



**Institute** of  
**Data**

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2023



# Data Science and AI

## Module 7 Part 1

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## Decision Trees and Ensemble Methods

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# Agenda: Module 7

- Overview
- Decision Trees
- Random Forests
- Ensemble Methods
  - Introduction – Bias vs Variance
  - Bagging
  - Boosting
  - Stacking



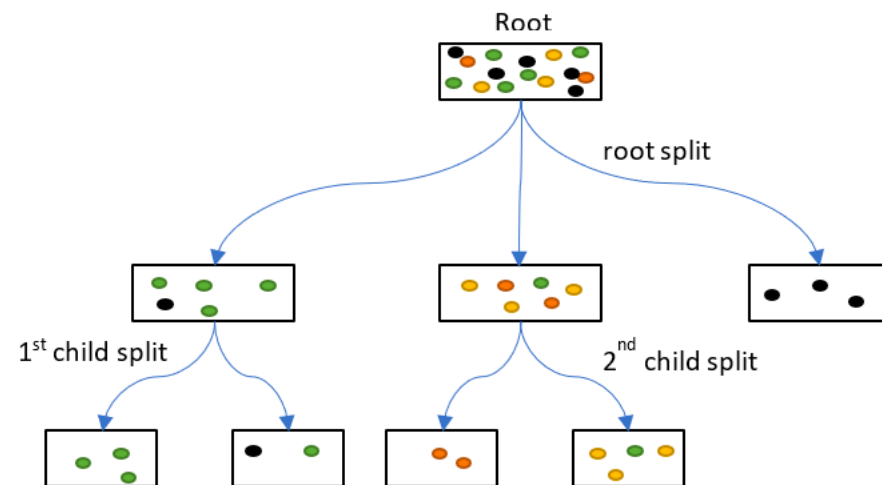
# Decision Trees

- A type of **supervised** Machine Learning algorithm.
- It is one of the **most widely used** and practical methods for classification. It is the **simplest** and yet the **most powerful** algorithm!
- A decision tree is a tree in which each branch node represents **a choice between a number of alternatives**, and each **leaf node** represents an **outcome**.
- The type of the **target variable** defines the type of Decision Tree
  - **Categorical** variable Decision Tree: Has categorical target variable
  - **Continuous** variable Decision Tree: Has continuous target variable



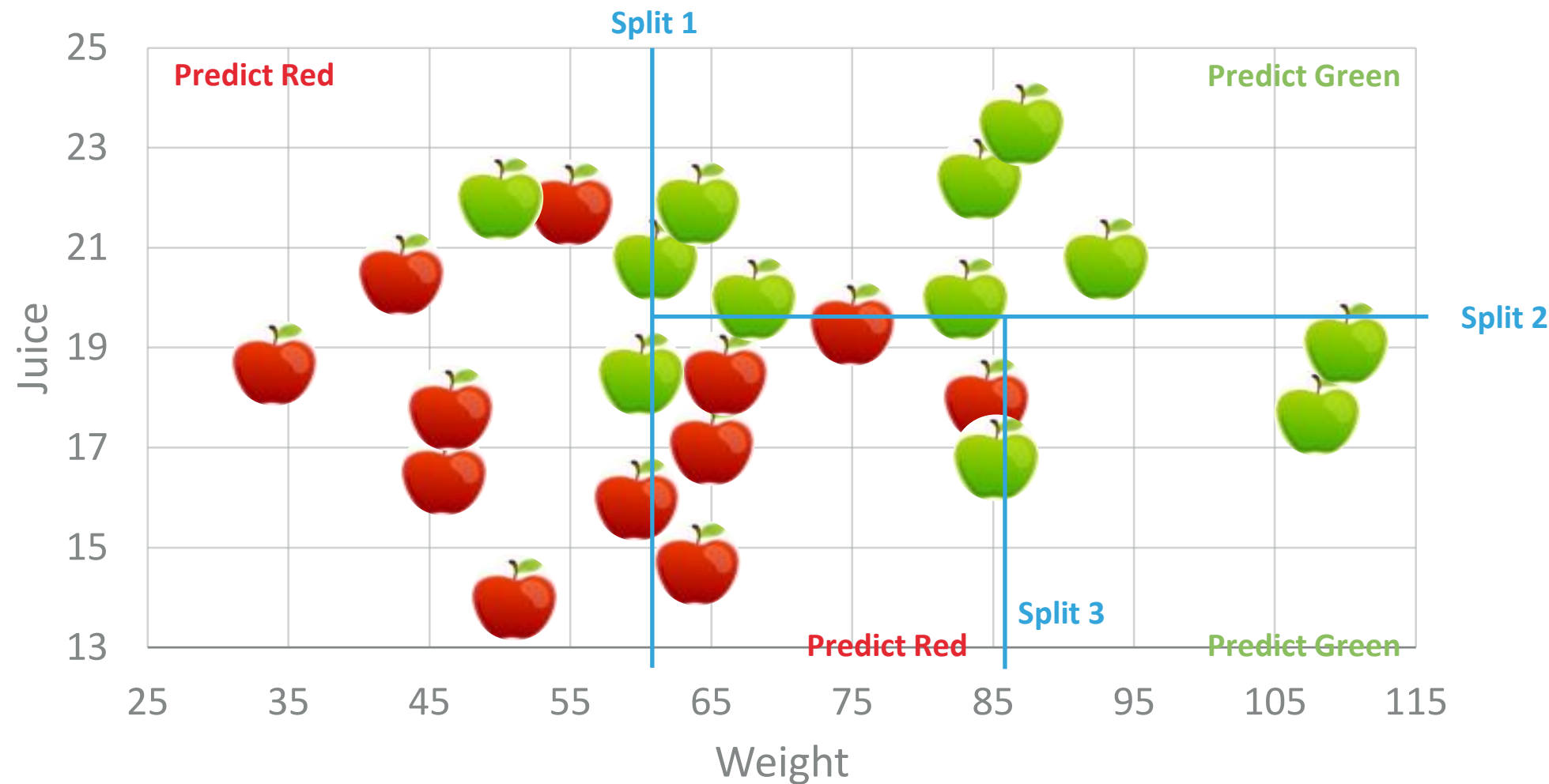
# Constructing Decision Trees

- The approach is to: **Iteratively** separate data into **homogeneous groups**
  - Split data by category or range, **one feature at a time**
  - Into groups as **pure** as possible
  - repeating the process until a certain stop condition is reached



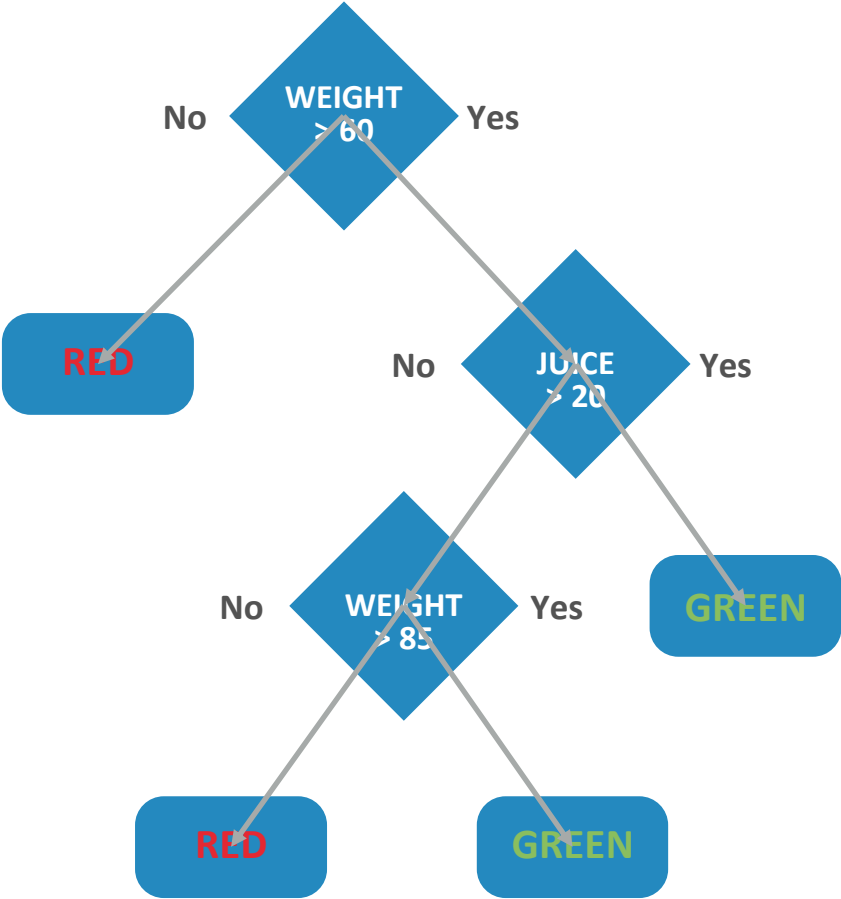
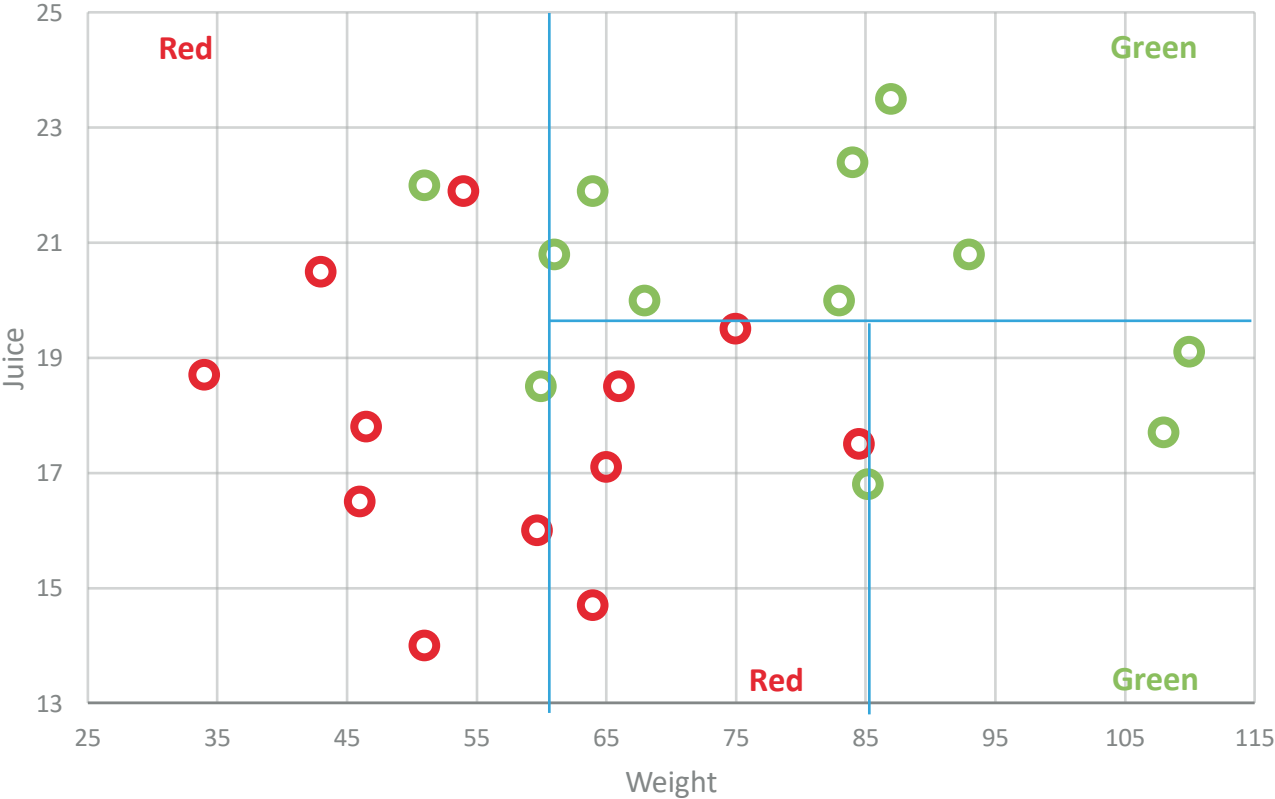


# Iteratively separate data into homogeneous groups





# Mapping the Decision Tree





# Constructing Decision Trees - Example 2

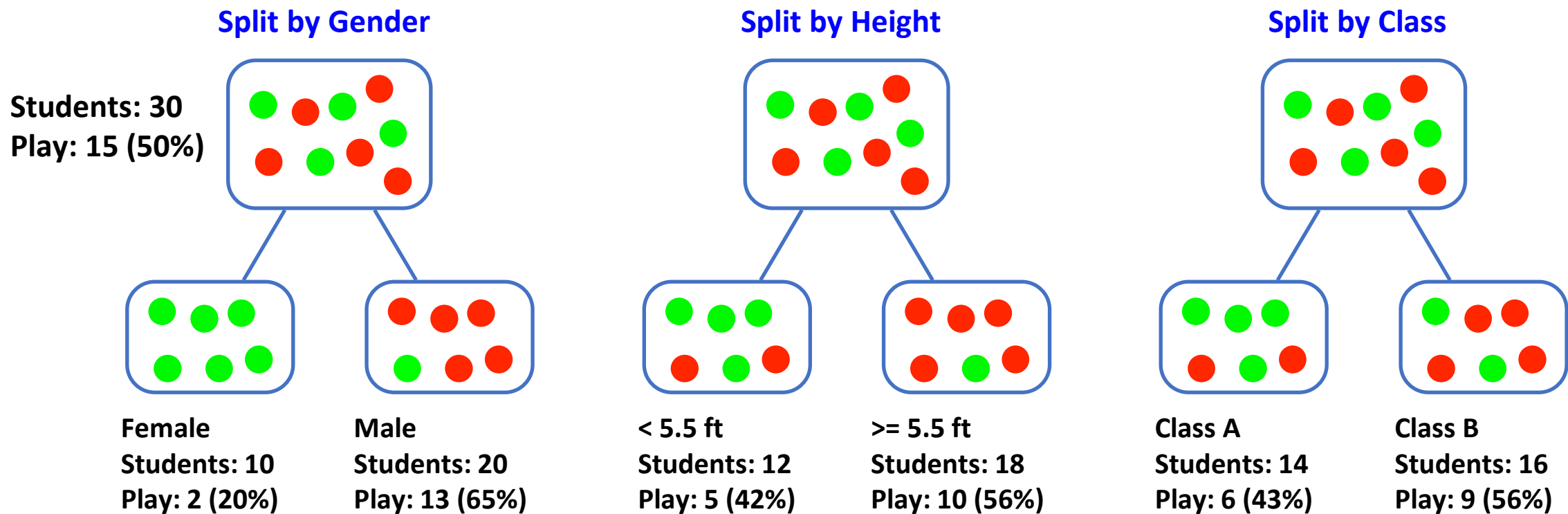
- Given 30 students with variables **Gender** (Boy, Girl), **Height** (5-6 ft) and **Class**(A, B). 15 out of these 30 play cricket in their leisure time. **Predict** who plays cricket during leisure period?
- Need to separate students who play cricket in their leisure time based on the most **highly significant** input variable among all three (gender, height, class).
- Decision Tree separates students based on all values of the three variables and identifies the variable, which creates **the most homogeneous** sets of students (heterogeneous to each other).
- Decision tree identifies the **most significant variable** and its value which gives the most homogeneous sets of population.





# Constructing Decision Trees - Example 2

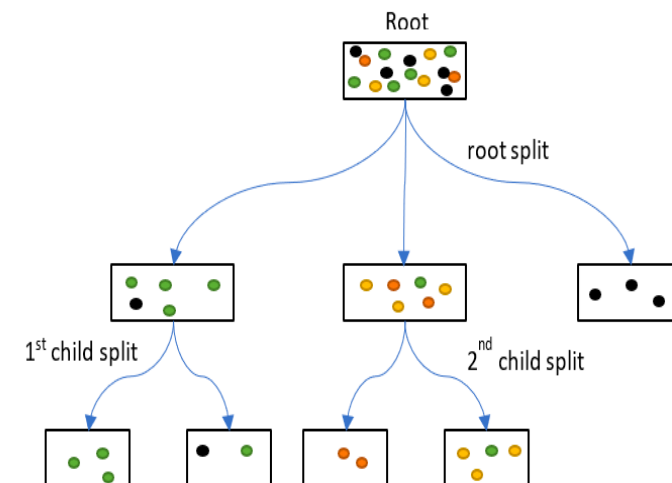
- The variable Gender can identify the **most homogeneous** sets compared to the other two variables





# Terminology

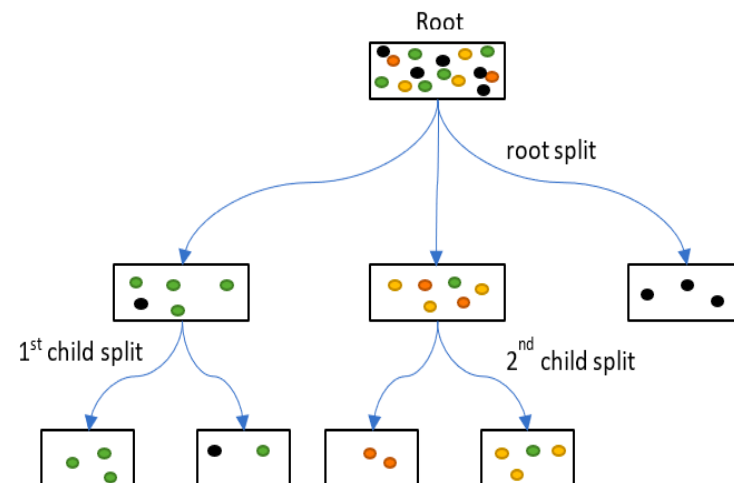
- **Root Node:** Represents all the data and gets divided into two or more homogeneous sets
- **Splitting:** Process of dividing a node into two or more sub-nodes
- **Decision Node:** When a sub-node splits into further sub-nodes
- **Leaf or Terminal Node:** Nodes that do not split





# Terminology

- **Pruning**: Remove of sub-nodes of a decision node
- **Branch** or **Sub-Tree**: A subsection of the entire tree
- **Parent Node**: A node divided into sub-nodes is the parent of those sub-nodes
- **Child Node**: Sub-nodes resulting of a node division are children of such node





# Constructing Decision Trees - Greedy Decision Tree Learning

1. Start with an *empty* tree
2. Select a *feature* to split the data
  - (Look for the feature that gives the *smallest classification error*)
3. For *each split* of the tree
  - If reached *stop condition* (purity, # elements, depth) then make predictions
  - Otherwise, go to 2. and continue recursively on this *split*



# Advantages of Decision Trees

- **Less data cleaning required**: it can deal with **categorical features** directly without encoding and is not confused too much by **outliers** and **missing values** to a fair degree.
- Non-Parametric Method: Have **no assumptions on space distribution** and classifier structure.
- **Easy to Understand**: It does not require any statistical knowledge to read and interpret.
- Its **graphical representation is very intuitive**, and users can easily relate their hypothesis.
- **Useful in Data Exploration**: Good way to identify the most significant variables and their relations;
- Can help to identify the most **significant variable** when working with hundreds of them.



# Disadvantages of Decision Trees

- **Overfitting**: One of the most practical difficulty for decision tree models. Decision-tree can create **over-complex** trees that do not generalise the data well.
- Decision trees can be **unstable** as small variations in the data may result in a completely different tree being generated.
- Some concepts **are hard to learn** because decision trees do not express them easily, such as the XOR concept.
- Decision tree learners create **biased trees** if some classes dominate. Hence it is recommended to **balance** the dataset prior to fitting with the decision tree.



# Decision Tree Algorithms (most common)

- CART (Classification And Regression Tree)
- **ID3** (Iterative Dichotomiser 3)
- **C4.5** (Successor of ID3)
- CHAID (CHi-squared Automatic Interaction Detector): Multi-level splits are performed for classification trees
- Conditional Inference Trees: This method results in unbiased feature selection and does not require pruning, being based on a statistical approach using non-parametric tests to split and to avoid overfitting
- MARS: Multivariate Adaptive Regression Splines



# Splitting strategies

- The decision of how to **split nodes** affects a tree's accuracy heavily
- Decision Trees use different **algorithms** to decide to split a node into two or more sub-nodes
- The sub-nodes are required to be **more homogeneous**. i.e. The purity of the node increases in relation to the **target variable**
- Decision trees pick the split that results in the **most homogeneous** sub-nodes after calculating splits on **all available variables**.
- Common splitting strategies
  - **GINI**
    - The Gini index indicates the **degree of heterogeneity**. The higher the value of Gini, the higher the heterogeneity. (i.e. Gini = 0 means fully homogeneous)
  - **Information gain**
    - It chooses the split which has the lowest **entropy** (degree of disorder) compared to the parent node and other splits





# Using decision trees in Scikit Learn

- Scikit-learn **DecisionTreeClassifier** is a class capable of performing multi-class classification on a dataset.
- Decision tree class works **the same as other classifiers** by taking a set of features and target variable.
- It does not require complex data preparation as it can deal with **categorical variables**, **missing data** and **outliers**. However, cleaning the data does not hurt and will help in improving results. Especially if you are going to use decision trees side by side with other models.
- Once trained, you can **plot the tree** with the `plot_tree` function.
- Note that the default values for the parameters controlling the size of the trees (e.g. `max_depth`, `min_samples_leaf`, etc.) lead to **fully grown and unpruned trees**. On some data sets these can be very large. The complexity and size of the trees should be controlled by setting those hyperparameter values.



# Decision Trees hyperparameters

- **criterion** : string, optional (default="gini")
  - The function to measure the quality of a split. Supported criteria are "gini" for the Gini impurity and "entropy" for the information gain.
- **max\_depth** : int or None, optional (default=None)
  - The maximum depth of the tree. If None, then nodes are expanded until all leaves are pure or until all leaves contain less than min\_samples\_split samples.
- **min\_samples\_split** : int, float, optional (default=2)
  - The minimum number of samples required to split an internal node
- **max\_leaf\_nodes** : int or None, optional (default=None)
  - Grow a tree with max\_leaf\_nodes in best-first fashion. Best nodes are defined as relative reduction in impurity. If None then unlimited number of leaf nodes.
- **class\_weight** : dict, list of dicts, "balanced" or None, default=None
  - Weights associated with classes in the form {class\_label: weight}. If not given, all classes are supposed to have weight one.



# Decision trees - Summary

- Decision tree is one of the **most widely used** and **practical** supervised learning algorithm.
- Motivations for using decision trees include:
  - **Less data cleaning required**
  - **Easy to Understand and explain**
- However, decisions trees tend to **overfit** training data without the appropriate hyperparameters tuning



# Lab 7.1.1: Decision Trees

- Purpose
  - Practice with Decision Tree Modelling
  - Practice coding in Python
- Resources
  - Your skills and resourcefulness
- Material
  - Jupyter Notebook (Lab-7\_1\_1)



# Random Forests

- Overview
- Algorithm
- Pros and Cons



# Random Forest Overview

- Random Forest is a learning approach that uses an **ensemble** method for regression and classification.
- It uses “**Bagging**” (aka bootstrapping) where a set of relatively weak learners are combined to create a stronger learner. These techniques sample the training dataset with **replacement** and train a model of each subset then aggregate these models.
- Constructs a **large list of uncorrelated decision trees** at training time and chooses the **mean** prediction (regression) or the **mode** label of the classes (classification) of the individual trees.
- Random decision forests address the tendency of decision trees to **overfit** on the training data.



# Random Forest Algorithm

- Let  $N$  be the number of cases in the training set
  - A random sample of  $N$  with replacement is the training set for growing the tree
- Let  $M$  be the number of input variables
  - Specify a number  $m < M$  such that at each node,  $m$  variables are randomly selected from  $M$
  - Use  $m$  to split the node. While the forest grows the value of  $m$  is held constant
- Trees grow to their terminal nodes without pruning
- Makes a prediction of data by aggregating the predictions of the  $n$ -tree trees (i.e., the majority votes for classification, the average for regression)



# Random Forest Pros

- Can handle large datasets with **higher dimensionality**
  - Can identify most significant variables, so it is considered as one of the dimensionality reduction methods.
  - The model outputs the importance of variables
- Smaller prediction **variance** and therefore usually a **better general performance**.
- Keeps accuracy when a large fraction of the data are **missing**
- Has methods for balancing errors in datasets where classes are imbalanced
- Can solve both classification and regression problems





# Random Forest Cons

- A **black box** approach for statistical modellers
  - Almost no visibility of what the model does
- Not as good for **regression** problems as it does not give precise, continuous nature predictions
  - In case of regression, it does not predict beyond the range in the training data, and that they may overfit datasets that are particularly noisy



# Random Forest hyperparameters

- **n\_estimators** : integer, optional (default=10)
  - The number of trees in the forest.
- **criterion** : string, optional (default="gini")
  - The function to measure the quality of a split. Supported criteria are "gini" for the Gini impurity and "entropy" for the information gain.
- **max\_depth** : int or None, optional (default=None)
  - The maximum depth of the tree. If None, then nodes are expanded until all leaves are pure or until all leaves contain less than min\_samples\_split samples.
- **min\_samples\_split** : int, float, optional (default=2)
  - The minimum number of samples required to split an internal node
- **max\_leaf\_nodes** : int or None, optional (default=None)
  - Grow a tree with max\_leaf\_nodes in best-first fashion. Best nodes are defined as relative reduction in impurity. If None then unlimited number of leaf nodes.
- **class\_weight** : dict, list of dicts, "balanced" or None, default=None
  - Weights associated with classes in the form {class\_label: weight}. If not given, all classes are supposed to have weight one.



# Lab 7.1.2: Random Forests

- Purpose
  - Practice with Decision Random Forests
  - Practice coding in Python
- Resources
  - Your skills and resourcefulness
- Material
  - Jupyter Notebook (Lab-7\_1\_2)



# Questions?



# Appendices



# Common splitting algorithms: Gini Index

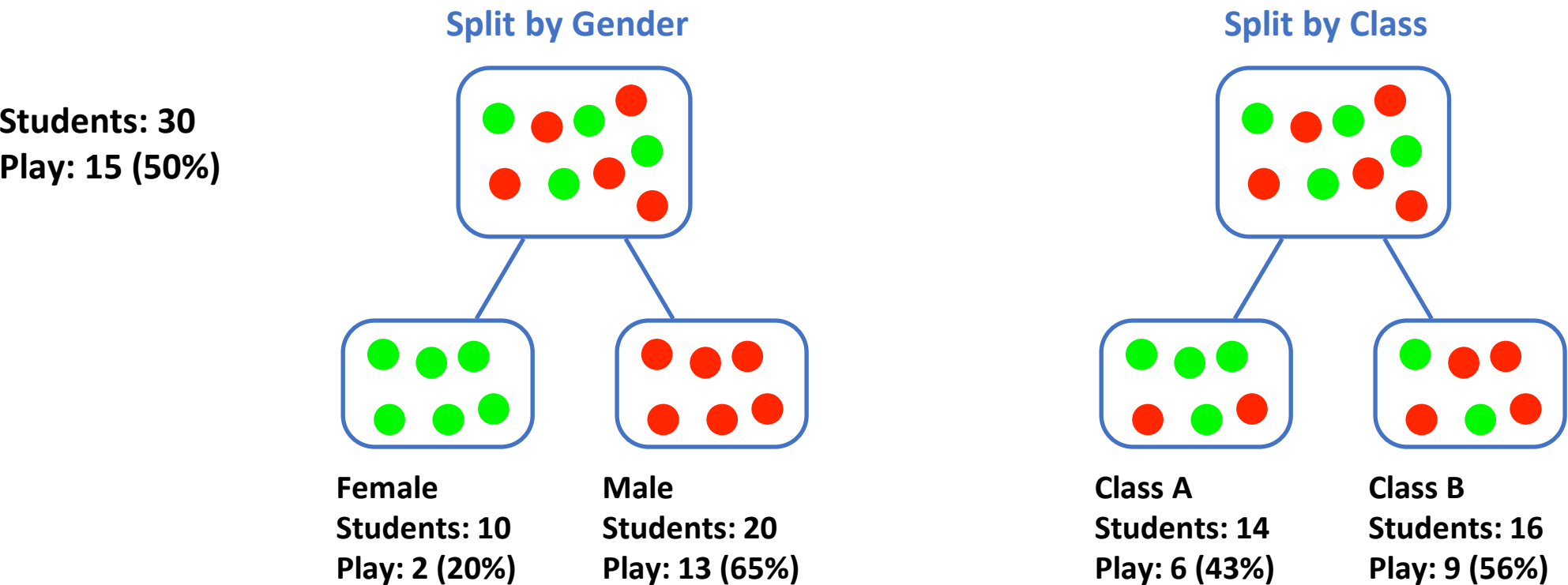
- The Gini index indicates the **degree of homogeneity**. The higher the value of Gini, the higher the homogeneity.
- Gini is used only for Binary splits
- Steps to calculate Gini for a split
  - Calculate Gini for sub-nodes, using the **Sum of Square of probability for success and failure**

$$p^2 + q^2$$

- Calculate Gini for split using weighted Gini score of each node of that split



# Common splitting algorithms: Gini Index





# Common splitting algorithms: Gini Index

- Split on Gender
  - Gini for sub-node Female =  $0.2^2 + 0.8^2 = 0.68$
  - Gini for sub-node Male =  $0.65^2 + 0.35^2 = 0.55$
- Split on Class
  - Gini for sub-node A =  $0.43^2 + 0.57^2 = 0.51$
  - Gini for sub-node B =  $0.56^2 + 0.44^2 = 0.51$





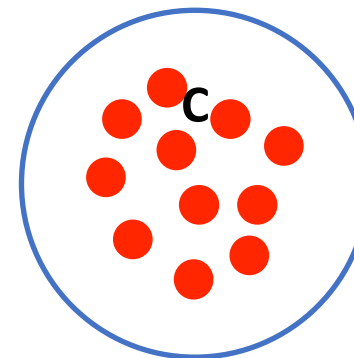
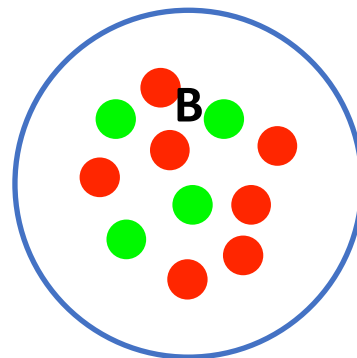
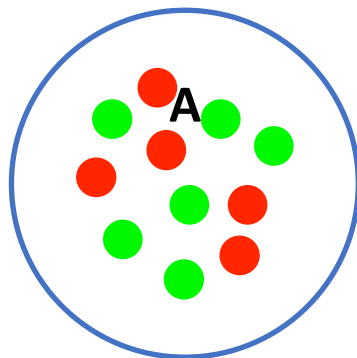
# Common splitting algorithms: Gini Index

- Split on Gender
  - Gini Weight on Split Gender =  $(10/30 * 0.68) + (20/30 * 0.55) = 0.59$
- Split on Class
  - Gini Weight on Split Class =  $(14/30 * 0.51) + (16/30 * 0.51) = 0.51$
- The Gini score for on Gender (**0.59**) is higher than on Class (**0.51**) so it splits on Gender



# Common splitting algorithms: Information Gain

- Which image is easier to describe?
  - A requires the maximum information (A is more impure)
  - B requires more information to describe it (B is less Pure than C)
  - C requires less information as all values are similar or the same (C is a Pure node)





# Common splitting algorithms: Information Gain

- Used with splitting the data using entropy
- Calculated as the entropy reduction after the dataset is branched on some attribute

$$\text{Gain}(T, X) = \text{Entropy}(T) - \text{Entropy}(T, X)$$

*where:*

*T: Target variable*

*X: Feature to be split on*

*Entropy(T, X): The entropy calculated after the data is split on feature X*



# Common splitting algorithms: Information Gain

- So less impure node requires less information to describe it
- A more impure node requires more information
- Information theory is a measure to define this degree of **disorganisation** in a system known as Entropy



# Common splitting algorithms: Information Gain

- Categorical target variables also use entropy
  - It chooses the split which has the lowest entropy compared to the parent node and other splits
- Entropy can be calculated using the formula:

$$Entropy = -p \log_2 p - q \log_2 q$$



# Common splitting algorithms: Information Gain

- If the sample is entirely homogeneous, then the entropy is zero
- If the sample is an equally divided (50% / 50%), it has an entropy of one
- Where  $p$  and  $q$  are the probability of success and failure respectively in that node
- The lesser the entropy, the better it is



# Common splitting algorithms: Information Gain

- Steps to calculate Entropy for a split
  1. Calculate entropy of the parent node
  2. Calculate entropy of each node of split and calculate the weighted average of all sub-nodes available in split



# Common splitting algorithms: Information Gain

1. Parent node's entropy =  $-(15/30) \log_2 (15/30) - (15/30) \log_2 (15/30) = 1$

- The result of 1 shows an impure node

2. Gender's entropy

■ Female =  $-(2/10) \log_2 (2/10) - (8/10) \log_2 (8/10) = 0.72$

■ Male =  $-(13/20) \log_2 (13/20) - (7/20) \log_2 (7/20) = 0.93$

3. Entropy for split Gender (Weighted entropy) =  
 $(10/30) * 0.72 + (20/30) * 0.93 = \underline{0.86}$





# Common splitting algorithms: Information Gain

## 1. Entropy for Class

1.  $A = -(6/14) \log_2 (6/14) - (8/14) \log_2 (8/14) = 0.99$

2.  $B = -(9/16) \log_2 (9/16) - (7/16) \log_2 (7/16) = 0.99$

2. Entropy for split Class =  $(14/30) * 0.99 + (16/30) * 0.99 = \underline{0.99}$

- The tree splits on Gender as the Entropy for Split on Gender is the lowest among all



# End of Presentation