

# lab3

December 5, 2018

## 1 COMP3222/6246 Machine Learning Technologies (2018/19)

### 1.1 Week 6 – Decision Trees, Random Forests, Ensemble Learning

Follow each code block at your own pace, you can have a look at the book or ask questions to demonstrators if you find something confusing.

## 2 Chapter 6 - Decision Trees

"*Decision Trees* are versatile Machine Learning algorithms that can perform both classification and regression tasks, and even multioutput tasks." [Geron2017]

```
In [2]: %matplotlib inline
```

```
import numpy as np
```

```
np.random.seed(42) # to ensure our results exactly like the book
```

### 2.1 6.1 Training and Visualizing a Decision Tree

First, let's load the iris dataset from sci-kit learn library.

```
In [3]: from sklearn.datasets import load_iris
        from sklearn.tree import DecisionTreeClassifier

        iris = load_iris()
```

#### 2.1.1 6.1.1 Determine Targets

Let's determine which columns will be in our interest and print them.

```
In [4]: X = iris.data[:, 2:] # only focus on petal length and width
        Y = iris.target
        feature_names = iris.feature_names[2:]
        print("given:", feature_names,
              "\npredict whether:", iris.target_names)
```

```
given: ['petal length (cm)', 'petal width (cm)']
predict whether: ['setosa' 'versicolor' 'virginica']
```

### 2.1.2 Exercise 6.1.1: Plot the data set

Plot the data set and have a look at the two features that are selected.

```
In [5]: # use matplotlib as you did on previous labs
```

### 2.1.3 6.1.2 Train the dataset

Without separating the dataset as we did in previous labs, let's use all the data set and train the decision tree.

```
In [6]: tree_clf = DecisionTreeClassifier(max_depth=2)
        tree_clf.fit(X,Y)
```

```
Out [6]: DecisionTreeClassifier(class_weight=None, criterion='gini', max_depth=2,
                                max_features=None, max_leaf_nodes=None,
                                min_impurity_decrease=0.0, min_impurity_split=None,
                                min_samples_leaf=1, min_samples_split=2,
                                min_weight_fraction_leaf=0.0, presort=False, random_state=None,
                                splitter='best')
```

There are many hyperparameters that a decision tree classifier has. You can see from the output above the parameters that will be used for predictions. Two criterions that you can use with decision trees in sci-kit learn. These metrics are calculated in each node of decision tree. \* **Gini impurity** criterion='gini' is a measure of how often a randomly chosen element from a set would be incorrectly labeled. Formally it is computed by:

$$I_G(p) = \sum_{i=1}^J p_i \sum_{k \neq i} p_k$$

where  $J$  denotes classes and  $p_i$  is the fraction of items which are labeled with class  $i$ . For a concrete example have a look: <https://stats.stackexchange.com/a/339514> \* **Information Gain** criterion='entropy' is a measure of entropy, which is used in thermodynamics as a measure of molecular disorder. Entropy=0 means the molecules are well ordered.

$$H(T) = I_E(p) = - \sum_{i=1}^J p_i \log_2 p_i$$

$p_1, p_2, \dots$  as in gini impurity are the fractions that add up to 1.

These two metrics are used for deciding the splits while training a decision tree.

### 2.1.4 Exercise 6.1.2: Gini or Entropy

- Should you use Gini impurity or entropy?
- Which one is faster to compute and why?
- Visualize the tree that you trained above in 6.1.2.

- Why does *gini impurity* metric decrease in deeper nodes?
- Which cases do you see that the metric is zero?

*Your answer here*

### 2.1.5 6.1.2 Visualization

You can export the decision tree as a dot file from sci-kit learn. You can convert dot to png image by installing graphviz.

```
In [7]: from sklearn.tree import export_graphviz
        export_graphviz(tree_clf,
                        out_file="iris_tree.dot",
                        feature_names=feature_names,
                        class_names=iris.target_names,
                        rounded=True,
                        filled=True
                        )
```

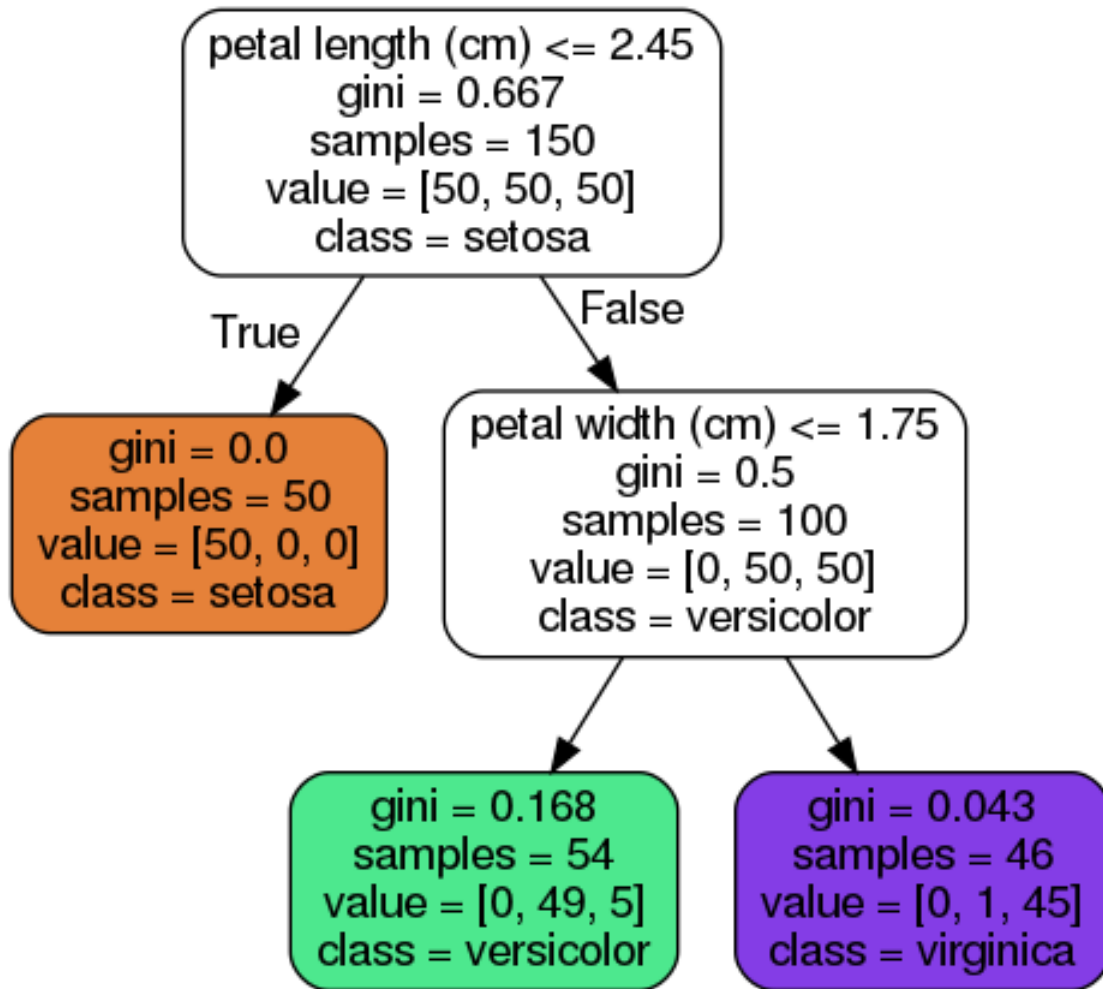
```
In [8]: # Make sure you installed graphviz (exclamation mark is for shell commands)
        !apt install graphviz
```

```
        # Convert dot file to png file.
        !dot -Tpng iris_tree.dot -o iris_tree.png
```

```
E: Could not open lock file /var/lib/dpkg/lock - open (13: Permission denied)
E: Unable to lock the administration directory (/var/lib/dpkg/), are you root?
```

```
In [9]: from IPython.display import Image
        Image(filename='iris_tree.png')
```

Out[9]:



To see a better visualization example of decision trees, have a look at [this page](#).

### 2.1.6 Extra: Another way to visualize decision trees

There is a brand new visualization library from creators of ANTLR (parser generator) for decision trees called [dtreeviz](#). You can find [some other examples](#) from their repository for better visualization. Follow the steps below:

```
In [10]: # install the package
!pip install dtreeviz
# (optional)
!apt-get install msttcorefonts -qq
```

```
Requirement already satisfied: dtreeviz in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/
Requirement already satisfied: pandas in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/py
Requirement already satisfied: matplotlib in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/li
Requirement already satisfied: scikit-learn in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/
Requirement already satisfied: graphviz>=0.9 in /home/tdgunes/Projects/COMP6246-2018Fall/.venv,
```

```

Requirement already satisfied: numpy in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/pyt
Requirement already satisfied: python-dateutil>=2.5.0 in /home/tdgunes/Projects/COMP6246-2018F
Requirement already satisfied: pytz>=2011k in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/1
Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.1 in /home/tdgunes/Proje
Requirement already satisfied: kiwisolver>=1.0.1 in /home/tdgunes/Projects/COMP6246-2018Fall/.
Requirement already satisfied: cycler>=0.10 in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/
Requirement already satisfied: scipy>=0.13.3 in /home/tdgunes/Projects/COMP6246-2018Fall/.venv
Requirement already satisfied: six>=1.5 in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/
Requirement already satisfied: setuptools in /home/tdgunes/Projects/COMP6246-2018Fall/.venv/li
E: Could not open lock file /var/lib/dpkg/lock - open (13: Permission denied)
E: Unable to lock the administration directory (/var/lib/dpkg/), are you root?

```

```

In [11]: from dtreeviz.trees import dtreeviz
import matplotlib as mpl

```

```

mpl.rcParams['axes.facecolor'] = 'white'
viz = dtreeviz(tree_clf,
               X,
               Y,
               target_name='flower type',
               feature_names=feature_names,
               class_names=list(iris.target_names),
               fancy=True,
               orientation='TD')

# uncomment this
# viz

```

```

/home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/python3.6/site-packages/matplotlib/font_man
(prop.get_family(), self.defaultFamily[fonttext]))

```

## 2.1.7 6.1.3 Plot training data set

```

In [12]: import matplotlib.pyplot as plt
from matplotlib.colors import ListedColormap
CUSTOM_CMAP = ListedColormap(['#fafab0', '#9898ff', '#a0faa0'])

# helper function to plot the boundaries
def plot_decision_boundary(clf, x, y):
    color_map = ["yo", "bs", "g^"]
    for target_index, target_name in enumerate(iris.target_names):
        plt.plot(x[:, 0][y==target_index], # petal length on X axis (the ones that eq
                 x[:, 1][y==target_index], # petal width on Y axis (the ones that equ
                 color_map[target_index],
                 label=target_name)

```

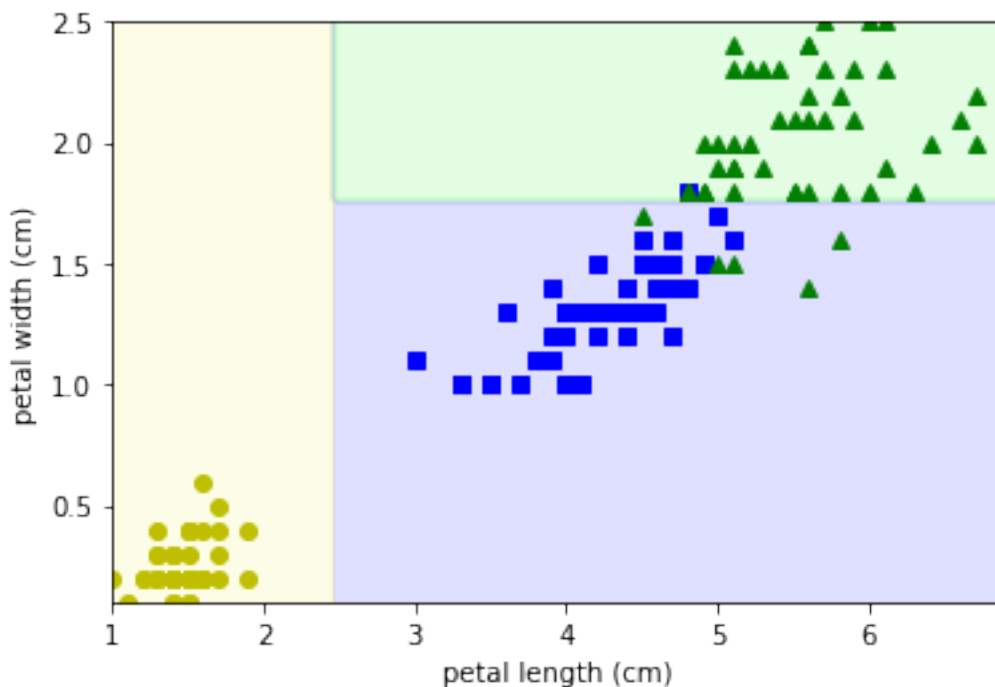
```

x1s = np.linspace(np.min(x[:, 0]), np.max(x[:, 0]), 100)
x2s = np.linspace(np.min(x[:, 1]), np.max(x[:, 1]), 100)
x1, x2 = np.meshgrid(x1s, x2s)
x_test = np.c_[x1.ravel(), x2.ravel()]
y_pred = clf.predict(x_test).reshape(x1.shape)
plt.contourf(x1, x2, y_pred, alpha=0.3, cmap=CUSTOM_CMAP)

plot_decision_boundary(tree_clf, X, Y)

plt.xlabel(feature_names[0]) # petal length (cm)
plt.ylabel(feature_names[1]) # petal width (cm)
plt.show()

```



### 2.1.8 Exercise 6.1: Plot decision boundaries

1. Write down which colour correspond to which node in the decision tree.
2. Try to increase/decrease `max_depth` of decision tree classifier and observe the changes in the decision boundaries. What would you set `max_depth`?
3. If the helper function (`plot_decision_boundary`) was not available to you, how would you visualize the decision boundaries? Tip: try to create `X`'s that ranges from `[1,0]` to `[7,2.5]` where. You can use:

```

In [13]: # check np.mgrid[minX1:maxX1:increment, minX2:maxX2:increment]
X = np.mgrid[0:10:1, -5:0:1].reshape(2,-1).T
X

```

```
Out[13]: array([[ 0, -5],
                [ 0, -4],
                [ 0, -3],
                [ 0, -2],
                [ 0, -1],
                [ 1, -5],
                [ 1, -4],
                [ 1, -3],
                [ 1, -2],
                [ 1, -1],
                [ 2, -5],
                [ 2, -4],
                [ 2, -3],
                [ 2, -2],
                [ 2, -1],
                [ 3, -5],
                [ 3, -4],
                [ 3, -3],
                [ 3, -2],
                [ 3, -1],
                [ 4, -5],
                [ 4, -4],
                [ 4, -3],
                [ 4, -2],
                [ 4, -1],
                [ 5, -5],
                [ 5, -4],
                [ 5, -3],
                [ 5, -2],
                [ 5, -1],
                [ 6, -5],
                [ 6, -4],
                [ 6, -3],
                [ 6, -2],
                [ 6, -1],
                [ 7, -5],
                [ 7, -4],
                [ 7, -3],
                [ 7, -2],
                [ 7, -1],
                [ 8, -5],
                [ 8, -4],
                [ 8, -3],
                [ 8, -2],
                [ 8, -1],
                [ 9, -5],
                [ 9, -4],
                [ 9, -3],
```

```
[ 9, -2],  
[ 9, -1]])
```

## 2.1.9 Exercise 6.1a: Solution

```
In [14]: # Tip: try each point in the space
```

## 2.1.10 6.1.4 Estimating Class Probabilities

To estimate the probability of an instance belongs to a class, you can use `predict_proba`, to determine the class that an instance will be assigned to use `predict`.

```
In [15]: tree_clf.predict_proba([[5, 1.5]])
```

```
Out[15]: array([[0.          , 0.90740741, 0.09259259]])
```

```
In [16]: tree_clf.predict([[5, 1.5]])
```

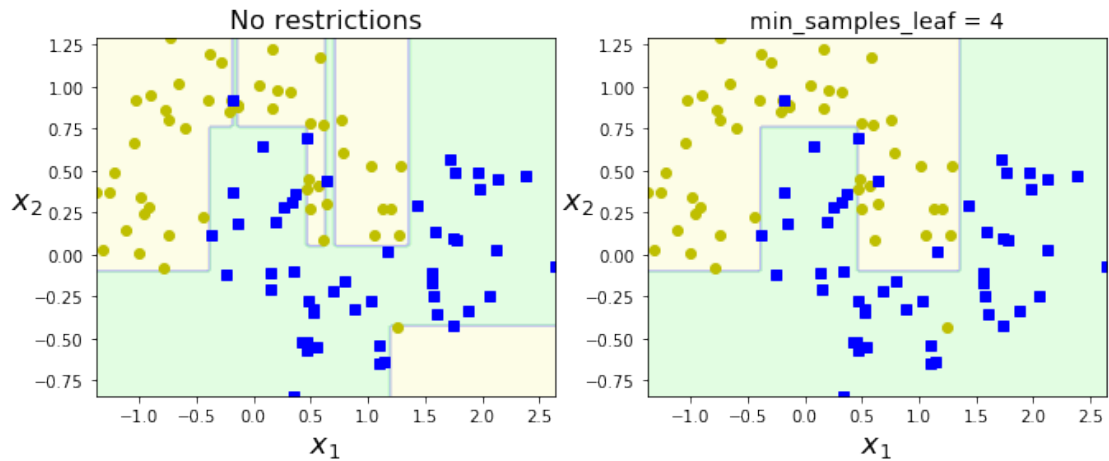
```
Out[16]: array([1])
```

## 2.1.11 6.1.5 Regularization Hyperparameters

"Constraining a model to make it simpler and reduce the risk of overfitting is called `_regularization`" [Geron2017, page 27] To avoid [overfitting](#), you can limit the generation of a node by `min_samples_leaf` (the minimum samples that a node must have to be able to be splitted.).

```
In [17]: from sklearn.datasets import make_moons  
         Xm, ym = make_moons(n_samples=100, noise=0.25, random_state=53)  
  
         deep_tree_clf1 = DecisionTreeClassifier(random_state=42)  
         deep_tree_clf2 = DecisionTreeClassifier(min_samples_leaf=4, random_state=42)  
         deep_tree_clf1.fit(Xm, ym)  
         deep_tree_clf2.fit(Xm, ym)  
  
         plt.figure(figsize=(11, 4))  
         plt.subplot(121)  
  
         plt.xlabel(r"$x_1$", fontsize=18)  
         plt.ylabel(r"$x_2$", fontsize=18, rotation=0)  
         plot_decision_boundary(deep_tree_clf1, Xm, ym)  
         plt.title("No restrictions", fontsize=16)  
         plt.subplot(122)  
  
         plt.xlabel(r"$x_1$", fontsize=18)  
         plt.ylabel(r"$x_2$", fontsize=18, rotation=0)  
         plot_decision_boundary(deep_tree_clf2, Xm, ym)  
         plt.title("min_samples_leaf = {}".format(deep_tree_clf2.min_samples_leaf), fontsize=16)  
  
         plt.show()
```



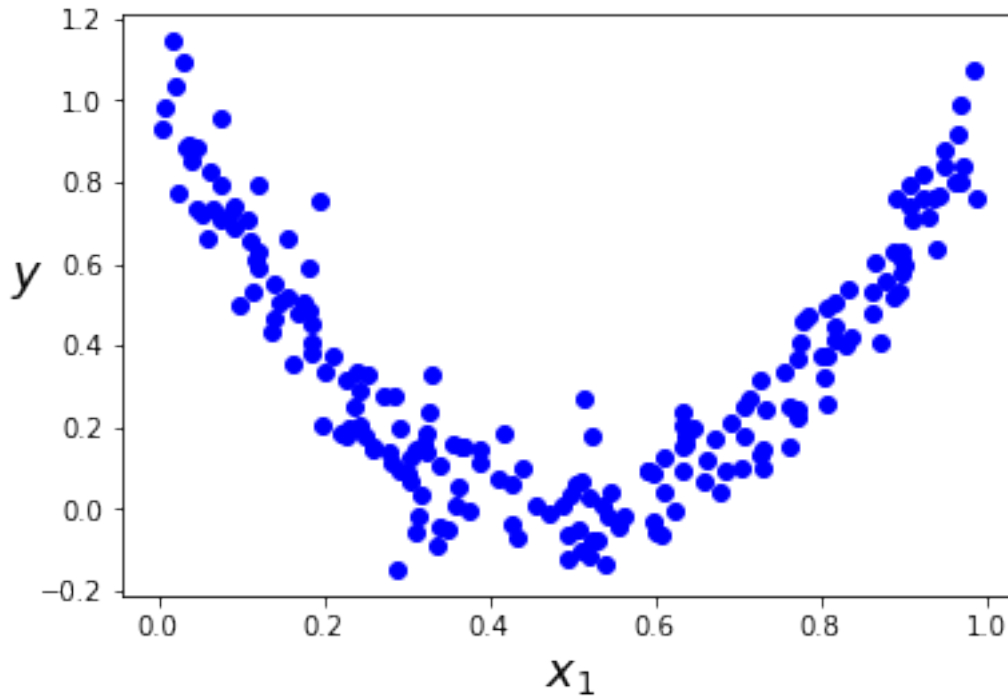


## 2.2 6.2 Regression

Decision trees can be used for regression tasks too. Instead of predicting a class, in regression tasks, the aim is to predict a numeric value (such as the price of a car). Assume that we have this quadratic data set with some noise:

```
In [18]: # Quadratic training set + noise
np.random.seed(42)
m = 200
X = np.random.rand(m, 1)
y = 4 * (X - 0.5) ** 2
Y = y + np.random.randn(m, 1) / 10

plt.plot(X, Y, "bo")
plt.xlabel("$x_{1}$", fontsize=18)
plt.ylabel("$y$", fontsize=18, rotation=0)
plt.show()
```



```
In [19]: from sklearn.tree import DecisionTreeRegressor
         tree_reg = DecisionTreeRegressor(max_depth=2)
         tree_reg.fit(X,Y)
```

```
Out[19]: DecisionTreeRegressor(criterion='mse', max_depth=2, max_features=None,
                               max_leaf_nodes=None, min_impurity_decrease=0.0,
                               min_impurity_split=None, min_samples_leaf=1,
                               min_samples_split=2, min_weight_fraction_leaf=0.0,
                               presort=False, random_state=None, splitter='best')
```

### 2.2.1 Exercise 6.2: Visualize the regression tree

1. Visualize the regression tree same as before with *graphviz*.
2. Plot this regression tree (Tip: try many values for x (e.g. `np.linspace(min, max, noOfPoints)`))
3. Plot the decision boundaries of `max_depth=2` and `max_depth=3` regression trees (also try `min_samples_leaf=10`)
4. Compare the differences on the difference plots. Notice that the average is taken in the regions which are separated by the decision tree regressor.

```
In [20]: # Tips for 6.2.2:
         Xs = np.linspace(0, 1, 100)
         Xs
         # predict Y values for Xs and plot
```

```
Out[20]: array([0.          , 0.01010101, 0.02020202, 0.03030303, 0.04040404,
0.05050505, 0.06060606, 0.07070707, 0.08080808, 0.09090909,
0.1010101 , 0.11111111, 0.12121212, 0.13131313, 0.14141414,
0.15151515, 0.16161616, 0.17171717, 0.18181818, 0.19191919,
0.2020202 , 0.21212121, 0.22222222, 0.23232323, 0.24242424,
0.25252525, 0.26262626, 0.27272727, 0.28282828, 0.29292929,
0.3030303 , 0.31313131, 0.32323232, 0.33333333, 0.34343434,
0.35353535, 0.36363636, 0.37373737, 0.38383838, 0.39393939,
0.4040404 , 0.41414141, 0.42424242, 0.43434343, 0.44444444,
0.45454545, 0.46464646, 0.47474747, 0.48484848, 0.49494949,
0.50505051, 0.51515152, 0.52525253, 0.53535354, 0.54545455,
0.55555556, 0.56565657, 0.57575758, 0.58585859, 0.5959596 ,
0.60606061, 0.61616162, 0.62626263, 0.63636364, 0.64646465,
0.65656566, 0.66666667, 0.67676768, 0.68686869, 0.6969697 ,
0.70707071, 0.71717172, 0.72727273, 0.73737374, 0.74747475,
0.75757576, 0.76767677, 0.77777778, 0.78787879, 0.7979798 ,
0.80808081, 0.81818182, 0.82828283, 0.83838384, 0.84848485,
0.85858586, 0.86868687, 0.87878788, 0.88888889, 0.8989899 ,
0.90909091, 0.91919192, 0.92929293, 0.93939394, 0.94949495,
0.95959596, 0.96969697, 0.97979798, 0.98989899, 1.          ])
```

```
In [ ]:
```

### 3 Chapter 7: Ensemble Learning and Random Forests

Instead of using a single predictor, to improve our predictions we use now use *an ensemble*: a **group of predictors**. It is as if you are asking a number of experts opinion about a problem and you aggregate their answers.

#### 3.1 7.1 Voting Classifiers

A brief comparison between soft voting and hard voting with using three predictors.

```
In [21]: from sklearn.model_selection import train_test_split
from sklearn.datasets import make_moons

X, Y = make_moons(n_samples=500, noise=0.30, random_state=42)
X_train, X_test, Y_train, Y_test = train_test_split(X, Y, random_state=42)
```

Helper function for printing accuracies on test set

```
In [22]: from sklearn.metrics import accuracy_score
def test_clfs(*clfs): # clf -> classifier
    for clf in clfs:
        clf.fit(X_train, Y_train) # train the classifier
        Y_pred = clf.predict(X_test)
        print(clf.__class__.__name__ + ":", accuracy_score(Y_test, Y_pred))
```

Let's test hard voting first.

```
In [23]: from sklearn.ensemble import RandomForestClassifier
        from sklearn.ensemble import VotingClassifier
        from sklearn.linear_model import LogisticRegression
        from sklearn.svm import SVC

        # Don't worry about the warnings,
        # sci-kit community will be fixing it in the next major version 0.20.0

        log_clf = LogisticRegression(random_state=42)
        rnd_clf = RandomForestClassifier(random_state=42)
        svm_clf = SVC(random_state=42, probability=True)

        voting_clf = VotingClassifier(estimators=[('lr', log_clf),
                                                ('rf', rnd_clf),
                                                ('svc', svm_clf)],
                                     voting='hard')

        test_clfs(log_clf, rnd_clf, svm_clf, voting_clf)

LogisticRegression: 0.864
RandomForestClassifier: 0.872
SVC: 0.888
VotingClassifier: 0.896
```

```
/home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/python3.6/site-packages/sklearn/linear_model.py:10: FutureWarning:
"10 in version 0.20 to 100 in 0.22.", FutureWarning)
/home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/python3.6/site-packages/sklearn/ensemble/forest.py:10: FutureWarning:
"10 in version 0.20 to 100 in 0.22.", FutureWarning)
/home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/python3.6/site-packages/sklearn/svm/base.py:10: FutureWarning:
"avoid this warning.", FutureWarning)
/home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/python3.6/site-packages/sklearn/linear_model.py:10: FutureWarning:
"avoid this warning.", FutureWarning)
/home/tdgunes/Projects/COMP6246-2018Fall/.venv/lib/python3.6/site-packages/sklearn/svm/base.py:10: FutureWarning:
"avoid this warning.", FutureWarning)
```

### 3.1.1 Exercise 7.1: Which voting to pick?

1. Check the soft voting and compare the results. Why do you think it is different?

*If you don't know the difference have a look at your book, page 186.*

**Your answer here:**

## 3.2 7.2 Bagging & Pasting

Instead of giving training set to each predictor in our ensemble, another approach to gain more accuracy is to separate the training set and give a different training subset to each predictor. There are two ways: \* **Bagging**: (*bootstrapping in statistics*) picking a random subset from training set and not removing this selected set from training set for each predictor, i.e. **sampling with replacement**

\* **Pasting:** picking a random subset from training set and removing this selected set from the training set for each predictor, i.e. **sampling without replacement** If you are still confused, have a look at [here](#).

```
In [24]: from sklearn.ensemble import BaggingClassifier
         from sklearn.tree import DecisionTreeClassifier

         # define our decision tree classifier
         tree_clf = DecisionTreeClassifier(random_state=42)
         # 500 copies of the predictor, which has 100 samples from training set
         # n_jobs=-1 for utilizing all cores
         bag_clf = BaggingClassifier(tree_clf,
                                     n_estimators=500,
                                     max_samples=100,
                                     bootstrap=True,
                                     n_jobs=-1,
                                     random_state=42)

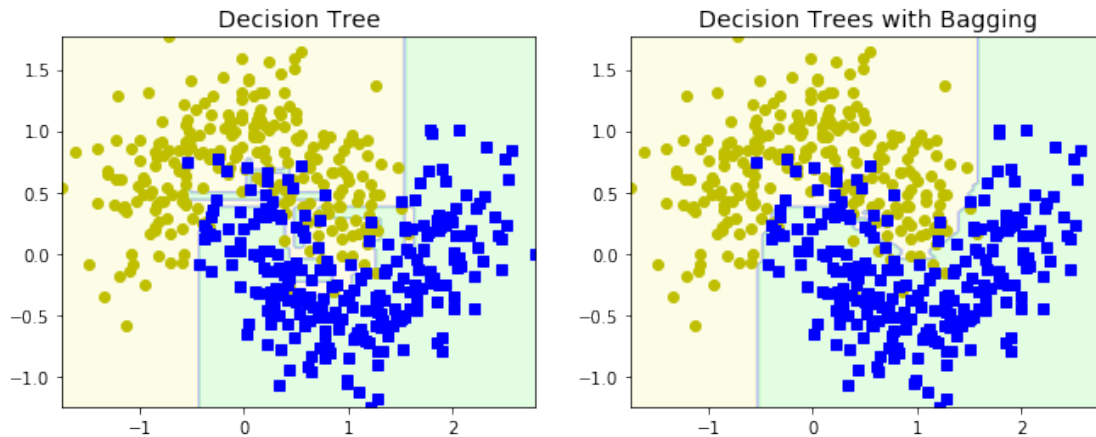
         # fit the bagging classifier
         bag_clf.fit(X_train, Y_train)
         tree_clf.fit(X_train, Y_train)

         Y_pred_bag = bag_clf.predict(X_test)
         Y_pred_tree = tree_clf.predict(X_test)

         from sklearn.metrics import accuracy_score
         print("Bagging Classifier")
         print(accuracy_score(Y_test, Y_pred_bag))
         print("Decision Tree Classifier")
         print(accuracy_score(Y_test, Y_pred_tree))

         plt.figure(figsize=(11,4))
         plt.subplot(121)
         plot_decision_boundary(tree_clf, X, Y)
         plt.title("Decision Tree", fontsize=14)
         plt.subplot(122)
         plot_decision_boundary(bag_clf, X, Y)
         plt.title("Decision Trees with Bagging", fontsize=14)
         plt.show()
```

```
Bagging Classifier
0.904
Decision Tree Classifier
0.856
```



### 3.2.1 7.2 Exercise: Bagging or Pasting

- What is the difference between these two techniques which select a subset of a training set?
- When do you think it is better to use bagging or pasting?

### 3.3 7.3 Gradient Boosting

In Gradient Boosting, we start with a single predictor. Sequentially, we add new predictors to an *ensemble* that corrects its predecessor. In detail:

The algorithm is for 3 predictors in our ensemble: 1. Pick a set of weak predictors (e.g. `DecisionTreeRegressor(max_depth=2)`) - For this example, it is 3. 2. Train the initial predictor on training set 3. Train the second predictor on residual errors (use only errors, i.e.  $y_2 = y - \text{predictor1.predict}(X)$ ) 3. Train the third predictor on the residual errors of the second predictor 4. Use all predictors and sum their predictions (if regression)

#### 3.3.1 Exercise 7.3: Implement, Plot and Compare

1. Implement this boosting technique that is explained above with  $n$  predictors.
  - Use the quadratic training set as a regression task.
  - Use `DecisionTreeRegressor(max_depth=2)` as a weak predictor
2. For  $n = 3$ , plot step by step the evolution of the ensemble predictions
  - First figure with only one predictor
  - Second figure with two predictors
  - Third figure with three predictors
3. Use sci-kit learn's `GradientBoostingRegressor` and compare if your results are similar.
4. Do you think this boosting technique is scalable in practice?

Tips: - **Plotting**: this is similar as before in Regression section 6.2, as explained earlier. - **GradientBoostingRegressor**: use this code snippet:

```
from sklearn.ensemble import GradientBoostingRegressor
gbrt = GradientBoostingRegressor(max_depth=2, n_estimators=3, learning_rate=1.0)
gbrt.fit(X,Y)
```

In [25]: # Your implementation here

### 3.4 Recap

At this point, we demonstrated these concepts:

- training and visualizing various models from Decision Trees and Ensemble Learning
- details about some hyperparameters and how to regularize the models
- different training methods for ensemble learning
- how a boosting technique works and its properties.

Of course, there are some material that we have not be able to cover. In your free time, it can be better to have a look at:

- **Decision Trees**
- How hard is it to find the best split to construct the *optimal tree*?
- Why is CART algorithm called *a greedy algorithm*?
- **Ensemble Learning and Random Forests**
- Difference between Extra-Trees and Random Forests
- How does AdaBoost work?
- Learning Feature Importance with Random Forests
- What is Stacking?

In [ ]: