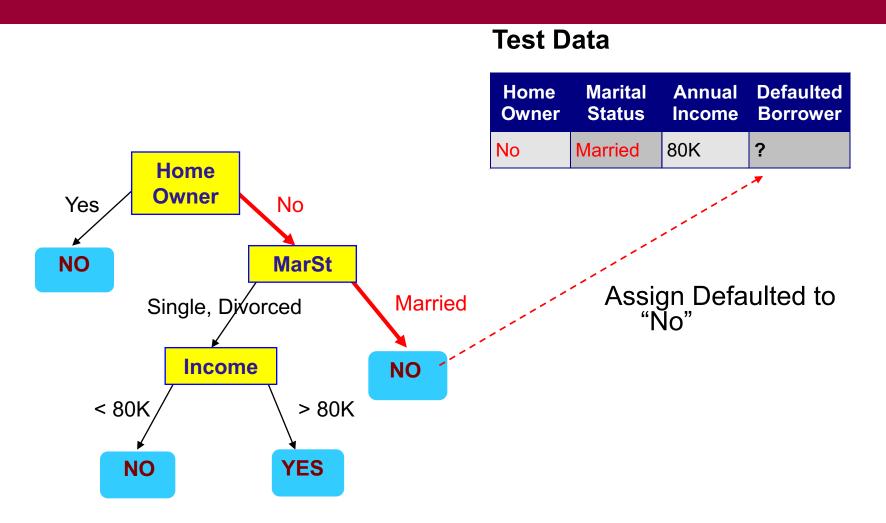








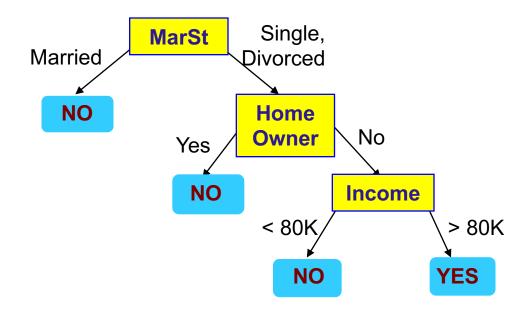




Another Example of Decision Tree

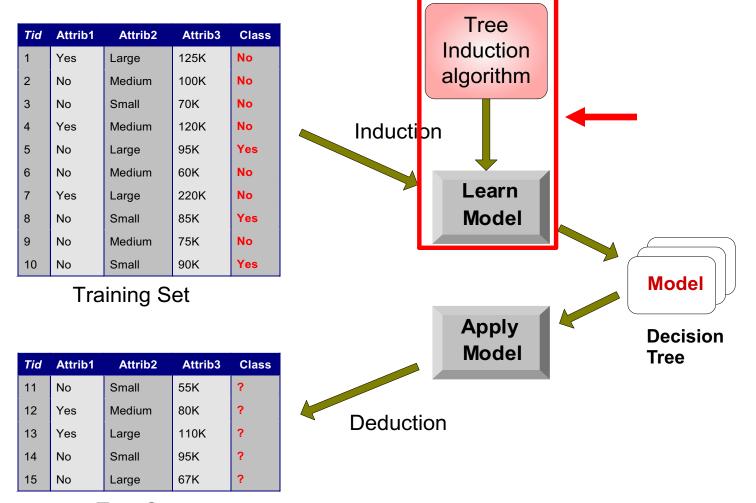
categorical continuous

ID	Home Owner	Marital Annual Status Income		Defaulted Borrower
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married 75K No		No
10	No	Single	90K	Yes



There could be more than one tree that fits the same data!

Decision Tree Classification Task



Test Set

Algorithm for Decision Tree Induction

- Basic algorithm (a greedy algorithm) Tree is constructed in a top-down recursive divide-and-conquer manner
 - At start, all the training examples are at the root
 - Attributes are categorical (if continuous-valued, they are discretized in advance)
 - Examples are partitioned recursively based on selected attributes
 - Test attributes are selected on the basis of a heuristic or statistical measure (e.g., information gain)
- Conditions for stopping partitioning
 - All samples for a given node belong to the same class
 - There are no remaining attributes for further partitioning majority voting is employed for classifying t
 - There are no samples left.

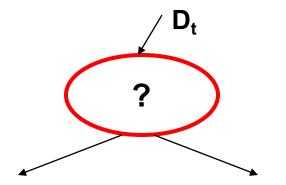
Decision Tree Induction

- Many Algorithms:
 - Hunt's Algorithm (one of the earliest)
 - CART
 - ID3, C4.5
 - SLIQ,SPRINT

General Structure of Hunt's Algorithm

- Let D_t be the set of training records that reach a node t
- General Procedure:
 - If D_t contains records that belong the same class y_t , then t is a leaf node labeled as y_t
 - If D_t contains records that belong to more than one class, use an attribute test to split the data into smaller subsets. Recursively apply the procedure to each subset.

ID	Home Owner	Marital Status	Annual Income	Defaulted Borrower
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes



Defaulted = No

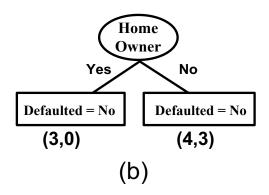
(7,3)

(a)

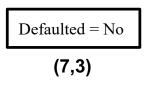
ID	Home Owner			Defaulted Borrower
1	Yes	Single	Single 125K No	
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married 60K No		No
7	Yes	Divorced	rced 220K No	
8	No	Single 85K		Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

Defaulted = No (7,3)

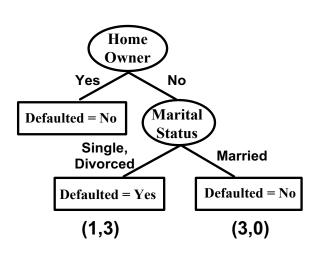
(a)

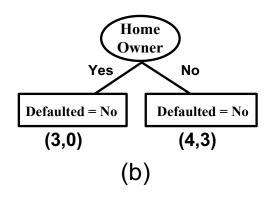


ID	Home Owner	Marital Annual Status Income		Defaulted Borrower
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single 85K Yes		Yes
9	No	Married 75K No		No
10	No	Single	90K	Yes



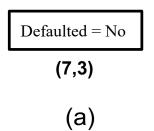
(a)

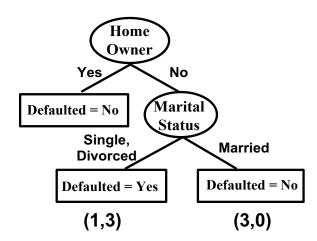




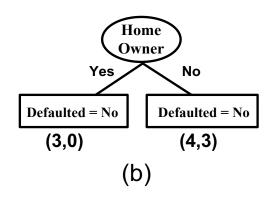
ID	Home Owner	Marital Status	Annual Income	Defaulted Borrower	
1	Yes	Single	125K	No	
2	No	Married	100K	No	
3	No	Single	70K	No	
4	Yes	Married	120K	No	
5	No	Divorced	95K	Yes	
6	No	Married	60K	No	
7	Yes	Divorced	220K	No	
8	No	Single	85K	Yes	
9	No	Married	d 75K No		
10	No	Single	90K	Yes	

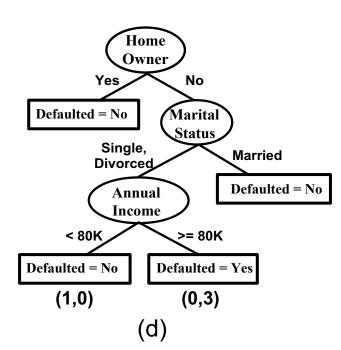
(c)





(c)



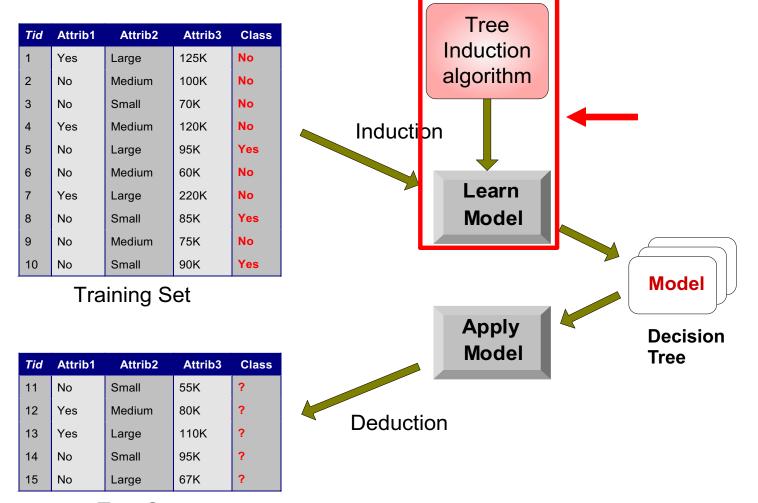


Home Owner			Defaulted Borrower
Yes	Single	125K	No
No	Married	100K	No
No	Single	70K	No
Yes	Married 120K N		No
No	Divorced	95K	Yes
No	Married	60K	No
Yes	Divorced 220K		No
No	Single	85K	Yes
No	Married	75K	No
No	Single	90K	Yes
	Owner Yes No No Yes No No No No No Yes No No Yes No	OwnerStatusYesSingleNoMarriedNoSingleYesMarriedNoDivorcedNoMarriedYesDivorcedNoSingleNoMarried	OwnerStatusIncomeYesSingle125KNoMarried100KNoSingle70KYesMarried120KNoDivorced95KNoMarried60KYesDivorced220KNoSingle85KNoMarried75K

Recap: Classification: Definition

- Given a collection of records (training set)
 - Each record is by characterized by a tuple (x,y), where x is the attribute set and y is the class label
 - *x*: attribute, predictor, independent variable, input
 - *y*: class, response, dependent variable, output
- Task:
 - Learn a model that maps each attribute set x into one of the predefined class labels y

Recap: Decision Tree Classification Task

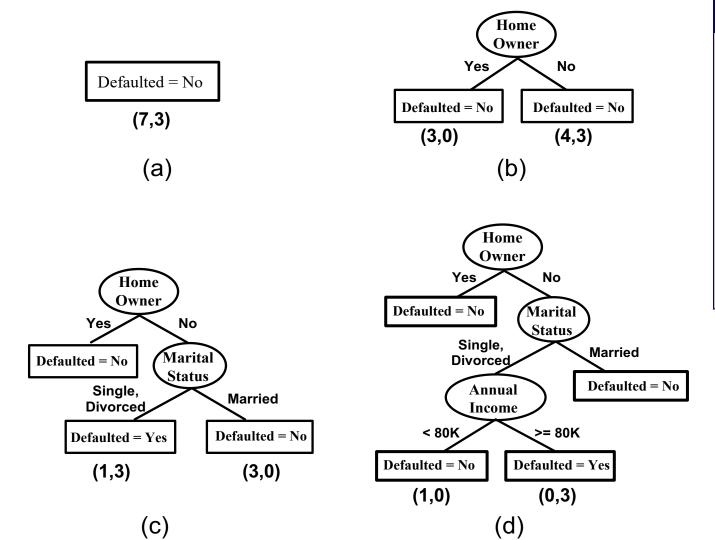


Test Set

Recap: Algorithm for Decision Tree Induction

- Basic algorithm (a greedy algorithm) Tree is constructed in a top-down recursive divide-and-conquer manner
 - At start, all the training examples are at the root
 - Attributes are categorical (if continuous-valued, they are discretized in advance)
 - Examples are partitioned recursively based on selected attributes
 - Test attributes are selected on the basis of a heuristic or statistical measure (e.g., information gain)
- Conditions for stopping partitioning
 - All samples for a given node belong to the same class
 - There are no remaining attributes for further partitioning majority voting is employed for classifying t
 - There are no samples left.

Recap: Hunt's Algorithm



ID	Home Owner	Marital Annual Status Income		Defaulted Borrower
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single 85K Yes		Yes
9	No	Married 75K No		No
10	No	Single	90K	Yes

Design Issues of Decision Tree Induction

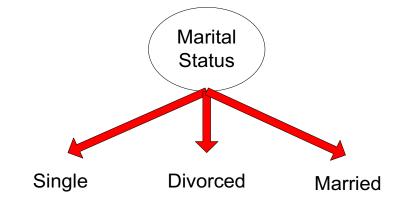
- How should training records be split?
 - Method for expressing test condition
 - depending on attribute types
 - Measure for evaluating the goodness of a test condition
- How should the splitting procedure stop?
 - Stop splitting if all the records belong to the same class or have identical attribute values
 - Early termination

Methods for Expressing Test Conditions

- Depends on attribute types
 - Binary
 - Nominal
 - Ordinal
 - Continuous

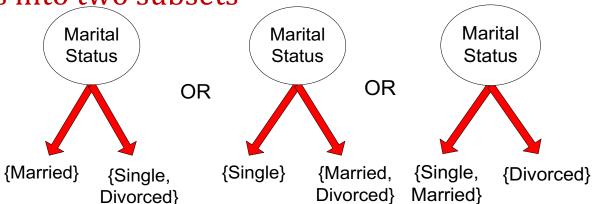
Test Condition for Nominal Attributes

- Multi-way split:
 - Use as many partitions as distinct values.



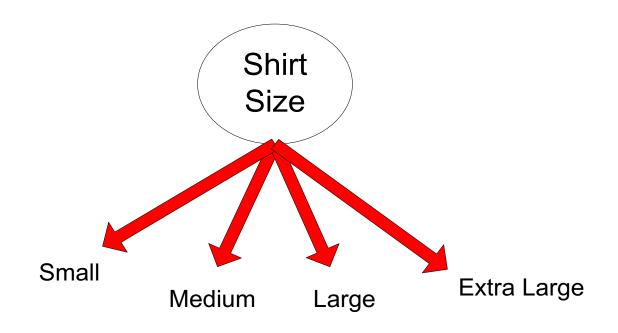
• Binary split:

Divides values into two subsets



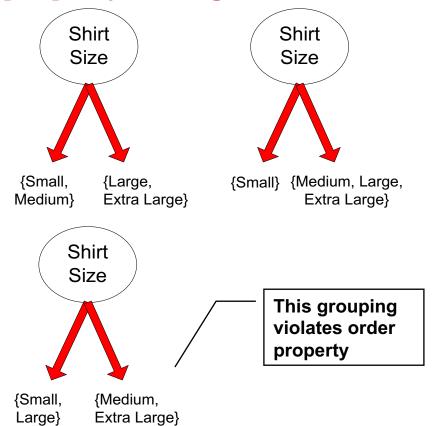
Test Condition for Nominal Attributes

- Multi-way split:
 - Use as many partitions as distinct values.

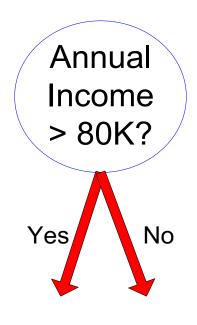


Test Condition for Nominal Attributes

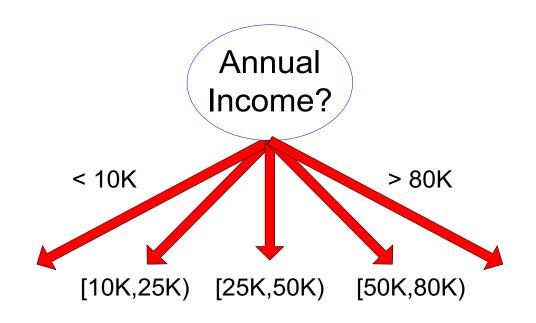
- Binary split:
 - Divides values into two subsets
 - Preserve order property among attribute values



Test Condition for Continuous Attributes



(i) Binary split



(ii) Multi-way split

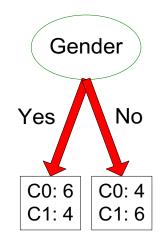
Splitting Based on Continuous Attributes

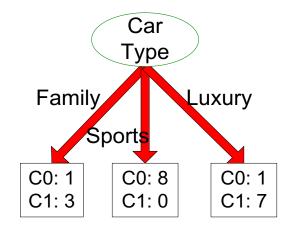
- Different ways of handling
 - Discretization to form an ordinal categorical attribute
 - Ranges can be found by equal interval bucketing, equal frequency bucketing (percentiles), or clustering.
 - Static discretize once at the beginning
 - Dynamic repeat at each node
 - Binary Decision: (A < v) or $(A \ge v)$
 - consider all possible splits and finds the best cut
 - can be more compute intensive

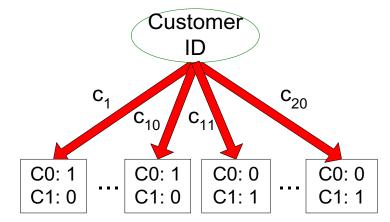
How to determine the Best Split

Before Splitting: 10 records of class 0, 10 records of class 1

Customer Id	Gender	Car Type	Shirt Size	Class
1	M	Family	Small	C0
2	M	Sports	Medium	C0
3	M	Sports	Medium	C0
4	M	Sports	Large	C0
5	M	Sports	Extra Large	C0
6	M	Sports	Extra Large	C0
7	F	Sports	Small	C0
8	F	Sports	Small	C0
9	F	Sports	Medium	C0
10	F	Luxury	Large	C0
11	$_{\mathrm{M}}$	Family	Large	C1
12	M	Family	Extra Large	C1
13	$_{\mathrm{M}}$	Family	Medium	C1
14	$_{\mathrm{M}}$	Luxury	Extra Large	C1
15	F	Luxury	Small	C1
16	F	Luxury	Small	C1
17	F	Luxury	Medium	C1
18	F	Luxury	Medium	C1
19	F	Luxury	Medium	C1
20	F	Luxury	Large	C1







How to determine the Best Split

- Greedy approach:
 - Nodes with purer class distribution are preferred
- Need a measure of node impurity:

C0: 5

C1: 5

High degree of impurity / Low Purity

C0: 9

C1: 1

Low degree of impurity / High Purity

Measures of Node Impurity

Gini Index

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

Where $p_i(t)$ is the frequency of class i at node t, and c is the total number of classes

Entropy

$$Entropy = -\sum_{i=0}^{c-1} p_i(t)log_2 p_i(t)$$

Misclassification error

Classification error =
$$1 - \max[p_i(t)]$$

Measures of Node Impurity

• Gini Index

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

Where $p_i(t)$ is the frequency of class i at node t, and c is the total number of classes

Entropy

$$Entropy = -\sum_{i=0}^{c-1} p_i(t)log_2 p_i(t)$$

Misclassification error

Classification error =
$$1 - \max[p_i(t)]$$

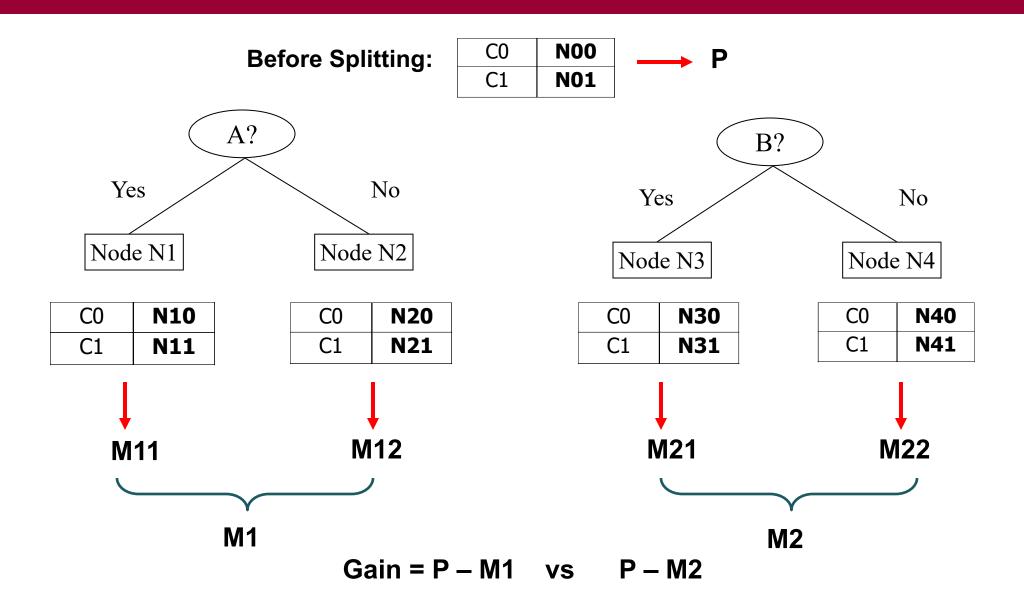
Finding the Best Split

- Compute impurity measure (P) before splitting
- Compute impurity measure (M) after splitting
 - Compute impurity measure of each child node
 - M is the weighted impurity of child nodes
- Choose the attribute test condition that produces the highest gain

$$Gain = P - M$$

or equivalently, lowest impurity measure after splitting (M)

Finding the Best Split



Measure of Impurity: GINI

• Gini Index for a given node *t*

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

Where $p_i(t)$ is the frequency of class i at node t, and c is the total number of classes

- Maximum of 1-1/c when records are equally distributed among all classes, implying the least beneficial situation for classification
- Minimum of 0 when all records belong to one class, implying the most beneficial situation for classification
- Gini index is used in decision tree algorithms such as CART, SLIQ, SPRINT

Measure of Impurity: GINI

Gini Index for a given node t :

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

- For 2-class problem (p, 1 p):
 - GINI = $1 p^2 (1 p)^2 = 2p (1-p)$

C1	0						
C2	6						
Gini=0.000							

Computing Gini Index of a Single Node

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

C1	0
C2	6

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

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

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

Computing Gini Index for a Collection of Nodes

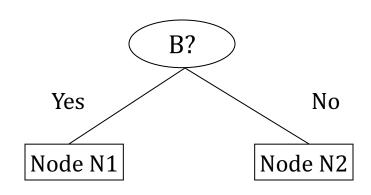
• When a node *p* is split into *k* partitions (children)

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

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

Binary Attributes: Computing GINI Index

- Splits into two partitions (child nodes)
- Effect of Weighing partitions:
 - Larger and purer partitions are sought



	Parent						
C1	7						
C2	5						
Gini = 0.486							

$= 1 - (5/6)^2 - (1/6)^2$ $= 0.278$
Gini(N2) = $1 - (2/6)^2 - (4/6)^2$ = 0.444

Cini(N1)

	N1	N2						
C1	5	2						
C2	1	4						
Gini=0.361								

Weighted Gini of N1 N2 = 6/12 * 0.278 + 6/12 * 0.444 = 0.361

Categorical Attributes: Computing Gini Index

- For each distinct value, gather counts for each class in the dataset
- Use the count matrix to make decisions

	CarType									
	Family Sports Luxury									
C1	1	8	1							
C2	3 0 7									
Gini	0.163									

Two-way split (find best partition of values)

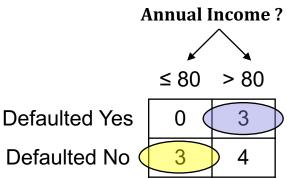
	CarType						
	{Sports, Luxury}	{Family}					
C1	9	1					
C2	7	3					
Gini	0.468						

	CarType						
	{Sports}	{Family, Luxury}					
C1	8	2					
C2	0	10					
Gini	0.167						

Which of these is the best?

- Use Binary Decisions based on one value
- Several Choices for the splitting value
 - Number of possible splitting valuesNumber of distinct values
- Each splitting value has a count matrix associated with it
 - Class counts in each of the partitions, A ≤ v and A > v
- Simple method to choose best v
 - For each v, scan the database to gather count matrix and compute its Gini index
 - Computationally Inefficient! Repetition of work.

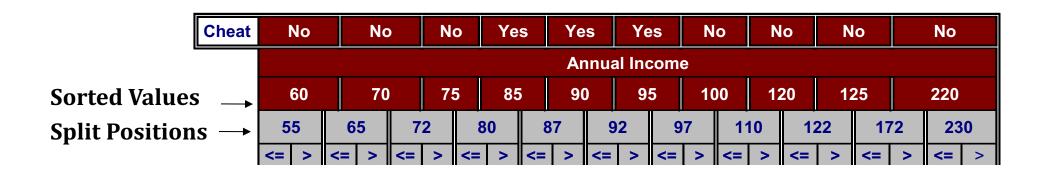




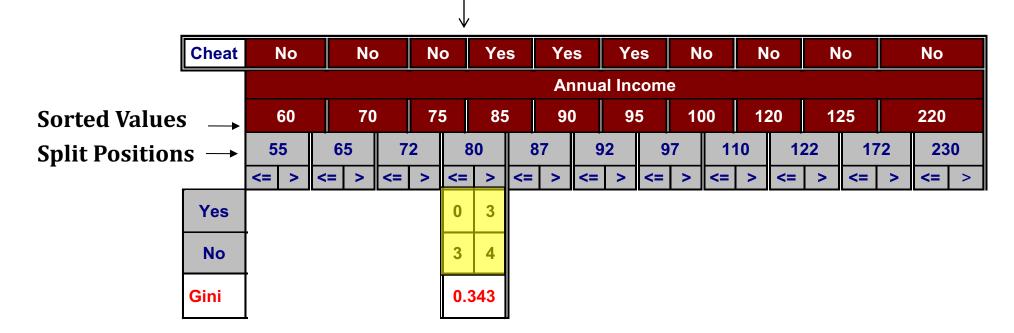
- For efficient computation: for each attribute,
 - Sort the attribute on values
 - Linearly scan these values, each time updating the count matrix and computing gini index
 - Choose the split position that has the least gini index

	Cheat	No	No	No	Yes	Yes	Yes	No	No	No	No
•		Annual Income									
Sorted Values	s →	60	70	75	85	90	95	100	120	125	220

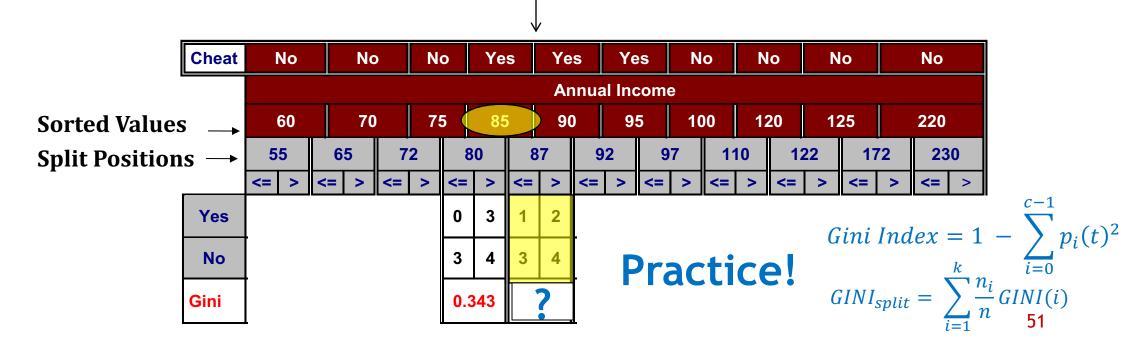
- For efficient computation: for each attribute,
 - Sort the attribute on values
 - Linearly scan these values, each time updating the count matrix and computing gini index
 - Choose the split position that has the least gini index



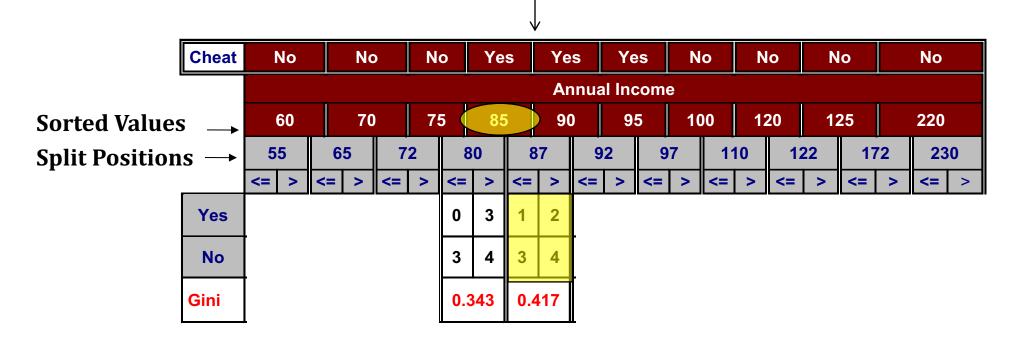
- For efficient computation: for each attribute,
 - Sort the attribute on values
 - Linearly scan these values, each time updating the count matrix and computing gini index
 - Choose the split position that has the least gini index



- For efficient computation: for each attribute,
 - Sort the attribute on values
 - Linearly scan these values, each time updating the count matrix and computing gini index
 - Choose the split position that has the least gini index



- For efficient computation: for each attribute,
 - Sort the attribute on values
 - Linearly scan these values, each time updating the count matrix and computing gini index
 - Choose the split position that has the least gini index



- For efficient computation: for each attribute,
 - Sort the attribute on values
 - Linearly scan these values, each time updating the count matrix and computing gini index
 - Choose the split position that has the least gini index

	Cheat		No		No		N	0	Ye	S	Ye	s	Υe	es	N	0	N	o	N	lo		No	
											Ar	nnua	al Inc	come	•								
Sorted Values	5 →		60		70		7	5	85	5	90)	9	5	10	00	12	20	12	25	220		
Split Position	s →	5	5	6	5	7	2	8	0	8	7	9	2	9	7	11	10	12	22	17	72	23	0
<u>-</u>		<=	>	<=	>	<=	>	<=	>	<=	>	<=	>	\=	>	<=	>	\=	>	\=	>	<=	>
	Yes	0	3	0	3	0	3	0	3	1	2	2	1	3	0	3	0	3	0	3	0	3	0
	No	0	7	1	6	2	5	3	4	3	4	3	4	3	4	4	3	5	2	6	1	7	0
	Gini	0.4	20	0.4	00	0.3	375	0.3	43	0.4	17	0.4	100	<u>0.3</u>	<u>800</u>	0.3	43	0.3	75	0.4	100	0.4	20

Measures of Node Impurity

Gini Index

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

Where $p_i(t)$ is the frequency of class i at node t, and c is the total number of classes

Entropy

$$Entropy = -\sum_{i=0}^{c-1} p_i(t)log_2 p_i(t)$$

Misclassification error

Classification error =
$$1 - \max[p_i(t)]$$

Measure of Impurity: Entropy

• Entropy at a given node t $Entropy = -\sum_{i=0}^{c-1} p_i(t)log_2p_i(t)$

Where $p_i(t)$ is the frequency of class i at node t, and c is the total number of classes

- Maximum of $\log_2 c$ when records are equally distributed among all classes, implying the least beneficial situation for classification
- Minimum of 0 when all records belong to one class, implying most beneficial situation for classification
- Entropy based computations are quite similar to the GINI index computations

Computing Information Gain After Splitting

• Information Gain:

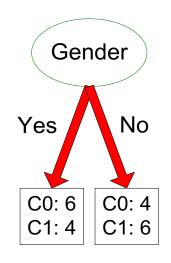
$$Gain_{split} = Entropy(p) - \sum_{i=1}^{k} \frac{n_i}{n} Entropy(i)$$

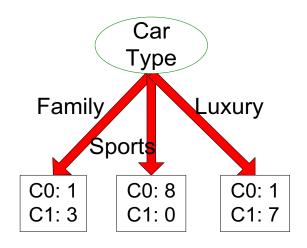
Parent Node, p is split into k partitions (children) n_i is number of records in child node i

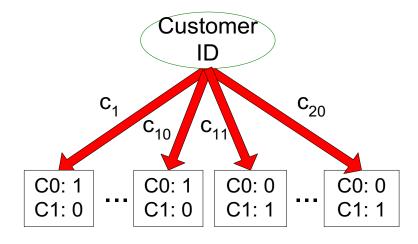
- Choose the split that achieves most reduction (maximizes GAIN)
- Used in the ID3 and C4.5 decision tree algorithms
- Information gain is the mutual information between the class variable and the splitting variable

Problem with large number of partitions

- Node impurity measures tend to prefer splits that result in large number of partitions, each being small but pure
- Customer ID has highest information gain because entropy for all the children is zero







Gain Ratio

• Gain Ratio:

$$Gain Ratio = \frac{Gain_{split}}{Split Info} \qquad Split Info = -\sum_{i=1}^{K} \frac{n_i}{n} \log_2 \frac{n_i}{n}$$

- Parent Node, p is split into k partitions (children), n_i is number of records in child node i
- Adjusts Information Gain by the entropy of the partitioning (*Split Info*).
 - Higher entropy partitioning (large number of small partitions) is penalized!
- Used in C4.5 algorithm
- Designed to overcome the disadvantage of Information Gain

Gain Ratio

• Gain Ratio:

$$Gain Ratio = \frac{Gain_{split}}{Split Info}$$

Split Info =
$$-\sum_{i=1}^{k} \frac{n_i}{n} \log_2 \frac{n_i}{n}$$

		CarType									
	Family Sports Luxury										
C1	1	8	1								
C2	3 0 7										
Gini	0.163										

	CarType	
	{Sports, Luxury}	{Family}
C1	9	1
C2	7	3
Gini	0.468	

SplitINFO =
$$0.72$$

	CarType	
	{Sports}	{Family, Luxury}
C1	8	2
C2	0	10
Gini	0.167	

SplitINFO =
$$0.97$$

Measures of Node Impurity

Gini Index

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

Where $p_i(t)$ is the frequency of class i at node t, and c is the total number of classes

Entropy

$$Entropy = -\sum_{i=0}^{c-1} p_i(t)log_2 p_i(t)$$

Misclassification error

Classification error =
$$1 - \max[p_i(t)]$$

Measure of Impurity: Classification Error

• Classification error at a node *t*

$$Error(t) = 1 - \max_{i}[p_i(t)]$$

- Maximum of 1 1/c when records are equally distributed among all classes, implying the least interesting situation
- Minimum of 0 when all records belong to one class, implying the most interesting situation

Measure of Impurity: Classification Error

• Classification error at a node *t*

$$Error(t) = 1 - \max_{i} [p_i(t)]$$

C1	0
C2	6

$$P(C1) = 0/6 = 0$$
 $P(C2) = 6/6 = 1$

Error =
$$1 - \max(0, 1) = 1 - 1 = 0$$

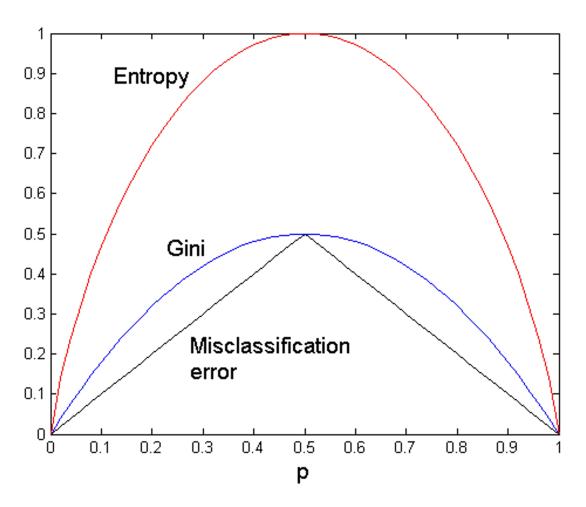
$$P(C1) = 1/6$$
 $P(C2) = 5/6$
 $Error = 1 - max (1/6, 5/6) = 1 - 5/6 = 1/6$

$$P(C1) = 2/6$$
 $P(C2) = 4/6$

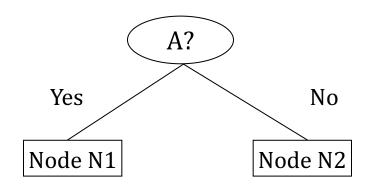
Error =
$$1 - \max(2/6, 4/6) = 1 - 4/6 = 1/3$$

Comparison among Impurity Measures

For a 2-class problem:



Misclassification Error vs Gini Index



	Parent
C1	7
C2	3
Gini = 0.42	

Gini(N1)
=
$$1 - (3/3)^2 - (0/3)^2$$

= 0

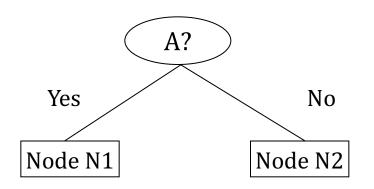
Gini(N2)
=
$$1 - (4/7)^2 - (3/7)^2$$

= 0.489

	N1	N2
C1	3	4
C2	0	3
Gini=0.342		

Gini improves but error remains the same!!

Misclassification Error vs Gini Index



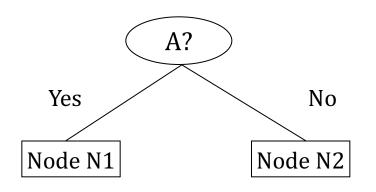
	Parent
C1	7
C2	3
Gini = 0.42	

	N1	N2
C1	3	4
C2	0	3
Gini=0.342		

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

Classification error = $1 - \max[p_i(t)]$

Misclassification Error vs Gini Index



	Parent
C1	7
C2	3
Gini	= 0.42

	N1	N2
C1	3	4
C2	0	3
Gini=0.342		

Decision Tree Based Classification

Advantages:

- Relatively inexpensive to construct
- Extremely fast at classifying unknown records
- Easy to interpret for small-sized trees
- Robust to noise (especially when methods to avoid overfitting are employed)
- Can easily handle redundant attributes
- Can easily handle irrelevant attributes (unless the attributes are interacting)

Disadvantages: .

- Due to the greedy nature of splitting criterion, interacting attributes (that can
 distinguish between classes together but not individually) may be passed over in favor
 of other attributed that are less discriminating.
- Each decision boundary involves only a single attribute

Test 1

Test 1

- Time: 75 mins on September 28 during class
- Materials: Course slides
- Covering Topics:
 - Data understanding
 - Mathematics
 - Data preprocessing
 - Similarity
- Format:
 - True or False, Yes or No
 - Multiple choice questions
 - Short answer problems

Examples

• [True or False] It is not necessary to have a target variable for applying dimensionality reduction algorithms.

A. TRUE

B. FALSE

Examples

- What is supervised learning?
- A) A type of machine learning where an algorithm learns from unlabeled data.
- B) A type of machine learning where an algorithm learns from labeled data.
- C) A type of machine learning where an algorithm generates new data.
- D) A type of machine learning used for clustering.

Examples

Name some methods that you believe you can use to handle missing values.

You are given X = | 1 2 3 | | 4 5 6 | | 7 8 9 |, Y = | 1 0 | | 1 1 | | 1 2 |, Please compute the following two products: X^TX, X^Ty