



Data Science

8 - Tree-Based and Ensemble Models

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Lecture 8 - Topics

- Classification models
- Decision tree concept
- Entropy, information gain and tree induction
- Evaluation of classification models

Decision tree classification and regression

<https://colab.research.google.com/drive/1cvP80R1XhTRYG1Jx33wosLCk23UumyOJ>

Predictive Modeling as Supervised Segmentation

- How can we segment the population into groups that differ from each other with respect to some quantity of interest?

Quantity of interest
=
Things we would
like to predict or
estimate



Target and Attribute

Data record →

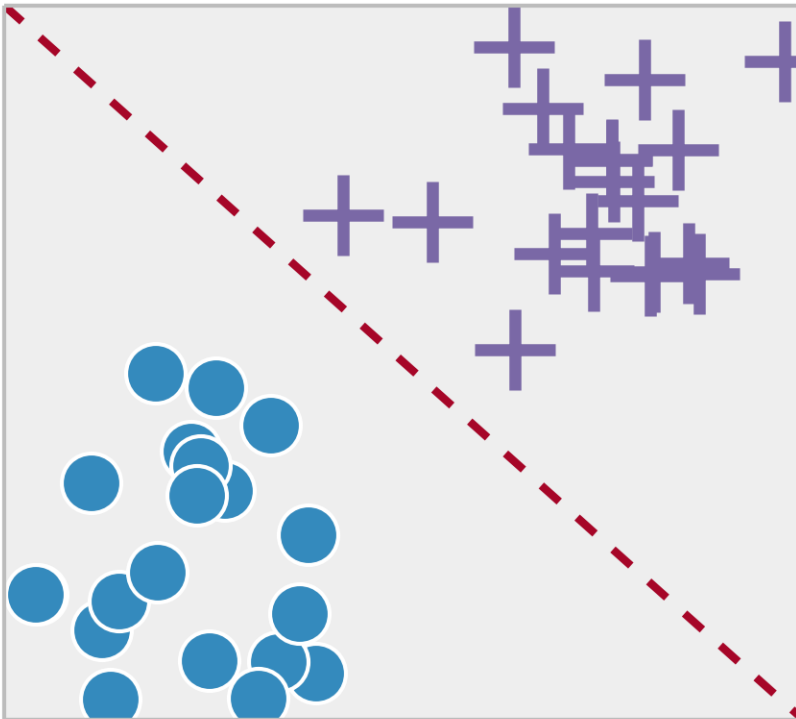
<i>target</i>	<i>Attribute 1</i>	<i>Attribute 2</i>	<i>...</i>	<i>Attribute k</i>
y_1	x_{11}	x_{12}	\dots	x_{1k}
y_2	x_{21}	x_{22}	\dots	x_{2k}
\vdots	\vdots	\vdots		\vdots
y_n	x_{n1}	x_{n2}	\dots	x_{nk}

**Target attribute
/ class to predict**

Attributes

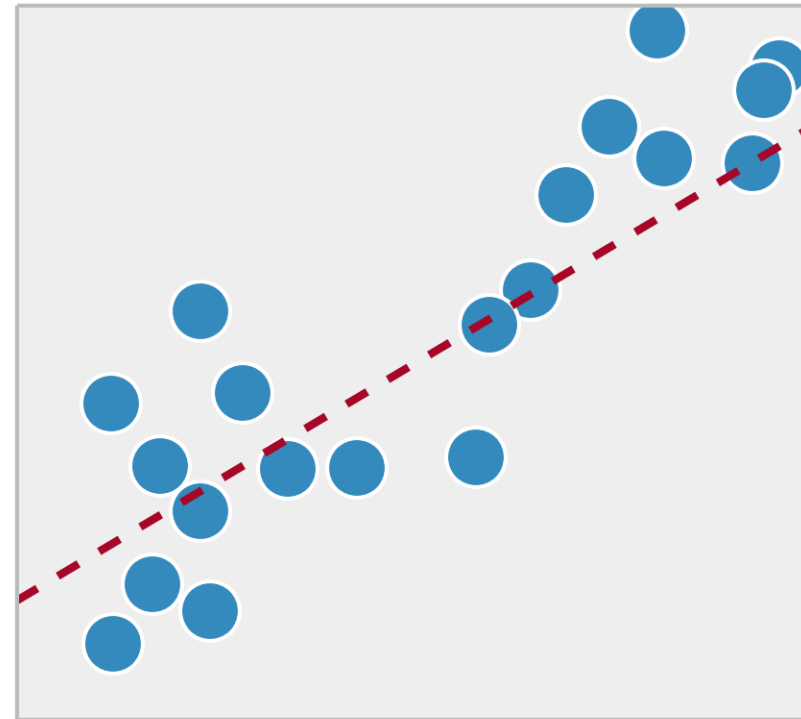
Classification vs Regression

Classification



Discrete Target (class)

Regression



Continuous Target (value)

Supervised classification

Example

Attributes				Target attribute
Name	Balance	Age	Employed	Write-off
Mike	\$200,000	42	no	yes
Mary	\$35,000	33	yes	no
Claudio	\$115,000	40	no	no
Robert	\$29,000	23	yes	yes
Dora	\$72,000	31	no	no

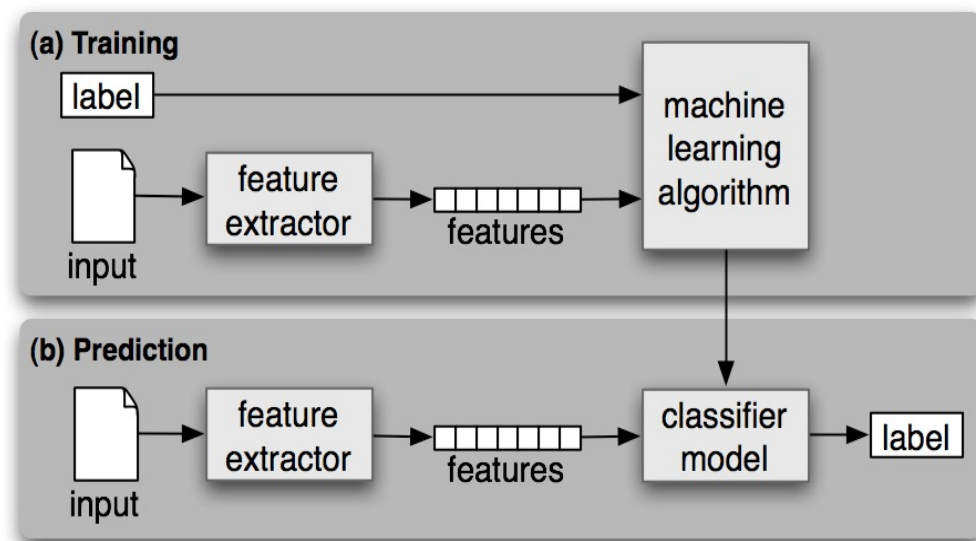
This is one row (example).

Feature vector is: **<Claudio,115000,40,no>**

Class label (value of Target attribute) is **no**

Induction (Training)

- The creation of models from data is known as model induction (training).
- Induction is a term from philosophy that refers to generalizing from specific cases to general rules
- Our models are general rules in a statistical sense
- Most inductive procedures have variants that induce models both for classification and regression

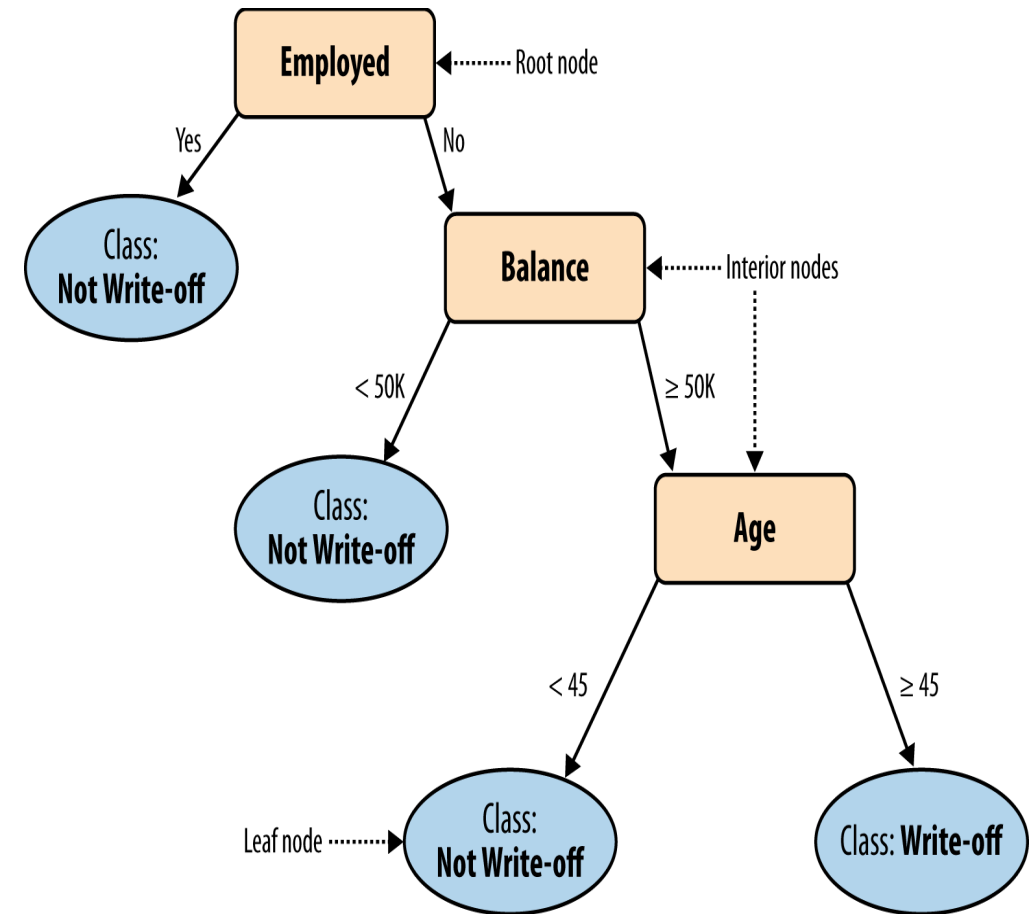


Which attribute should be used to segment?

- **Fundamental concept:** Which variable contains the most information?
- **Aims:** automatic selection, ranking

Decision Tree

- A tree consists of nodes: interior and terminal
- Interior node contains a test of an attribute
- Terminal node is a segment

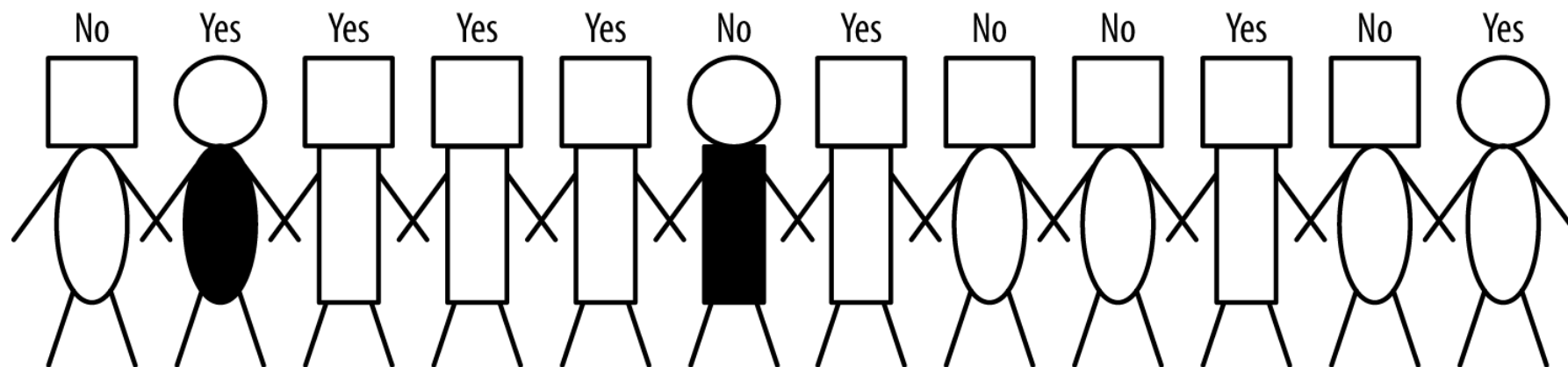


<Claudio, 115000, 40, No>?

Tree Induction

- How do we create a decision tree from data?
- Tree induction takes a divide-and-conquer approach,
 1. starting with the whole dataset
 2. applying variable selection to create subgroups
 3. Recursively repeating step 2 for each subgroup
- We will illustrate this using the write-off example

Example: Write-off



- Attributes
 - head-shape: square, circular
 - body-shape: rectangular, oval
 - body-color: black, white
- Target variable
 - write-off: Yes, No

Which attribute should be **best** to segment these people into groups, in a way to distinguish write-off from non-write-off?

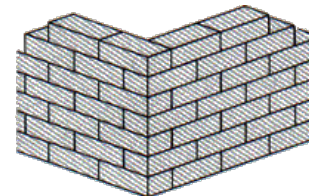
Purity

- Technically, we would like the group to be as pure as possible.
- Pure means homogeneous with respect to the target variable
- If some member in the group has a different target then the group is impure
- Comparing
 - $G1 = \{Y, Y, Y, Y\}$
 - $G2 = \{Y, N, N, Y\}$

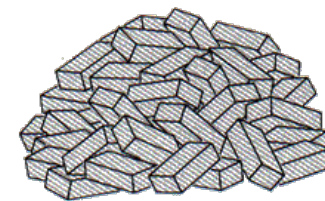
In real data, however, we rarely find pure segments.

Entropy

- Entropy is a measure of disorder that can be applied to a set, such as one of our individual segments
- Disorder corresponds to how mixed (impure) the segment is with respect to the target
- For example, a mixed up segment with lots of write-offs and lots of non-write-offs would have high entropy



(a)



(b)

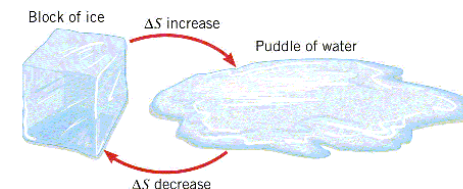
Entropy Formula

- More technically, entropy is defined as

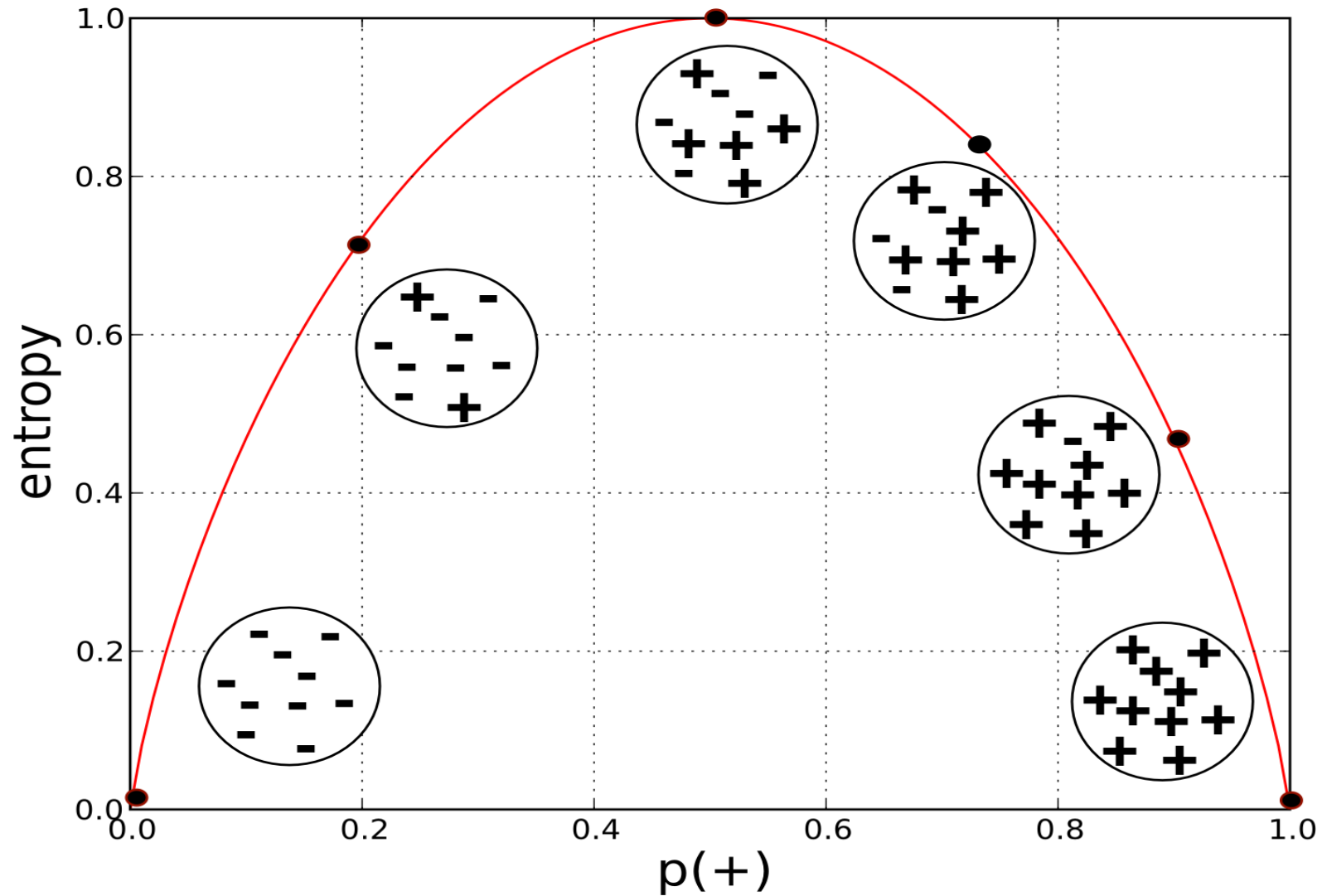
$$entropy = -p_1 \log(p_1) - p_2 \log(p_2) - \dots$$

- This is based on Gibbs entropy in thermodynamics
- Each p_i is the probability (the relative percentage) of property i (e.g. write-offs/non-write-offs) of the target.

2nd Law of Thermo: Entropy

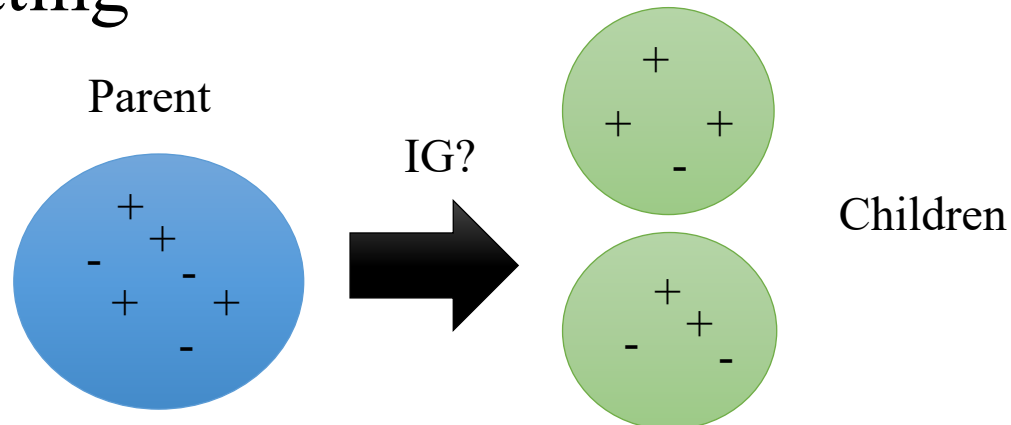


Entropy of a two-class set



Information Gain

- Entropy is only part of the story. We would like to measure how informative an attribute is with respect to target: **how much gain in information it gives us about the target?**
- Information gain (IG) measure how much attribute improves (decreases) entropy over the whole segmentation it creates.
- In our context, IG measures the change in entropy due to further splitting



Information Gain Formula

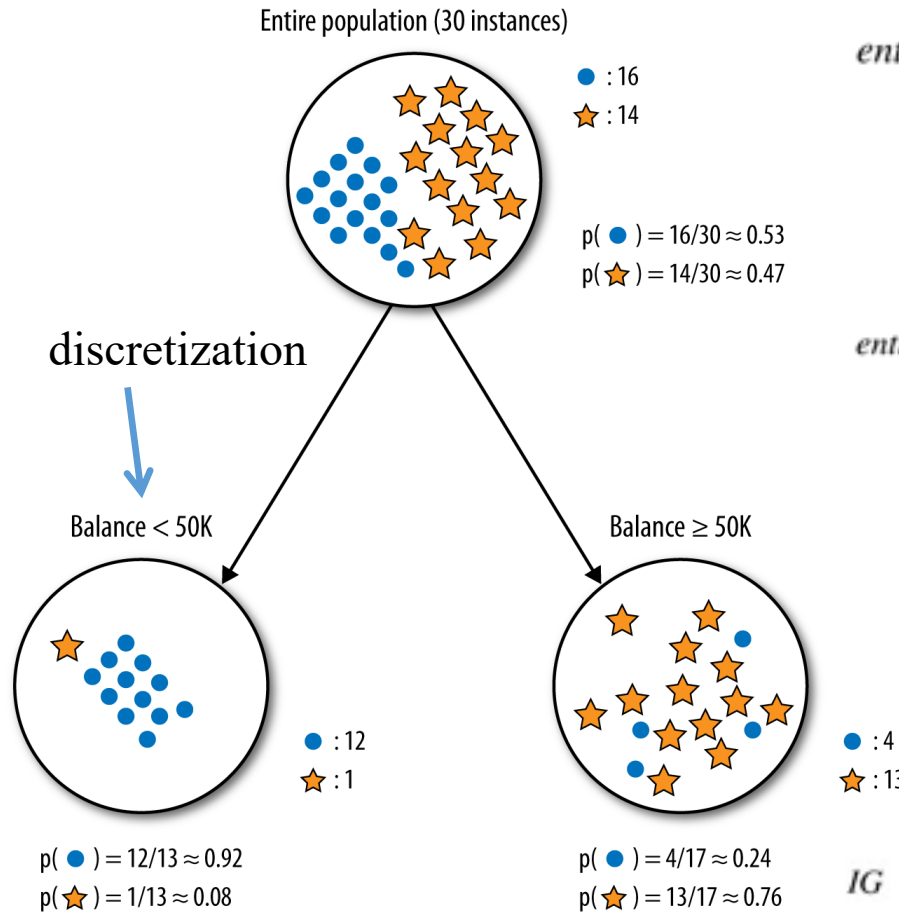
$IG(parent, children)$

$= \text{entropy}(parent) -$

$[p(c_1) \times \text{entropy}(c_1) + p(c_2) \times \text{entropy}(c_2) + \dots]$

- The entropy for each child (c_i) is weighted by the proportion of instances belonging to that child, $p(c_i)$.

Example 1



$$\begin{aligned}
 \text{entropy}(\text{parent}) &= -[p(\bullet) \times \log_2 p(\bullet) + p(\star) \times \log_2 p(\star)] \\
 &\approx -[0.53 \times (-0.9) + 0.47 \times (-1.1)] \\
 &\approx 0.99 \quad (\text{very impure})
 \end{aligned}$$

Entropy of the left child is

$$\begin{aligned}
 \text{entropy}(\text{Balance} < 50K) &= -[p(\bullet) \times \log_2 p(\bullet) + p(\star) \times \log_2 p(\star)] \\
 &\approx -[0.92 \times (-0.12) + 0.08 \times (-3.7)] \\
 &\approx 0.39
 \end{aligned}$$

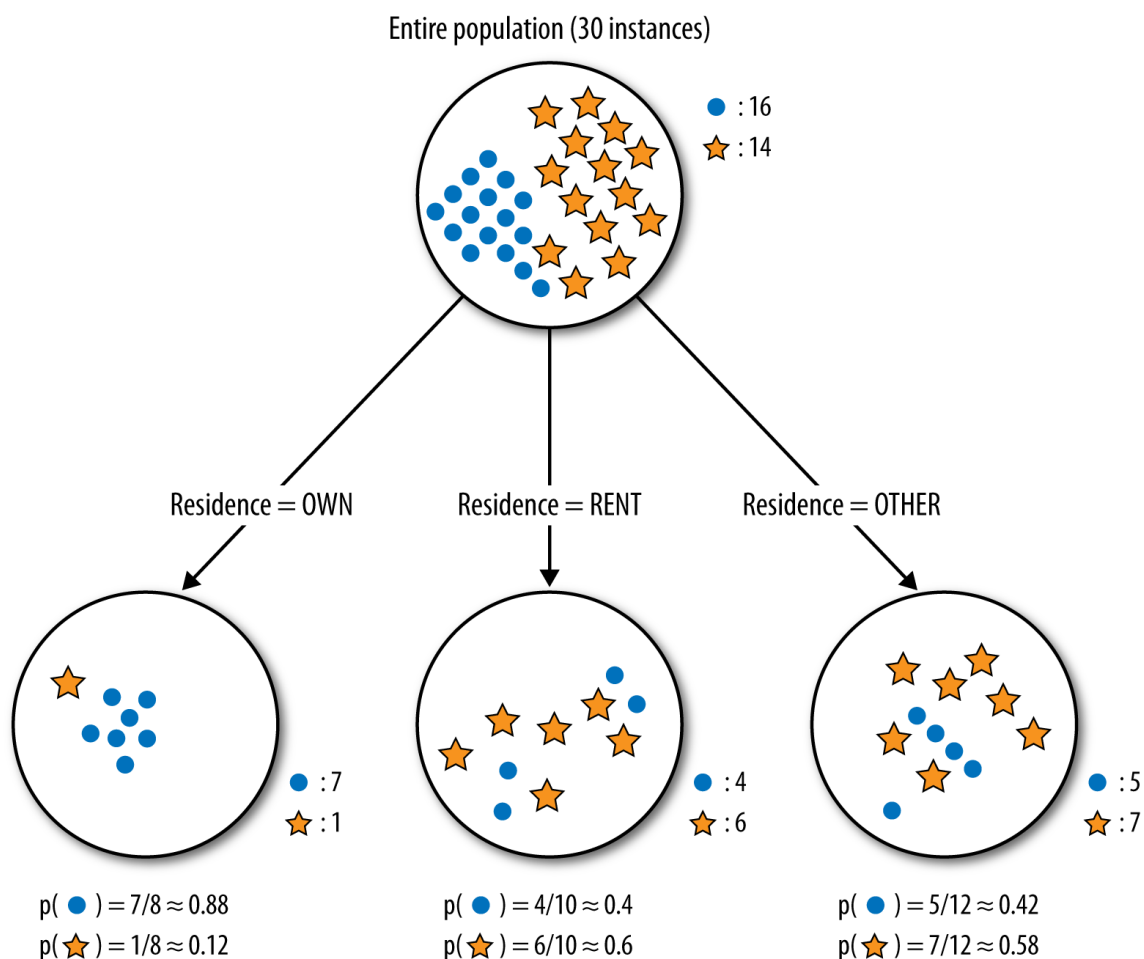
Entropy of the right child is

$$\begin{aligned}
 \text{entropy}(\text{Balance} \geq 50K) &= -[p(\bullet) \times \log_2 p(\bullet) + p(\star) \times \log_2 p(\star)] \\
 &\approx -[0.24 \times (-2.1) + 0.76 \times (-0.39)] \\
 &\approx 0.79
 \end{aligned}$$

Information gain is

$$\begin{aligned}
 IG &= \text{entropy}(\text{parent}) - [p(\text{Balance} < 50K) \times \text{entropy}(\text{Balance} < 50K) \\
 &\quad + p(\text{Balance} \geq 50K) \times \text{entropy}(\text{Balance} \geq 50K)] \\
 &\approx 0.99 - [0.43 \times 0.39 + 0.57 \times 0.79] \\
 &\approx 0.37
 \end{aligned}$$

Example 2



Calculations are omitted

$$\text{entropy}(\text{parent}) \approx 0.99$$

$$\text{entropy}(\text{Residence}=\text{OWN}) \approx 0.54$$

$$\text{entropy}(\text{Residence}=\text{RENT}) \approx 0.97$$

$$\text{entropy}(\text{Residence}=\text{OTHER}) \approx 0.98$$

$$\text{IG} \approx 0.13$$

Residence variable is less informative than Balance.

Splitting criteria

Regression: residual sum of squares

$$RSS = \sum_{\text{left}} (y_i - y_L^*)^2 + \sum_{\text{right}} (y_i - y_R^*)^2$$

where y_L^* = mean y-value for left node
 y_R^* = mean y-value for right node

Classification: Gini criterion (Similar to Information Gain)

$$\text{Gini} = N_L \sum_{k=1, \dots, K} p_{kL} (1 - p_{kL}) + N_R \sum_{k=1, \dots, K} p_{kR} (1 - p_{kR})$$

where p_{kL} = proportion of class k in left node
 p_{kR} = proportion of class k in right node

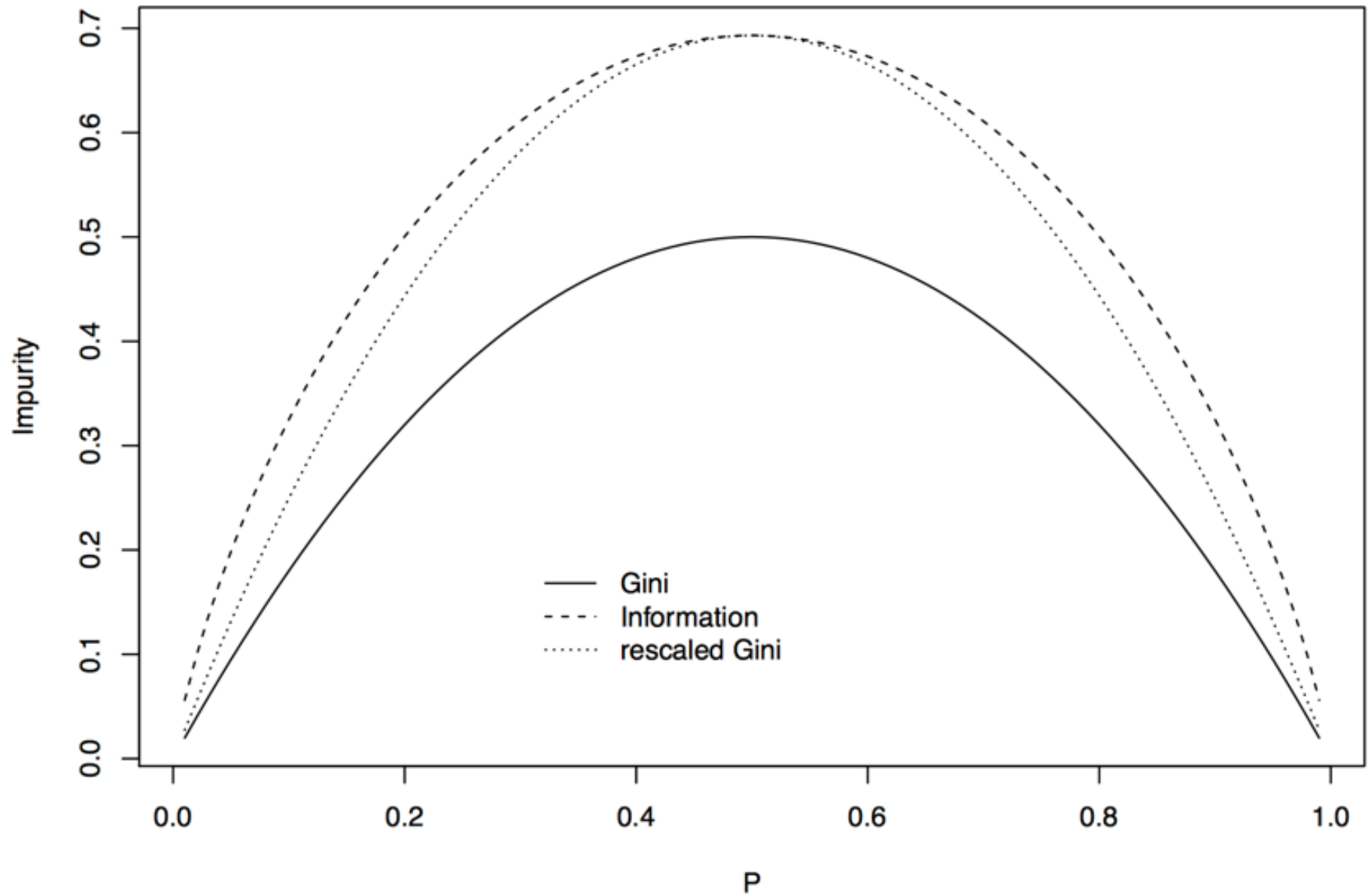
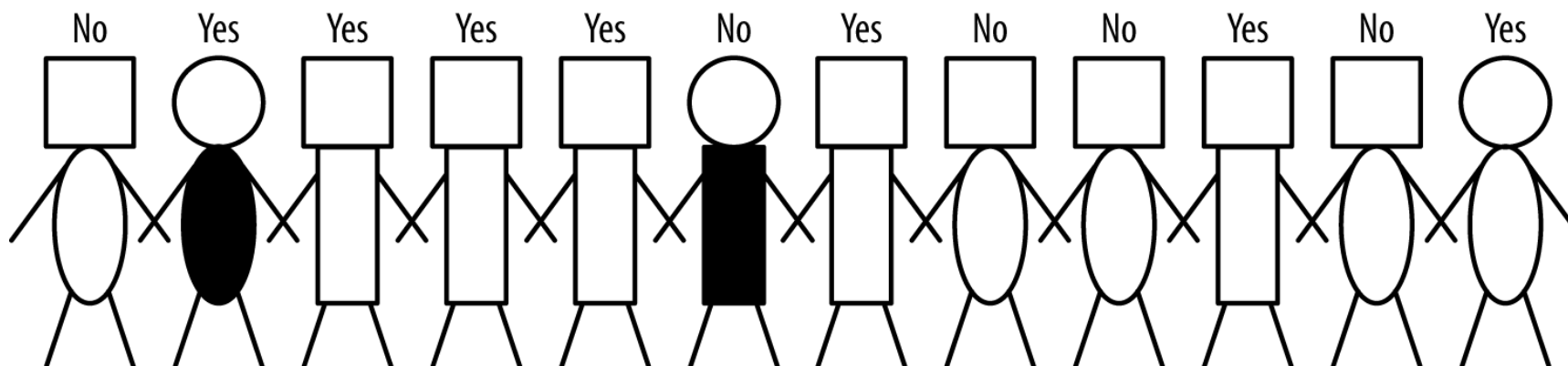


Figure 2: Comparison of Gini and Information impurity for two groups.

Example



Attributes

head-shape: square, circular

body-shape: rectangular, oval

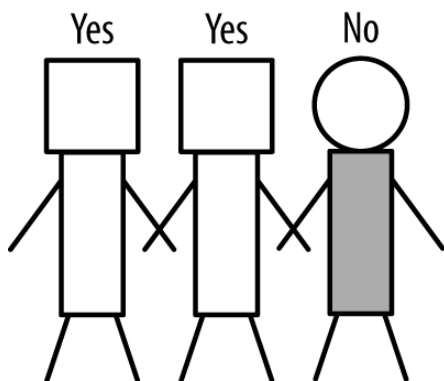
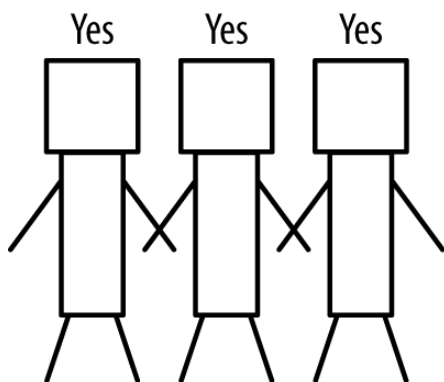
body-color: gray, white

Target variable

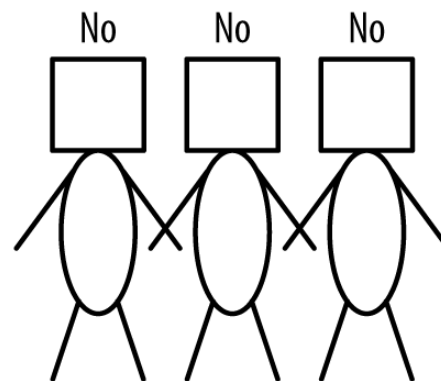
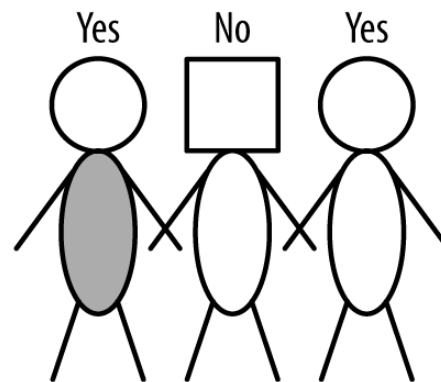
write-off: Yes, No

First Partitioning: body-shape

Rectangular Bodies



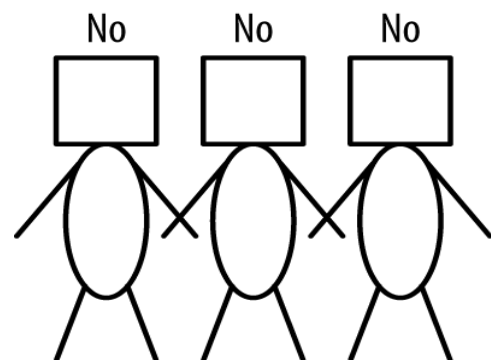
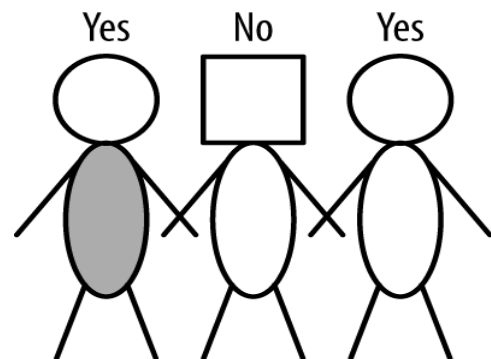
Oval Bodies



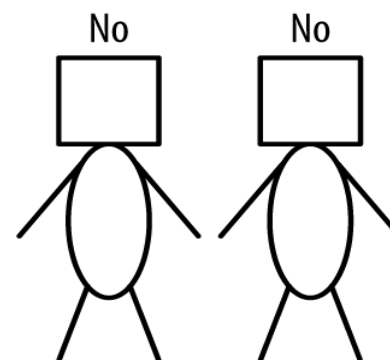
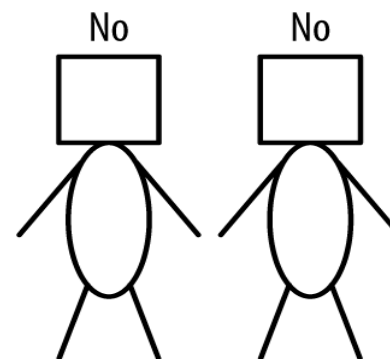
body-shape has the highest IG, so it is selected as the first attribute

2nd partitioning: oval-body, head-type

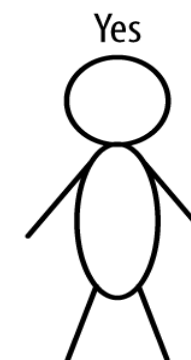
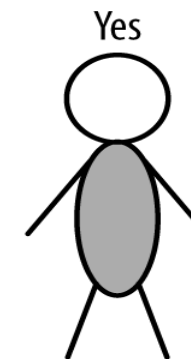
Oval Bodies



**Oval Body and
Square Head**

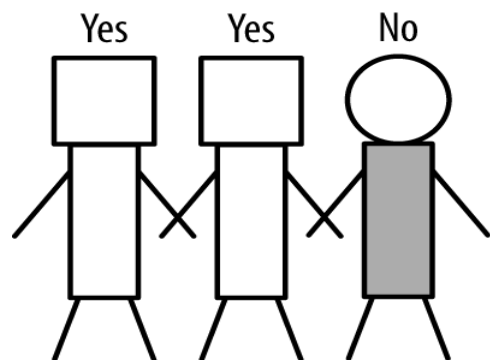
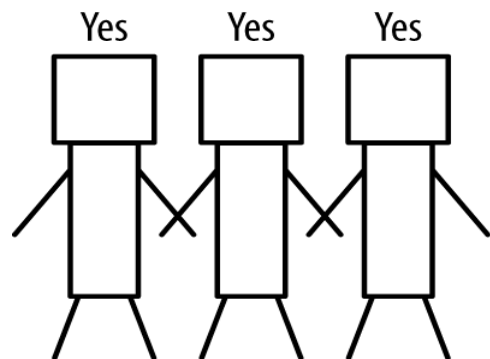


**Oval Body and
Circular Head**

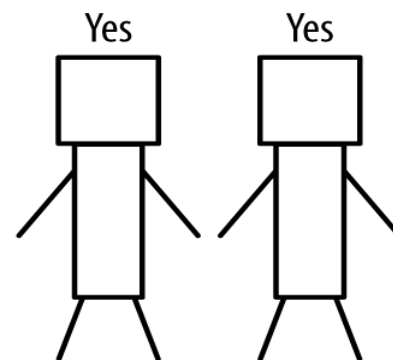
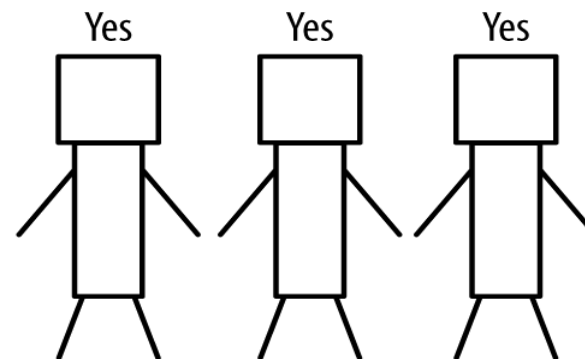


3rd partitioning: rectangular-body, body-color

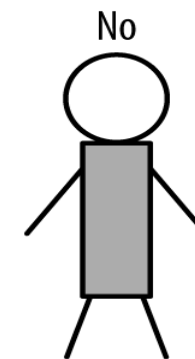
Rectangular Bodies



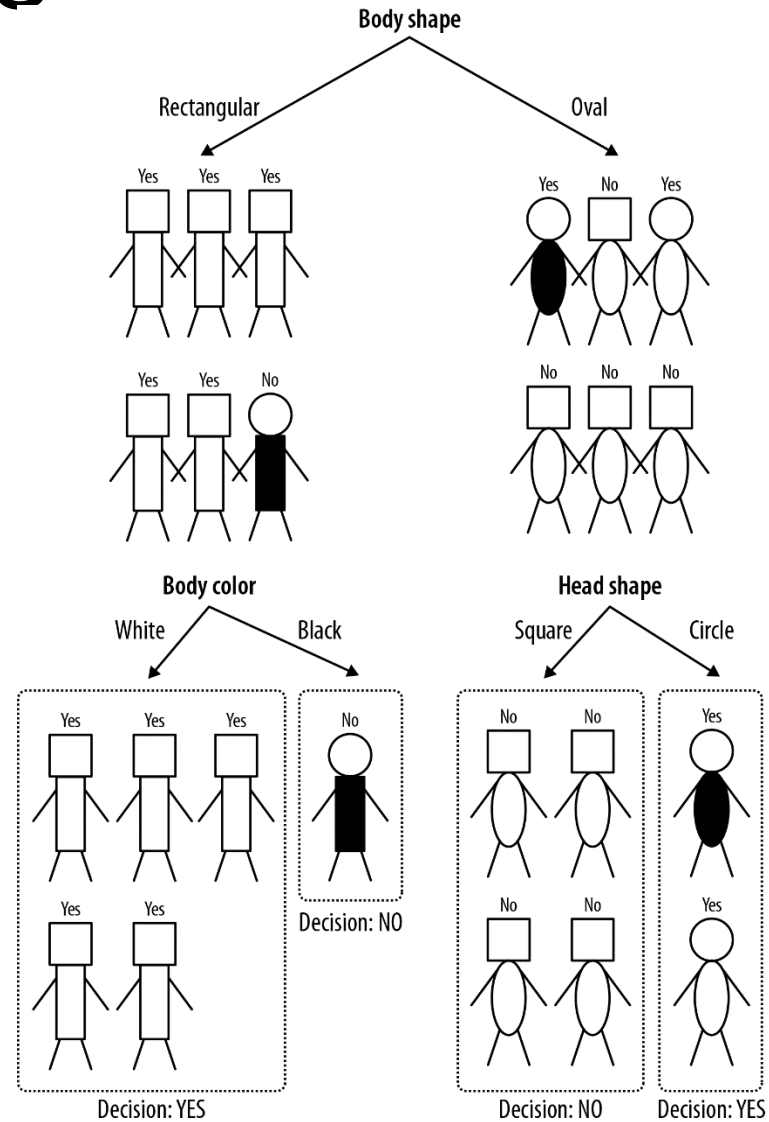
Rectangular Body
and White



Rectangular Body
and Gray



Resulting Decision Tree

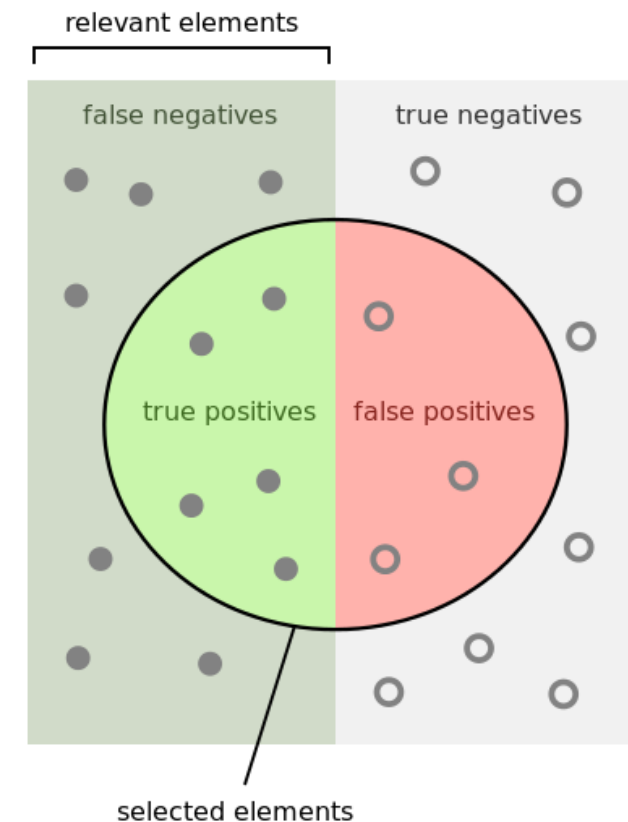


Accuracy, Precision and Recall

	Actual Positive (p)	Actual Negative (n)
The model says “Yes” = positive (y)	True positives	False positives
The model says “No” = not positive (n)	False negatives	True negatives

- Accuracy = $(TP + TN) / (TP + FP + TN + FN)$
- Recall (Completeness) = true positive rate = $TP / (TP + FN)$
- Precision (Exactness) = the accuracy over the cases predicted to be positive, $TP / (TP + FP)$
- F-measure = the harmonic mean of precision and recall
 = the balance between recall and precision

$$= 2 \cdot \frac{\text{precision} * \text{recall}}{\text{precision} + \text{recall}}$$



How many selected items are relevant?

Precision = $\frac{\text{true positives}}{\text{true positives} + \text{false positives}}$

How many relevant items are selected?

Recall = $\frac{\text{true positives}}{\text{true positives} + \text{false negatives}}$

Receiver operating characteristics

Area under the ROC curve

True Positive Rate (TPR) is a synonym for recall and is therefore defined as follows:

$$TPR = \frac{TP}{TP + FN}$$

False Positive Rate (FPR) is defined as follows:

$$FPR = \frac{FP}{FP + TN}$$

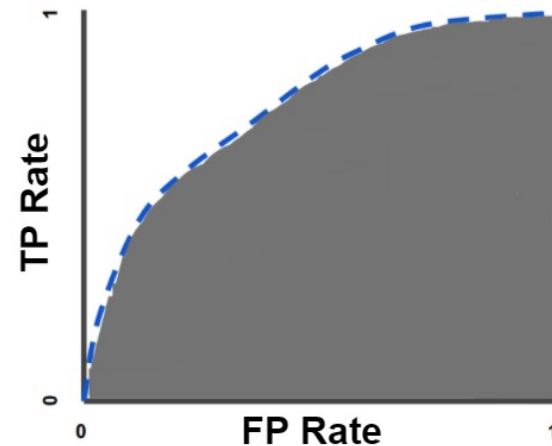


Figure 5. AUC (Area under the ROC Curve).

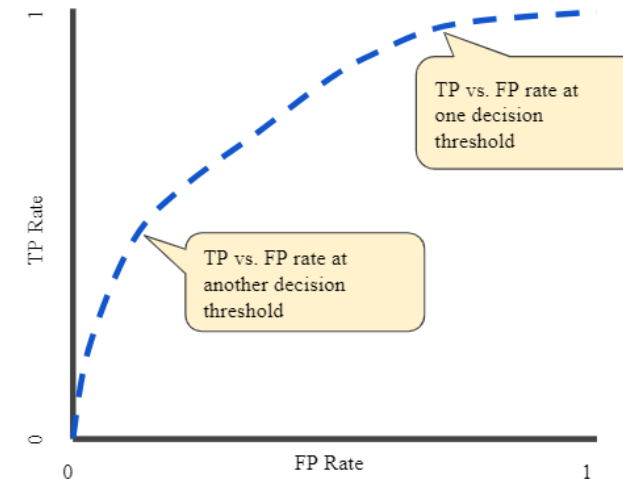
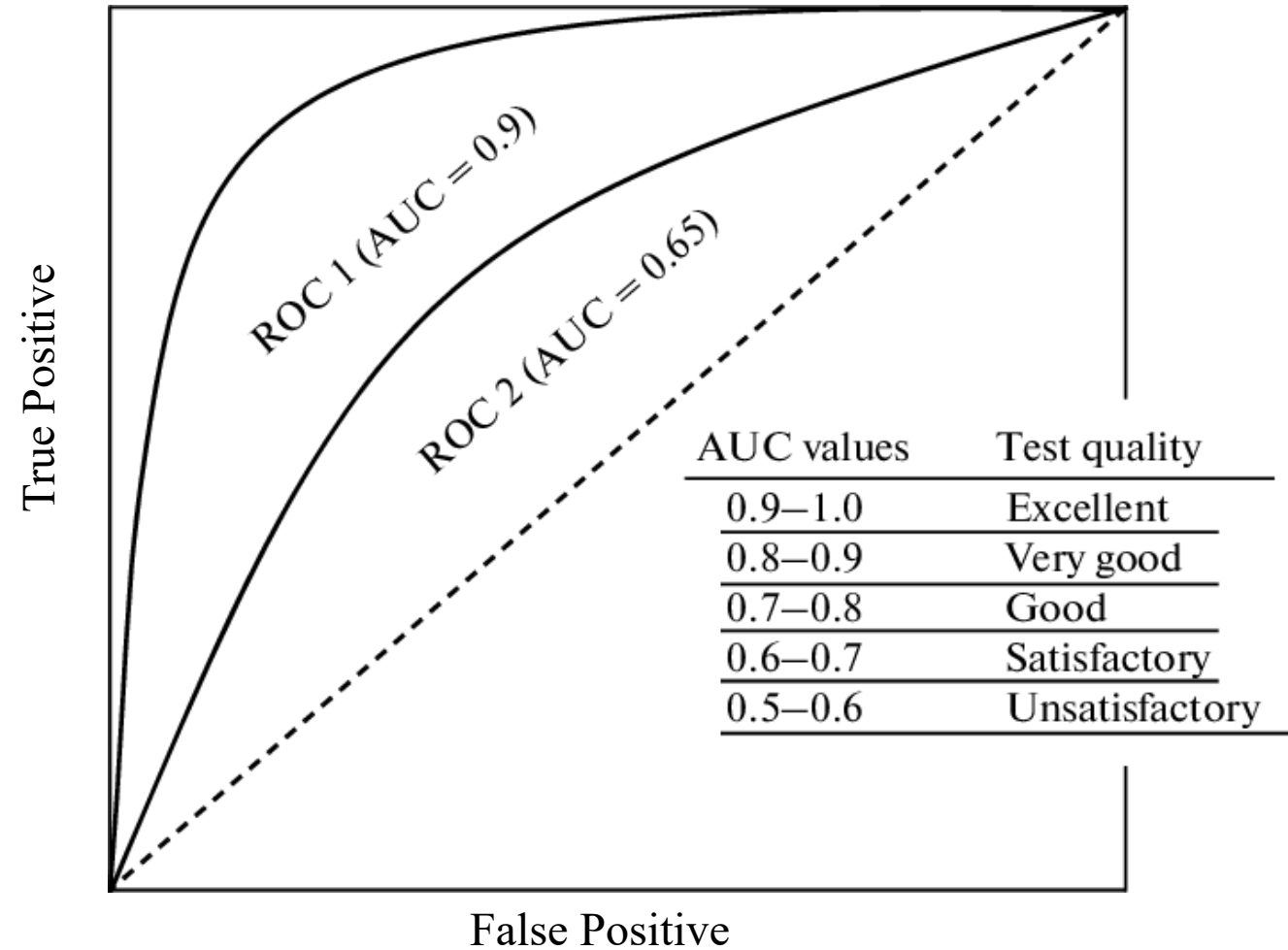


Figure 4. TP vs. FP rate at different classification thresholds.

AUC - ROC





Lab

- Select your own classification problem data from Kaggle.com website
- Prepare the data for classification modeling
- Build a decision tree classifier for the problem
- Evaluate the modeling result



End of Lecture 8

