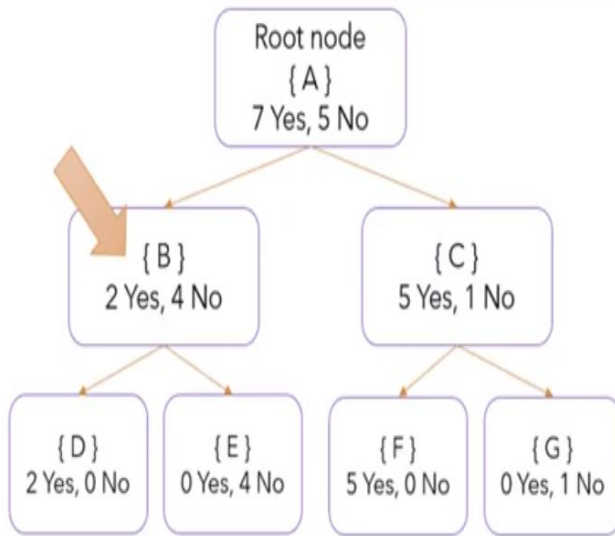


Entropy

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

$p(Yes) = \frac{P(Yes)}{P(Yes)+P(No)}$, for "Yes" component of node A

$$Entropy(B) = -\frac{2}{2+4} \log_2 \left(\frac{2}{2+4} \right) - \frac{4}{4+2} \log_2 \left(\frac{4}{4+2} \right)$$

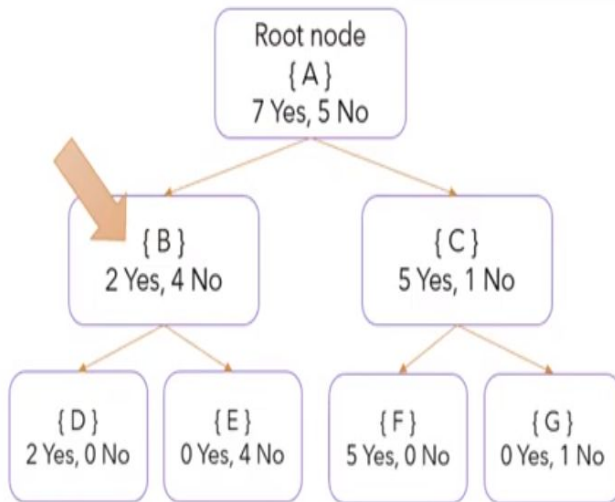


Entropy

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

$p(Yes) = \frac{P(Yes)}{P(Yes)+P(No)}$, for "Yes" component of node A

$$\begin{aligned}
 Entropy(B) &= -\frac{2}{2+4} \log_2 \left(\frac{2}{2+4} \right) - \frac{4}{4+2} \log_2 \left(\frac{4}{4+2} \right) \\
 &= -\frac{2}{6} \log_2 \left(\frac{2}{6} \right) - \frac{4}{6} \log_2 \left(\frac{4}{6} \right) \\
 &= 0.92 \text{ bits}
 \end{aligned}$$



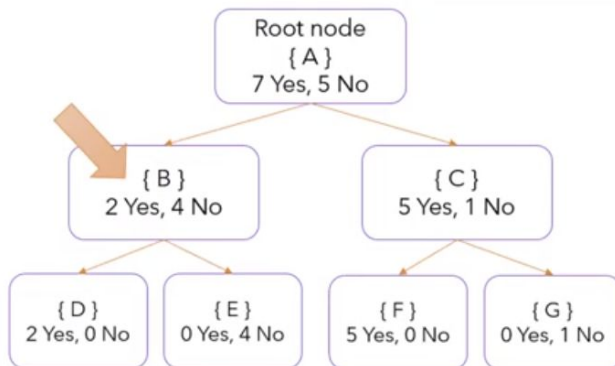
Entropy

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

$p(Yes) = \frac{P(Yes)}{P(Yes)+P(No)}$, for "Yes" component of node A

$$\begin{aligned}
 Entropy(B) &= -\frac{2}{2+4} \log_2 \left(\frac{2}{2+4} \right) - \frac{4}{4+2} \log_2 \left(\frac{4}{4+2} \right) \\
 &= -\frac{2}{6} \log_2 \left(\frac{2}{6} \right) - \frac{4}{6} \log_2 \left(\frac{4}{6} \right) \\
 &= 0.92 \text{ bits}
 \end{aligned}$$

$$\begin{aligned}
 Entropy(C) &= -\frac{5}{6} \log_2 \left(\frac{5}{6} \right) - \frac{1}{6} \log_2 \left(\frac{1}{6} \right) \\
 &= 0.65 \text{ bits}
 \end{aligned}$$



Entropy

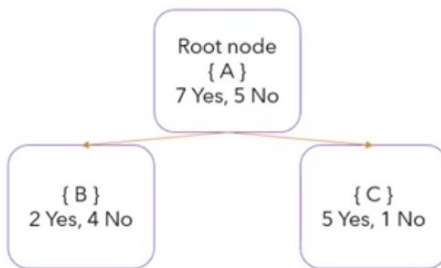
$$Entropy(S) = \sum_{i=1}^c -p_i \log_2(p_i)$$

$p(Yes) = \frac{P(Yes)}{P(Yes)+P(No)}$, for "Yes" component of node

$$\begin{aligned}
 Entropy(B) &= -\frac{2}{2+4} \log_2 \left(\frac{2}{2+4} \right) - \frac{4}{4+2} \log_2 \left(\frac{4}{4+2} \right) \\
 &= -\frac{2}{6} \log_2 \left(\frac{2}{6} \right) - \frac{4}{6} \log_2 \left(\frac{4}{6} \right) \\
 &= 0.92 \text{ bits}
 \end{aligned}$$

$$\begin{aligned}
 Entropy(C) &= -\frac{5}{6} \log_2 \left(\frac{5}{6} \right) - \frac{1}{6} \log_2 \left(\frac{1}{6} \right) \\
 &= 0.65 \text{ bits}
 \end{aligned}$$

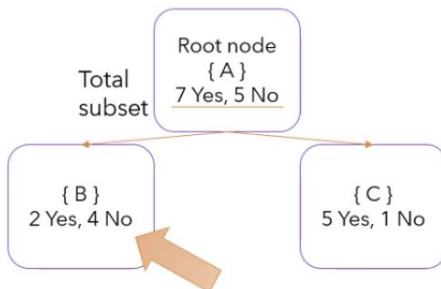
Entropy ranges from 0 to 1, where 0 consider as pure sub



Information Gain

Information gain calculates the reduction in entropy or surprise from transforming a dataset in some way. Specifically, this metrics measure the **quality of a split**. Information gain can also be used for feature selection, by evaluating the gain of each variable in the context of the target variable

$$Gain(S, A) = Entropy(S) - \sum_{v \in values(A)} \frac{|S_v|}{|S|} Entropy(S_v)$$



$$Entropy(S) = -\frac{7}{12} \log_2 \left(\frac{7}{12} \right) - \frac{5}{12} \log_2 \left(\frac{5}{12} \right)$$

= 0.97 bits

$$Entropy(B) = 0.92 \text{ bits}$$

$$Entropy(C) = 0.65 \text{ bits}$$

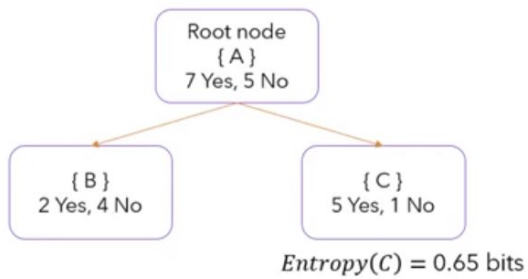
$$Gain(S, A) = 0.97 - \frac{6}{12} (0.92) - \frac{6}{12} (0.65)$$

Information Gain

Information gain calculates the reduction in entropy or surprise from transforming a dataset in some way. Specifically, this metrics measure the **quality of a split**. Information gain can also be used for feature selection, by evaluating the gain of each variable in the context of the target variable

$$Gain(S, A) = Entropy(S) - \sum_{v \in values(A)} \frac{|S_v|}{|S|} Entropy(S_v)$$

$$Gain(S, A) = 0.97 - \frac{|S_v|}{|S|} (0.92) - \frac{|S_v|}{|S|} (0.65)$$



Gini Impurity

Gini Impurity is a measurement of the likelihood of an incorrect classification of a new instance of a random variable, if that new instance were randomly classified according to the distribution of class labels from the data set.

$$\begin{aligned}
 GI &= 1 - \left[\left(\frac{5}{5+1} \right)^2 + \left(\frac{1}{1+5} \right)^2 \right] \\
 &= 1 - \left[\left(\frac{5}{6} \right)^2 + \left(\frac{1}{6} \right)^2 \right] \\
 &= 0.3
 \end{aligned}$$

$$GI = 1 - \sum_{i=1}^n p_i^2 \quad \longrightarrow \quad GI = 1 - [p(Yes)^2 + p(No)^2]$$