

# Applied modeling with BART: How, Why, and When

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Follow along!



- GitHub Repo: <https://go.wisc.edu/0f5xi5>
- Slides & code (as RMarkdown documents & R scripts)

# Nonparametric regression & classification

- Observe  $(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_n, y_n)$  and model

$$y_n = f(\mathbf{x}_n) + \sigma\epsilon_n; \epsilon_n \sim \mathcal{N}(0, 1)$$

- We have the following goals:
  - ▶ Prediction: value of  $f(\mathbf{x}^*)$  &  $y^* = f(\mathbf{x}^*) + \sigma\epsilon^*$
  - ▶ UQ: uncertainty intervals for  $f(\mathbf{x}^*)$  &  $y^*$
  - ▶ Variable importance/selection: on which  $X_j$  does  $f$  depend?

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- Classification w/ probit link:  $\mathbb{P}(Y = 1) = \Phi(f(\mathbf{x}))$

# Approaches to learning $f$

- Assume  $f(\mathbf{x}) = \sum_d \beta_d \phi_d(\mathbf{x})$ 
  - ▶ Basis  $\{\phi_d\}$  could be linear, polynomial, splines, Fourier, etc.
  - ▶ Estimate  $\beta_d$ 's with OLS, LASSO, Bayesian linear regression, etc.
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- Classification & regression trees
  - ▶ Train a single regression tree to approximate  $f$
  - 😊 Interpretable, accurate, avoids pre-specifying form of  $f$
  - 😞 Often unstable & non-smooth

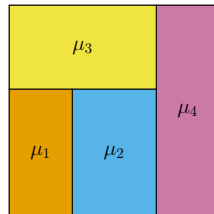
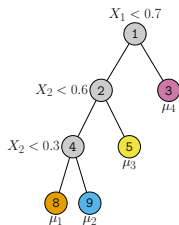
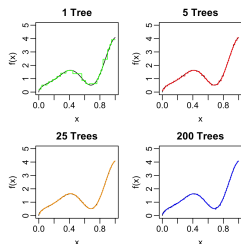
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- Ensemble methods
  - ▶ Approximate  $f$  with a (weighted) average of “weak learners”:

$$\hat{f}(\mathbf{x}) = \sum_{m=1}^M w_m \hat{f}_m(\mathbf{x})$$

- ▶ Each  $\hat{f}_m$  may not fit data well but together they do
- 😊 Tremendous empirical success (e.g. Netflix Prize, Kaggle)

# Step function approximations

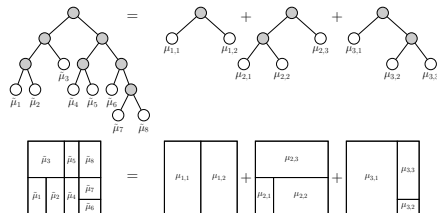


- Step functions are universal function approximators!
- Step functions can be represented as binary regression trees

☞ Often need very deep tree to appx complicated  $f$  well



# Sums of trees



- Sum of step functions is just another step function!
- Sums of regression trees is a more complicated regression tree!
- ☺ Averaging/ensembling introduces certain degree of smoothness

## Digression: Pointillism



*A Sunday afternoon on the island of La Grande Jatte*, Georges Seurat

Source

Preliminaries

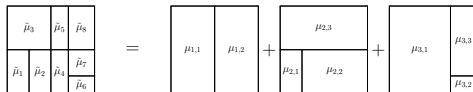
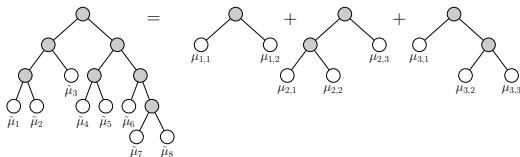
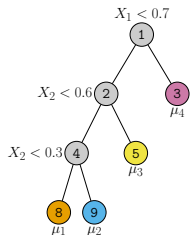
Introducing BART

BART in practice

Parting Thoughts

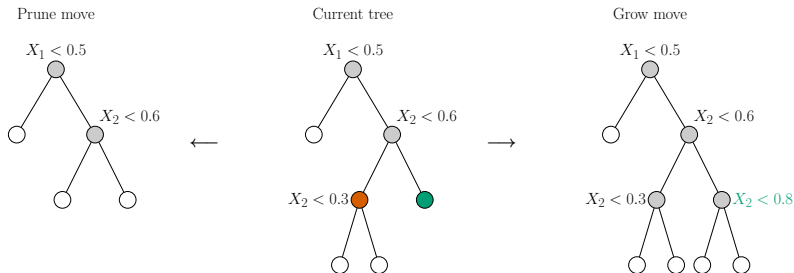
# Bayesian Additive Regression Trees

- Regression:  $y_n = f(\mathbf{x}_n) + \sigma \varepsilon_n; \varepsilon_n \sim \mathcal{N}(0, 1)$  &  $\mathbf{x}_n \in [0, 1]^p$
- Main idea: approximate  $f(\mathbf{x})$  with sum of  $M$  regression trees
- Prior encourages trees to be “weak learners”
- Gibbs sampler: update each tree conditionally on fit of all others



# Posterior computation & implementation

- Metropolis-within-Gibbs: update each tree sequentially fixing others
  - ▶ Update decision tree with MH (randomly grow or prune tree)
  - ▶ Update leaf parameters / tree outputs conditional on tree
- No optimization involved!!



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# Several implementations

- **BART**: [Sparapani, Spanbauer, & McCulloch \(2021\)](#)
  - ▶ Support for many extensions (e.g., classification, survival)
  - ▶ Based on efficient C++ regression tree class & sampler
- **dbarts**: [Dorie \(2020\)](#)
  - ▶ Makes it easy to include a sum-of-trees component in a larger model
  - ▶ E.g.  $y_i = \mathbf{x}_i^\top \beta + f(\mathbf{x}_i) + \sigma \epsilon_i$
- **flexBART**: available at ([GitHub repo](#))
  - ▶ Flexibly handle categorical predictors and observations on networks
  - ▶ Much faster than **BART**
  - ▶ Still under active development
- **bartMachine**: [Kapelner & Bleich \(2014\)](#)
  - ▶ Core fitting written in Java
  - ☹ Non-trivial overhead in installing & setting up system
- **PyMC-BART**: [From the PyMC team](#)
  - ▶ Uses sequential Monte Carlo & is rather different than the above

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- [Linero \(2018\)](#) modifies BART so that
  - ▶ Split on  $X_j$  with prob.  $\theta_j$  (in prior & in MH transition)
  - ▶  $\theta$  given a sparsity-inducing Dirichlet prior
  - ▶ Adaptation: more accepted splits on  $X_j \Rightarrow$  more proposed splits on  $X_j$
  - ▶ Select  $X_j$  if more than 50% of ensembles involve a split on  $X_j$

# BART extensions

- Classification: probit w/ [Albert & Chib \(1993\)](#) data augmentation
- Survival models: [Sparapani et al. \(2016\)](#)
- Log-linear models: [Murray \(2019\)](#)
- Heteroscedasticity: [Pratola et al. \(2020\)](#)
  - ▶  $y_n = f(\mathbf{x}_n) + \sigma(\mathbf{x}_n)\varepsilon_n$ , write  $\log(\sigma^2(\mathbf{x}))$  as a sum-of-trees!
- Monotonic BART: [Chipman et al. \(2019\)](#)
- Estimating smooth functions
  - ▶ [Starling et al. \(2020\)](#): jumps  $\mu_\ell$  are Gaussian processes
- Varying coefficient models: [D. et al. \(2020+\)](#)
  - ▶  $Y = \beta_0(Z) + \beta_1(Z)X_1 + \cdots + \beta_p(Z)X_p + \sigma\epsilon$
  - ▶ E.g. time & demographic varying mediation effects
- Causal inference: [Hill \(2011\)](#) & [Hahn et al \(2020\)](#)

## Concluding remarks

- BART: approximate  $f$  with sum of regression trees
- Avoids pre-specification of functional form of  $f(\mathbf{x}) = \mathbb{E}[Y \mid X = \mathbf{x}]$
- Excellent performance off-the-shelf
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Thanks, y'all!

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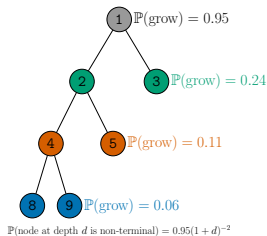
Website: <https://skdeshpande91.github.io>

Twitter: @skdeshpande91

Workshop Material: <https://go.wisc.edu/0f5xi5>

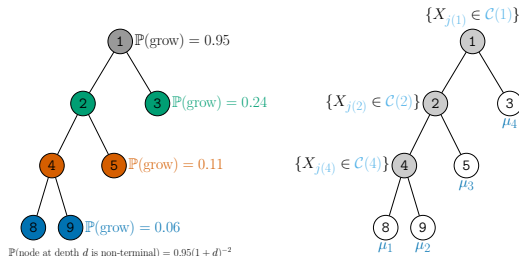


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- Branching process prior on graphical structure
- Overwhelming prior prob. that tree depth  $< 5$

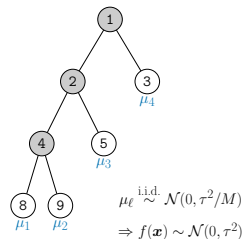
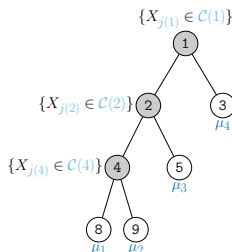
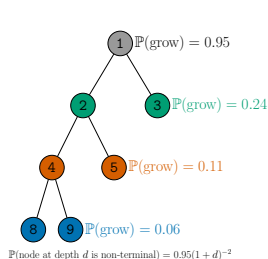
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- Leaf outputs  $\mu_\ell \stackrel{\text{i.i.d.}}{\sim} \mathcal{N}(0, \tau^2/M)$

# Decision rule prior

1. Draw  $j \sim \text{Multinomial}(\theta_1, \dots, \theta_p)$   
where  $\theta_j = \mathbb{P}(\text{split on } X_j)$
2. Compute set of all available values  $\mathcal{A}_j$ 
  - ▶  $\mathcal{A}_j$  determined by rules at ancestors
  - ▶  $X_j$  continuous  $\rightarrow \mathcal{A}$  is an interval
  - ▶  $X_j$  categorical  $\rightarrow \mathcal{A}$  is discrete set
3. Draw random subset  $\mathcal{C}$  from  $\mathcal{A}_j$ 
  - ▶  $X_j$  continuous: draw  $c \sim \mathcal{U}(\mathcal{A}_j)$  and set  $\mathcal{C} = [0, c]$
  - ▶  $X_j$  categorical: assign elements of  $\mathcal{A}_j$  to  $\mathcal{C}$  with probability 0.5

