

# Ensemble Random Forest

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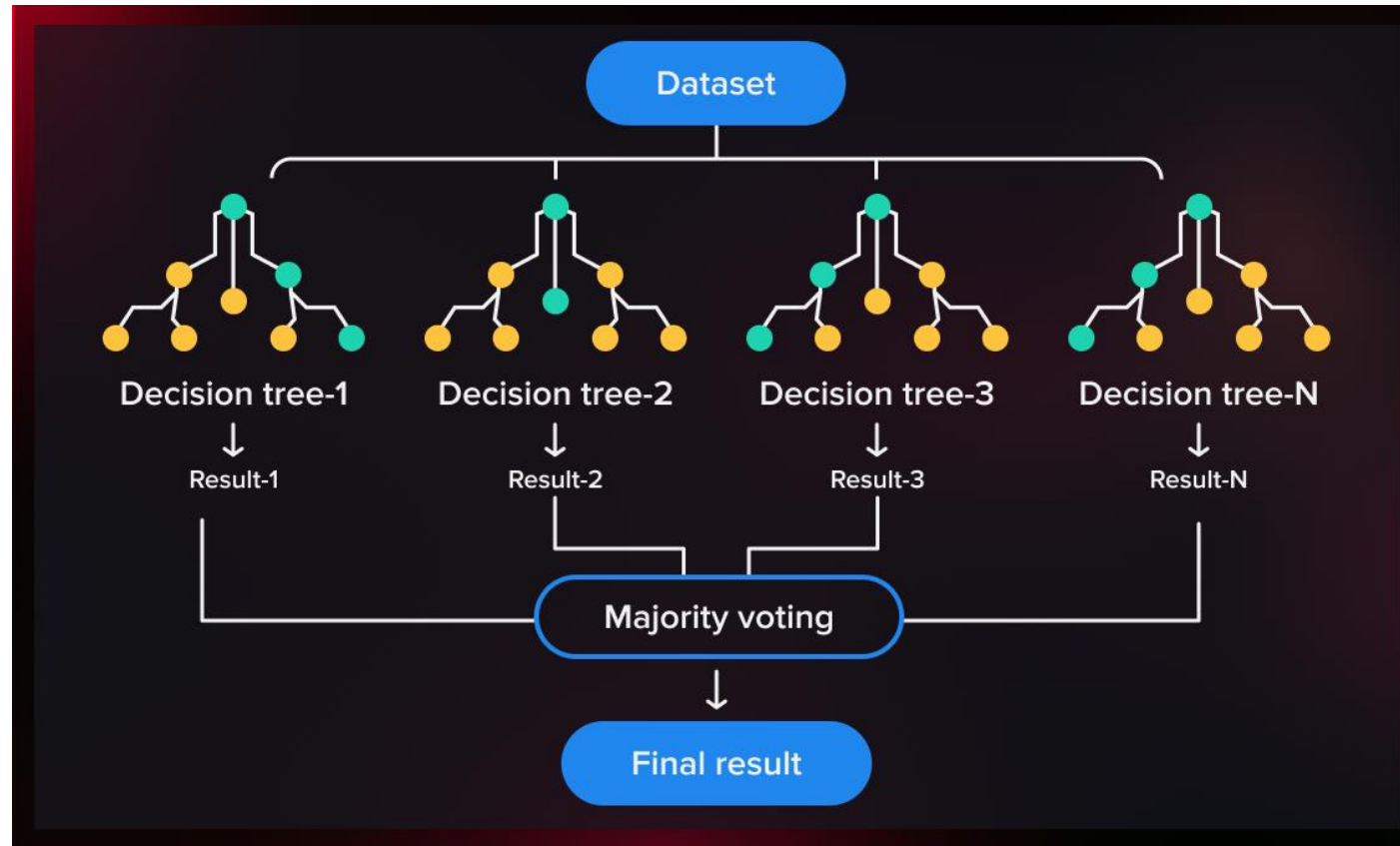
STARTING IN FEW MINUTES

# Ensemble Techniques

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- Bagging
- Boosting

# Random Forest (Bagging Ensemble)



Diabetic -1  
Non Diabetic - 3

# Decision Tree vs Random Forest

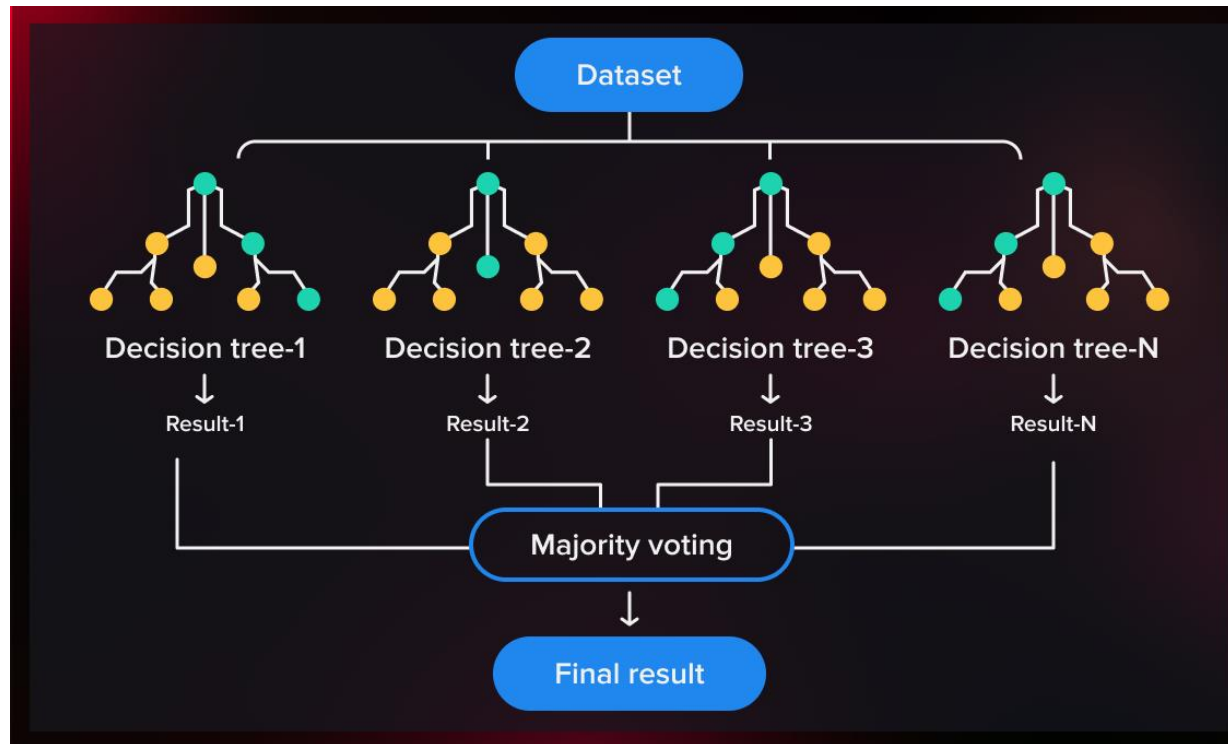
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	Decision Tree	Random Forest
Interpretability	Easy to interpret	Hard to interpret
Accuracy	Accuracy can vary	Highly accurate
Overfitting	Likely to overfit data	Unlikely to overfit data
Outliers	Can be highly affected by outliers	Robust against outliers
Computation	Quick to build	Slow to build (computationally intensive)

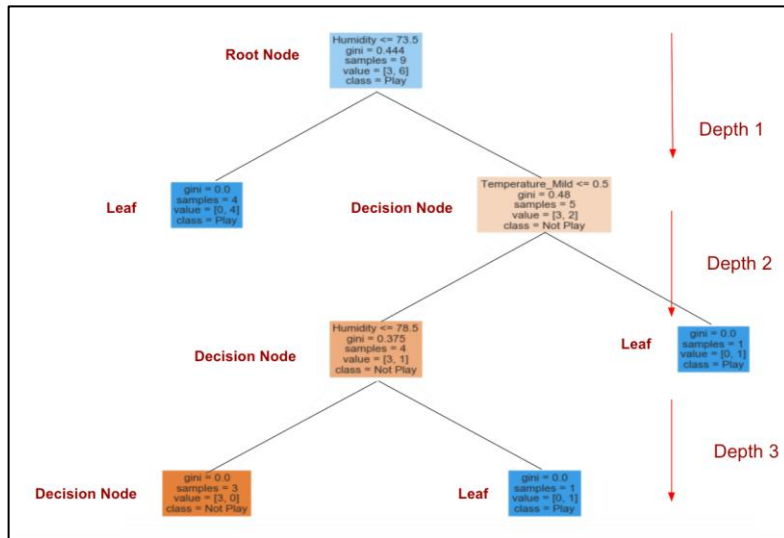
Overfitting  
Training – 0.98  
Testing – 0.6

# N-estimators

How many decision trees to take ? In Below case it is 4 estimators



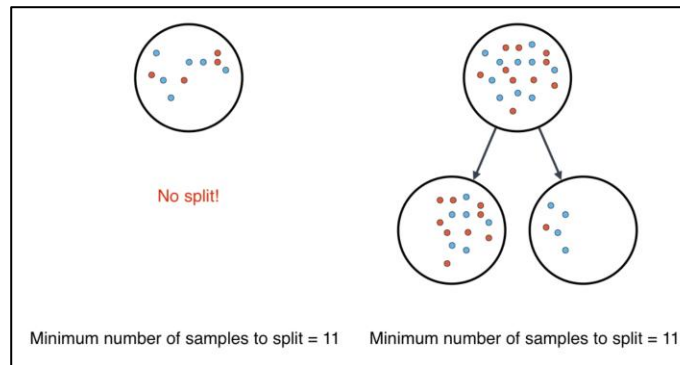
# Parameters for Random Forest



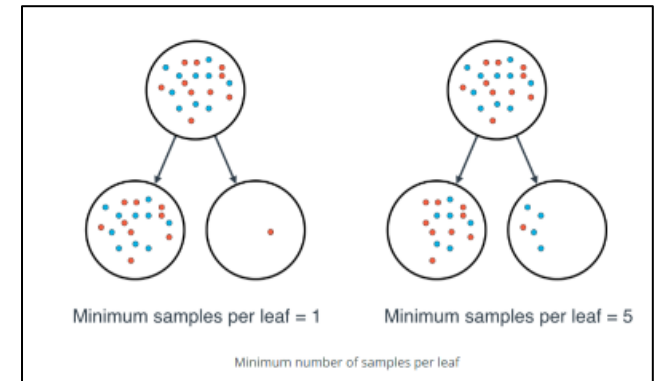
Max Depth

Regression

Criterion : squared\_error, absolute\_error



Min Samples Split



Min Samples Leaf

Classification

Criterion : gini, entropy

# Some more classification metrics

		Predicted			
		+	-		
Actual	+	TP Type II error	FN Type I error	Sensitivity (recall) TP/●	False negative rate FN/●
	-	FP Type I error	TN	False positive rate FP/●	Specificity TN/●
		Precision TP/■	False omission rate FN/■	Accuracy ( TP + TN )/( ● + ● )	
		FDR FP/■	Negative predictive value TN/■	$F_1$ score $2TP/(2TP + FP + FN)$	

# Scoring Metrics

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[https://scikit-learn.org/stable/modules/model\\_evaluation.html#scoring-parameter](https://scikit-learn.org/stable/modules/model_evaluation.html#scoring-parameter)

```
In [57]: 1 import sklearn  
         2 sklearn.metrics.get_scorer_names()
```

```
Out[57]: ['accuracy',  
          'adjusted_mutual_info_score',  
          'adjusted_rand_score',  
          'average_precision',  
          'balanced_accuracy',  
          'completeness_score',  
          'explained_variance',  
          'f1',  
          'f1_macro',  
          'f1_micro',
```



# Thank you

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PING ME ON SKYPE FOR ANY QUERIES