

$$\therefore \text{odd} = \frac{p}{1-p}$$

Here we know that odd has range 0 to ∞

→ There is no upper bound for odd.

→ But odd has lower bound.

+ To remove lower bound, to have symmetrical analysis

$$\begin{array}{lcl} \text{Ex} & \text{odd} = 1:6 & 1/6 = 0.167 \\ & \text{odd} = 6:1 & 6/1 = 6 \end{array} \left. \vphantom{\begin{array}{l} 1/6 \\ 6/1 \end{array}} \right\} \text{not symmetrical}$$

$$\begin{array}{lcl} \text{But} & \ln(1/6) = \underline{\underline{-1.79}} \\ & \ln(6/1) = \underline{\underline{1.79}} \end{array} \left. \vphantom{\begin{array}{l} -1.79 \\ 1.79 \end{array}} \right\} \text{symmetrical}$$

By taking log we have overcomed the lower bound also

$\log(\text{odd})$
 \swarrow will not have upper bound
 \searrow will not have lower bound.

$$\underline{\underline{\log(\text{odd})}} = y = \underline{\underline{\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_n x_n}}$$

$$\log\left(\frac{p}{1-p}\right) = \beta_0 + \beta_1 x_1 + \dots + \beta_n x_n$$

$$\text{let } z = \beta_0 + \beta_1 x_1 + \dots + \beta_n x_n$$

$$\therefore \log_e \left(\frac{p}{1-p} \right) = z$$

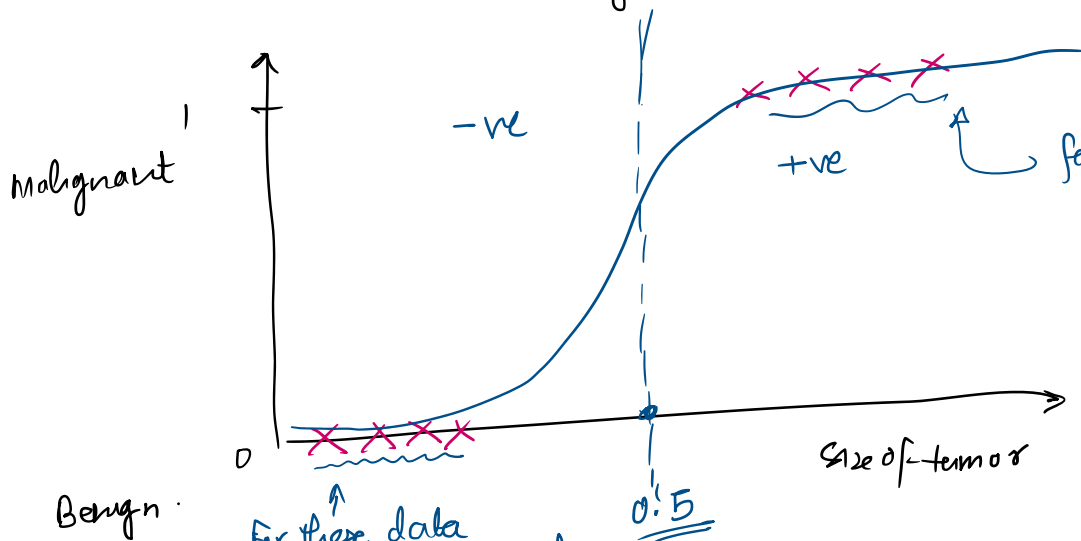
$$\frac{p}{1-p} = e^z$$

$$p = -e^z p + e^z$$

$$p(1 + e^z) = e^z$$

$$\boxed{p} = \frac{e^z}{1 + e^z} = \boxed{\frac{1}{1 + e^{-z}}} = \frac{1}{1 + e^{-(\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_n x_n)}}$$

Sigmoid f^n .



for these data points hypothesis generates value > 0.5 so +ve class

Benign. For these data points hypothesis generates value $< 0.5 \rightarrow$ so -ve class.

Logistic Regression Model

gn linear Reg

$$h_0(x) = \omega^T x$$

↑
parameter vector

↑
Feature Vector.

↑
range $-\infty$ to $+\infty$

hypothesis (prediction).

In logistic Regression

$$0 \leq h_0(x) \leq 1$$

↑
predicted value

$$h_0(x) = g(\omega^T x)$$

↑
Sigmoid

let

$$z = Q^T x$$

↑
Sigmoid

$$h_{\theta}(x) = g(z) = \frac{1}{1 + e^{-z}}$$

↑
prediction.

Estimated probability
that $y=1$ on given
input x .

if $h_{\theta}(x) = 0.7$

this means There is 70% chance that tumor is malignant.

Since $h_{\theta}(x) = 0.7 > 0.5$

so $\boxed{y=1}$

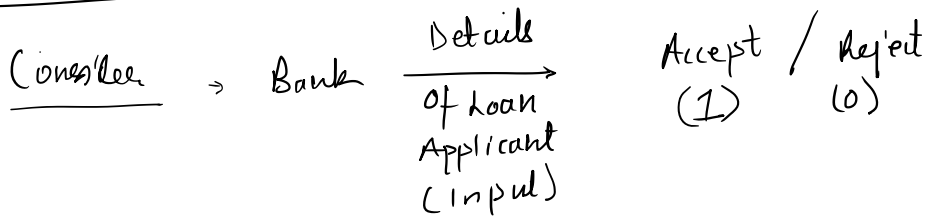
if $h_{\theta}(x) = 0.3$

this means there is 30% chance of tumor being malignant

Since $h_{\theta}(x) = 0.3 < 0.5$

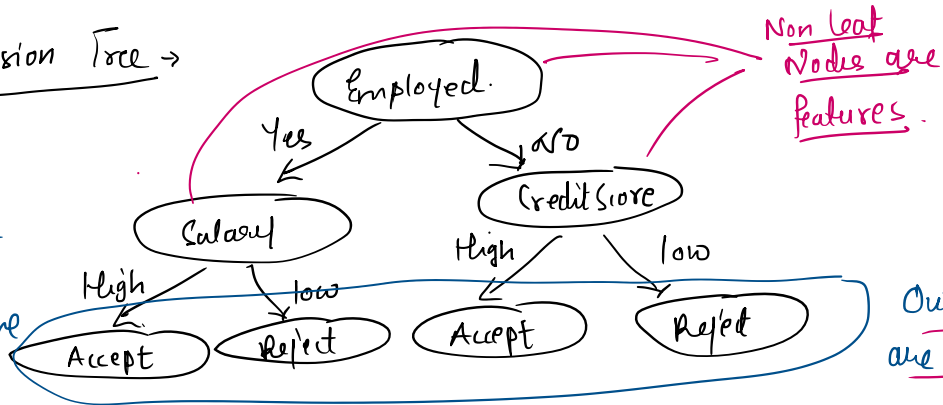
so $\boxed{y=0}$

Decision Tree →



A Sample Decision Tree →

Here
Independent Features → Employed
 → Salary
 → Credit Score



Outcome → Accept
 → Reject

Q) Create Decision Tree for following using Gini Index
 (Classification & Regression Tree) → CART ✓

| Weekend | Weather | Parent | Money | Decision (y) |
|---------|---------|--------|-------|--------------|
| w1 | Sunny | Yes | Rich | Cinema |
| w2 | Sunny | No | Rich | Tennis |
| w3 | Windy | Yes | Rich | Cinema |
| w4 | Rainy | Yes | Poor | Cinema |
| w5 | Rainy | No | Rich | Stay In |
| w6 | Rainy | Yes | Poor | Cinema |
| w7 | Windy | No | Poor | Cinema |
| w8 | Windy | No | Rich | Shopping |
| w9 | Windy | Yes | Rich | Cinema |
| w10 | Sunny | No | Rich | Tennis |

Solution → Independent Features:

- Weather
- Parent
- Money

Decision/Outcome:

- Cinema
- Tennis
- Stay In
- Shopping

shopping.

step 1

We will calculate Gini Index for Overall collection of Outcomes of Training Examples.

There are 4 possible outcomes for decision

- Cinema → 6 instances
- Tennis → 2 instances
- stay in → 1 instance
- shopping → 1 instance.

$$G_{ini}^{(decision)} = 1 - \left(\left(\frac{6}{10} \right)^2 + \left(\frac{2}{10} \right)^2 + \left(\frac{1}{10} \right)^2 + \left(\frac{1}{10} \right)^2 \right)$$

$$= 1 - \left(\frac{42}{100} \right) = \underline{0.58}$$

Note → In machine learning, Gini index/coefficient is utilized as an impurity measures in decision tree for classification.

$$G_{ini} = 1 - \sum_{i=1}^n (P_i)^2 \text{ where } P_i \text{ probability of outcome of specific class}$$

step 2: To find Gini Index for money

Gini (money) → a possible value

Rich
poor

① Gini (money = Rich)

→ 1 instance

- possible decision
- Cinema → 3 time
 - Tennis → 2 time
 - stay in → 1 time
 - shopping → 1 time.

$$G_{ini}^{(money=Rich)} = 1 - \left(\left(\frac{3}{7} \right)^2 + \left(\frac{2}{7} \right)^2 + \left(\frac{1}{7} \right)^2 + \left(\frac{1}{7} \right)^2 \right)$$

$$= \underline{0.694}$$

② Gini → ... → Cinema.

2) Gini (money=poor) \rightarrow 3 instance $\xrightarrow{\text{Decision}}$ Cinema.

$$= 1 - \left(\left(\frac{3}{3} \right)^2 \right) = 0 //$$

Weighted Average Gini (money) = $\left(\text{Gini}_{(\text{money}=\text{Rich})} * \text{Proportion of rich} \right) + \left(\text{Gini}_{(\text{money}=\text{poor})} * \text{Proportion of poor} \right)$

$$= (0.694 * 7/10) + (0 * 3/10)$$

$$\boxed{\text{Gini}_{(\text{money})} = 0.485}$$

Step 3 Gini Index on Parent

For Parent feature $\xrightarrow{\text{Possible Values}}$ $\begin{cases} \text{Yes} \\ \text{No} \end{cases}$

Gini (parent=Yes) = 5 instances $\xrightarrow{\text{Possible Decision}}$ Cinema

$$= 1 - \left(\left(\frac{5}{5} \right)^2 \right) = 0 //$$

Gini (parent=No) = 5 instance $\xrightarrow{\text{possible decision}}$ $\begin{cases} \text{Tennis} \rightarrow 2 \text{ times} \\ \text{StayIn} \rightarrow 1 \text{ times} \\ \text{Shopping} \rightarrow 1 \text{ time} \\ \text{Cinema} \rightarrow 1 \text{ time} \end{cases}$

$$= 1 - \left(\left(\frac{2}{5} \right)^2 + \left(\frac{1}{5} \right)^2 + \left(\frac{1}{5} \right)^2 + \left(\frac{1}{5} \right)^2 \right)$$

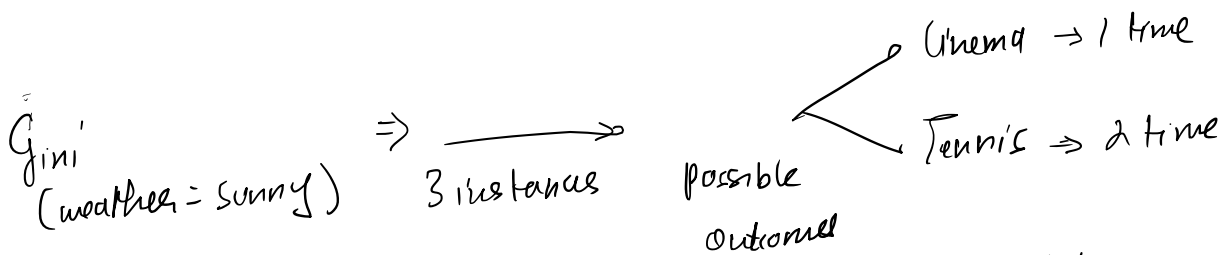
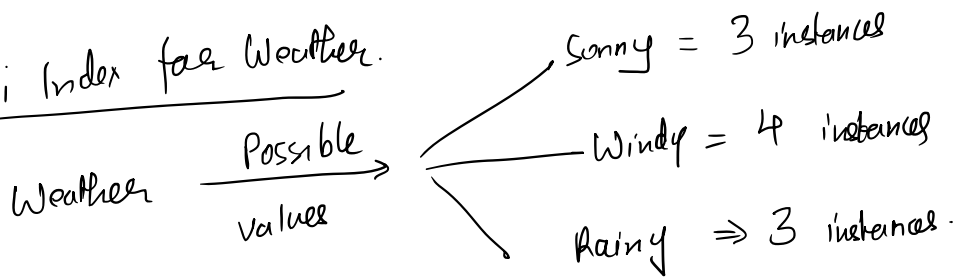
$$= 1 - \left(\frac{7}{25} \right) = 0.72$$

Weighted Average of Gini (parent) = $(0 * 5/10) + (0.72 * 5/10) = 0.36$

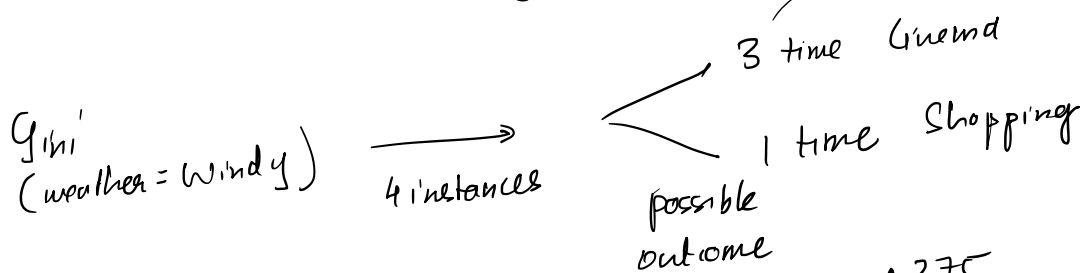
$$\boxed{\text{Gini}_{(\text{parent})} = 0.36}$$

$$Gini_{(parent)} = 0.36$$

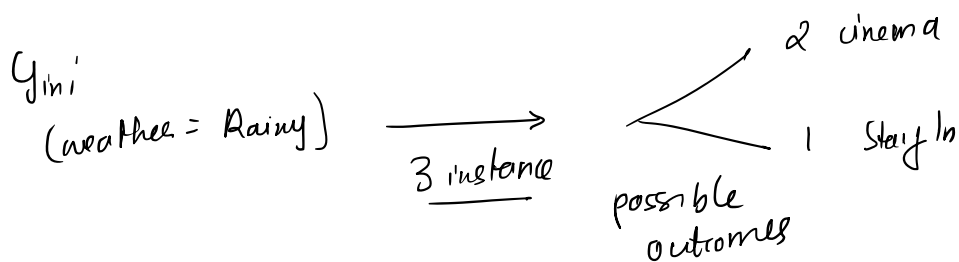
Step 4) Gini Index for Weather.



$$= 1 - \left(\left(\frac{1}{3} \right)^2 + \left(\frac{2}{3} \right)^2 \right) = \underline{0.444}$$



$$= 1 - \left(\left(\frac{3}{4} \right)^2 + \left(\frac{1}{4} \right)^2 \right) = \underline{0.375}$$



$$= 1 - \left(\left(\frac{2}{3} \right)^2 + \left(\frac{1}{3} \right)^2 \right) = \underline{0.444}$$

$$\text{Weighted Average } Gini_{(weather)} = (0.44 \times \frac{3}{10}) + (0.375 \times \frac{4}{10}) + (0.44 \times \frac{3}{10})$$

$$= \underline{0.419}$$

$$\boxed{0.486}$$

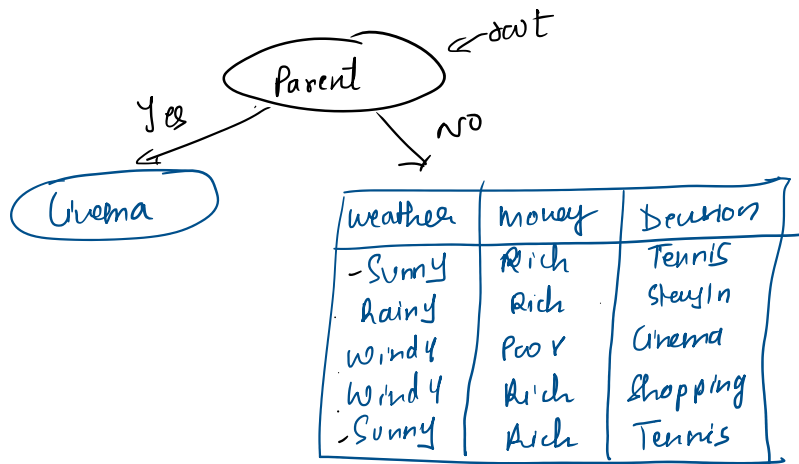
0
0

$$\begin{aligned} \text{Gini}(\text{money}) &= 0.486 \\ \text{Gini}(\text{parent}) &= 0.36 \\ \text{Gini}(\text{weather}) &= 0.416 \end{aligned}$$

Minimum Gini \rightarrow Minimum Impurity in Decision.

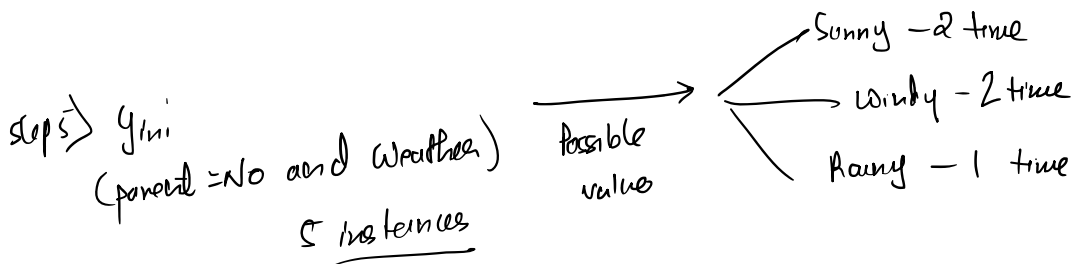
Here Minimum Gini Value = $\text{Gini}(\text{parent}) = 0.36$

So the root of Decision is Parent



We need to find $\text{Gini}(\text{parent} = \text{No and weather})$

also $\text{Gini}(\text{parent} = \text{No and money})$



$$\begin{aligned} \text{Gini}(\text{parent} = \text{No and weather} = \text{Sunny}) &\xrightarrow{\text{2 instances}} \text{Tennis} = 1 - \left(\left(\frac{2}{2} \right)^2 \right) = 0 \end{aligned}$$

$$\begin{aligned} \text{Gini}(\text{parent} = \text{No and weather} = \text{Windy}) &\xrightarrow{\text{2 instances}} \begin{aligned} &\text{Cinema} = 1 - \left(\left(\frac{1}{2} \right)^2 + \left(\frac{1}{2} \right)^2 \right) \\ &\text{Shopping} = 0.5 \end{aligned} \end{aligned}$$

$$Gini_{(parent=No \text{ and } weather=Rainy)} \xrightarrow[\substack{\text{1 instance} \\ \text{possible outcome}}]{\text{Stayin}} = 1 - \left(\left(\frac{1}{1}\right)^1\right) = 0$$

$$\boxed{\text{Weighted Average } Gini_{(parent=No \text{ and } weather)} = 0.5 \times \frac{2}{5} = \underline{0.2}}$$

Step 6) $Gini_{(parent=No \text{ and } money)}$ Rich = 4 time
5 instance poor = 1 time
possible values.

$$Gini_{(parent=No \text{ and } money=Rich)} \xrightarrow[\substack{\text{possible} \\ \text{outcome} \\ (4)}]{\text{Tennis - 2}}$$

$$\xrightarrow[\substack{\text{possible} \\ \text{outcome}}]{\text{Stayin - 1}}$$

$$\xrightarrow[\substack{\text{possible} \\ \text{outcome}}]{\text{Shopping - 1}}$$

$$= 1 - \left(\left(\frac{2}{4}\right)^2 + \left(\frac{1}{4}\right)^2 + \left(\frac{1}{4}\right)^2 \right) = \underline{0.625}$$

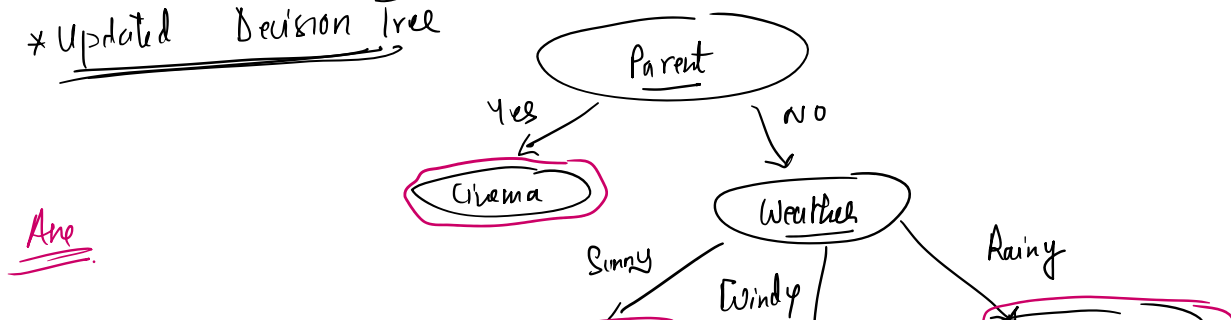
$$Gini_{(parent=No \text{ and } money=poor)} \xrightarrow[\substack{\text{possible} \\ \text{outcome}}]{\text{Cinema}} = 1 - \left(\left(\frac{1}{1}\right)^1\right) = 0$$

$$\boxed{\text{Weighted Average } Gini_{(parent=No \text{ and } money)} = 0.625 \times \frac{4}{5} = 0.5}$$

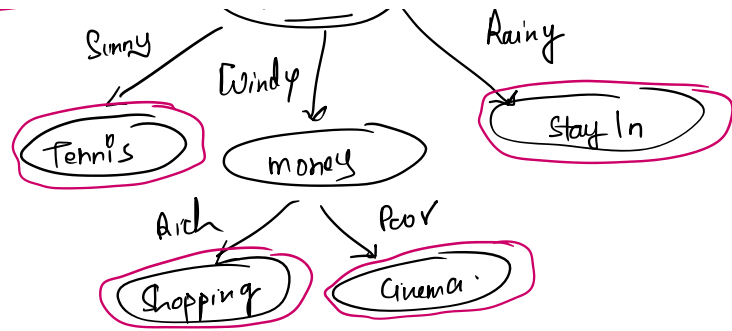
Here $Gini_{(parent=No \text{ and } weather)}$ has smallest value

So now Next Node = Weather

* Updated Decision Tree



Ans



HW

Construct an Optimal Decision Tree for following.

| Outlook | Temperature | Humidity | Windy | Play (Decision) |
|----------|-------------|----------|-------|-----------------|
| Sunny | Hot | High | False | No |
| Sunny | Hot | High | True | No |
| Overcast | Hot | High | F | Yes |
| Rainy | mild | High | F | Yes |
| Rainy | cool | Normal | F | Yes |
| Rainy | cool | Normal | T | No |
| overcast | cool | Normal | T | Yes |
| Sunny | mild | High | T | Yes |
| Sunny | cool | Normal | F | Yes |
| Rainy | mild | Normal | F | Yes |
| Sunny | mild | Normal | F | Yes |
| overcast | mild | High | T | Yes |
| overcast | Hot | Normal | F | Yes |
| Rainy | mild | High | T | No |