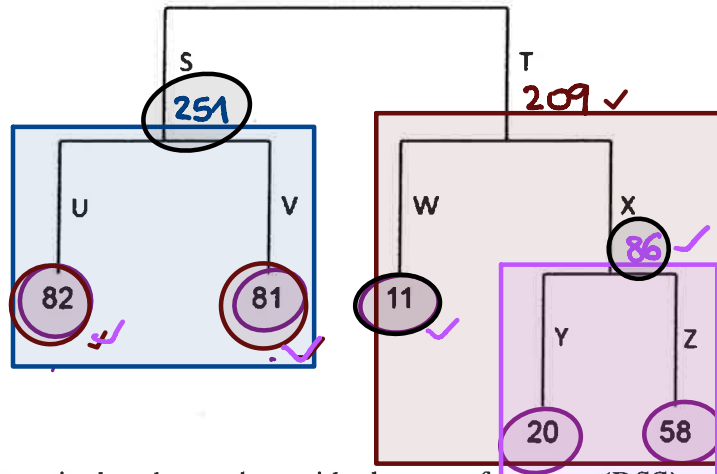


Exam MAS-II Fall 2018

38:

You are given the following unpruned decision tree:



The values at each terminal node are the residual sums of squares (RSS) at that node. The table below gives the RSS at nodes S, T, and X if the tree was pruned at those nodes:

Node	RSS
S	251
T	209
X	86

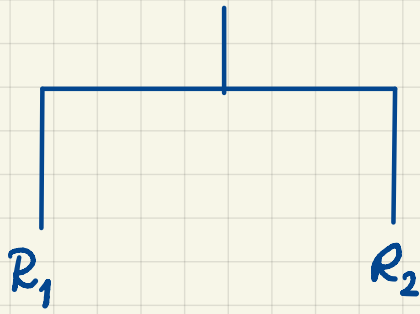
The RSS for the null model is 486. You use the cost complexity pruning algorithm with the tuning parameter, α , equal to 9 in order to evaluate the following pruning strategies.

- I. No nodes pruned $82 + 81 + 11 + 20 + 58 + 9 \cdot 5 = 297$
- II. Prune node S only $251 + 11 + 20 + 58 + 9 \cdot 4 = 376$
- III. Prune node T only $82 + 81 + 209 + 9 \cdot 3 = 399$
- IV. Prune node X only $82 + 81 + 11 + 86 + 9 \cdot 4 = 296$
- V. Prune both nodes S and X $251 + 11 + 86 + 9 \cdot 3 = 375$

Determine which pruning strategy is selected.

- ☒ A. I
- ☒ B. II
- ☒ C. III
- ☒ D. IV
- ☒ E. V

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$$\sum_{i \in R_1} (y_i - \hat{y}_1)^2$$

$$\text{w/ } \hat{y}_1 = \frac{1}{|R_1|} \sum_{i \in R_1} y_i$$

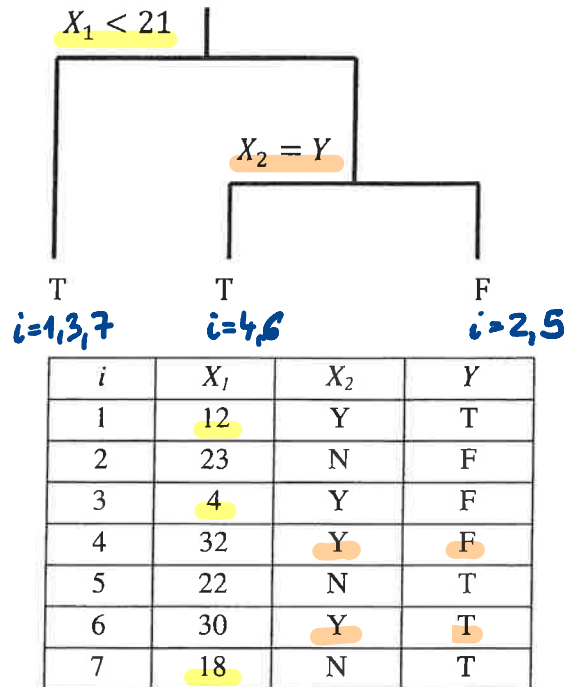
$$\sum_{i \in R_2} (y_i - \hat{y}_2)^2$$

$$\text{w/ } \hat{y}_2 = \frac{1}{|R_2|} \sum_{i \in R_2} y_i$$

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40.

You are given the following classification decision tree and data set:



Determine the relationship between the classification error rate, the Gini index, and the cross-entropy, summed across all nodes.

- A. cross-entropy > Gini index > classification error rate
- B. cross-entropy > Gini index = classification error rate
- C. classification error rate > Gini index > cross-entropy
- D. Gini index > cross-entropy > classification error rate
- E. The answer is not given by (A), (B), (C), or (D).

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→ Caveat: They explicitly say "summed across all nodes" which is different from computing a weighted average.

For $X_1 < 21$, we have observations: $i=1, 3, 7$ and they have $Y_1=T, Y_2=F, Y_3=T$

\Rightarrow We would classify any observation w/ $X_1 < 21$ as **T**

\Rightarrow The classification error is $\frac{1}{3}$

For $X_2 \geq 21$, i.e., all the other observations,

we have that for $X_2=Y$, only $i=4, 6$ would be @ that terminal node

\Rightarrow the classification error is $\frac{1}{2}$

• for $X_2=N$, $i=2, 5$ are @ that terminal node

\Rightarrow The classification error is $\frac{1}{2}$

Total classification error: $\frac{1}{3} + \frac{1}{2} + \frac{1}{2} = \frac{4}{3} = \frac{12}{9} \checkmark = 1.33$

At the first node, the Gini index is $(\frac{1}{3})(\frac{2}{3}) + (\frac{2}{3})(\frac{1}{3}) = \frac{4}{9}$

At the second node, the Gini index is $\frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} = \frac{1}{2}$

At the third node, the same.

\Rightarrow Total Gini index $\frac{1}{2} + \frac{1}{2} + \frac{4}{9} = \frac{13}{9} = 1.44$

The cross entropy @ first node: $-\frac{1}{3} \ln(\frac{1}{3}) - \frac{2}{3} \ln(\frac{2}{3})$

The cross entropy @ second and third nodes:

$$-\frac{1}{2} \ln(\frac{1}{2}) - \frac{1}{2} \ln(\frac{1}{2})$$

The sum is: 2.022809