Decision Trees

(Slides inherited from Daniel Lowd, Martin Riedmiller, Pedro Domingos, Tom Mitchell, and others)

Reading: CIML chapter 1
Note: These slides contain some information not in the readings!
Determination of Filing Status – Decision Tree

**Start Here**

Were you married on the last day of the year?\(^1\)
- **YES**
- **NO**

Did your spouse die during the year?
- **YES**
- **NO**

Do all the following apply?
- Your spouse died in 2009 or 2010.
- In the year of death, you were entitled to file a joint return with your spouse.
- You paid more than 1/2 the cost of keeping up your home for the year.\(^2\)
- Your dependent child or step child lived in your home all year. A foster child or grandchild does not meet this test.\(^3\)
- **YES**
- **NO**

Did you and your spouse live apart during the last 6 months of the year?\(^5,6\)
- **YES**
- **NO**

Do all of the following apply?
- You file a separate return from your spouse.
- You paid more than 1/2 the cost of keeping up your home for the year.\(^2\)
- Your home is the main home for your child, stepchild or foster child for more than 1/2 the year.\(^3\)
- You claim an exemption for the child.\(^4\)
- **YES**
- **NO**

**Footnotes:**

1. Answer “NO” to this question if, on the last day of the year, you were legally separated from your spouse under a divorce or separate maintenance decree.
2. Include in the cost of upkeep expenses such as rent, mortgage interest, real estate taxes, insurance on the home, repairs, utilities and food eaten in the home.
   - Payments received under TANF or other public assistance programs used to pay costs of keeping up the home cannot be counted as costs of keeping up the home.

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Single

Married Filing Jointly or Married Filing Separately\(^7\)

Qualifying Widow(er)

Head of Household\(^8\)
Infants aged <6 months
- Do not administer vaccine

Children aged 6 months–8 years
- Follow algorithm below

Did the child receive any 2009 H1N1 monovalent vaccine?†
- No/ Not sure
  - Administer 2 doses this season

  - Yes
    - Has the child ever received seasonal influenza vaccine?
    - No/ Not sure
      - Administer 2 doses this season

      - Yes
        - Was last year the child’s first to receive seasonal influenza vaccine?
        - No
          - Administer 1 dose this season

        - Yes
          - Did the child receive 2 doses of seasonal influenza vaccine last year?
          - No
            - Administer 2 doses this season

          - Yes
            - Administer 1 dose this season

Children aged ≥9 years
- Administer 1 dose
A training dataset from the past experience

<table>
<thead>
<tr>
<th>Day</th>
<th>Outlook</th>
<th>Temperature</th>
<th>Humidity</th>
<th>Wind</th>
<th>PlayTennis</th>
</tr>
</thead>
<tbody>
<tr>
<td>D1</td>
<td>Sunny</td>
<td>Hot</td>
<td>High</td>
<td>Weak</td>
<td>No</td>
</tr>
<tr>
<td>D2</td>
<td>Sunny</td>
<td>Hot</td>
<td>High</td>
<td>Strong</td>
<td>No</td>
</tr>
<tr>
<td>D3</td>
<td>Overcast</td>
<td>Hot</td>
<td>High</td>
<td>Weak</td>
<td>Yes</td>
</tr>
<tr>
<td>D4</td>
<td>Rain</td>
<td>Mild</td>
<td>High</td>
<td>Weak</td>
<td>Yes</td>
</tr>
<tr>
<td>D5</td>
<td>Rain</td>
<td>Cool</td>
<td>Normal</td>
<td>Weak</td>
<td>Yes</td>
</tr>
<tr>
<td>D6</td>
<td>Rain</td>
<td>Cool</td>
<td>Normal</td>
<td>Strong</td>
<td>No</td>
</tr>
<tr>
<td>D7</td>
<td>Overcast</td>
<td>Cool</td>
<td>Normal</td>
<td>Strong</td>
<td>Yes</td>
</tr>
<tr>
<td>D8</td>
<td>Sunny</td>
<td>Mild</td>
<td>High</td>
<td>Weak</td>
<td>No</td>
</tr>
<tr>
<td>D9</td>
<td>Sunny</td>
<td>Cool</td>
<td>Normal</td>
<td>Weak</td>
<td>Yes</td>
</tr>
<tr>
<td>D10</td>
<td>Rain</td>
<td>Mild</td>
<td>Normal</td>
<td>Weak</td>
<td>Yes</td>
</tr>
<tr>
<td>D11</td>
<td>Sunny</td>
<td>Mild</td>
<td>Normal</td>
<td>Strong</td>
<td>Yes</td>
</tr>
<tr>
<td>D12</td>
<td>Overcast</td>
<td>Mild</td>
<td>High</td>
<td>Strong</td>
<td>Yes</td>
</tr>
<tr>
<td>D13</td>
<td>Overcast</td>
<td>Hot</td>
<td>Normal</td>
<td>Weak</td>
<td>Yes</td>
</tr>
<tr>
<td>D14</td>
<td>Rain</td>
<td>Mild</td>
<td>High</td>
<td>Strong</td>
<td>No</td>
</tr>
</tbody>
</table>

Outlook, Temperature, Humidity and Wind are features/attributes
Should we play tennis today?
The decision tree we would learn

- **Internal nodes** test the value of particular features $x_j$ and branch according to the results of the test.
- **Leaf nodes** specify the class $h(x)$.

```
          Outlook
         /     \
       Sunny  Overcast  Rain
          |       \     |
          |        Yes   |
          |         \    |
          |          Humidity
          |            |
          |            |
          |            No
          |            Yes
```

```
   Wind
   /   \                    /   |
Strong  Weak     No       No     Yes
```

Suppose the features are **Outlook** ($x_1$), **Temperature** ($x_2$), **Humidity** ($x_3$), and **Wind** ($x_4$). Then the feature vector $x = (Sunny, Hot, High, Strong)$ will be classified as **No**. The **Temperature** feature is irrelevant.
Converting a decision tree to rules

IF \((Outlook = Sunny) \land (Humidity = High)\)
THEN \(PlayTennis = No\)

IF \((Outlook = Sunny) \land (Humidity = Normal)\)
THEN \(PlayTennis = Yes\)

...
Decision trees can handle real-valued features

If the features are continuous, internal nodes may test the value of a feature against a threshold.

- Thresholds are decided based on the values of the features in the training dataset
  - Sort the feature values that occur in training set
  - Determine points where class changes

<table>
<thead>
<tr>
<th>Temperature</th>
<th>40</th>
<th>48</th>
<th>60</th>
<th>72</th>
<th>80</th>
<th>90</th>
</tr>
</thead>
<tbody>
<tr>
<td>PlayTennis</td>
<td>No</td>
<td>No</td>
<td>Yes</td>
<td>Yes</td>
<td>Yes</td>
<td>No</td>
</tr>
</tbody>
</table>
Decision Tree Decision Boundaries

Decision trees divide the feature space into axis-parallel rectangles, and label each rectangle with one of the $K$ classes.
Decision trees can represent any Boolean function

The tree will require exponentially many nodes in the worst case, however.
Decision Trees Provide Variable-Size Hypothesis Space

As the number of nodes (or depth) of tree increases, the hypothesis space grows

- **depth 1** ("decision stump") can represent any boolean function of one feature.
- **depth 2** Any boolean function of two features; some boolean functions involving three features (e.g., \((x_1 \land x_2) \lor (\neg x_1 \land \neg x_3)\)
- **etc.**
The ID3 algorithm (Iterative Dichotomiser 3) to learn decision trees

Function ID3

- **Input:** Example set $S$
- **Output:** Decision Tree $DT$

- If all examples in $S$ belong to the same class $c$
  - return a new leaf and label it with $c$
- Else
  1. Select an attribute $A$ according to some heuristic function
  2. Generate a new node $DT$ with $A$ as test
  3. For each Value $v_i$ of $A$
     - (a) Let $S_i$ = all examples in $S$ with $A = v_i$
     - (b) Use ID3 to construct a decision tree $DT_i$ for example set $S_i$
     - (c) Generate an edge that connects $DT$ and $DT_i$
The ID3 algorithm - Example

- Look at current training set $S$
  $$S = \{1, \ldots, 14\}$$
- Determine best attribute
  $\text{Outlook}$
- Split training set according to different values
  $\text{Outlook}$
    - Sunny: $\{1, 2, 8, 9, 11\}$
    - Overcast: $\{3, 7, 12, 13\}$
    - Rain: $\{4, 5, 6, 10, 14\}$
The ID3 algorithm - Example

- Tree

- Apply algorithm recursively

```
- Outlook
  - Sunny: \{1,2,8,9,11\}
  - Overcast: \{3,7,12,13\}
  - Rain: \{4,5,6,10,14\}
```

```
- Outlook
  - Sunny
  - Overcast: Yes
  - Rain
```

Recursion  Pure -> Leaf  Recursion
CIS 472/572: Machine Learning

Which attribute is the best?
Which attribute is the best?

- ID3 Heuristics:
  - choosing the attribute that produces the “purest” nodes: the distribution of examples in each node is so that it mostly contains examples of a single class
  - best case: all examples in a node belong to the same class
  - worst case: all classes are equally likely
  - using entropy and information gain to achieve this property
Entropy

- $p_\oplus$ is the proportion of positive examples
- $p_\ominus$ is the proportion of negative examples
- Entropy measures the impurity of $S$
- $\text{Entropy}(S) \equiv -p_\oplus \log_2 p_\oplus - p_\ominus \log_2 p_\ominus$
- Information can be seen as the negative of entropy
Information Gain

- Measuring attribute $x$ creates subsets $S_1$ and $S_2$ with different entropies.

- Taking the mean of $\text{Entropy}(S_1)$ and $\text{Entropy}(S_2)$ gives conditional entropy $\text{Entropy}(S|x)$, i.e. in general:
  $$\text{Entropy}(S|x) = \sum_{v \in \text{Values}(x)} \frac{|S_v|}{|S|} \text{Entropy}(S_v)$$

- Choose that attribute that maximizes difference:
  $$\text{Gain}(S, x) := \text{Entropy}(S) - \text{Entropy}(S|x)$$

- $\text{Gain}(S, x) = \text{expected reduction in entropy due to partitioning on } x$
  $$\text{Gain}(S, x) \equiv \text{Entropy}(S) - \sum_{v \in \text{Values}(x)} \frac{|S_v|}{|S|} \text{Entropy}(S_v)$$
Example

Gain (S, Humidity) = .940 - (7/14) .985 - (7/14) .592 = .151

Gain (S, Wind) = .940 - (8/14) .811 - (6/14) 1.0 = .048

Gain (S, Outlook) = 0.246

Gain (S, Temperature) = 0.029
Example - continue

Outlook is selected as the root node.

Further splitting necessary.

Outlook = overcast contains only examples of class yes.
Example - continue

Gain(\text{Temperature} ) = 0.571 \text{ bits}
Gain(\text{Humidity} ) = 0.971 \text{ bits}
Gain(\text{Windy} ) = 0.020 \text{ bits}

\text{Humidity is selected}
Attributes with many values

- E.g., the dates of the examples
- Subsets are more likely to be pure if there is a large number of values
- Information gain is biased towards choosing attributes with a large number of values

→ generalization suffers!
C4.5 heuristics: Gain Ratio

Idea: Measure how broadly and uniformly A splits the data:

\[ SplitInformation(S, A) \equiv - \sum_{i=1}^{c} \frac{|S_i|}{|S|} \log_2 \frac{|S_i|}{|S|} \]

where \( S_i \) is subset of \( S \) for which \( A \) has value \( v_i \) and \( c \) is the number of different values.

Example:

- Attribute 'Date': \( n \) examples are completely separated. Therefore:
  \[ SplitInformation(S,'Date') = \log_2 n \]

- other extreme: binary attribute splits data set in two even parts:
  \[ SplitInformation(S,'Date') = 1 \]

By considering as a splitting criterion the

\[ GainRatio(S, A) = \frac{Gain(S, A)}{SplitInformation(S, A)} \]

one relates the Information gain to the way, the examples are split.
Gain Ratio - Example

<table>
<thead>
<tr>
<th>Outlook</th>
<th>Temperature</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gain: 0.940-0.693</td>
<td>0.247</td>
</tr>
<tr>
<td>Split info: info([5,4,5])</td>
<td>1.577</td>
</tr>
<tr>
<td>Gain ratio: 0.247/1.577</td>
<td>0.157</td>
</tr>
<tr>
<td>Gain: 0.940-0.911</td>
<td>0.029</td>
</tr>
<tr>
<td>Split info: info([4,6,4])</td>
<td>1.557</td>
</tr>
<tr>
<td>Gain ratio: 0.029/1.557</td>
<td>0.019</td>
</tr>
<tr>
<td>Humidity</td>
<td>Windy</td>
</tr>
<tr>
<td>Gain: 0.940-0.788</td>
<td>0.152</td>
</tr>
<tr>
<td>Split info: info([7,7])</td>
<td>1.000</td>
</tr>
<tr>
<td>Gain ratio: 0.152/1</td>
<td>0.152</td>
</tr>
<tr>
<td>Gain: 0.940-0.892</td>
<td>0.048</td>
</tr>
<tr>
<td>Split info: info([8,6])</td>
<td>0.985</td>
</tr>
<tr>
<td>Gain ratio: 0.048/0.985</td>
<td>0.049</td>
</tr>
</tbody>
</table>

\[ \text{SplitInformation(date)} = \log_2(14) = 3.807 \]

\[ \text{GainRatio(date)} = \frac{0.94}{3.807} = 0.246 \]

→ “date” still wins → one has to be careful about which attributes to add

- However, in general, gain ratio is more reliable than information gain
Hypothesis Space of Decision Trees

• Hypothesis space is a general concept in machine learning, specifying the set of decision functions/hypotheses that a learning algorithm would search for a given training dataset (i.e., the possible hypotheses to be returned).

• The hypothesis space of decision trees is complete
  – Every possible finite discrete-valued function can be represented by some decision tree.
  – Given a training dataset, the target function is surely included.
Properties of ID3, C4.5

- Maintaining a single current hypothesis when searching through the space of decision trees, so only a single hypothesis is returned (some other algorithms maintain the set of all hypotheses consistent with the available training dataset).
- No backtracking during the search (risk of converging to a locally optimal solution).
- Using all training examples at each step to refine the current hypothesis, so less sensitive to errors/noises in training data.
Inductive Bias in Decision Tree Learning

- Inductive bias of a learning algorithm: the explicit or implicit prior assumptions on the hypothesis (e.g., restrictions on the hypothesis space – restriction bias).
- For decision tree learning, the inductive bias is imposed on the search strategy, i.e., how to explore the hypothesis space (i.e., preference bias)
  - Preference for short trees over longer trees
  - and for those with high information gain/gain ratio attributes near the root
- Many other learning algorithms (e.g., linear classifiers) exhibit both restriction and preference bias.
Why prefer short hypotheses?

• Occam’s razor (1320): Prefer the simplest hypothesis that fits the data
  → among many hypotheses that are consistent/fit with the training data, choose the simplest one.

• Argument in favor:
  – Typically, fewer short hypotheses than long ones
  – A short hypothesis that fits data unlikely to be coincidence
  – A long hypothesis that fits data might be coincidence
Noise

Consider adding noisy training example #15:

Sunny, Mild, Normal, Weak, PlayTennis = No

What effect on earlier tree?

```
Outlook
  Sunny
    Humidity
      High
        No
      Normal
        Yes
  Overcast
    Yes
  Rain
    Wind
      Strong
        No
      Weak
        Yes
```
Overfitting in Decision Trees

- Algorithm will introduce new attribute test
- The new tree perfectly fits the new training data while the old tree does not.
- However, as the additional training example is a noise, we expect that the old tree still outperforms the new tree on future examples drawn from the same distribution.

→ overfitting: corresponds to learning coincidental regularities

- Unfortunately, we generally don’t know which examples are noisy …
Overfitting

Consider error of hypothesis $h$ over

- training data $(x_1, k_1), \ldots, (x_d, k_d)$: training error

\[
\text{error}_{\text{train}}(h) = \frac{1}{d} \sum_{i=1}^{d} L(h(x_i), k_i)
\]

with loss function $L(c, k) = 0$ if $c = k$ and $L(c, k) = 1$ otherwise

- entire distribution $\mathcal{D}$ of data $(x, k)$: true error

\[
\text{error}_{\mathcal{D}}(h) = P(h(x) \neq k)
\]

Definition Hypothesis $h \in H$ overfits training data if there is an alternative $h' \in H$ such that

\[
\text{error}_{\text{train}}(h) < \text{error}_{\text{train}}(h') \quad \text{and} \quad \text{error}_{\mathcal{D}}(h) > \text{error}_{\mathcal{D}}(h')
\]
Overfitting in Decision Tree Learning

![Graph showing accuracy vs. size of tree](image)
Learning Parity with Noise

When learning exclusive-or (2-bit parity), all splits look equally good. If extra random boolean features are included, they also look equally good. Hence, decision tree algorithms cannot distinguish random noisy features from parity features.

<table>
<thead>
<tr>
<th>$x_1$</th>
<th>$x_2$</th>
<th>$x_3$</th>
<th>$y$</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>0</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>1</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
</tbody>
</table>

```

4 4
x1

2 2

4 4
x2

2 2
2 2

4 4
x3

2 2
2 2
```
Avoiding Overfitting

1. How can we avoid overfitting?
   - Stop growing when data split not statistically significant (pre-pruning)
     - e.g. in C4.5: Split only, if there are at least two descendant that have at least $n$ examples, where $n$ is a parameter
   - Grow full tree, then post-prune (post-prune)

2. How to select “best” tree:
   - Measure performance over training data
   - Measure performance over separate validation data set
   - Minimum Description Length (MDL): minimize $\text{size}(\text{tree}) + \text{size}(\text{misclassifications}(\text{tree}))$
Reduced-Error Pruning

1. An example for post-pruning

2. Split data into training and validation set

3. Do until further pruning is harmful:
   (a) Evaluate impact on validation set of pruning each possible node (plus those below it)
   (b) respective node is labeled with most frequent class
   (c) Greedily remove the one that most improves validation set accuracy

4. Produces smallest version of most accurate subtree

5. What if data is limited?
Rule Post-Pruning

1. **Grow tree** from given training set that fits data best, and allow overfitting

2. **Convert** tree to equivalent set of rules

3. **Prune** each rule independently of others

4. **Sort** final rules into desired sequence for use
   - Perhaps most frequently used method (e.g., C4.5)
   - allows more fine grained pruning
   - converting to rules increases **understandability**
Effect of Reduced-Error Pruning
When to consider decision trees

- Instances describable by attribute-value pairs, typically when each attribute takes on a small number of disjoint possible values
- The target outputs have discrete/categorical values (real-valued outputs are possible but less common)
- Disjunctive descriptions may be required
- The training data may contain errors
- Interpretable result of learning is required
- Examples: medical diagnosis, credit risk analysis
Unknown Attribute Values

What if some examples are missing values of $A$?

Use training example anyway, sort through tree

- If node $n$ tests $A$, assign most common value of $A$ among other examples sorted to node $n$
- Assign most common value of $A$ among other examples with same target value
- Assign probability $p_i$ to each possible value $v_i$ of $A$
  Assign fraction $p_i$ of example to each descendant in tree

Classify new examples in same fashion