

Lecture 9: 7 February, 2023

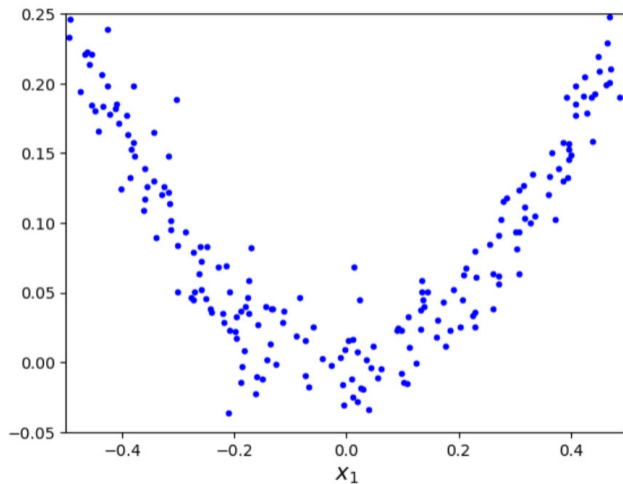
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Data Mining and Machine Learning
January–April 2023

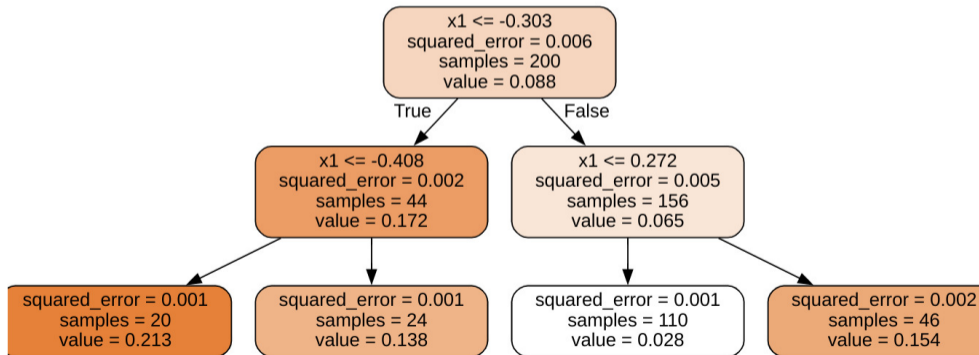
Decision trees for regression

- How do we use decision trees for regression?
- Partition the input into intervals
- For each interval, predict mean value of output, instead of majority class
- Regression tree



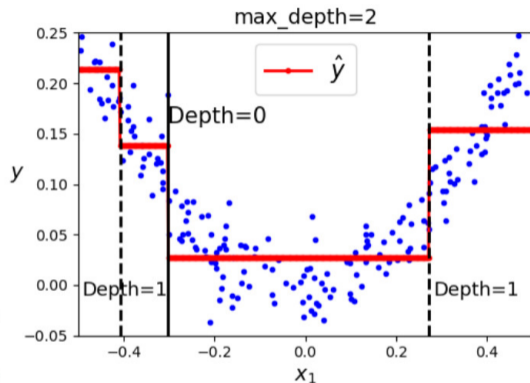
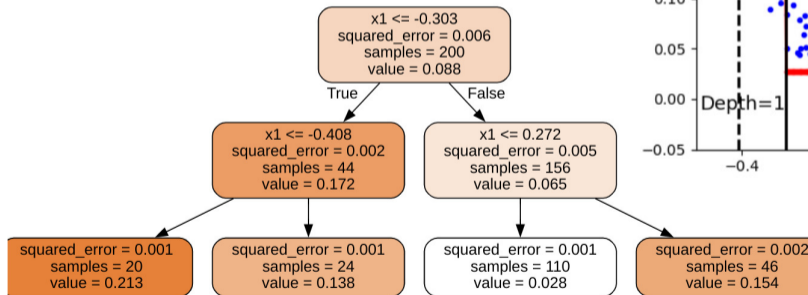
Decision trees for regression

- Regression tree for noisy quadratic
- For each node, the output is the mean y value for the current set of points
- Instead of impurity, use mean squared error (MSE) as cost function
- Choose a split that minimizes MSE



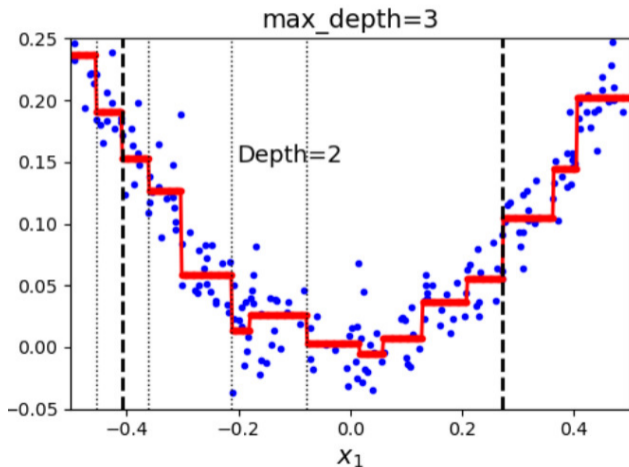
Regression trees

■ Approximation using regression tree



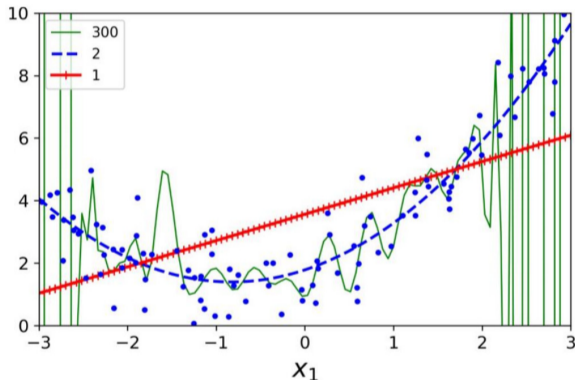
Regression trees

- Extend the regression tree one more level to get a finer approximation
- Set a threshold on MSE to decide when to stop
- Classification and Regression Trees (CART)
 - Combined algorithm for both use cases
- Programming libraries typically provide CART implementation



Overfitting

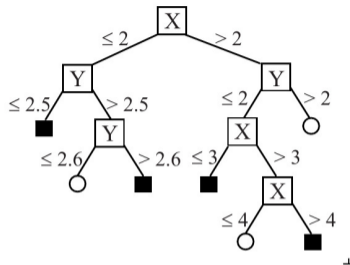
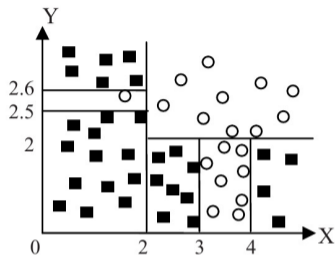
- Overfitting: model too specific to training data, does not generalize well
- Regression — use regularization to penalize model complexity
- What about decision trees?
- Deep, complex trees ask too many questions
- Prefer shallow, simple trees



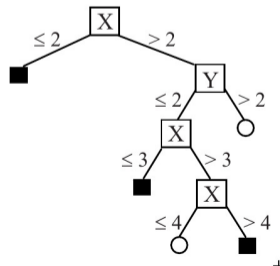
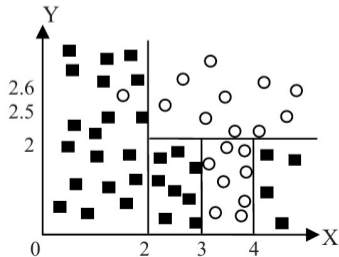
- Remove leaves to improve generalization
- Top-down pruning
 - Fix a maximum depth when building the tree
 - How to decide the depth in advance?
 - Fix a threshold to split a leaf — do not split a leaf with fewer than k items
 - How to set the threshold?
- Bottom-up pruning
 - Build the full tree
 - Remove a leaf if the reduced tree generalizes better
 - How do we measure this?

Tree pruning

Overfitted tree



Pruned tree



Bottom up tree pruning

- Build the full tree, remove leaf if the reduced tree generalizes better
- How do we measure this?
- Check performance on a test set
- Use **sampling theory** [Quinlan]
- Given n coin tosses with h heads, estimate probability of heads as h/n
 - Estimate comes with a confidence interval: $h/n \pm \delta$
 - As n increases, δ reduces: 7 heads out of 10 vs 70 out of 100 vs 700 out of 1000
- Impure node, majority prediction, compute confidence interval
- Pruning leaves creates a larger impure sample one level above
- Does the confidence interval decrease (improve)?

Example: Predict party from voting pattern [Quinlan]

- Predict party affiliation of US legislators based on voting pattern
 - Read the tree from left to right

physician fee freeze = n:

adoption of the budget resolution = y: democrat (15/1)

adoption of the budget resolution = u: democrat (1)

adoption of the budget resolution = n:

education spending = n: democrat (6)

education spending = y: democrat (9)

education spending = u: republican (1)

physician fee freeze = y:

synfuels corporation cutback = n: republican (97/3)

synfuels corporation cutback = u: republican (4)

synfuels corporation cutback = y:

duty free exports = y: democrat (2)

duty free exports = u: republican (1)

duty free exports = n:

education spending = n: democrat (5/2)

education spending = y: republican (13/2)

education spending = u: democrat (1)

physician fee freeze = u:

water project cost sharing = n: democrat (0)

water project cost sharing = y: democrat (4)

water project cost sharing = u:

mx missile = n: republican (0)

mx missile = y: democrat (3/1)

mx missile = u: republican (2)

Example: Predict party from voting pattern [Quinlan]

- Predict party affiliation of US legislators based on voting pattern
 - Read the tree from left to right
- After pruning, drastically simplified tree
- Quinlan's comment on his use of sampling theory for post-pruning

Now, this description does violence to statistical notions of sampling and confidence limits, so the reasoning should be taken with a large grain of salt. Like many heuristics with questionable underpinnings, however, the estimates it produces seem frequently to yield acceptable results.

```
physician fee freeze = n: democrat (168/2.6)
physician fee freeze = y: republican (123/13.9)
physician fee freeze = u:
|
| mx missile = n: democrat (3/1.1)
| mx missile = y: democrat (4/2.2)
| mx missile = u: republican (2/1)
```