

Decision Trees

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Decision Tree

Supervised

Classification algorithm

Example

Predict if John will play tennis

Training set:

9 days = played (Yes)

5 days = didn't play (No)

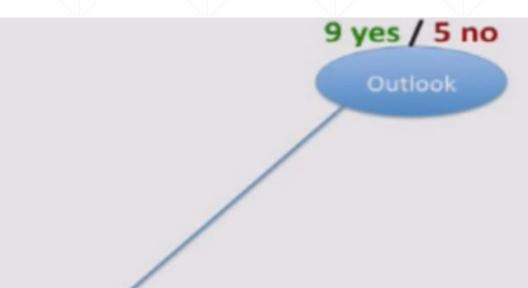
TestD15, Rain, High, Weak, ?

	Sunny Sunny Overcast	High High	Weak Strong	No
D2 (High	Strong	
U2 .	Overcast		20.01.6	No
D3 (High	Weak	Yes
D4 I	Rain	High	Weak	Yes
D5 I	Rain	Normal	Weak	Yes
D6 I	Rain	Normal	Strong	No
D7	Overcast	Normal	Strong	Yes
D8 :	Sunny	High	Weak	No
D9 :	Sunny	Normal	Weak	Yes
D10	Rain	Normal	Weak	Yes
D11 !	Sunny	Normal	Strong	Yes
D12	Overcast	High	Strong	Yes
D13	Overcast	Normal	Weak	Yes
D14	Rain	High	Strong	No

Idea

- Split the dataset into subset
- Check if they are pure
- If yes = Stop
- else keep splitting

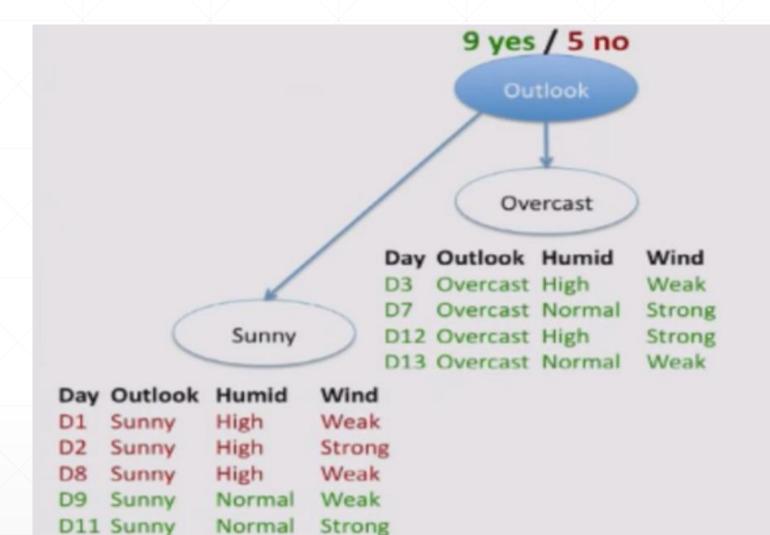
And check which subset our test data point fall into.

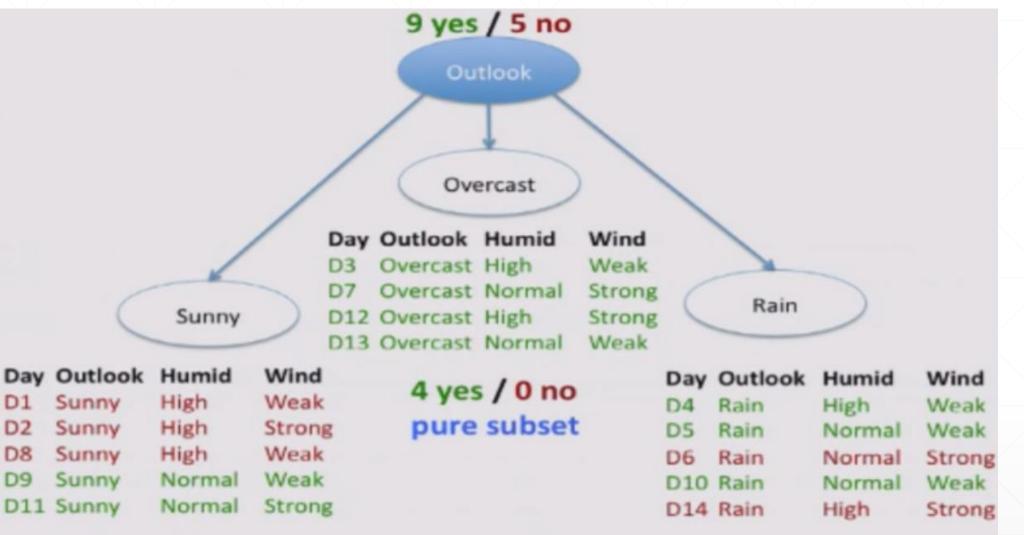


Day	Outlook	Humid	Wind
D1	Sunny	High	Weak
D2	Sunny	High	Strong
D8	Sunny	High	Weak
D9	Sunny	Normal	Weak

D11 Sunny Normal Strong

Sunny





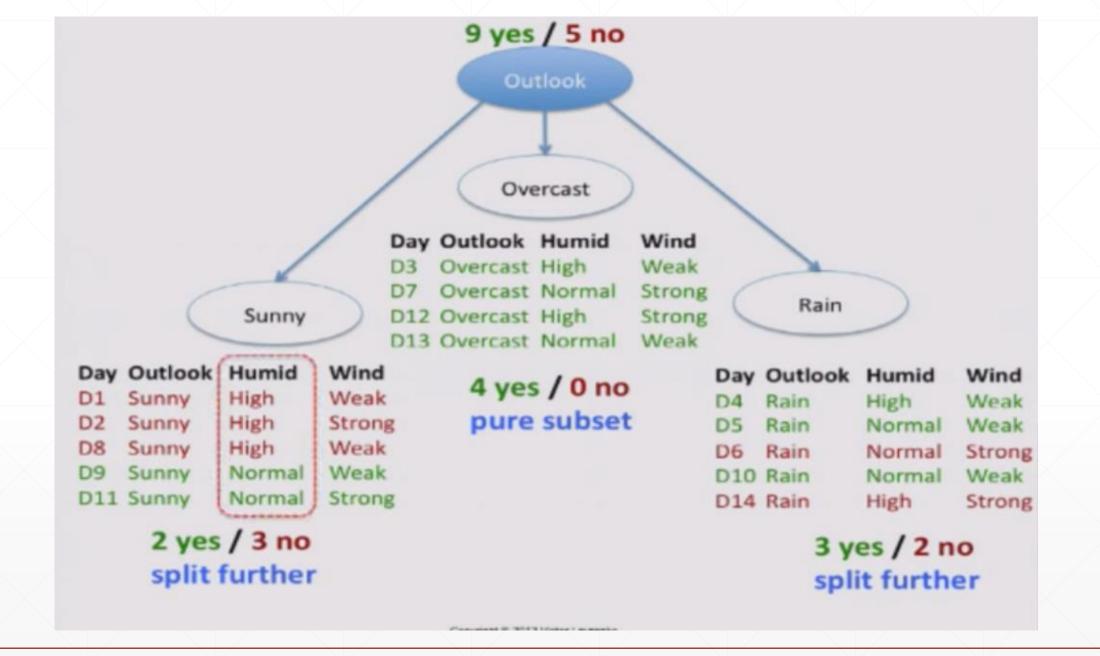
2 yes / 3 no split further

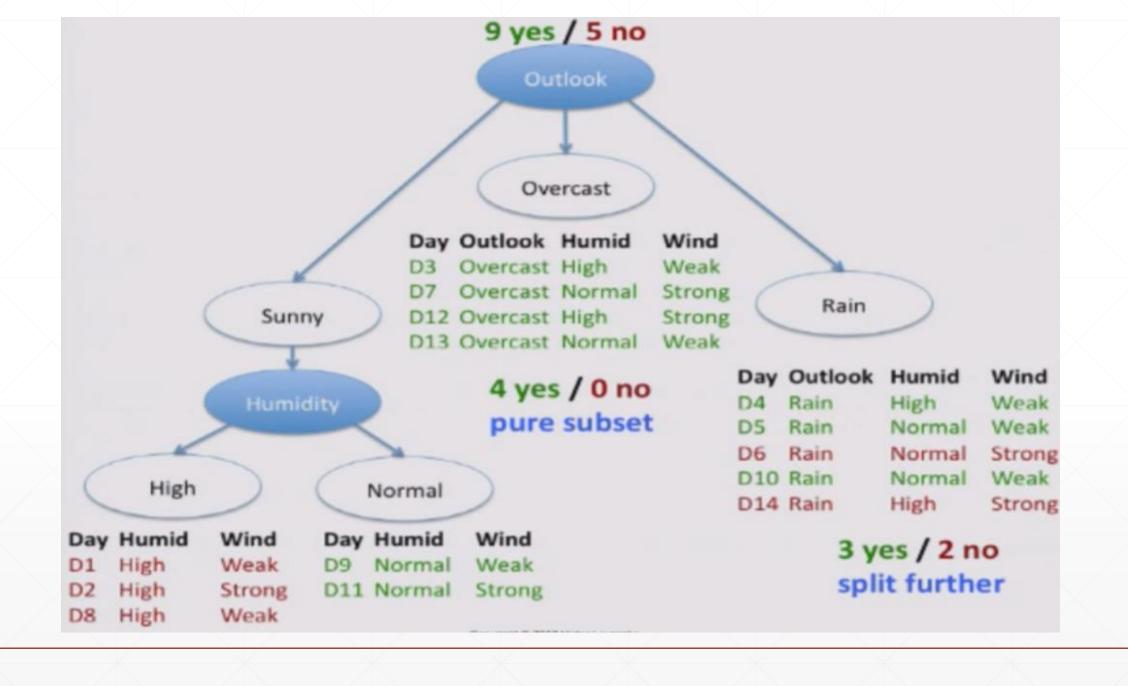
D2

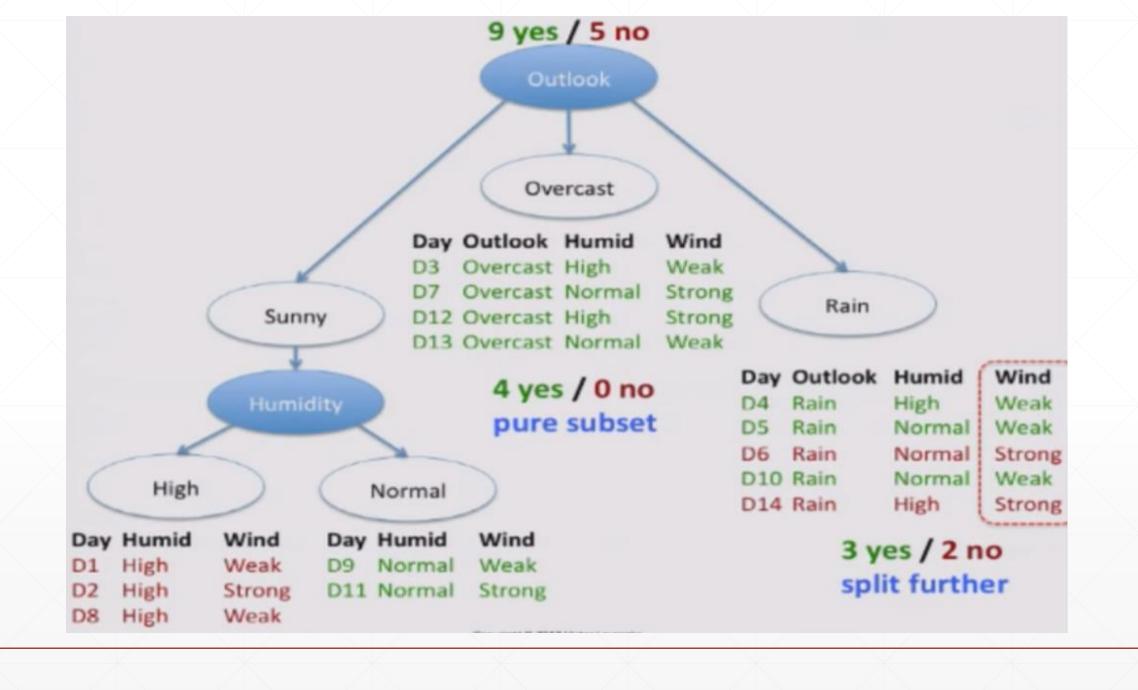
D8

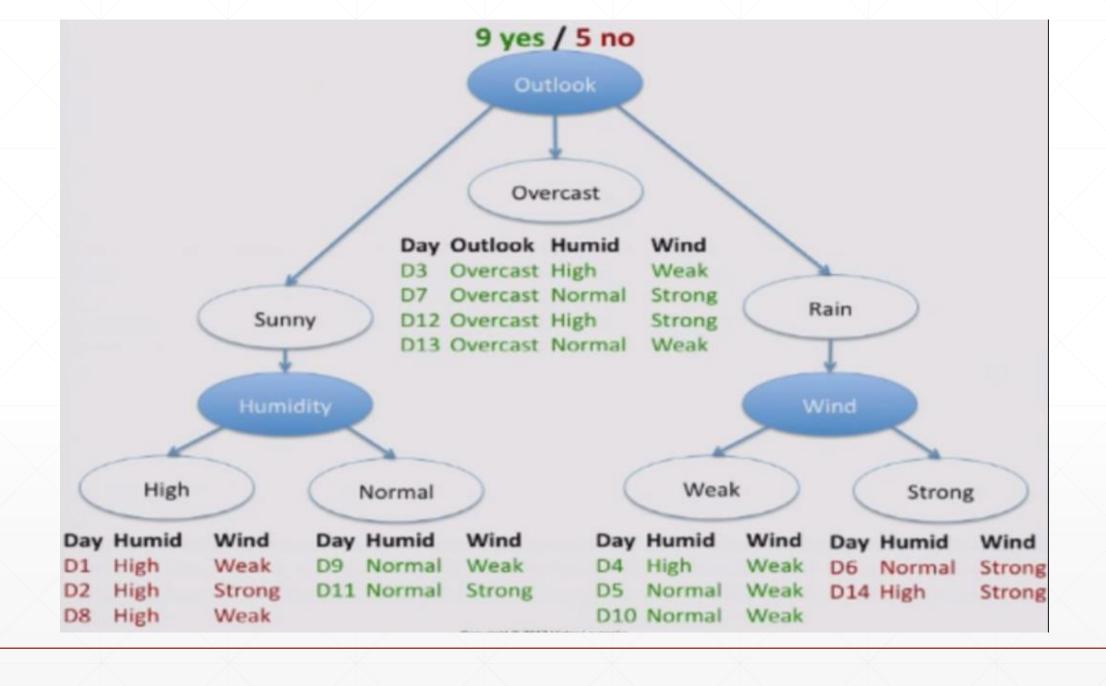
D9

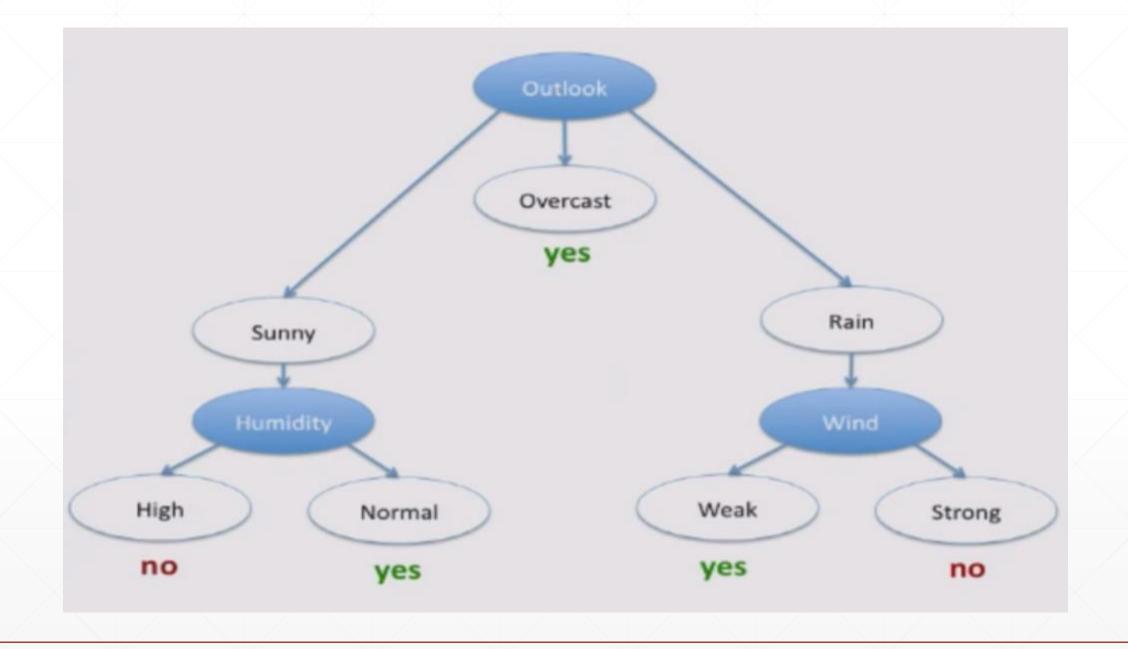
3 yes / 2 no split further

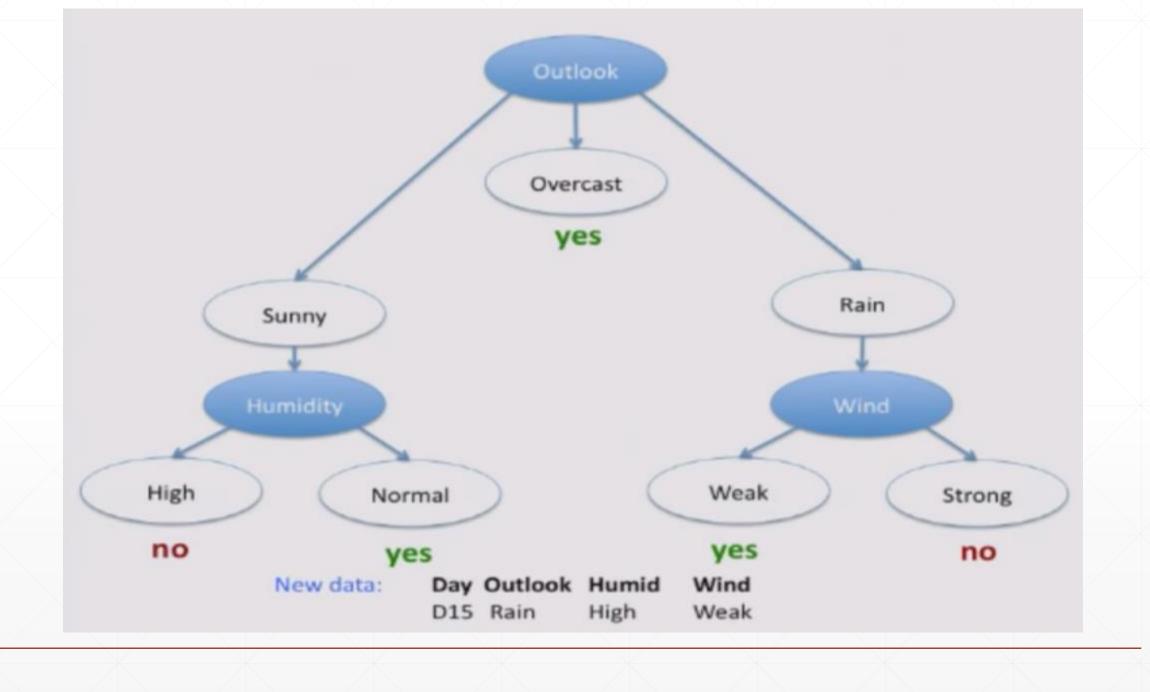


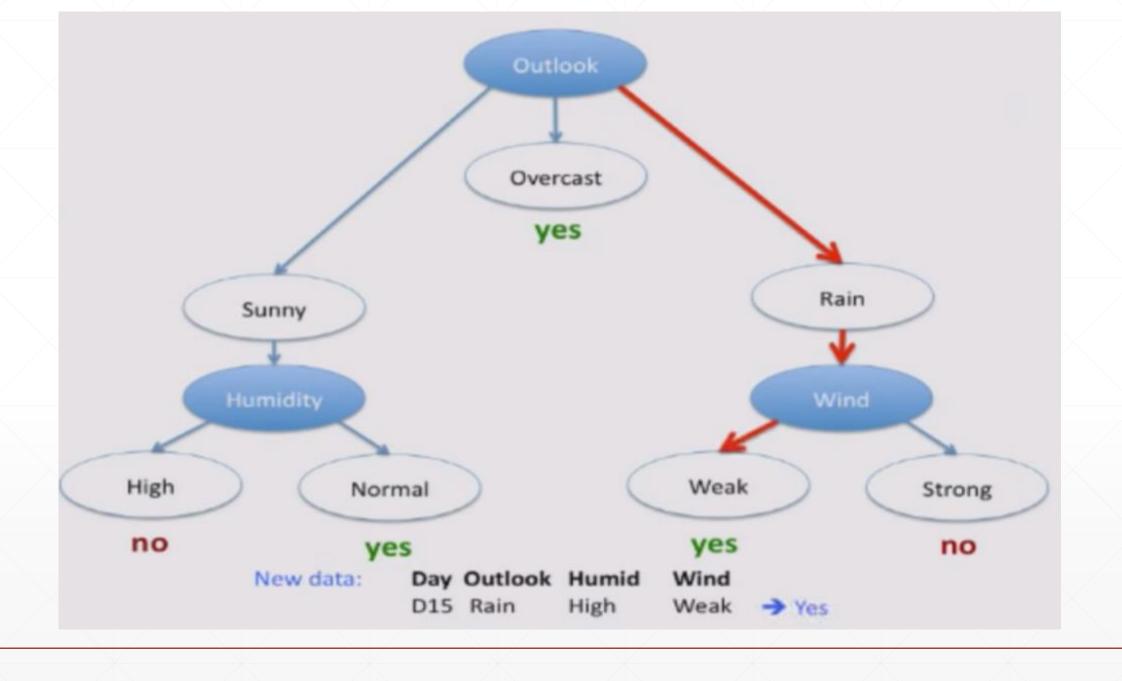


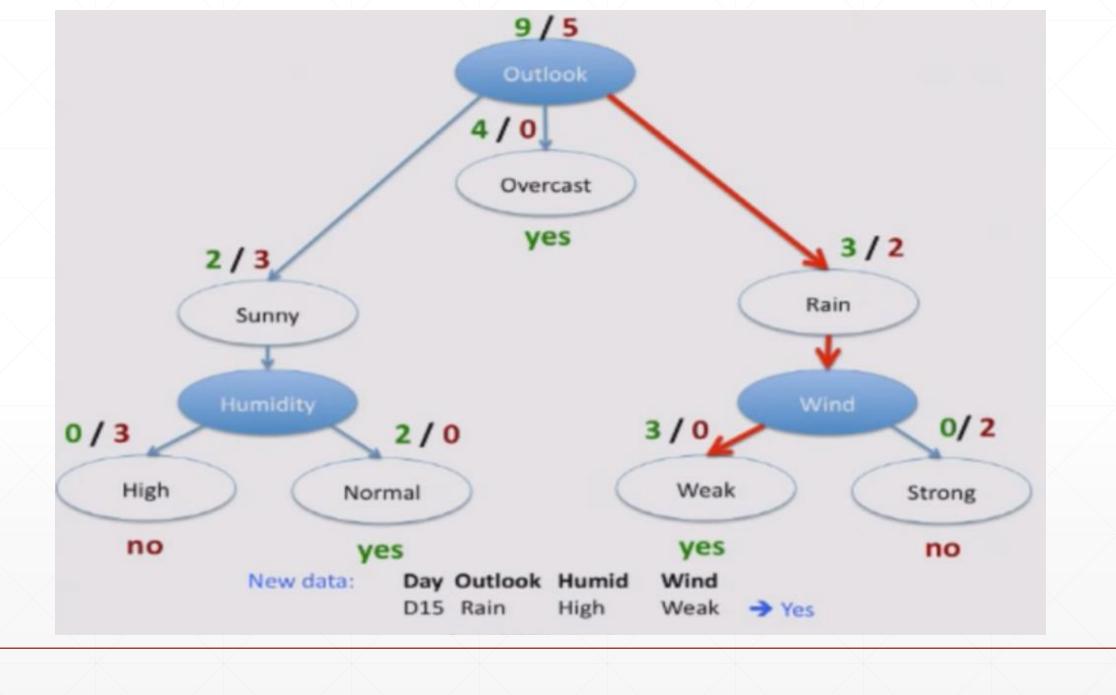








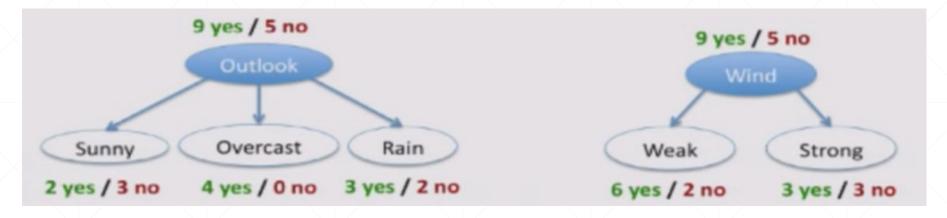




ID3 algorithm

- Split node (node, training set):
 - P = best node to split the training set
 - Split training example to child nodes
 - Each value of P, create a new child node
 - Split training example to child nodes
 - For each child node:
 - If subset is pure then stop
 - Else keep splitting (child_node, {subset})

Which is best attribute to split?



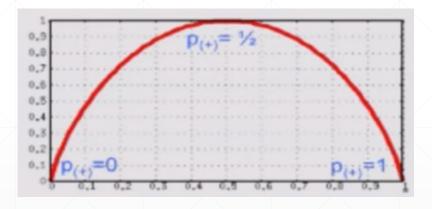
- Purity of subset is the determining factor
 - Pure (overcast) = completely certain vs Impure (Strong) = completely uncertain
 - Pure can be symmetric on both sides

Entropy

- $H(S) = -p_{(+)} \log_2 p_{(+)} - p_{(-)} \log_2 p_{(-)}$

• Impure = 1

• Pure = 0



Information gain

Help us to find as many items in pure subsets

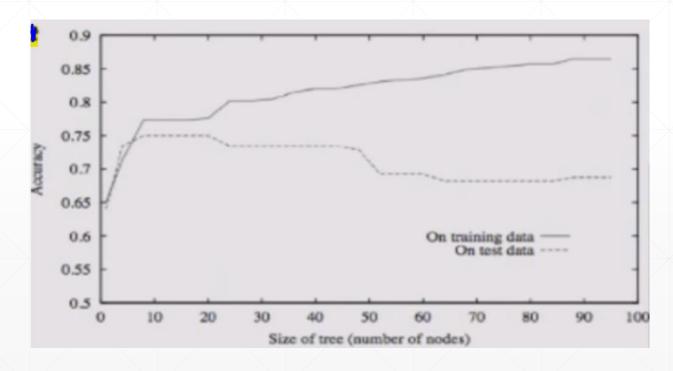
$$Gain(S,A) = H(S) - \sum_{V \in Values(A)} \frac{|S_V|}{|S|} H(S_V)$$

$$S \dots \text{ set of examples } \{X\}$$

$$S_V \dots \text{ subset where } X_A = V$$

Overfitting

 Always classify training examples until we get singletons because singletons are pure.



How to Avoid overfitting?

Pruning

Issue with Information gain

Biased toward attributes with many values

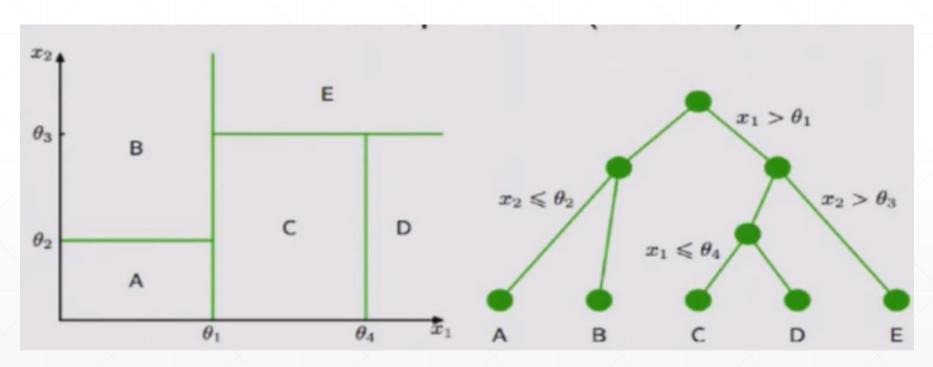
Use GainRatio:

$$SplitEntropy(S,A) = -\sum_{V \in Values(A)} \frac{\left|S_{V}\right|}{\left|S\right|} \log \frac{\left|S_{V}\right|}{\left|S\right|} \stackrel{A ... candidate attribute}{\lor ... possible values of A} \\ S ... set of examples {X} \\ S_{V} ... subset where X_{A} = V$$

$$GainRatio(S,A) = \frac{Gain(S,A)}{SplitEntropy(S,A)} \quad \text{penalizes attributes} \\ \text{with many values}$$

Continuous Attributes

Threshold is optimized



Muti-class classification

Predict most frequent class in subset

Regression

- Predict average value from subset
- Linear regression at leaves.

Pros and cons

- Trees are interpretable (not a black box)
- Easily handle irrelevant features
- Can also handle missing values
- Compact --- very fast testing time O(depth)

- Only axis aligned decision boundaries
- Greedy alogorithm

Summary

- ID3 algorithm
- Greedily select next best attribute
- Entropy = certainty
- Information gain = reduction in uncertainty
- Gain ratio: favor big sets
- Prefer small trees higher gain at root
- If overfitting = post pruning
- Fast, compact and interpretable



Discussion



Thank you!