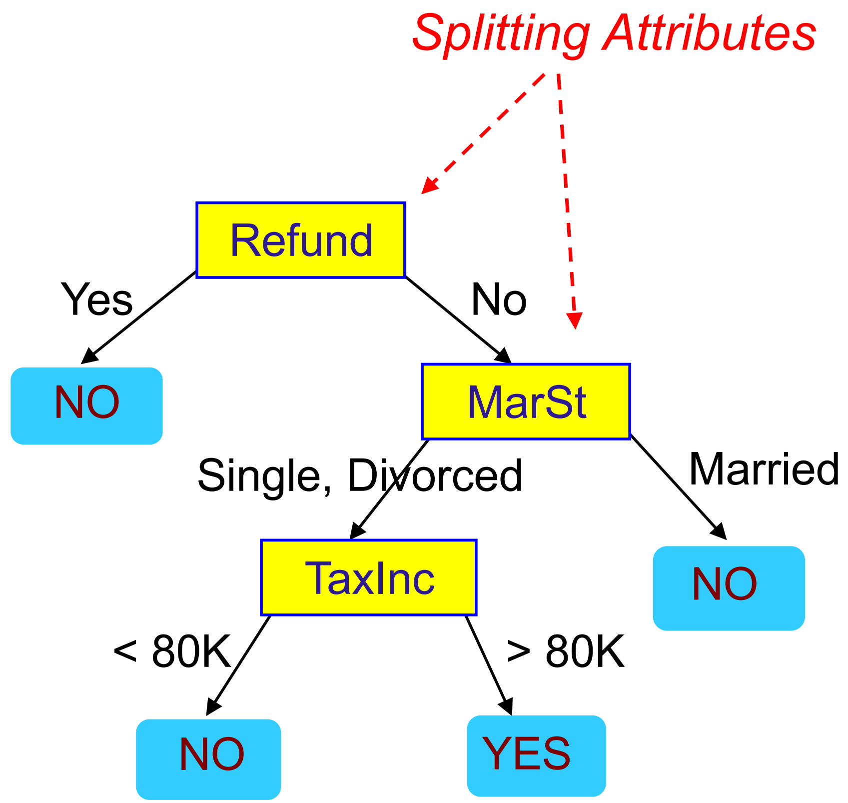
Introduction to Decision Tree

Example of a Decision Tree

categorical categorical continuous class

Tid	Refund	Marital Status	Taxable Income	Cheat
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

Training Data



Model: Decision Tree

Another Example of Decision Tree

Tid (categorical)	Refund (categorical)	Marital Status (continuous)	Taxable Income (class)	Cheat
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
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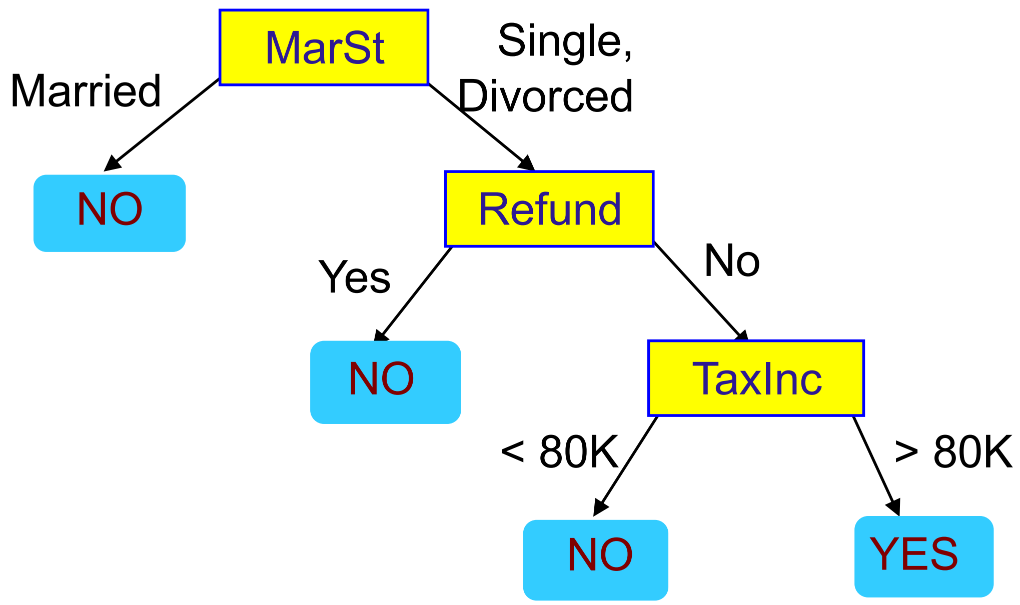
10	No	Single	90K	Yes

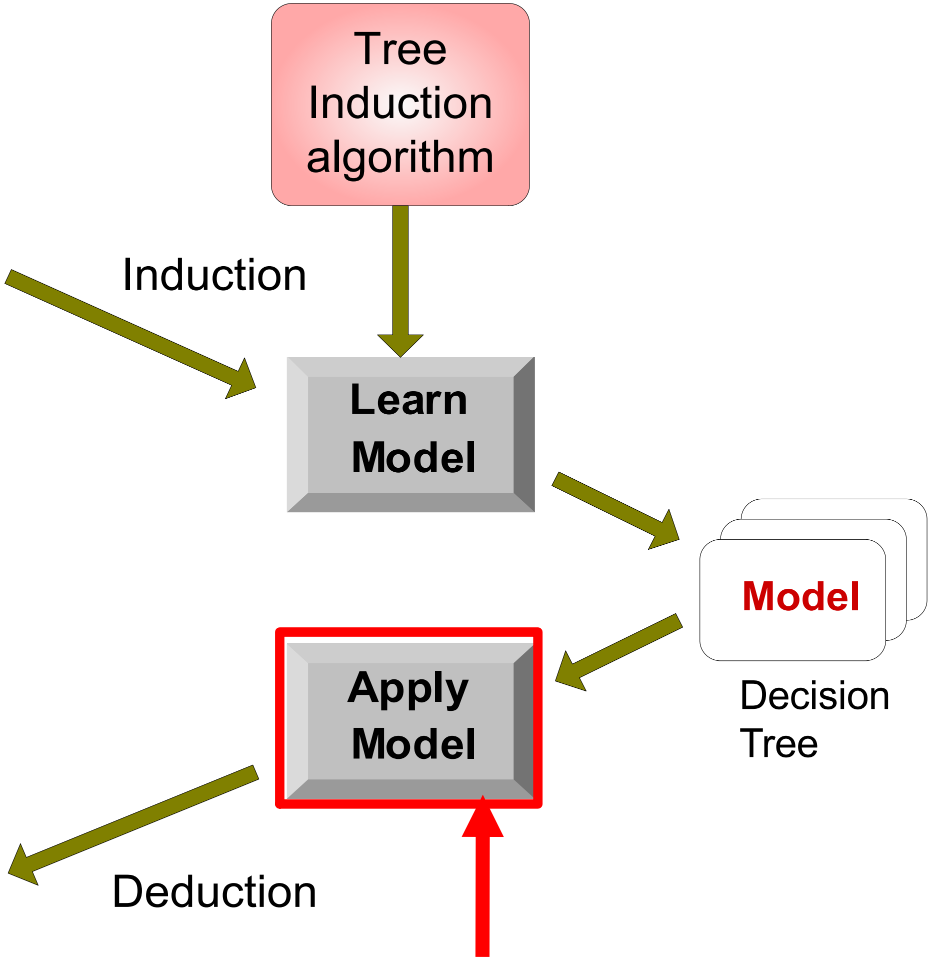


There could be more than one tree that fits the same data!

Decision Tree Classification Task

Tid	Attrib1	Attrib2	Attrib3	Class
1	Yes	Large	125K	No
2	No	Medium	100K	No
3	No	Small	70K	No
4	Yes	Medium	120K	No
5	No	Large	95K	Yes
6	No	Medium	60K	No
7	Yes	Large	220K	No
8	No	Small	85K	Yes
9	No	Medium	75K	No
10	No	Small	90K	Yes

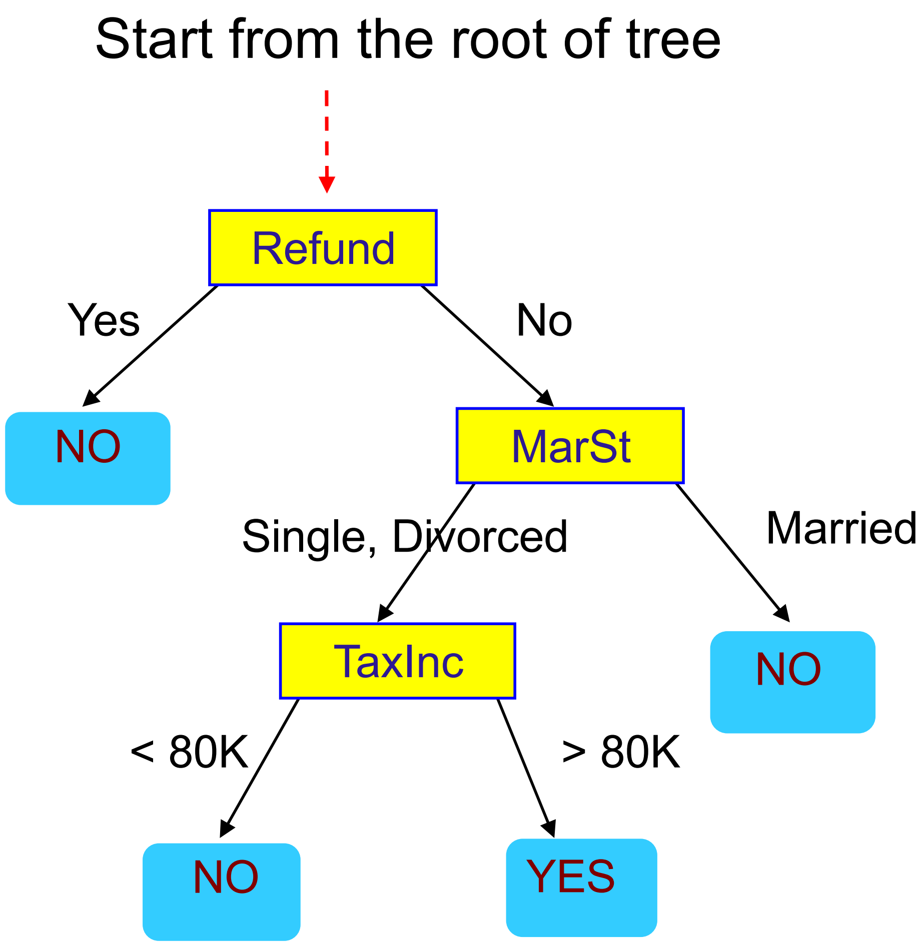
Training Set



Tid	Attrib1	Attrib2	Attrib3	Class
11	No	Small	55K	?
12	Yes	Medium	80K	?
13	Yes	Large	110K	?
14	No	Small	95K	?
15	No	Large	67K	?

Test Set

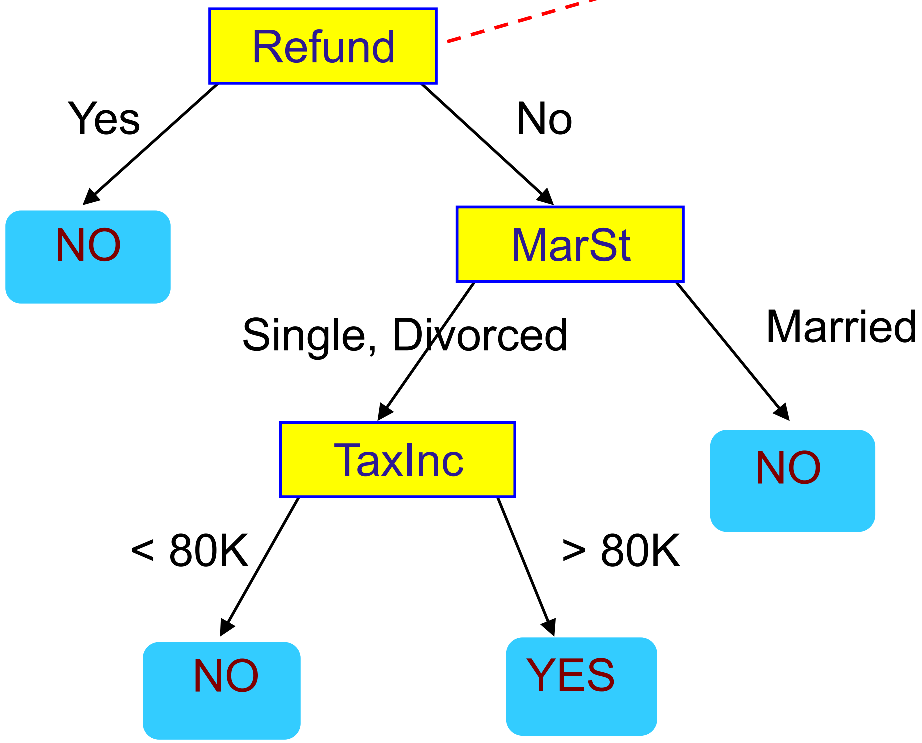
Apply Model to Test Data



Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?

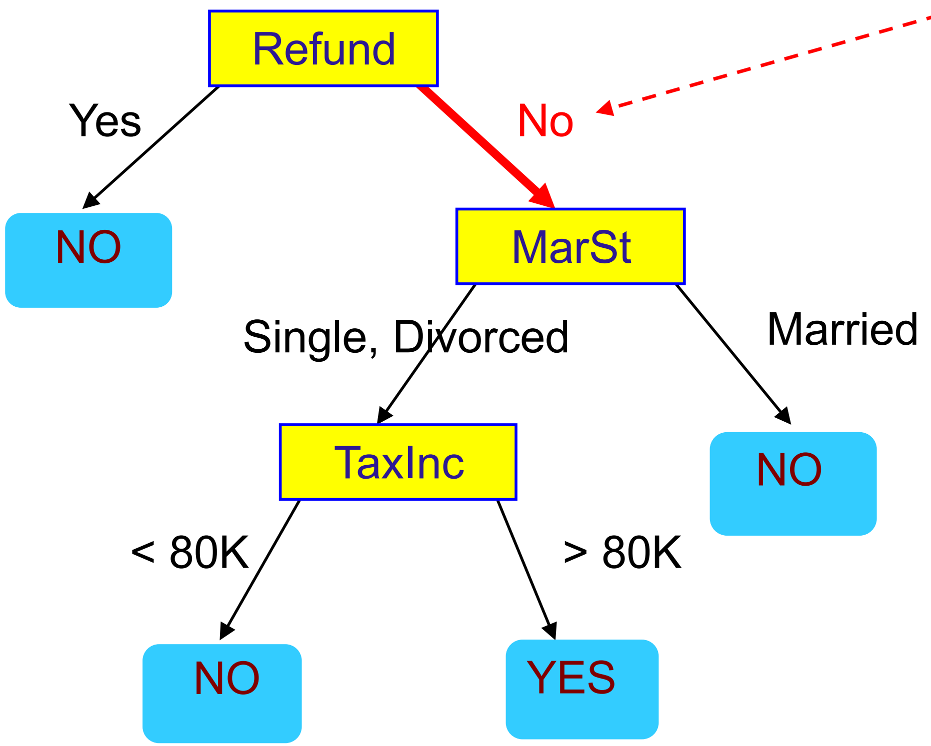
Apply Model to Test Data



Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?

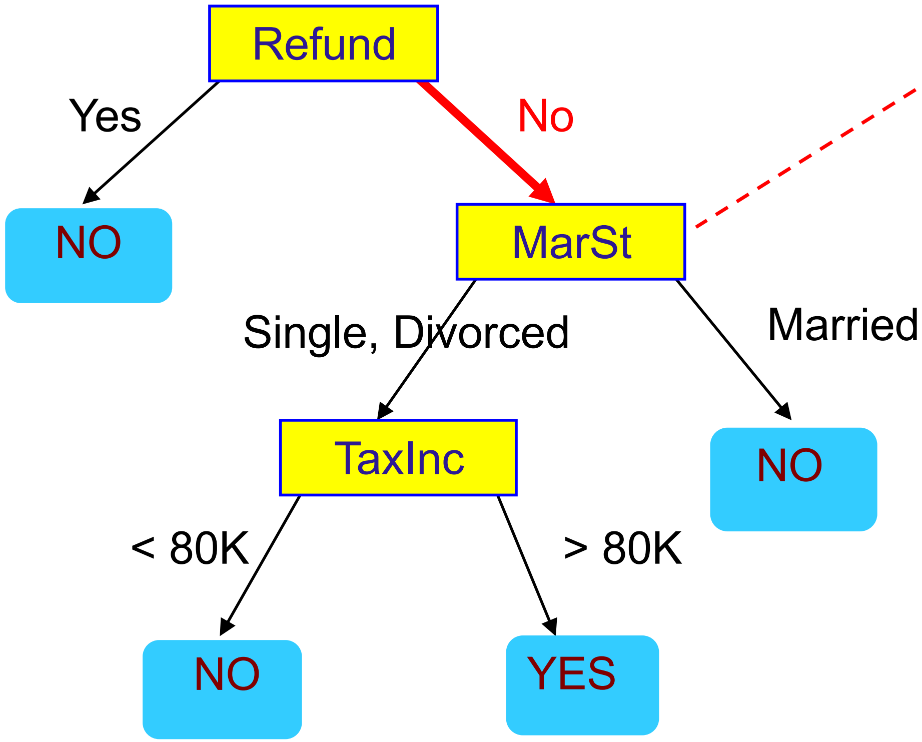
Apply Model to Test Data



Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?

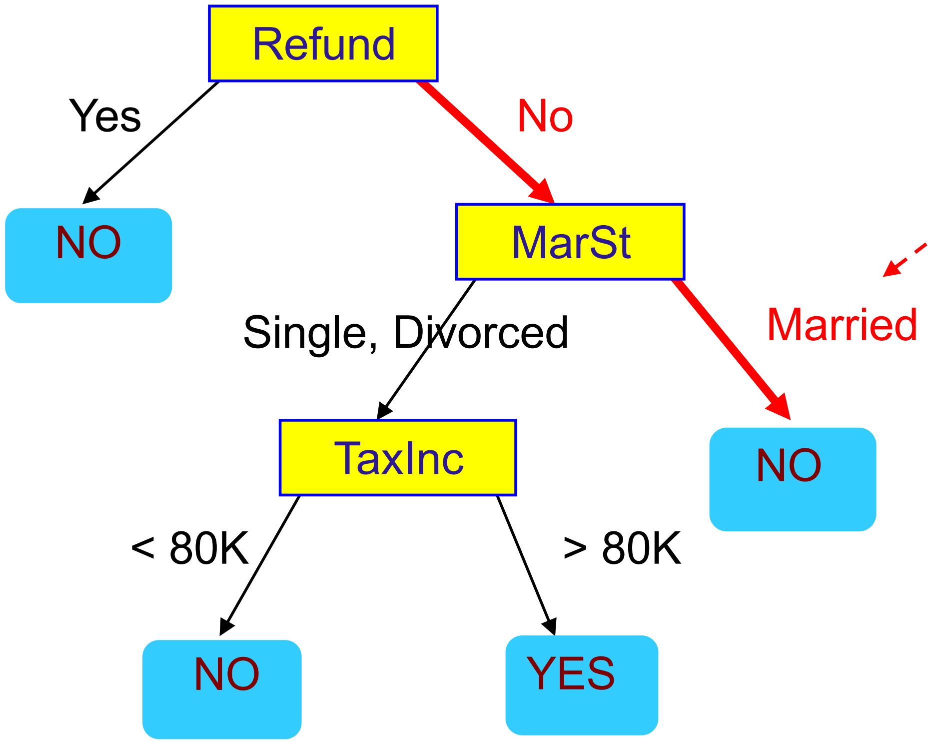
Apply Model to Test Data



Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?

Apply Model to Test Data



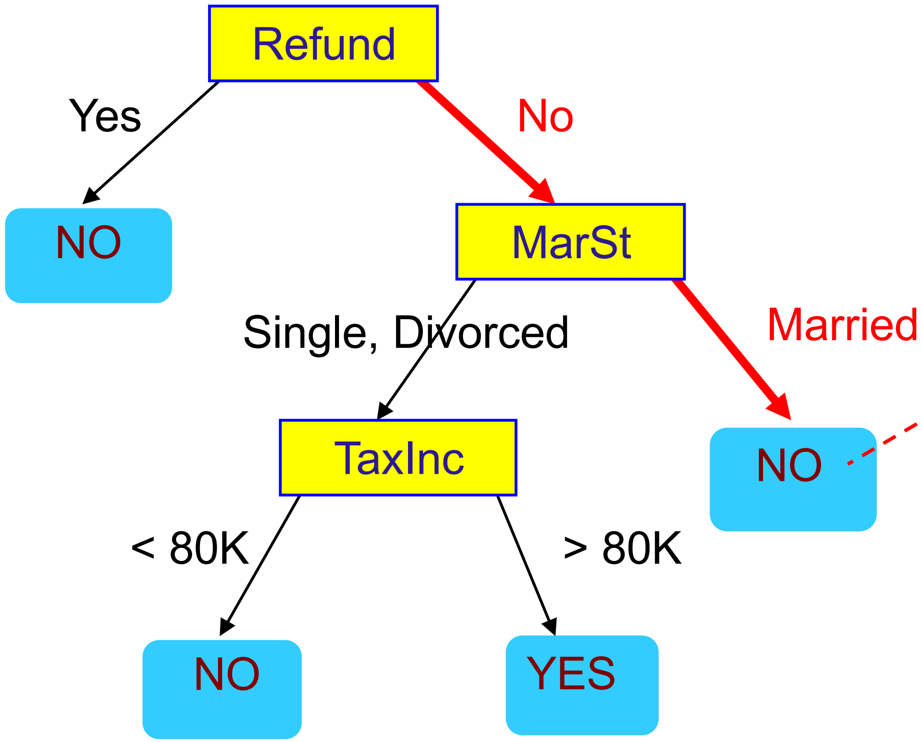
Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?

Apply Model to Test Data

Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?



Assign Cheat to “No”

Decision Tree Classification Task

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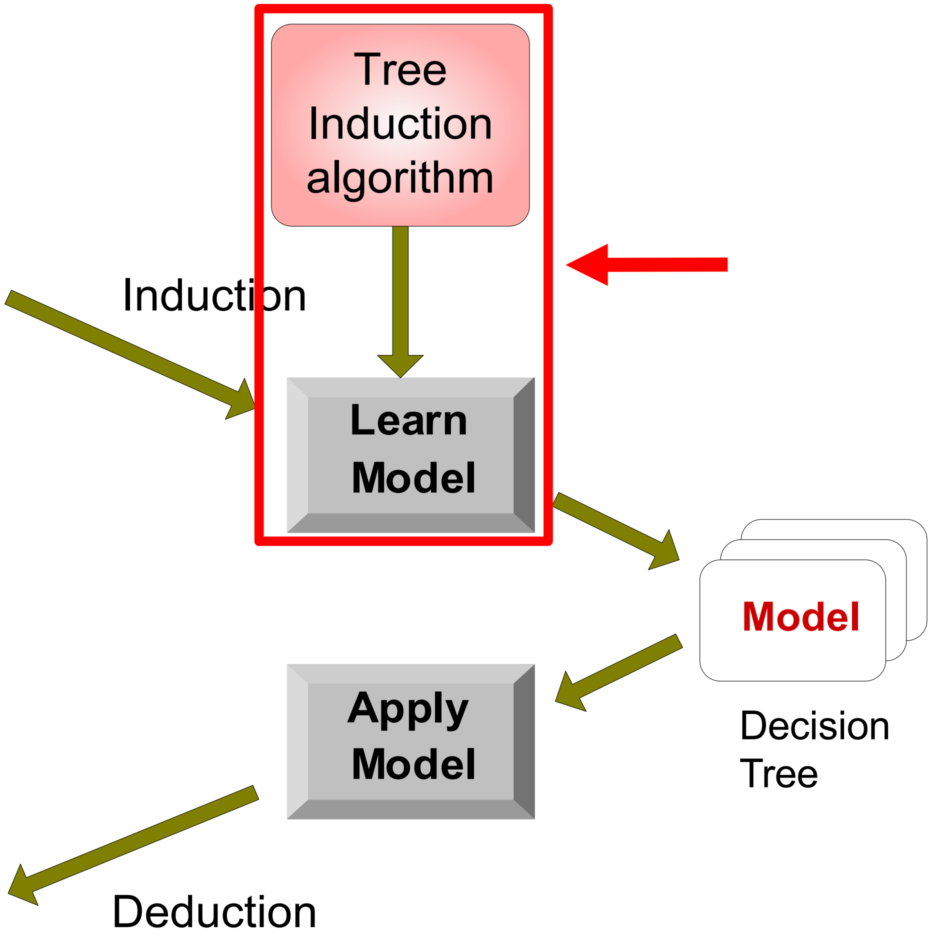
10	No	Small	90K	Yes

Training Set



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15	No	Large	67K	?

Test Set

Decision Tree Induction

- Many Algorithms:
  - Hunt's Algorithm (*one of the earliest*)
  - CART (*Classification and Regression Tree*)
  - ID3, C4.5
  - SLIQ (*Fast scalable algorithm for large application*)
    - Can handle both numeric and categorical attributes
  - SPRINT (*scalable parallel classifier for datamining*)

General Structure of Hunt's Algorithm

- Let D_t be the set of training records that reach a node t
- General Procedure:
  - If D_t contains records that belong the same class y_t, then t is a leaf node labeled as y_t
  - If D_t is an empty set, then t is a leaf node labeled by the default class, y_d
  - If D_t contains records that belong to more than one class, use an attribute test to split the data into smaller subsets. Recursively apply the procedure to each subset.

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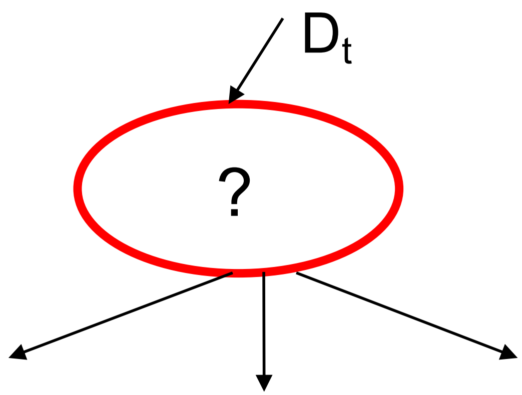
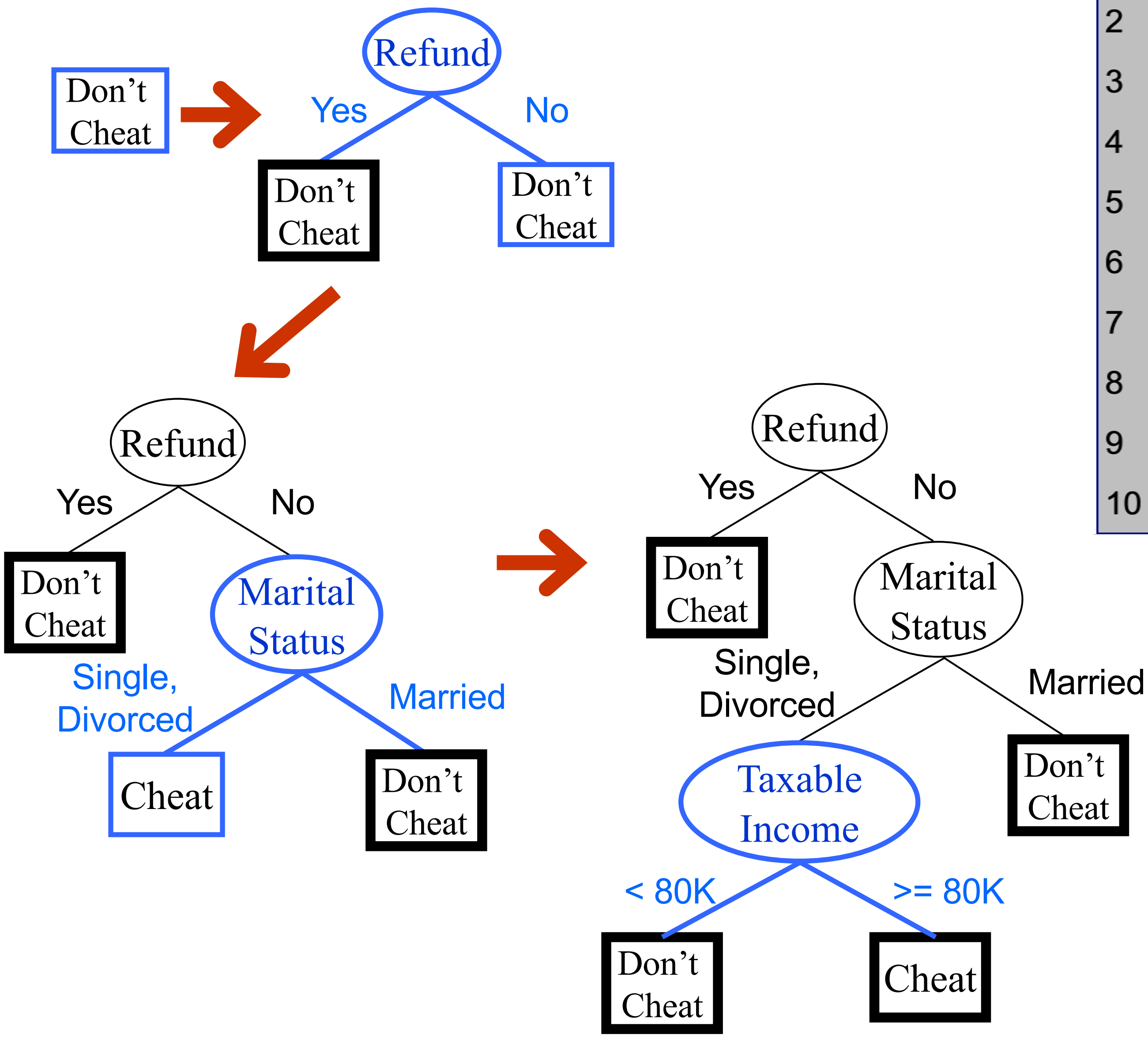
10	No	Single	90K	Yes



Hunt's Algorithm



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7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

Tree Induction

- Greedy strategy
  - Split the records based on an attribute test that optimizes certain criterion

- Issues
  - Determine how to split the records
    - How to specify the attribute test condition?
    - How to determine the best split?
  - Determine when to stop splitting

Limitations of Hunt's Algorithm

- Too stringent for use in most practical situations
  - Works only if every combination of attribute values is present in the training data, and
  - Each combination has unique class label

- Additional conditions are needed
  - Empty child node
    - none of the training records have the combination of attribute values associated with such nodes (i.e. no records associated with this node)
    - Node is a leaf node with same class label as the majority class labels of its parent node
  - All the records have identical attribute values (not possible to split further)
    - Class label will be same as that of the majority class of the records associated with the node

Tree Induction

- Greedy strategy
  - Split the records based on an attribute test that optimizes certain criterion

- Issues
  - Determine how to split the records
    - How to specify the attribute test condition?
    - How to determine the best split?
  - Determine when to stop splitting

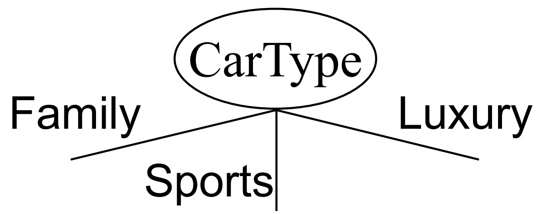
How to Specify Test Condition?

- Depends on attribute types
  - Nominal
  - Ordinal
  - Continuous

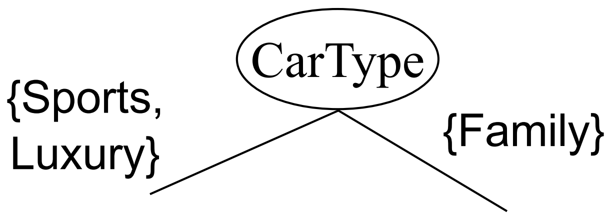
- Depends on number of ways to split
  - 2-way split
  - Multi-way split

Splitting Based on Nominal Attributes

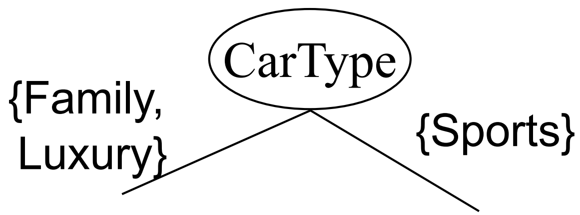
- Multi-way split: Use as many partitions as distinct values



- Binary split: Divides values into two subsets
  Need to find optimal partitioning

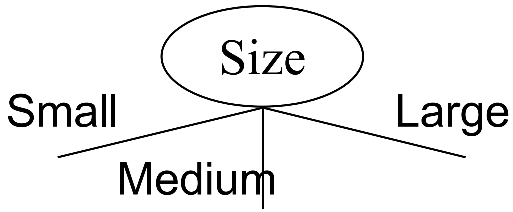


OR

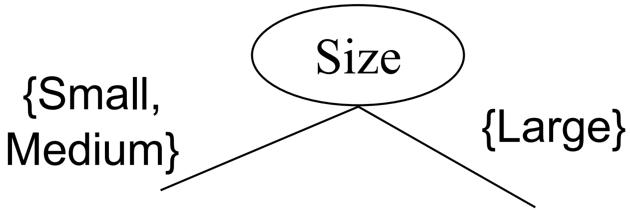


Splitting Based on Ordinal Attributes

- Multi-way split: Use as many partitions as distinct values.



- Binary split: Divides values into two subsets. Need to find optimal partitioning.



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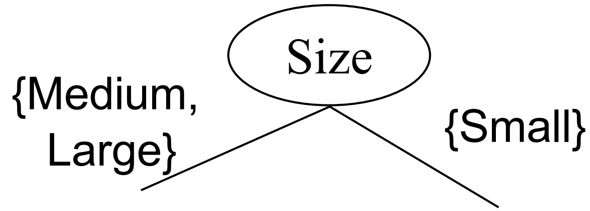
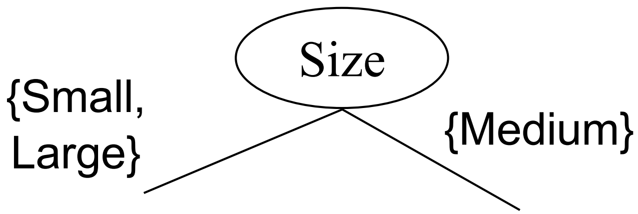


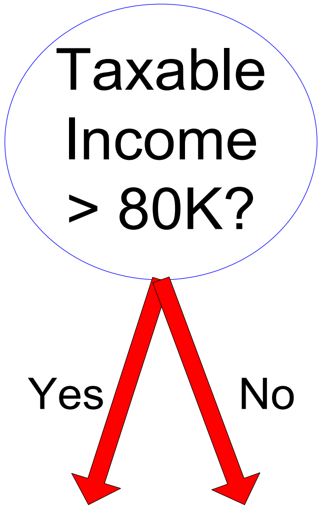
- What about this split?



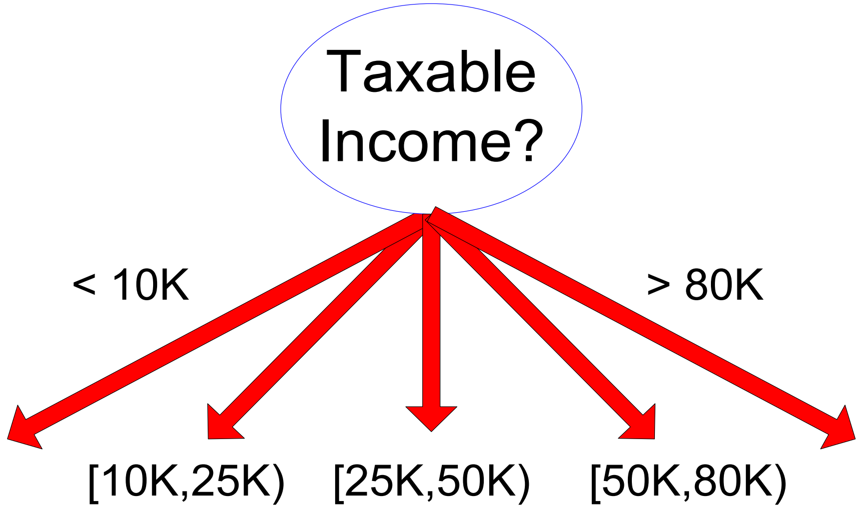
Splitting Based on Continuous Attributes

- Different ways of handling
  - Discretization to form an ordinal categorical attribute
    - Static – discretize once at the beginning
    - Dynamic – ranges can be found by equal interval bucketing, equal frequency bucketing (percentiles), or clustering
  - Binary Decision: $(A < v)$ or $(A \geq v)$
    - consider all possible splits and finds the best cut
    - can be more compute intensive

Splitting Based on Continuous Attributes



(i) Binary split



(ii) Multi-way split

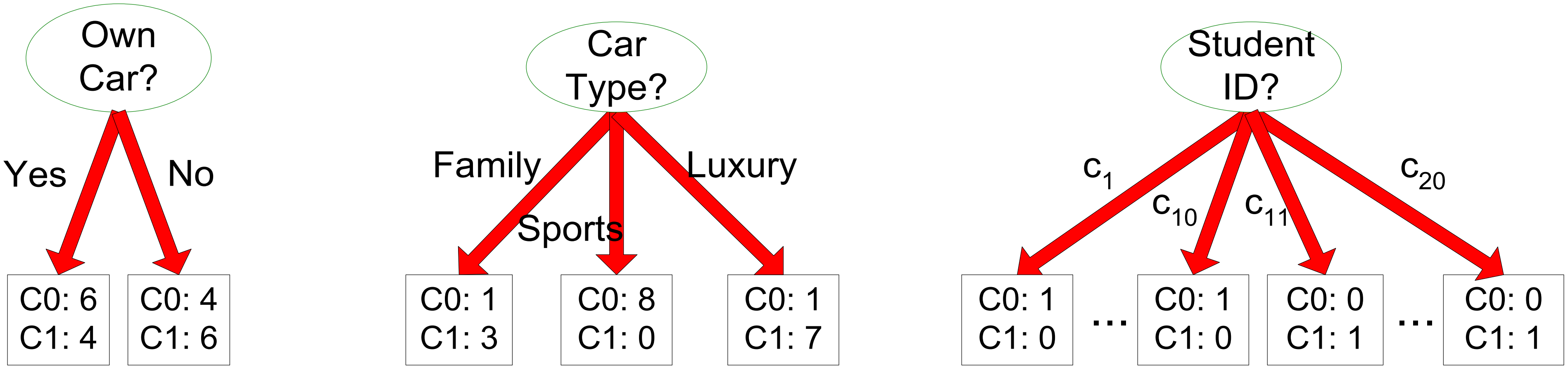
Tree Induction

- Greedy strategy.
  - Split the records based on an attribute test that optimizes certain criterion.

- Issues
  - Determine how to split the records
    - How to specify the attribute test condition?
    - How to determine the best split?
  - Determine when to stop splitting

How to determine the Best Split

Before Splitting: 10 records of class 0,
10 records of class 1



Which test condition is the best?

How to determine the Best Split

- Greedy approach:
  - Nodes with homogeneous class distribution are preferred
- Need a measure of node impurity:

C0: 5
C1: 5

Non-homogeneous,

High degree of impurity

C0: 9
C1: 1

Homogeneous,

Low degree of impurity

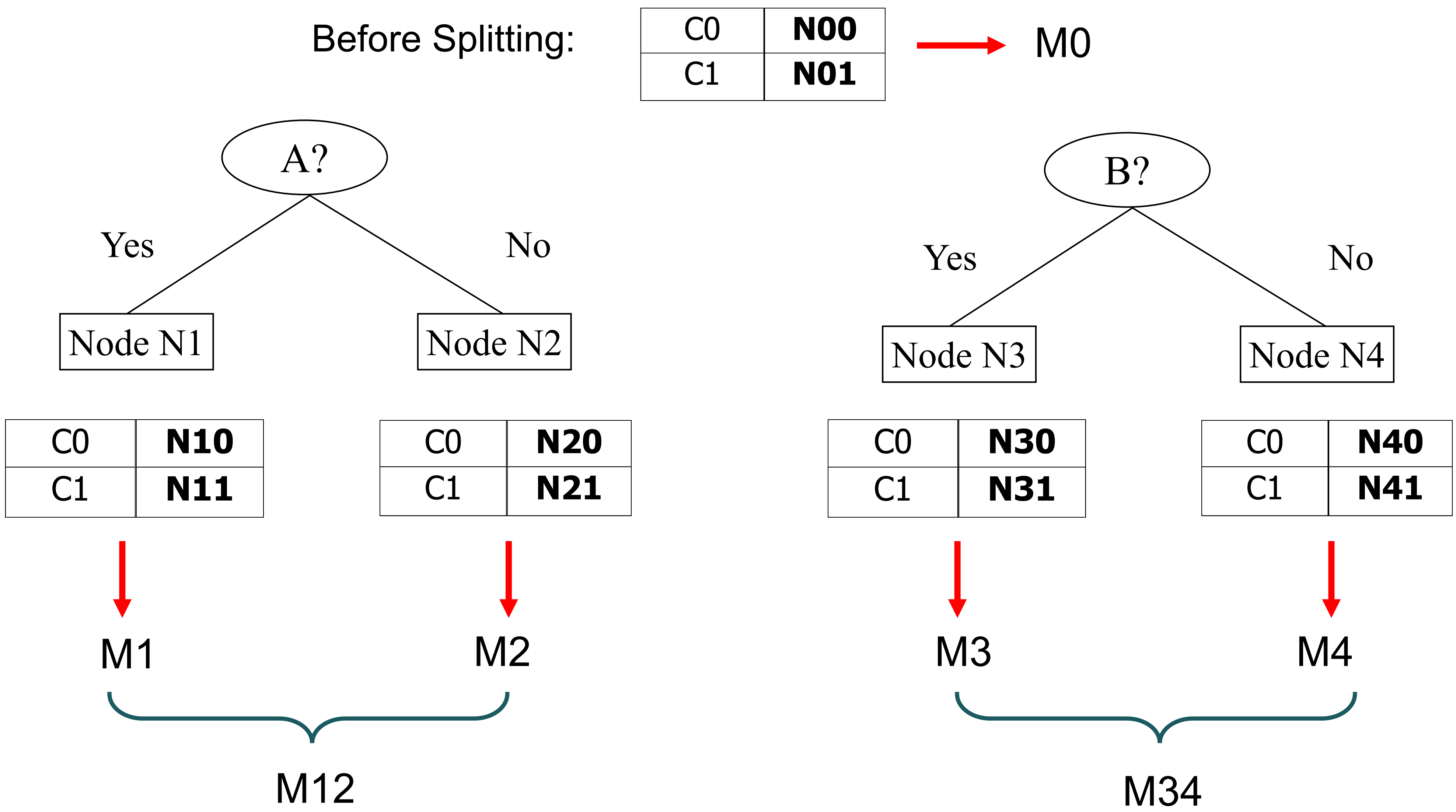
Measures of Node Impurity

- Gini Index

- Entropy

- Misclassification error

How to Find the Best Split



Gain = M0 – M12 vs M0 – M34

Measure of Impurity: GINI

- Gini Index for a given node t :

$$GINI(t) = 1 - \sum_j [p(j \mid t)]^2$$

(NOTE: $p(j \mid t)$ is the relative frequency of class j at node t).

  – Maximum ($1 - 1/n_c$) when records are equally distributed among all classes, implying least interesting information
  – Minimum (0.0) when all records belong to one class, implying most interesting information

C1	**0**
C2	**6**
Gini=0.000	

C1	**1**
C2	**5**
Gini=0.278	

C1	**2**
C2	**4**
Gini=0.444	

C1	**3**
C2	**3**
Gini=0.500	

Examples for computing GINI

$$GINI(t) = 1 - \sum_j [p(j \mid t)]^2$$

C1	**0**
C2	**6**

P(C1) = 0/6 = 0 P(C2) = 6/6 = 1

Gini = 1 – $P(C1)^2$ – $P(C2)^2$ = 1 – 0 – 1 = 0

C1	**1**
C2	**5**

P(C1) = 1/6 P(C2) = 5/6

Gini = 1 – $(1/6)^2$ – $(5/6)^2$ = 0.278

C1	**2**
C2	**4**

P(C1) = 2/6 P(C2) = 4/6

Gini = 1 – $(2/6)^2$ – $(4/6)^2$ = 0.444

Splitting Based on GINI

- Used in CART, SLIQ, SPRINT.
- When a node p is split into k partitions (children), the quality of split is computed as,

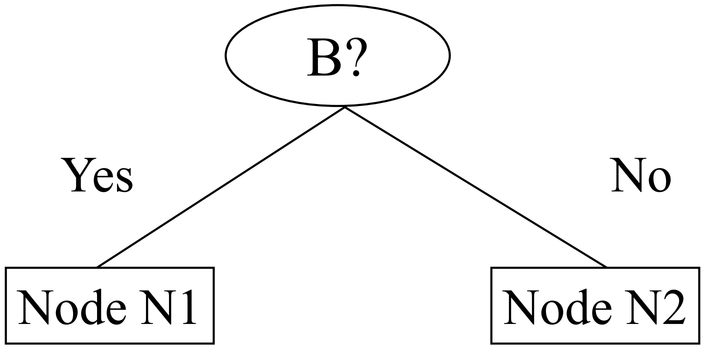
$$GINI_{split} = \sum_{i=1}^{k} \frac{n_i}{n} GINI(i)$$

where, n_i = number of records at child i,

n = number of records at node p.

Binary Attributes: Computing GINI Index

- Splits into two partitions
- Effect of Weighing partitions:
  - Larger and Purer Partitions are sought for



	Parent
C1	**6**
C2	**6**
Gini = 0.500	

Gini(N1)
$= 1 - (5/7)^2 - (2/7)^2$
$= 0.428$

Gini(N2)
$= 1 - (1/5)^2 - (4/5)^2$
$= 0.528$

	N1	**N2**
C1	**5**	**1**
C2	**2**	**4**
Gini=0.469		

Gini(Children)
$= 7/12 * 0.428 +$
$5/12 * 0.528$
$= 0.469$

Categorical Attributes: Computing Gini Index

- For each distinct value, gather counts for each class in the dataset
- Use the count matrix to make decisions

Multi-way split

	CarType		
	Family	Sports	Luxury
C1	1	2	1
C2	4	1	1
Gini	0.393		

Two-way split
(find best partition of values)

	CarType	
	{Sports, Luxury}	{Family}
C1	3	1
C2	2	4
Gini	0.400	

	CarType	
	{Sports}	{Family, Luxury}
C1	2	2
C2	1	5
Gini	0.419	

Continuous Attributes: Computing Gini Index

- Use Binary Decisions based on one value
- Several Choices for the splitting value
  - Number of possible splitting values = Number of distinct values
- Each splitting value has a count matrix associated with it
  - Class counts in each of the partitions, A < v and A ≥ v
- Simple method to choose best v
  - For each v, scan the database to gather count matrix and compute its Gini index
  - Computationally Inefficient! Repetition of work

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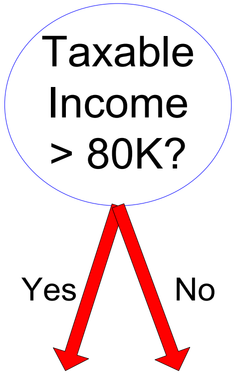


Continuous Attributes: Computing Gini Index...

- For efficient computation: for each attribute,
  - Sort the attribute on values
  - Linearly scan these values, each time updating the count matrix and computing gini index
  - Choose the split position that has the least gini index

Cheat	No	No	No	Yes	Yes	Yes	No	No	No	No
	Taxable Income									
Sorted Values	60	70	75	85	90	95	100	120	125	220

Split Positions	55		65		72		80		87		92		97		110		122		172		230	
	<=	>	<=	>	<=	>	<=	>	<=	>	<=	>	<=	>	<=	>	<=	>	<=	>	<=	>
Yes	0	3	0	3	0	3	0	3	1	2	2	1	3	0	3	0	3	0	3	0	3	0
No	0	7	1	6	2	5	3	4	3	4	3	4	3	4	4	3	5	2	6	1	7	0
Gini	0.420		0.400		0.375		0.343		0.417		0.400		***0.300***		0.343		0.375		0.400		0.420	

Alternative Splitting Criteria based on INFO

- Entropy at a given node t:

$$Entropy(t) = -\sum_{j} p(j \mid t) \log p(j \mid t)$$

(NOTE: $p(j \mid t)$ is the relative frequency of class j at node t).

  – Measures homogeneity of a node
    - Maximum ($\log n_c$) when records are equally distributed among all classes implying least information
    - Minimum (0.0) when all records belong to one class, implying most information
  – Entropy based computations are similar to the GINI index computations

Examples for computing Entropy

$$Entropy(t) = -\sum_j p(j\,|\,t)\log_2 p(j\,|\,t)$$

C1	**0**
C2	**6**

P(C1) = 0/6 = 0   P(C2) = 6/6 = 1

Entropy = – 0 log 0 – 1 log 1 = – 0 – 0 = 0

C1	**1**
C2	**5**

P(C1) = 1/6   P(C2) = 5/6

Entropy = – (1/6) $\log_2$ (1/6) – (5/6) $\log_2$ (1/6) = 0.65

C1	**2**
C2	**4**

P(C1) = 2/6   P(C2) = 4/6

Entropy = – (2/6) $\log_2$ (2/6) – (4/6) $\log_2$ (4/6) = 0.92

Splitting Based on INFO...

- Information Gain:

$$GAIN_{split} = Entropy(p) - \left(\sum_{i=1}^{k} \frac{n_i}{n} Entropy(i) \right)$$

Parent Node, p is split into k partitions;

n_i is number of records in partition i

  – Measures Reduction in Entropy achieved because of the split. Choose the split that achieves most reduction (maximize GAIN== minimize Entropy at the child)
  – Used in *ID3 and C4.5*
  – Disadvantage: Tends to prefer splits that result in large number of partitions, each being small but pure (i.e. *having many distinct attribute values*)

Splitting Based on INFO...

- Gain Ratio:

$$GainRATIO_{split} = \frac{GAIN_{Split}}{SplitINFO} \qquad SplitINFO = -\sum_{i=1}^{k} \frac{n_i}{n} \log \frac{n_i}{n}$$

Parent Node, p is split into k partitions

n_i is the number of records in partition i

  – Adjusts Information Gain by the entropy of the partitioning (SplitINFO). Higher entropy partitioning (*large number of small partitions*) is penalized!
  – Used in *C4.5*
  – Designed to overcome the disadvantage of Information Gain

Splitting Criteria based on Classification Error

- Classification error at a node t :

$$Error(t) = 1 - \max_i P(i \mid t)$$

- Measures misclassification error made by a node
  - Maximum ($1 - 1/n_c$) when records are equally distributed among all classes, implying least interesting information
  - Minimum (0.0) when all records belong to one class, implying most interesting information

Examples for Computing Error

$$Error(t) = 1 - \max_i P(i \mid t)$$

C1	**0**
C2	**6**

P(C1) = 0/6 = 0 P(C2) = 6/6 = 1

Error = 1 – max (0, 1) = 1 – 1 = 0

C1	**1**
C2	**5**

P(C1) = 1/6 P(C2) = 5/6

Error = 1 – max (1/6, 5/6) = 1 – 5/6 = 1/6

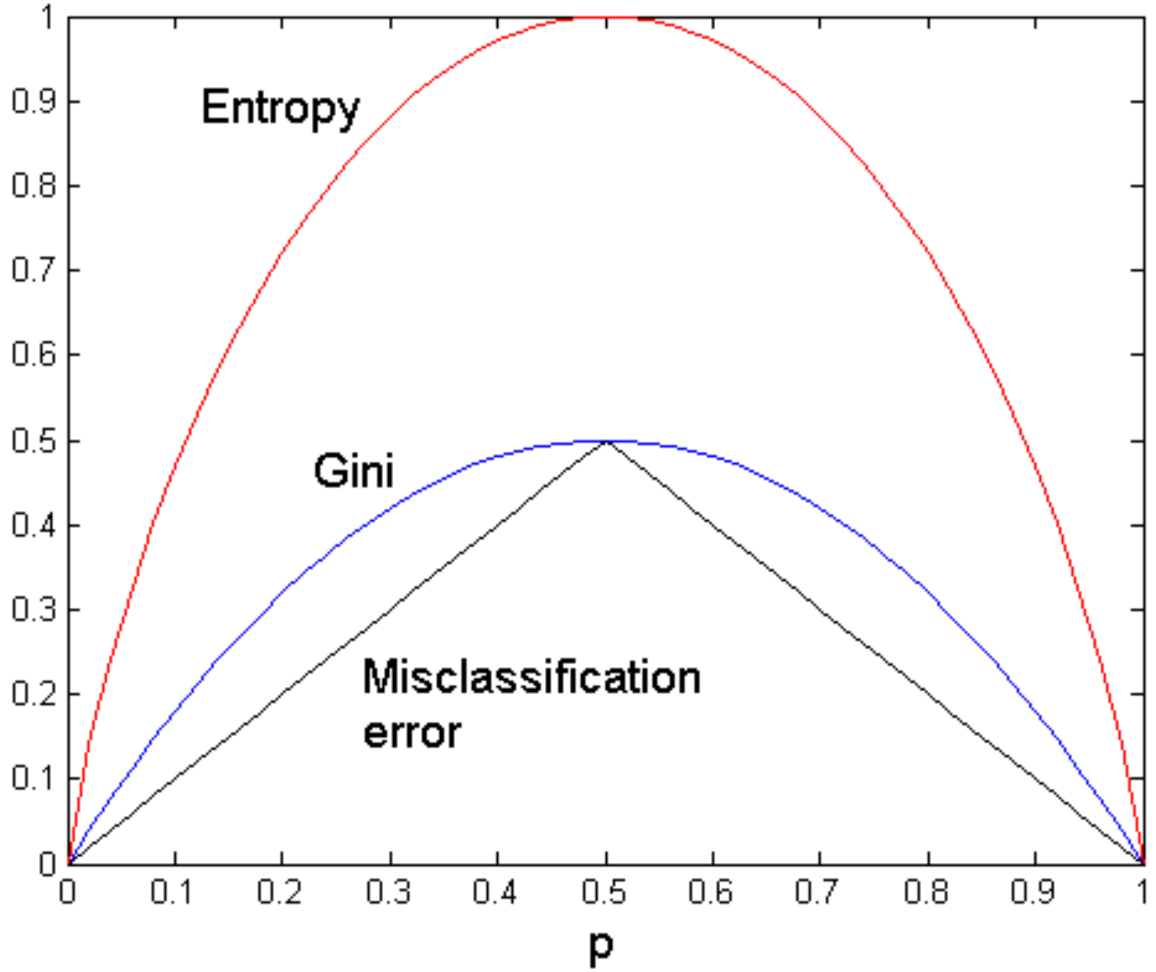
C1	**2**
C2	**4**

P(C1) = 2/6 P(C2) = 4/6

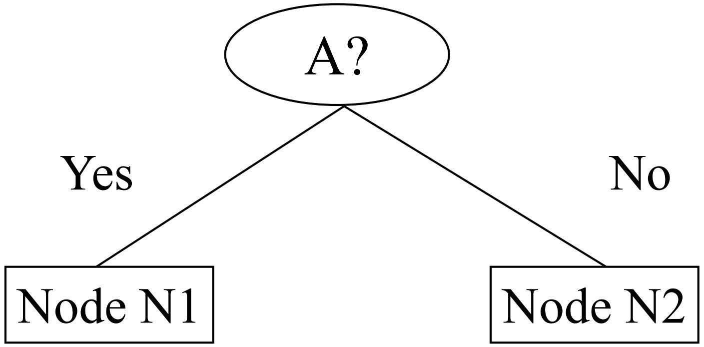
Error = 1 – max (2/6, 4/6) = 1 – 4/6 = 1/3

Comparison among Splitting Criteria

For a 2-class problem:



Misclassification Error vs Gini



	Parent
C1	**7**
C2	**3**
Gini = 0.42	

Gini(N1)
$= 1 – (3/3)^2 – (0/3)^2$
$= 0$

Gini(N2)
$= 1 – (4/7)^2 – (3/7)^2$
$= 0.489$

	N1	**N2**
C1	**3**	**4**
C2	**0**	**3**
Gini=0.361		

Gini(Children)
$= 3/10 * 0$
$+ 7/10 * 0.489$
$= 0.342$

Gini improves !!

Tree Induction

- Greedy strategy
  - Split the records based on an attribute test that optimizes certain criterion
- Issues
  - Determine how to split the records
    - How to specify the attribute test condition?
    - How to determine the best split?
  - Determine when to stop splitting

Stopping Criteria for Tree Induction

- Stop expanding a node when all the records belong to the same class
- Stop expanding a node when all the records have similar attribute values
- Early termination

Decision Tree Based Classification

- Advantages:
  - Inexpensive to construct
  - Extremely fast at classifying unknown records
  - Easy to interpret for small-sized trees
  - Accuracy is comparable to other classification techniques for many simple data sets

Example: C4.5

- Simple depth-first construction
- Uses Information Gain
- Sorts Continuous Attributes at each node
- Needs entire data to fit in memory
- Unsuitable for Large Datasets
  - Needs out-of-core sorting

- You can download the software from:
  http://www.cse.unsw.edu.au/~quinlan/c4.5r8.tar.gz

Practical Issues of Classification

- Underfitting and Overfitting

- Missing Values

- Costs of Classification

Errors

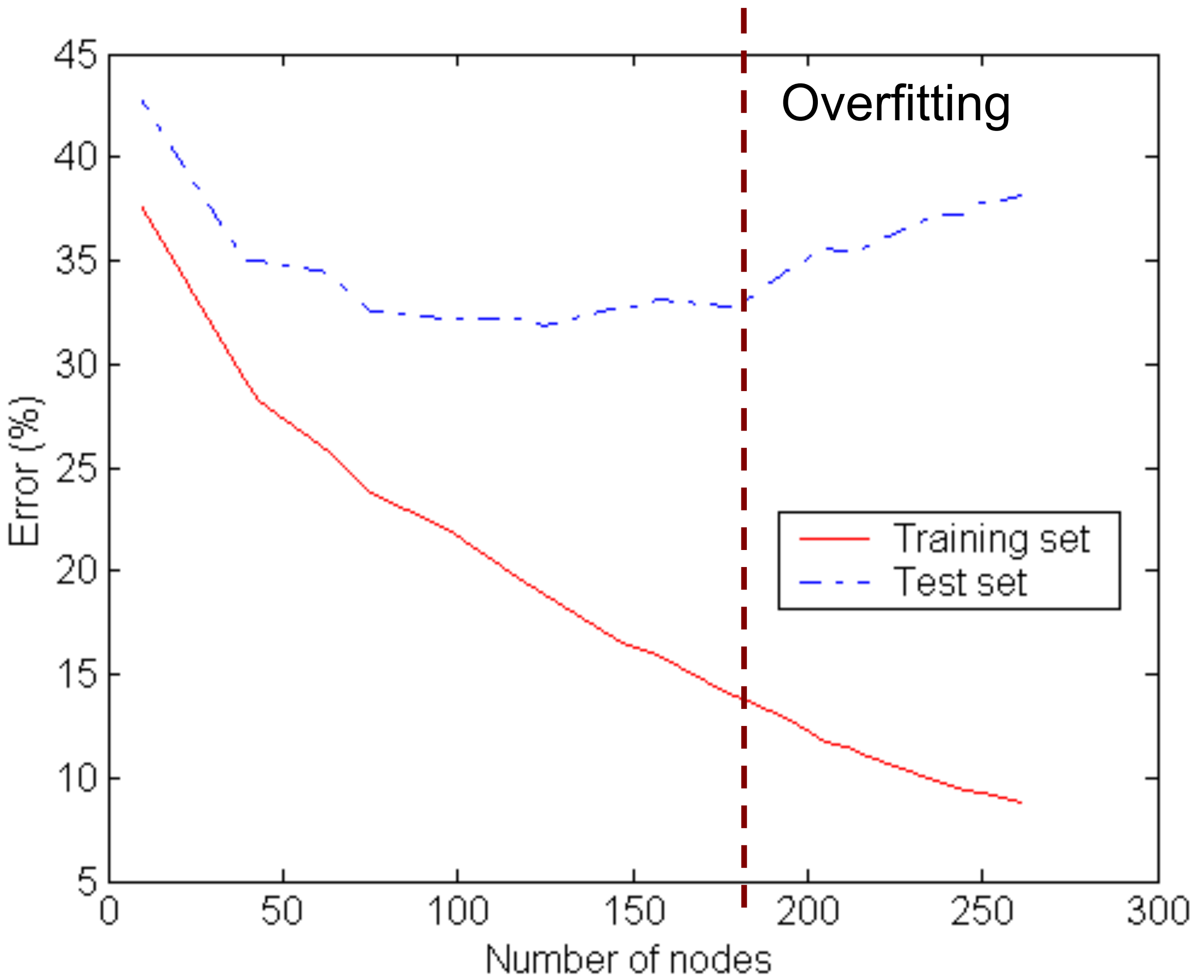
- Training errors (resubstitution error): # misclassifications in training records

- Generalization error: expected error of the model on the previous unseen records

- Good model: must have low training error as well as low generalization error

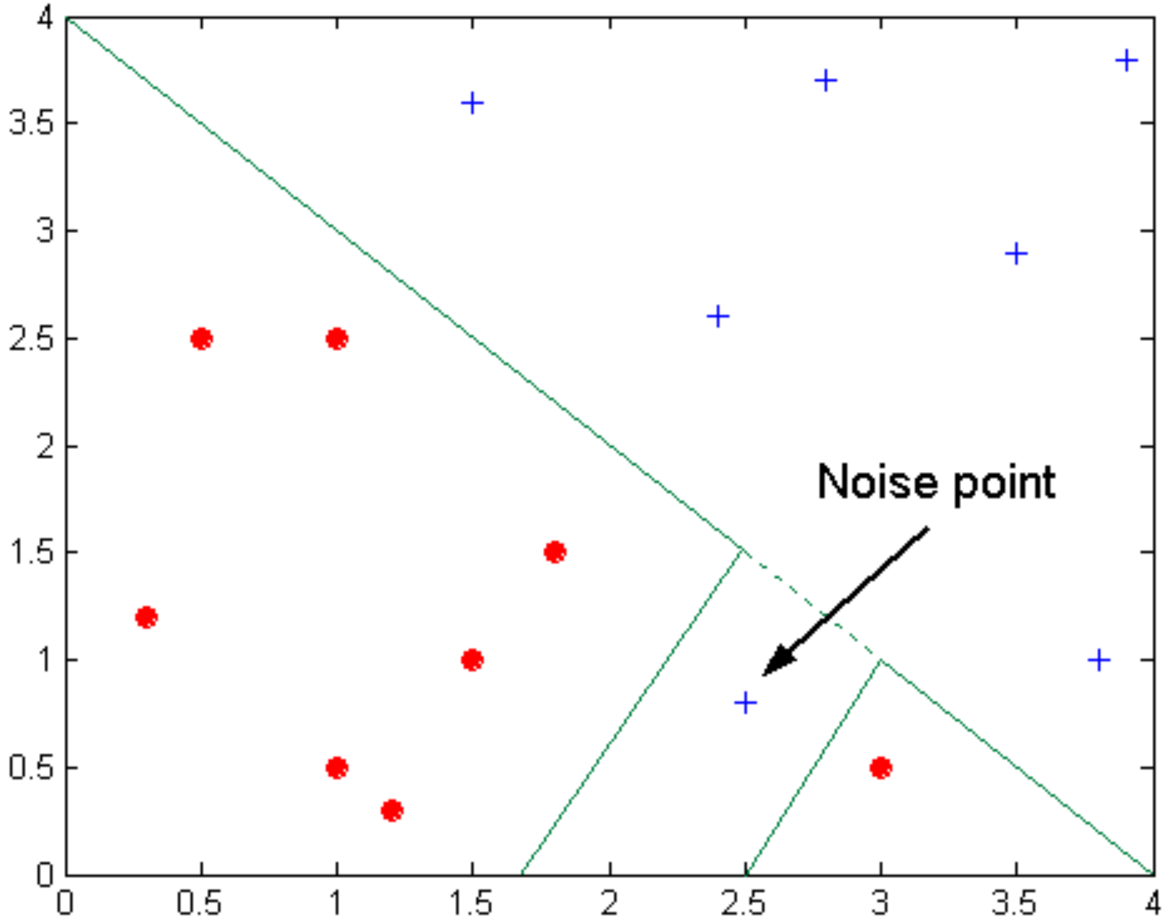
Model that fits training data well can have a poorer generalization error than a model with a higher training error

Underfitting and Overfitting



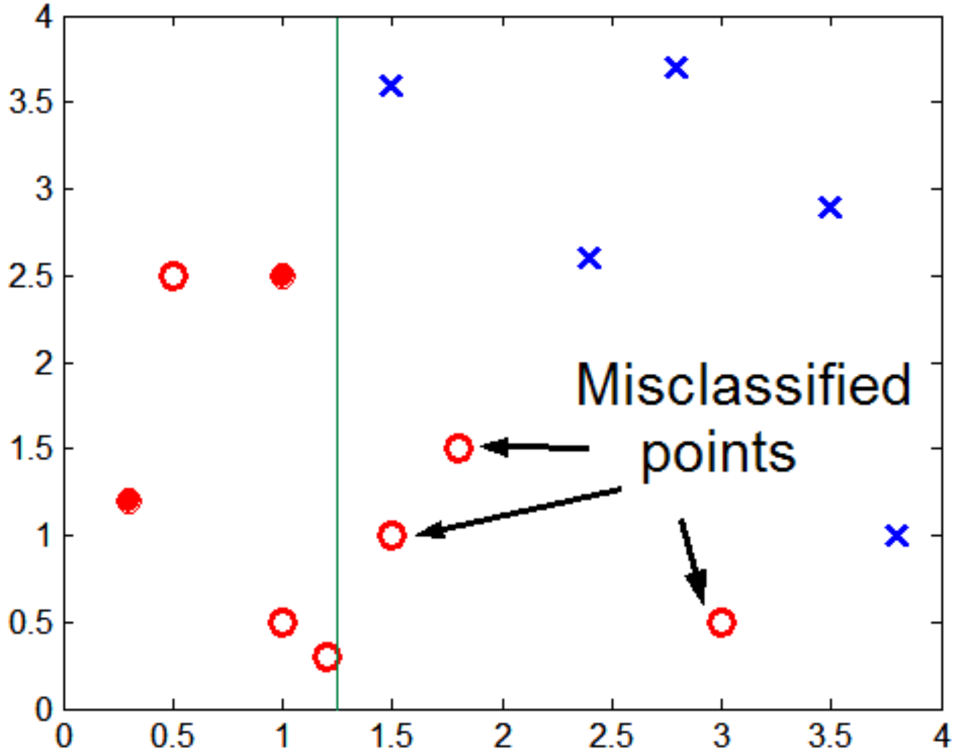
Underfitting: when model is too simple, both training and test errors are large

Overfitting due to Noise



Decision boundary is distorted by noise point

Overfitting due to Insufficient Examples



Lack of data points in the lower half of the diagram makes it difficult to predict correctly the class labels of that region

- Insufficient number of training records in the region causes the decision tree to predict the test examples using other training records that are irrelevant to the classification task

Notes on Overfitting

- Overfitting results in the decision trees that are more complex than necessary

- Training error no longer provides a good estimate of how well the tree will perform on previously unseen records

- Needs new ways for estimating errors

How to Address Overfitting

- Pre-Pruning (Early Stopping Rule)
  - Stop the algorithm before it becomes a fully-grown tree
  - Typical stopping conditions for a node:
    - Stop if all instances belong to the same class
    - Stop if all the attribute values are the same
  - More restrictive conditions:
    - Stop if number of instances is less than some user-specified threshold
    - Stop if class distribution of instances is independent of the available features (e.g., using χ^2 test)
    - Stop if expanding the current node does not improve impurity measures (e.g., Gini or information gain)

How to Address Overfitting…

- Post-pruning
  - Grow decision tree to its entirety
  - Trim the nodes of the decision tree in a bottom-up fashion
  - If generalization error improves after trimming, replace sub-tree by a leaf node or by the frequently occurring branch
  - Class label of leaf node is determined from *majority class* of instances in the sub-tree
  - Can use MDL for post-pruning

Example of Post-Pruning

Class = Yes	20
Class = No	10
Error = 10/30	

Training Error (Before splitting) = 10/30

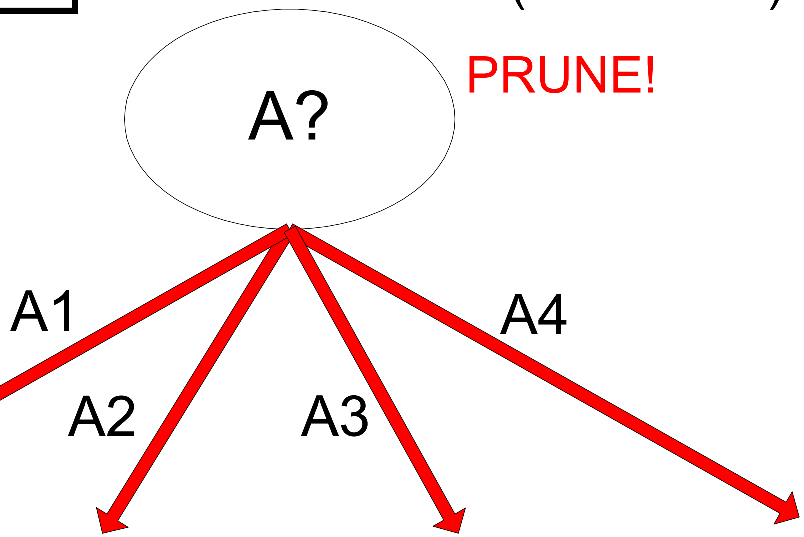
Pessimistic error = (10 + 0.5)/30 = 10.5/30

Training Error (After splitting) = 9/30

Pessimistic error (After splitting)

= $(9 + 4 \times 0.5)/30 = 11/30$

PRUNE!



Class = Yes	8	Class = Yes	3	Class = Yes	4	Class = Yes	5
Class = No	4	Class = No	4	Class = No	1	Class = No	1

Examples of Post-pruning

– Optimistic error?

Don't prune for both cases

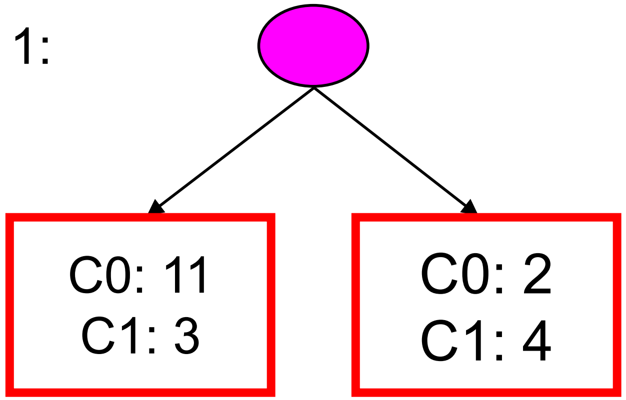
– Pessimistic error?

Don't prune case 1, prune case 2

– Reduced error pruning?

Depends on validation set

Case 1:



Case 2: