07-280 Decision Trees

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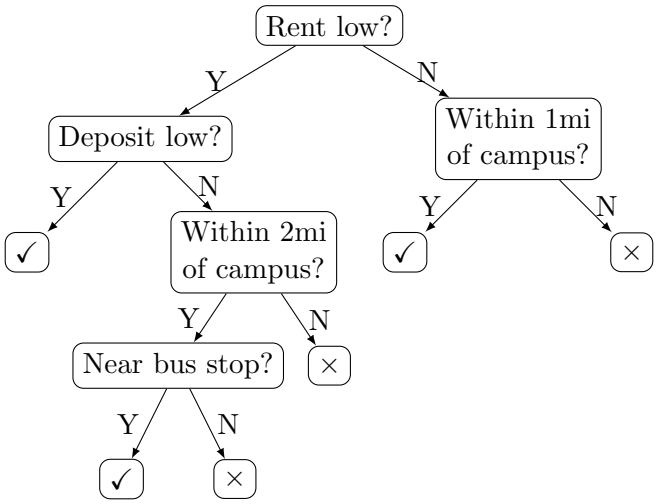
Consider the following setting. You want to rent an apartment. Among the many options available, you want to decide which apartments to check out in person. How do you decide?



- Internal nodes split on some attribute
- Leaves have output labels (✓ or ×)

This is called a **decision tree**.

Major Benefit: Human interpretable.

We created this using a rule-based approach. In many situations, you don't have access to such rules or the setting is just too complex.

ML approach: Given examples, how do you construct a decision tree?

What do the examples comprise?

In this problem, each example is one prospective apartment:

- "x" is answers to "Rent low?", "Deposit low?", "1 mi?", "2 mi?", "bus stop?"
- "y" is answer to whether to go check the apt or not.

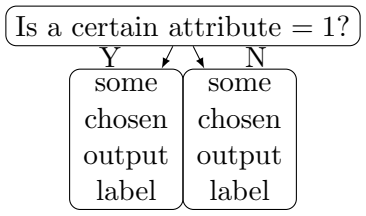
Formally:

$$N = \#\text{ prospective apts}$$
$$\mathcal{X} = \{\text{Yes}, \text{No}\}^5 = \{0,1\}^5$$
$$\mathcal{Y} = \{\text{Y}, \text{N}\} = \{0,1\}$$

Once you construct a decision tree, given any new apt $x^{(\text{new})} \in \mathcal{X}$, you run it through the tree to get an output as to whether you should check it out or not.

More generally, consider $\mathcal{X} = \{0,1\}^d$ (d attributes), and $\mathcal{Y} = \{0,1\}$.

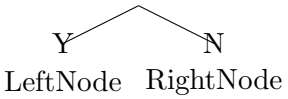
Key building block: Decision Stump Suppose you can split just once...



Constructing the Decision Tree

Algorithm 1 Decision Tree Construction

function DT(dataset S, set of attributes $A \subseteq \{1, 2, \ldots, d\}$)
  if $A = \emptyset$ **or** all examples in S have same label **then**
    return a leaf with value = majority vote of labels in S
  end if
  Let $b = \textsc{BestAttribute}(S, A) \in A$
  Let LeftNode = DT($\{(x, y) \in S \mid x_b = 1\}, A \setminus \{b\}$)
  Let RightNode = DT($\{(x, y) \in S \mid x_b = 0\}, A \setminus \{b\}$)
  return tree "Is b^{th} attribute equal to 1?"



end function

This function is called with $S = \{(x_i, y_i)\}_{i=1}^N$ and $A = \{1, 2, \ldots, d\}$.

Consider one kind of BestAttribute selection: Assume you can split only once (i.e., create a decision stump). Then what choice of attribute to split (and appropriate choice of labels for the two resulting leaves) will lead to lowest training error?

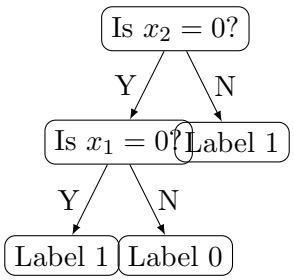
Example (Poll): Training data

y	x_1	x_2	x_3
0	1	0	0
0	1	0	1
0	1	0	0
1	0	0	1
1	1	1	0
1	1	1	1
1	1	1	0
1	1	1	1

Answer: In poll.

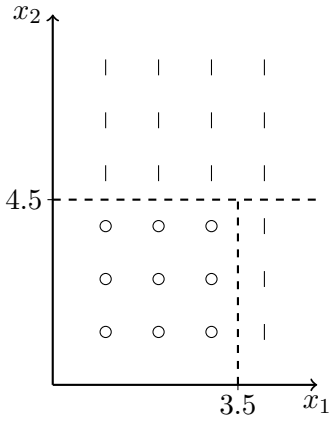
The decision tree construction algorithm initially picks the attribute which would result in the lowest training error if allowed only one split. (Note that this is a greedy approach towards ERM, where greedyness is suboptimal but helps in computational efficiency.) It then passes all training samples which have that attribute equal to 1 to the left node, and remaining samples to the right node. It now proceeds recursively until a stopping criterion is met. At this point, we are at a leaf and the algorithm outputs a label.

In the aforementioned example, the tree is:



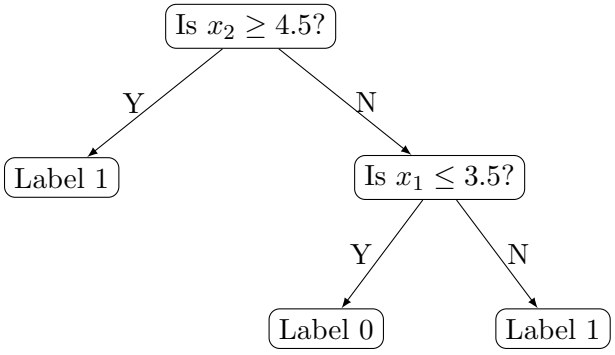
Various Extensions

- **Attributes having more than $\{0, 1\}$ values**



E.g., $\mathcal{X} = \mathbb{R}^2$, $\mathcal{Y} = \{0, 1\}$

Tree we get:



"Decision boundaries" the set of lines that separate output '0' from output '1' regions.

- Need not remove chsen attribute when calling function again in recursion

- **Different stopping criteria** (e.g., stop if the split doesn't reduce training error by much)
- **BestAttribute():**
  - Minimize training error (earlier)
  - Minimize Gini impurity (won't discuss here)
  - Maximize mutual information (below)

Information Theory

We will discuss a few concepts on quantifying uncertainty and information that are widely used in machine learning and in many other disciplines.

Entropy

First consider a "20 questions" like game. Suppose I choose one of the students in the class uniformly at random. There are 128 students in the class. You can ask me Yes/No questions and have to guess who I chose. How many questions would you need on average?

Answer $= 7 = \log_2 128 = \log_2 \frac{1}{1/128}$

Notice that the probability with which I chose any given student was 1/128. Thus the term $\log_2 \frac{1}{\text{Probability}}$ is fundamental! If $k = \#\text{students}$ and $p_1, \ldots, p_k$ are probabilities of choosing students $1, \ldots, k$ respectively, then here $p_1 = p_2 = \cdots = p_k = \frac{1}{128}$. We can rewrite:

$$\text{Answer} = \sum_{i=1}^{k} p_i \log \frac{1}{p_i}$$

Now suppose I choose a student not uniformly at random, but with probabilities $p_1 = \frac{1}{4}$, $p_2 = \frac{1}{8}, \ldots, p_7 = \frac{1}{8}$, $p_8, \ldots, p_{128} = 0$. Then average number of questions you need to identify the chosen student is still $\sum_{i=1}^{k} p_i \log \frac{1}{p_i}$ (where $0 \cdot \log \frac{1}{0} := 0$). This equals 11/4 for this problem.

The quantity $\sum_{i=1}^{k} p_i \log \frac{1}{p_i}$ is called the **entropy** of the distribution $(p_1, \ldots, p_k)$.

There are many cool properties, uses, and results about entropy. Measures amount of uncertainty: more uncertainty $\iff$ more questions needed.

Recall that we wanted to choose attributes that reduce amount of uncertainty of the labels. Wen will now work towards that.

Let $\{P(Y = y)\}_{y \in \mathcal{Y}}$ be the distribution of the labels in S. E.g., if 40% of labels in S are "1" and 60% are "0" then $P(Y = 1) = 0.4$ and $P(Y = 0) = 0.6$.

Then the entropy of these labels is:

$$\sum_{y \in \mathcal{Y}} P(Y = y) \log \frac{1}{P(Y = y)},$$

denoted as H(Y).

We want to choose an attribute so that splitting on this attribute will reduce the entropy as much as possible.

Consider a random variable W. (We will later set W to be the attribute that was split.)

Specific conditional entropy:

$$H(Y \mid W = \omega) = \sum_{y \in \mathcal{Y}} P(Y = y \mid W = \omega) \log \frac{1}{P(Y = y \mid W = \omega)}$$

- The conditioning $|W = \omega$ defines left or right child node
- $P(Y|W = \omega)$ Distribution of labels when you take subset of S that has attribute $W = \omega$

Conditional entropy:

$$H(Y \mid W) = \sum_{\omega \in \mathcal{W}} P(W = \omega) \cdot H(Y \mid W = \omega)$$

This is the average entropy across the child nodes (after the current node is split).

Mutual information: Amount of reduction in entropy (before vs. after splitting):

$$I(Y; W) = H(Y) - H(Y \mid W)$$

BestAttribute chooses the attribute that maximizes mutual information (equivalently, minimizes conditional entropy).