

CMPUT 466

Machine Learning: Day 3

Professor: Bailey Kacsmar
kacsmar@ualberta.ca
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Many of these slides are derived from Alona Fyshe, Alex Thomo. Thanks!

From Last Class:
Probability Density Functions (PDFs)
Maximum likelihood estimation and MAP

MAP and MLE, Basically, Probabilistic Modeling

Given: observations, find a model or function that “shows agreement”
and:

MAP and MLE, Basically, Probabilistic Modeling

Given: observations, find a model or function that “shows agreement” and:

- The ability to generalize well
- The ability to incorporate prior knowledge and assumptions
- Scalability

Finding the “best” model?

- Consider learning parameters of a distribution
- Given a set of observations, and some knowledge, the goal is ...

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Essentially...parameter estimation

Finding the “best” model?

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Essentially...parameter estimation

MLE

A diagram showing the text 'Essentially...parameter estimation' at the top. Two blue arrows point downwards from this text to the words 'MLE' on the left and 'MAP' on the right.

MAP

Resume: Maximum Likelihood Estimation (MLE)

Rich vs Poor

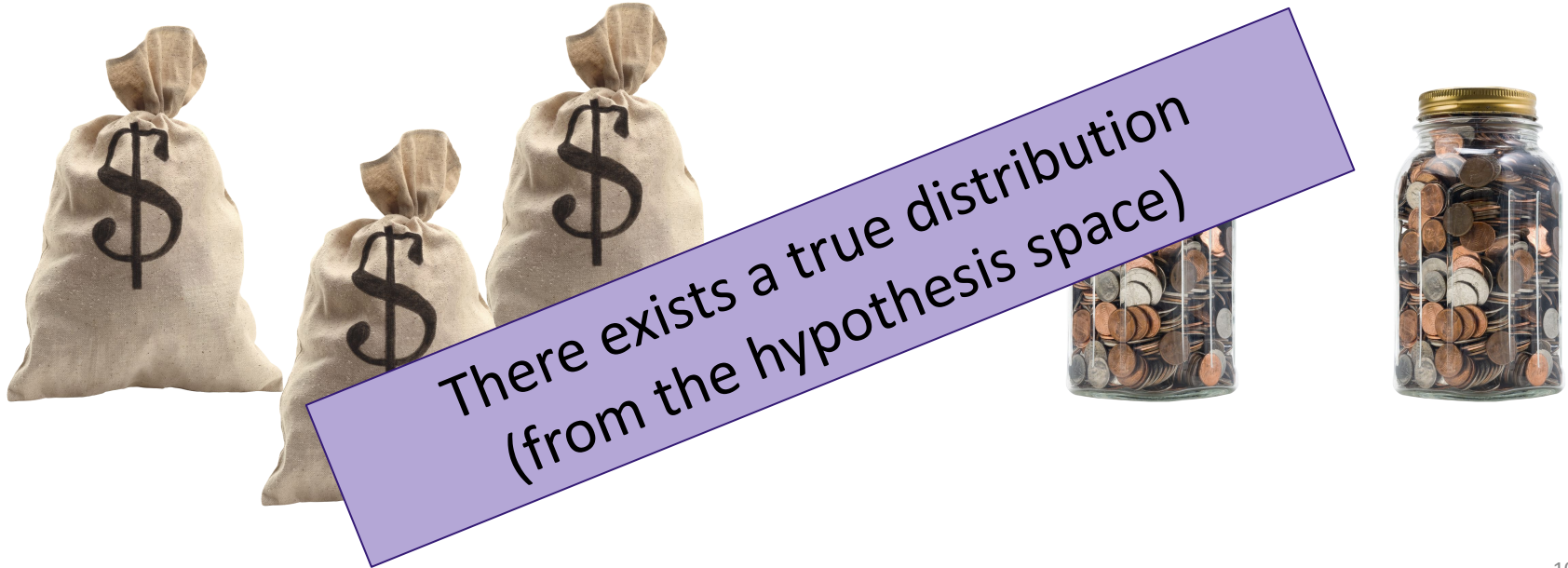
What is the probability of a person being rich, given you know nothing else about that person?



3:2



What is the probability of a person being rich, given you know nothing else about that person?



Let's say 3/5?

We assume that the wealth of the people in our dataset D is independently distributed

θ = Probability of being rich = $P(\text{rich})$

? = Probability of being poor = $P(\text{poor})$

$D = \{r, p, r, r, p\}$ $\alpha_r = \# \text{ rich}$ $\alpha_p = \# \text{ poor}$

$P(D) = P(r \text{ and } p \text{ and } r \text{ and } r \text{ and } p)$

$= P(\text{rich}) * P(\text{poor}) * P(\text{rich}) * P(\text{rich}) * P(\text{poor})$

$P(\text{rich}) * P(\text{poor})$

$= \theta * (1 - \theta) * \theta * \theta * (1 - \theta)$

$= (1 - \theta)^{\alpha_p} * \theta^{\alpha_r}$

$$\operatorname{argmax}_{\theta} P(D) = (1 - \theta)^{\alpha_p} * \theta^{\alpha_r}$$

That's Maximum Likelihood Estimation (MLE)

It's not always the best
solution...

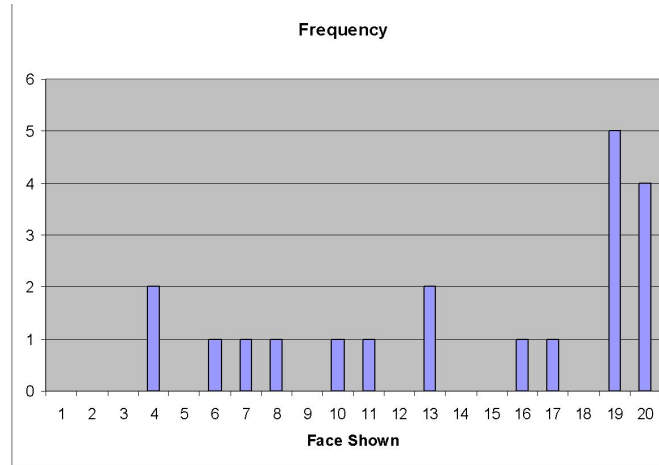
That's Maximum Likelihood Estimation (MLE)

It's not always the best
solution...

Because: The assumption that the function is constant is
problematic.

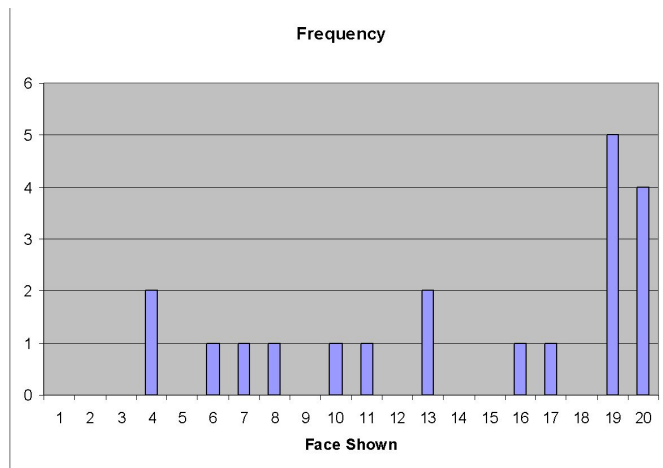
Consider: Issues with MLE estimate

I bought a loaded 20-faced die (d20) on EBay...but it didn't come with any specs.
How can I find out how it behaves?



Issues with MLE estimate

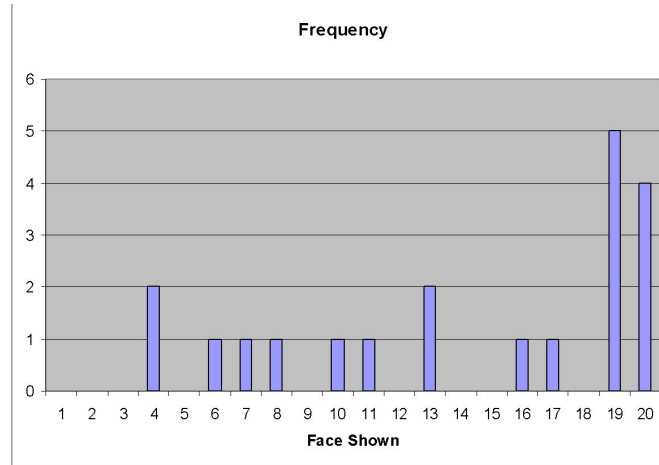
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1. Collect some data (20 rolls)

Issues with MLE estimate

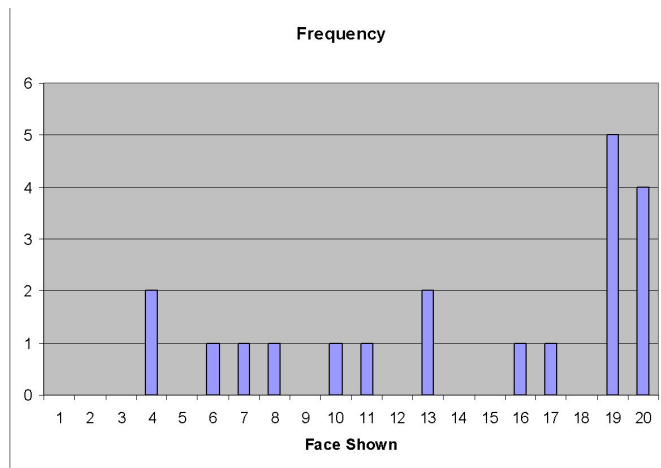
I bought a loaded 20-faced die (d20) on EBay...but it didn't come with any specs. How can I find out how it behaves?



1. Collect some data (20 rolls)
2. Estimate $P(i) = \text{CountOf(rolls of } i) / \text{CountOf(any roll)}$

Issues with MLE estimate

I bought a loaded 20-faced die (d20) on EBay...but it didn't come with any specs. How can I find out how it behaves?



$$P(1)=0$$

$$P(2)=0$$

$$P(3)=0$$

$$P(4)=0.1$$

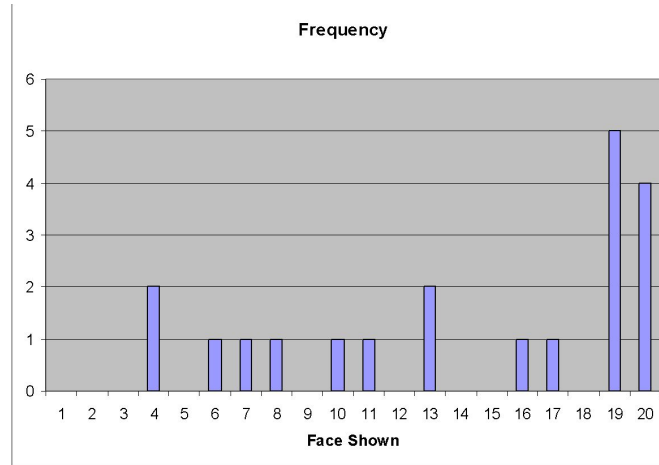
...

$$P(19)=0.25$$

$$P(20)=0.2$$

Issues with MLE estimate

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$$P(1)=0$$

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$$P(3)=0$$

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...

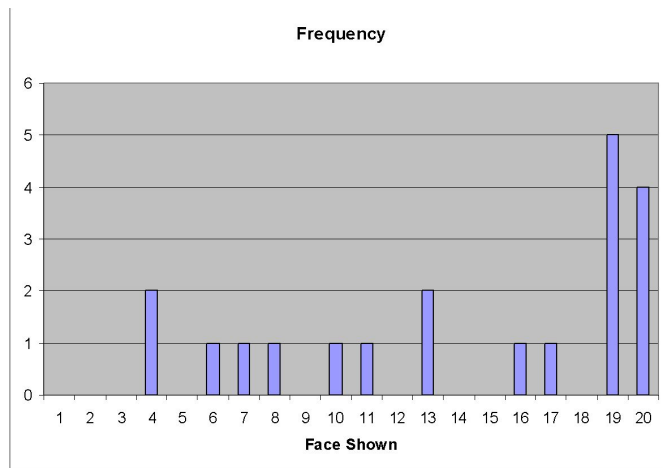
$$P(19)=0.25$$

$$P(20)=0.2$$

But: Do I really think it's *impossible* to roll a 1, 2 or 3?

A better solution?

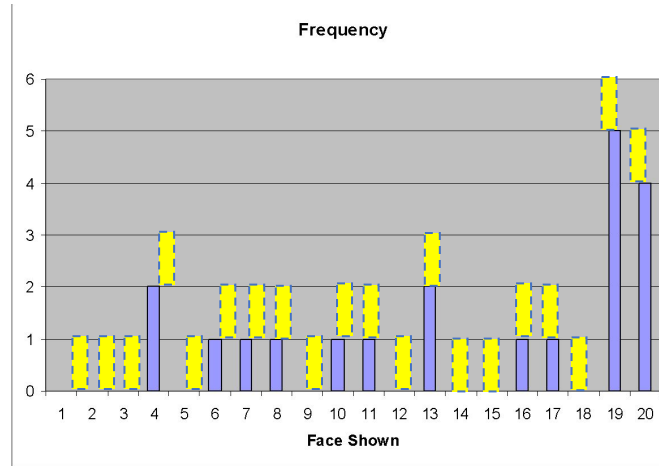
I bought a loaded 20-faced die (d20) on EBay...but it didn't come with any specs. How can I find out how it behaves?



1. Collect some data (20 rolls)
2. Estimate $P(i)$

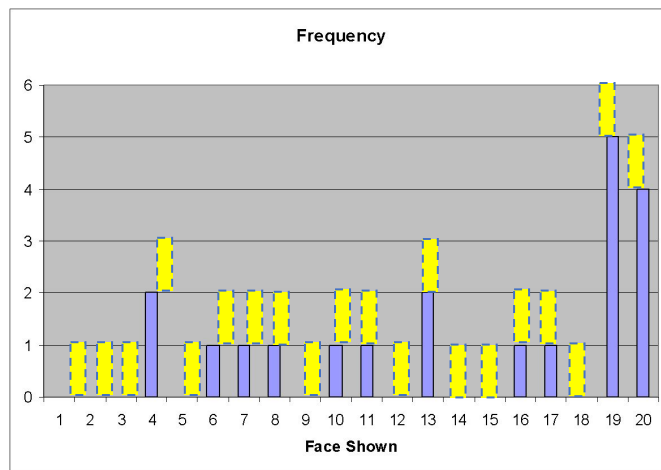
A better solution

I bought a loaded 20-faced die (d20) on EBay...but it didn't come with any specs. How can I find out how it behaves?



0. *Imagine* some data (20 rolls, each i shows up 1x)
1. Collect some data (20 rolls)
2. Estimate $P(i)$

A better solution?



$$P(1)=1/40$$

$$P(2)=1/40$$

$$P(3)=1/40$$

$$P(4)=(2+1)/40$$

...

$$P(19)=(5+1)/40$$

$$P(20)=(4+1)/40=1/8$$

$$\hat{P}(i) = \frac{\text{CountOf}(i) + 1}{\text{CountOf}(ANY) + \text{CountOf}(IMAGINED)}$$

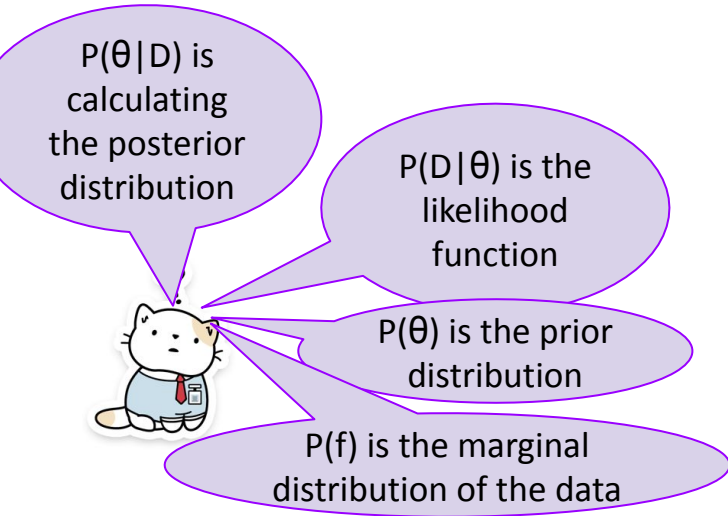
0.2 vs. 0.125 – really different! Maybe I should “imagine” less data?

What if we know that poor people are much more common than rich people?



We have a belief about θ

- $P(\theta | D) = P(D | \theta) * P(\theta) / P(D)$



Now we can incorporate our belief about θ

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$$\propto P(D | \theta) * P(\theta)$$

Now we can incorporate our
belief about θ



This is a MAP (Maximum A Posteriori) Estimate

We have a belief about θ

- $P(\theta | D) = P(D | \theta) * P(\theta) / P(D)$

$$\propto P(D | \theta) * P(\theta)$$

Key idea: find the most probable model (aka function) for the observed data

can incorporate our belief about θ

This is a MAP (Maximum A Posteriori) Estimate

Conjugate Prior

- Our likelihood so far has been based on a Bernoulli distribution.
- **Beta is a conjugate prior to Bernoulli**
 - This means their pdfs (probability density functions) play nice together
 - **$P(D|\theta)*P(\theta)$** will be easy to deal with
 - Called the posterior likelihood

Estimating Parameters

- Maximum Likelihood Estimate (MLE): choose θ that maximizes probability of observed data

$$\hat{\theta} = \arg \max_{\theta} P(\mathcal{D} | \theta)$$

- Maximum a Posteriori (MAP) estimate: choose θ that is most probable given **prior probability and the data**

$$\begin{aligned} \hat{\theta} &= \arg \max_{\theta} P(\theta | \mathcal{D}) \\ &= \arg \max_{\theta} \frac{P(\mathcal{D} | \theta)P(\theta)}{P(\mathcal{D})} \end{aligned}$$

A tutorial:

<http://www.cs.ubc.ca/~murphyk/Teaching/CS340-Fall06/reading/bernoulli.pdf>

Today: Supervised Learning, Classification, Decision Trees

Recall (again)

(Adapted from Leslie Kaelbling's example in the MIT courseware)

- Imagine I'm trying predict whether my neighbor is going to drive into work, so I can ask for a ride.
- Whether she drives into work seems to depend on the following attributes of the day:
 - **temperature**
 - **expected precipitation**
 - **day of the week**
 - **what she's wearing**



Memory

- Now, we find ourselves on a snowy “-5” degree Monday, and the neighbor is wearing casual clothes.

Temp	Precip	Day	Clothes	
25	None	Sat	Casual	Walk
-5	Snow	Mon	Casual	Drive
15	Snow	Mon	Casual	Walk
-5	Snow	Mon	Casual	

Averaging

- One strategy would be to predict the majority outcome.

Temp	Precip	Day	Clothes	
25	None	Sat	Casual	Walk
25	None	Sat	Casual	Walk
25	None	Sat	Casual	Drive
25	None	Sat	Casual	Drive
25	None	Sat	Casual	Walk
25	None	Sat	Casual	Walk
25	None	Sat	Casual	Walk
25	None	Sat	Casual	Walk

Generalization

- Dealing with previously unseen cases
- Will she walk or drive?

Temp	Precip	Day	Clothes	
22	None	Fri	Casual	Walk
3	None	Sun	Casual	Walk
10	Rain	Wed	Casual	Walk
30	None	Mon	Casual	Drive
20	None	Sat	Formal	Drive
25	None	Sat	Casual	Drive
-5	Snow	Mon	Casual	Drive
27	None	Tue	Casual	Drive
24	Rain	Mon	Casual	?

We might plausibly make any of the following arguments:

- She's going to walk because it's raining today and the only other time it rained, she walked.
- She's going to drive because she has always driven on Mondays...

Today:

Today: A different way to not ask our neighbour whether she's driving to work

Decision Trees

- Predict by **splitting on attribute values**

Temp	Precip	Day	Clothes	
22	None	Fri	Casual	Walk
3	None	Sun	Casual	Walk
10	Rain	Wed	Casual	Walk
30	None	Mon	Casual	Drive
20	None	Sat	Formal	Drive
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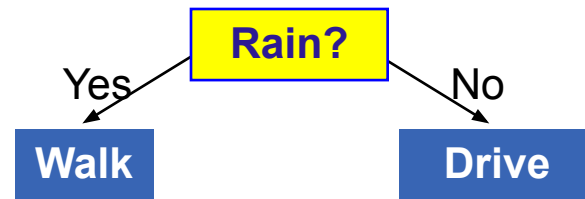


Decision Trees

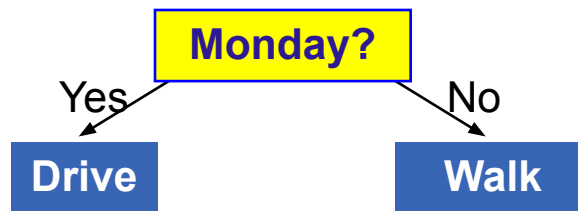
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–She's going to walk because it's raining today and the only other time it rained, she walked.



–She's going to drive because she has always driven on Mondays...

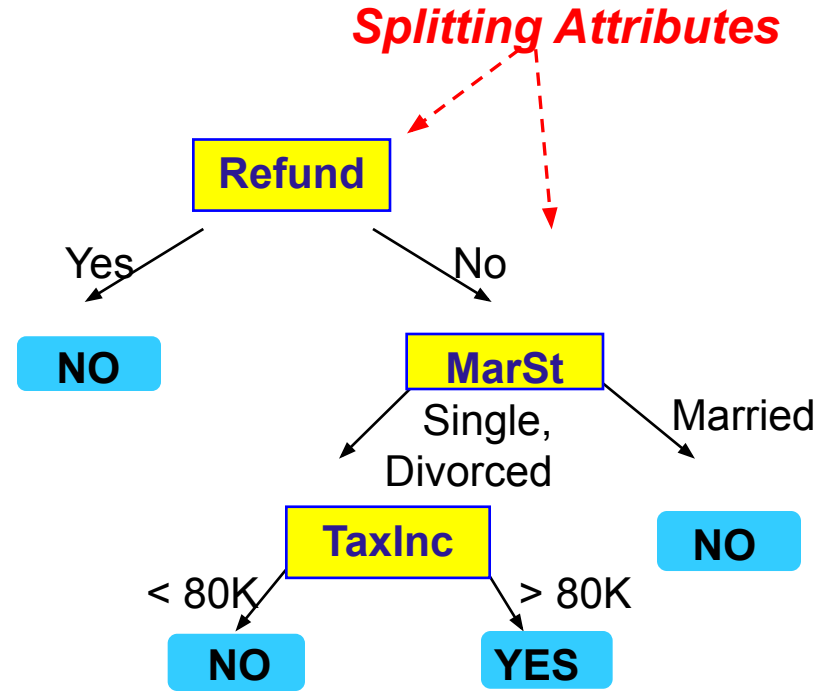


Example of a (Good?) Decision Tree

categorical categorical continuous class

Tid	Refund	Marital Status	Taxable Income	Cheat
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

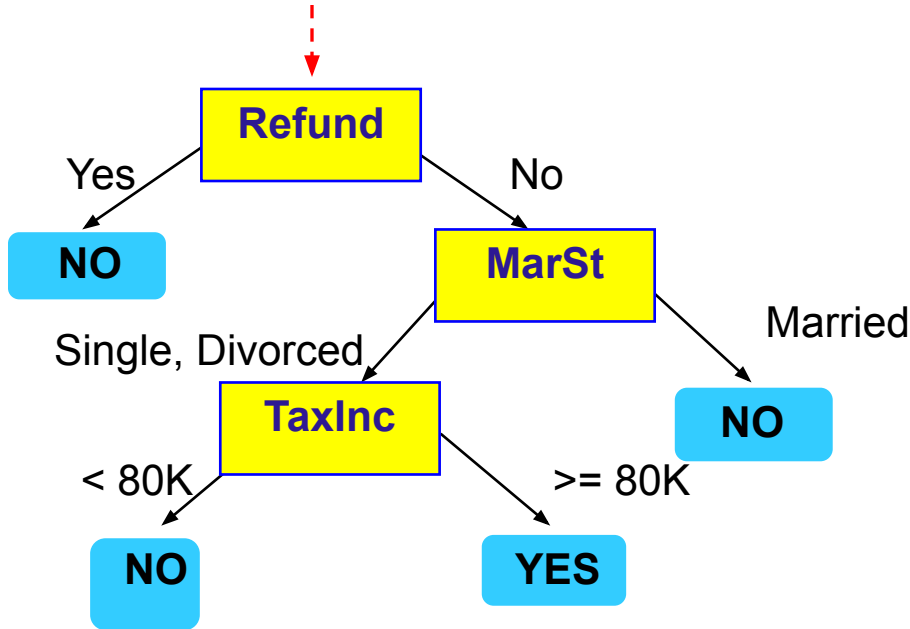
Training Data



Model: Decision Tree

Apply Model to Test Data

Start from the root of tree.



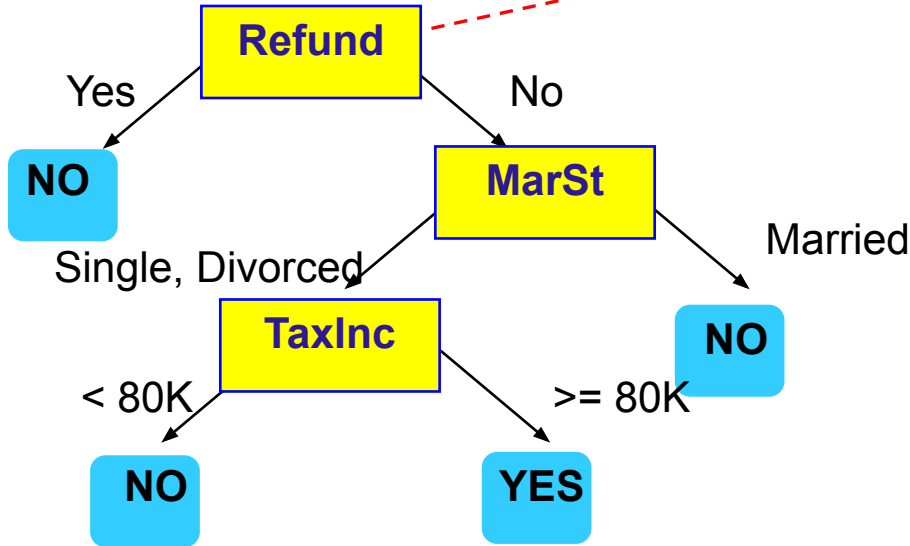
Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?

Apply Model to Test Data

Test Data

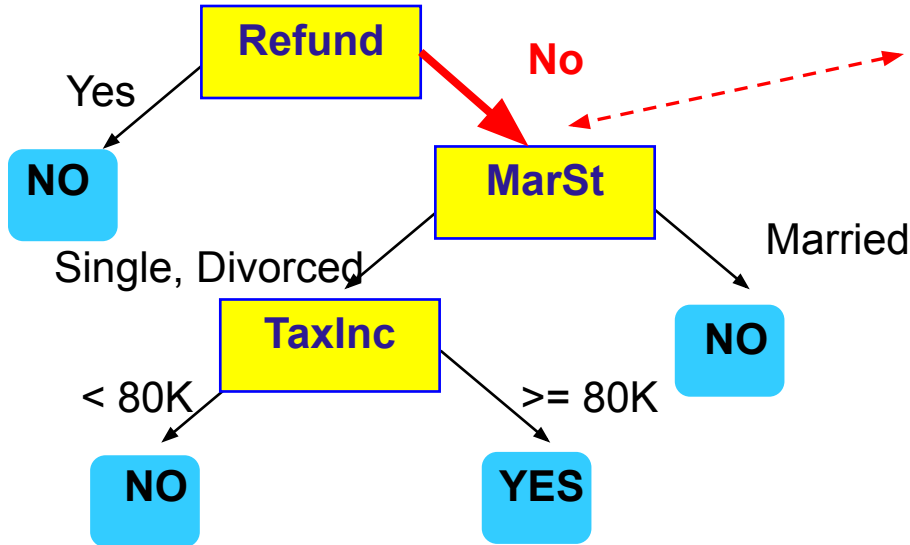
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Apply Model to Test Data

Test Data

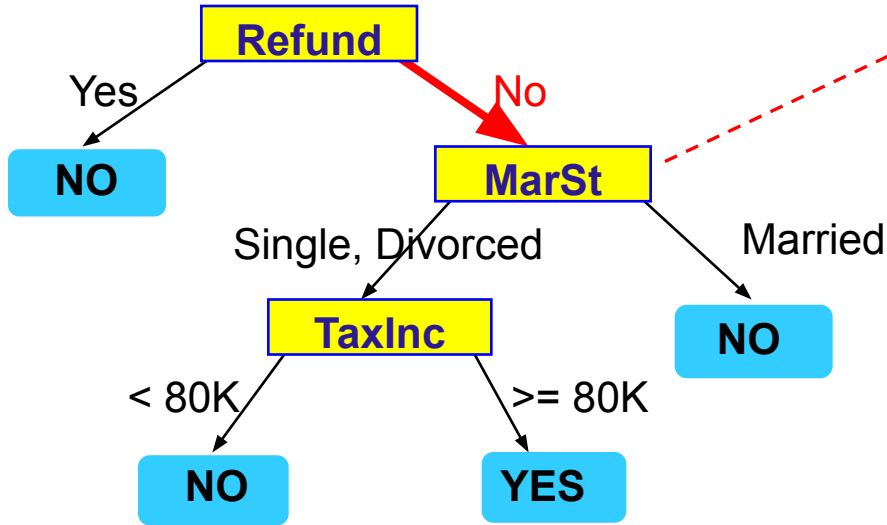
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Test Data

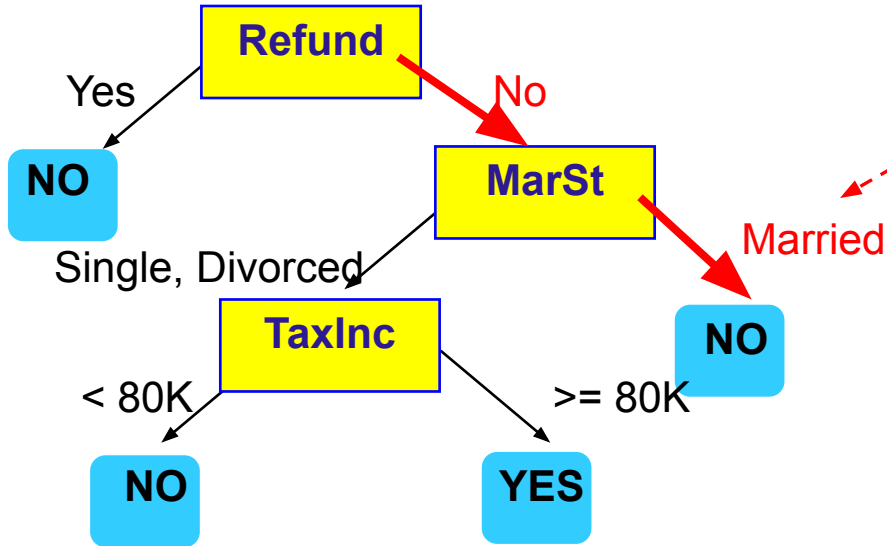
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Apply Model to Test Data

Test Data

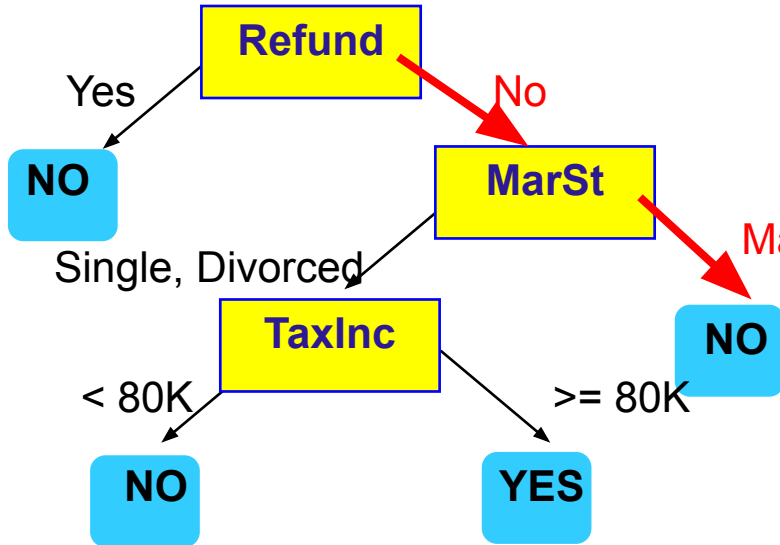
Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?



Apply Model to Test Data

Test Data

Refund	Marital Status	Taxable Income	Cheat
No	Married	80K	?



Assign Cheat to "No"

Constructing decision trees (ID3)

- Top down in a recursive **divide-and-conquer** fashion
 - **First:**

Constructing decision trees (ID3)

- Top down in a recursive **divide-and-conquer** fashion
 - **First**: an attribute is selected for the root node and a branch is created for each possible attribute value
 - **Then**:

Constructing decision trees (ID3)

- Top down in a recursive **divide-and-conquer** fashion
 - **First**: an attribute is selected for the root node and a branch is created for each possible attribute value
 - **Then**: the instances are split into subsets (one for each branch extending from the node)
 - **Finally**:

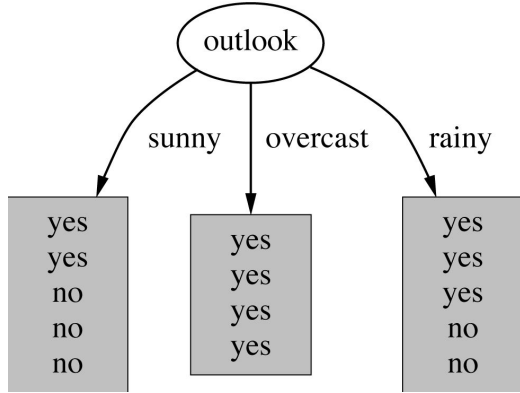
Constructing decision trees (ID3)

- Top down in a recursive **divide-and-conquer** fashion
 - **First**: an attribute is selected for the root node and a branch is created for each possible attribute value
 - **Then**: the instances are split into subsets (one for each branch extending from the node)
 - **Finally**: the same procedure is repeated recursively for each branch, using only instances that reach the branch
- Process stops if all instances have the same class

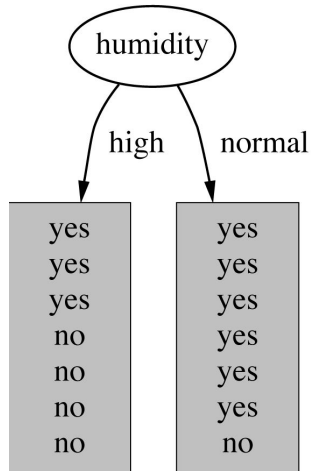
New Example: Playing soccer

Outlook	Temp	Humidity	Windy	Play
Sunny	Hot	High	False	No
Sunny	Hot	High	True	No
Overcast	Hot	High	False	Yes
Rainy	Mild	High	False	Yes
Rainy	Cool	Normal	False	Yes
Rainy	Cool	Normal	True	No
Overcast	Cool	Normal	True	Yes
Sunny	Mild	High	False	No
Sunny	Cool	Normal	False	Yes
Rainy	Mild	Normal	False	Yes
Sunny	Mild	Normal	True	Yes
Overcast	Mild	High	True	Yes
Overcast	Hot	Normal	False	Yes
Rainy	Mild	High	True	No

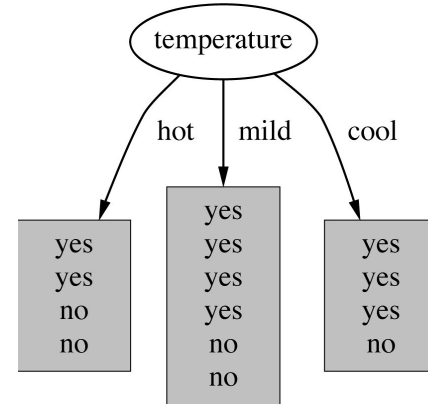
Which attribute to select?



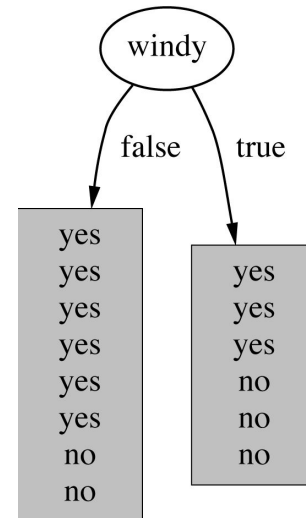
(a)



(c)



(b)



(d)

WE NEED...A criterion for attribute selection

- Which is the best attribute?

WE NEED...A criterion for attribute selection

- Which is the best attribute?
- The one which will result in the smallest tree
 - **Heuristic: choose the attribute that produces the “purest” nodes**

WE NEED...A criterion for attribute selection

- Which is the best attribute?
- The one which will result in the smallest tree
 - **Heuristic: choose the attribute that produces the “purest” nodes**
- Popular **impurity** criterion: **entropy** of nodes
 - **Lower the entropy, purer the node.**

Entropy

- $H(X) = E(I(X))$ **Expected value of the information in X**

Entropy

- $H(X) = E(I(X))$ **Expected** value of the **information** in X
- Expected value: $E(f(X)) = \sum_i P(x_i) * f(x_i)$
- Information: $I(x_i) = -\log_2 P(x_i)$
- Entropy: $H(X) = E(I(X)) = \sum_i P(x_i) I(x_i) = -\sum_i P(x_i) \log_2 P(x_i)$
- **Strategy**: choose attribute that results in **lowest entropy** of the children nodes.

Why low entropy?

Measuring Purity with Entropy

- Entropy is a measure of **disorder**. Aka **amount of information**.
 - The **higher** the entropy, the **messier** the bag
 - The **lower** the entropy, the **purier** the bag

yes
yes
yes
no
no
no
no

high entropy - BAD

yes
yes
yes
yes
yes
yes
no

Low entropy - GOOD

yes
yes
yes
yes

Zero entropy -
PERFECT

$E(a/d, b/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d)$ where:

d=total # of rows, **a** = # yes, **b** = # no

yes
yes
yes
no
no
no
no

yes
yes
yes
yes
yes
yes
no

yes
yes
yes
yes

$E(a/d, b/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d)$ where:
d=total # of rows, a = # yes, b = # no

yes
yes
yes
no
no
no
no

yes
yes
yes
yes
yes
yes
no

yes
yes
yes
yes

$$E(3/7, 4/7) =$$

$$-(3/7) \cdot \log_2(3/7) - (4/7) \cdot \log_2(4/7) = .985$$

$E(a/d, b/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d)$ where:
d=total # of rows, a = # yes, b = # no

yes
yes
yes
no
no
no
no

$$E(3/7, 4/7) = -(3/7) \cdot \log_2(3/7) - (4/7) \cdot \log_2(4/7) = .985$$

yes
yes
yes
yes
yes
yes
no

$$E(6/7, 1/7) = -(6/7) \cdot \log_2(6/7) - (1/7) \cdot \log_2(1/7) = .5917$$

yes
yes
yes
yes

$E(a/d, b/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d)$ where:
d=total # of rows, a = # yes, b = # no

yes
yes
yes
no
no
no
no

$$E(3/7, 4/7) = -(3/7) \cdot \log_2(3/7) - (4/7) \cdot \log_2(4/7) = \mathbf{.985}$$

yes
yes
yes
yes
yes
yes
no

$$E(6/7, 1/7) = -(6/7) \cdot \log_2(6/7) - (1/7) \cdot \log_2(1/7) = \mathbf{.5917}$$

yes
yes
yes
yes

$$E(4/4, 0/4) = -(4/4) \cdot \log_2(4/4) - (0/4) \cdot \log_2(0/4) = \mathbf{0}$$

$E(a/d, b/d) = -(a/d)*\log_2(a/d) - (b/d)*\log_2(b/d)$ where:
 d =total # of rows, a = # yes, b = # no

yes
 yes
 yes
 no
 no
 no
 no

$E(3/7, 4/7) =$
 $-(3/7)*\log_2(3/7) - (4/7)*\log_2(4/7) = .985$

yes
 yes
 yes
 yes
 yes
 yes
 no

$E(6/7, 1/7) =$
 $-(6/7)*\log_2(6/7) - (1/7)*\log_2(1/7) = .5917$

yes
 yes
 yes
 yes

$E(4/4, 0/4) =$
 $-(4/4)*\log_2(4/4) - (0/4)*\log_2(0/4) = 0$

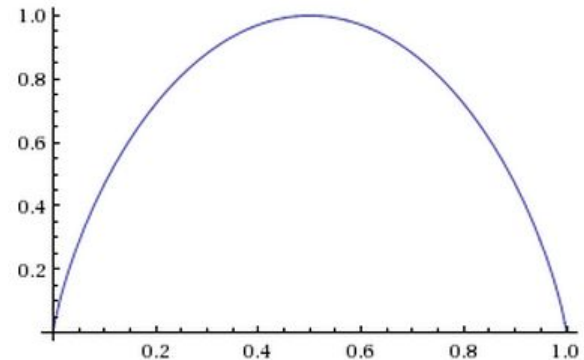
$(0/4)*\log_2(0/4) =$
 $0*\log_2(0)$ is
 indeterminate.
 We consider it to
 be 0.

Entropy Chart

- In the entropy formula: $a/d + b/d = 1$
- Denote
 - a/d with x
 - b/d with $1-x$.

Entropy Chart

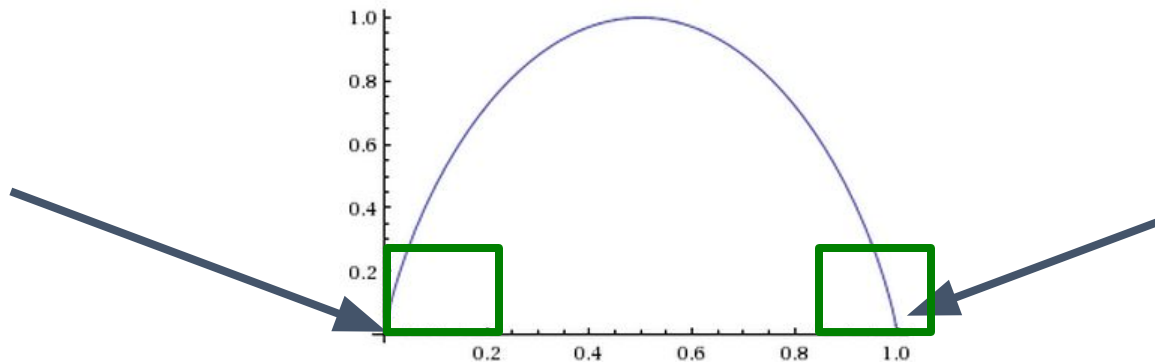
- In the entropy formula: $a/d + b/d = 1$
- Denote
 - a/d with x
 - b/d with $1-x$.
- $E(a/d, b/d) = -(a/d)*\log_2(a/d) - (b/d)*\log_2(b/d) =$
- **$-x*\log_2(x) - (1-x)*\log_2(1-x)$**



Entropy Chart



- In the entropy formula: $a/d + b/d = 1$
- Denote
 a/d with x
 b/d with $1-x$.
- $E(a/d, b/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d) =$
- **$-x \cdot \log_2(x) - (1-x) \cdot \log_2(1-x)$**

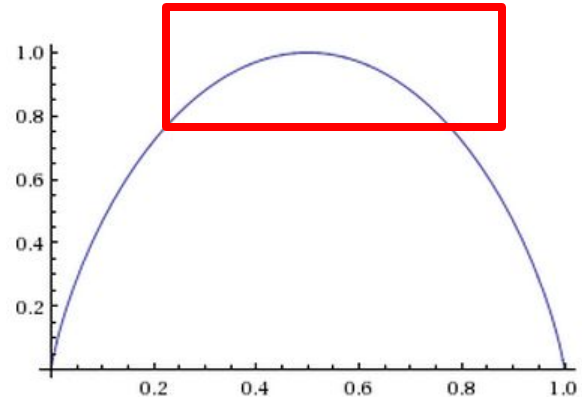




Entropy Chart

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- Denote
 a/d with x
 b/d with $1-x$.
- $E(a/d, b/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d) =$
- **$-x \cdot \log_2(x) - (1-x) \cdot \log_2(1-x)$**

Question to think about:
Can entropy be larger than 1?



Entropy for more than two class values

For three class values:

$$E(a/d, b/d, c/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d) - (c/d) \cdot \log_2(c/d)$$

$$a/d + b/d + c/d = 1$$

Entropy for more than two class values

For three class values:

$$E(a/d, b/d, c/d) = -(a/d) \cdot \log_2(a/d) - (b/d) \cdot \log_2(b/d) - (c/d) \cdot \log_2(c/d)$$

$$a/d + b/d + c/d = 1$$

For more class values:

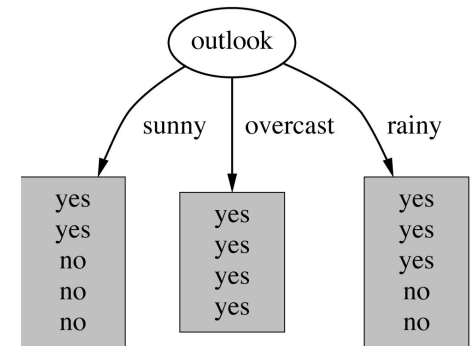
$$E(a_1/d, \dots, a_n/d) = -(a_1/d) \cdot \log_2(a_1/d) - \dots - (a_n/d) \cdot \log_2(a_n/d)$$

$$a_1/d + \dots + a_n/d = 1$$

Outlook	Temp	Humidity	Windy	Play
Sunny	Hot	High	False	No
Sunny	Hot	High	True	No
Overcast	Hot	High	False	Yes
Rainy	Mild	High	False	Yes
Rainy	Cool	Normal	False	Yes
Rainy	Cool	Normal	True	No
Overcast	Cool	Normal	True	Yes
Sunny	Mild	High	False	No
Sunny	Cool	Normal	False	Yes
Rainy	Mild	Normal	False	Yes
Sunny	Mild	Normal	True	Yes
Overcast	Mild	High	True	Yes
Overcast	Hot	Normal	False	Yes
Rainy	Mild	High	True	No



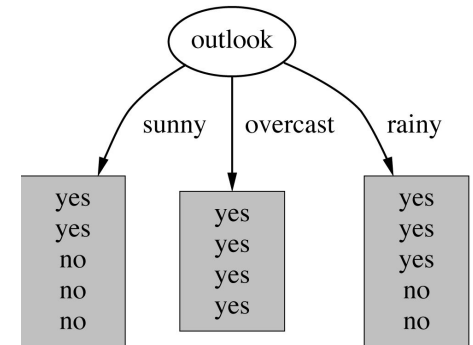
Attribute “Outlook”



Attribute “Outlook”

outlook=sunny

$$\text{entropy}(2/5,3/5) = -2/5 * \log_2(2/5) - 3/5 * \log_2(3/5) = .971$$



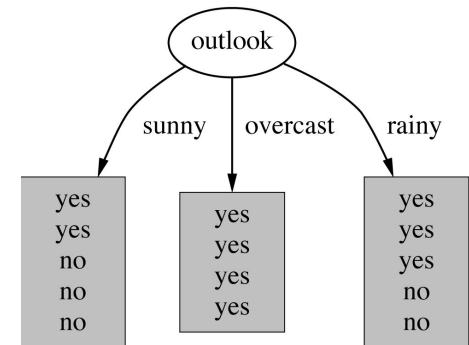
Attribute “Outlook”

outlook=sunny

$$\text{entropy}(2/5,3/5) = -2/5*\log_2(2/5) -3/5*\log_2(3/5) = .971$$

outlook=overcast

$$\text{entropy}(4/4,0/4) = -1*\log_2(1) -0*\log_2(0) = 0$$



Attribute “Outlook”

outlook=sunny

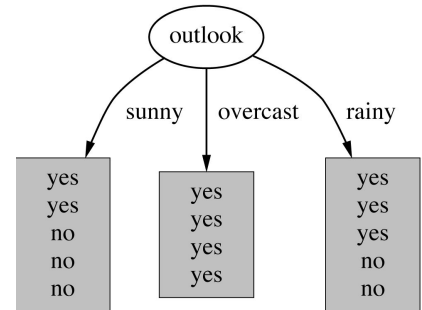
$$\text{entropy}(2/5,3/5) = -2/5*\log_2(2/5) -3/5*\log_2(3/5) = .971$$

outlook=overcast

$$\text{entropy}(4/4,0/4) = -1*\log_2(1) -0*\log_2(0) = 0$$

outlook=rainy

$$\text{entropy}(3/5,2/5) = -3/5*\log_2(3/5)-2/5*\log_2(2/5) = .971$$



Attribute “Outlook”

outlook=sunny

$$\text{entropy}(2/5,3/5) = -2/5*\log_2(2/5) -3/5*\log_2(3/5) = .971$$

outlook=overcast

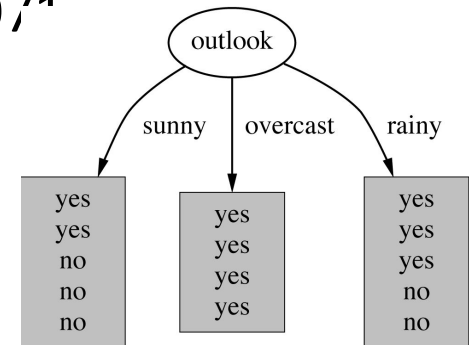
$$\text{entropy}(4/4,0/4) = -1*\log_2(1) -0*\log_2(0) = 0$$

outlook=rainy

$$\text{entropy}(3/5,2/5) = -3/5*\log_2(3/5)-2/5*\log_2(2/5) = .971$$

Expected info:

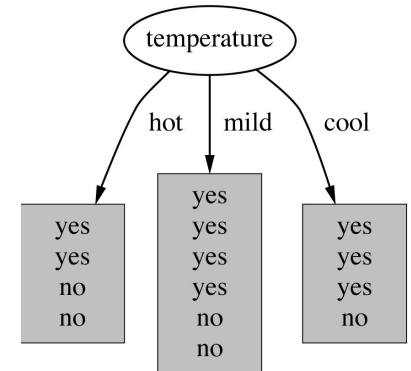
$$AE = .971*(5/14) + 0*(4/14) + .971*(5/14) = \mathbf{.693}$$



Attribute “Temperature”

temperature=hot

$$\text{entropy}(2/4, 2/4) = -2/4 * \log_2(2/4) - 2/4 * \log_2(2/4) = 1$$



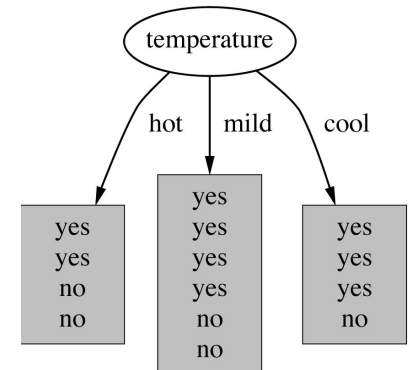
Attribute “Temperature”

temperature=hot

$$\text{entropy}(2/4,2/4) = -2/4*\log_2(2/4) -2/4*\log_2(2/4) = 1$$

temperature=mild

$$\text{entropy}(4/6,2/6) = -4/6*\log_2(4/6) -2/6*\log_2(2/6) = .918$$



Attribute “Temperature”

temperature=hot

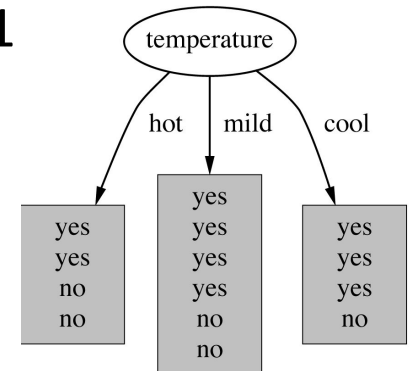
$$\text{entropy}(2/4,2/4) = -2/4*\log_2(2/4) -2/4*\log_2(2/4) = 1$$

temperature=mild

$$\text{entropy}(4/6,2/6) = -4/6*\log_2(4/6) -2/6*\log_2(2/6) = .918$$

temperature=cool

$$\text{entropy}(3/4,1/4) = -3/4*\log_2(3/4)-1/4*\log_2(1/4) = .811$$



Attribute “Temperature”

temperature=hot

$$\text{entropy}(2/4,2/4) = -2/4*\log_2(2/4) -2/4*\log_2(2/4) = 1$$

temperature=mild

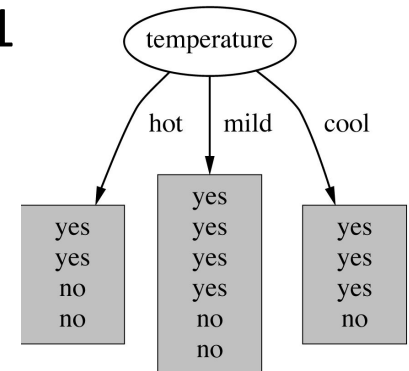
$$\text{entropy}(4/6,2/6) = -4/6*\log_2(4/6) -2/6*\log_2(2/6) = .918$$

temperature=cool

$$\text{entropy}(3/4,1/4) = -3/4*\log_2(3/4) -1/4*\log_2(1/4) = .811$$

Expected info:

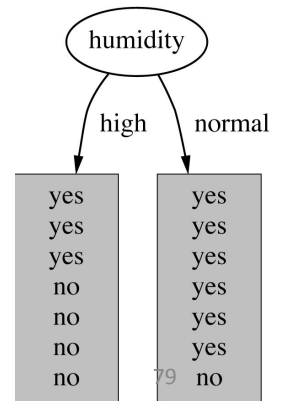
$$AE = 1*(4/14) + .918*(6/14) + .811*(4/14) = \mathbf{0.911}$$



Attribute “Humidity”

humidity=high

$$\text{entropy}(3/7,4/7) = -3/7*\log_2(3/7) -4/7*\log_2(4/7) = .985$$



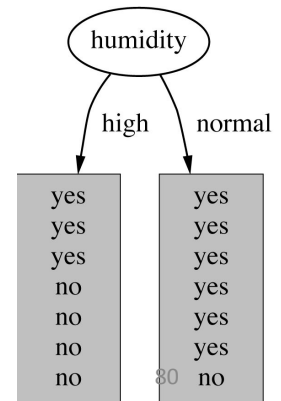
Attribute “Humidity”

humidity=high

$$\text{entropy}(3/7,4/7) = -3/7*\log_2(3/7) -4/7*\log_2(4/7) = .985$$

humidity=normal

$$\text{entropy}(6/7,1/7) = -6/7*\log_2(6/7) -1/7*\log_2(1/7) = .592$$



Attribute “Humidity”

humidity=high

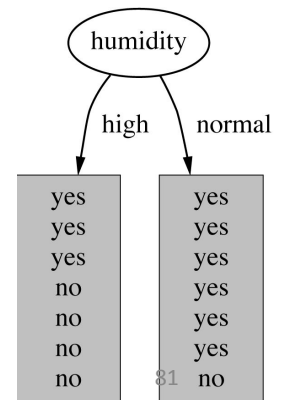
$$\text{entropy}(3/7,4/7) = -3/7*\log_2(3/7) -4/7*\log_2(4/7) = .985$$

humidity=normal

$$\text{entropy}(6/7,1/7) = -6/7*\log_2(6/7) -1/7*\log_2(1/7) = .592$$

Expected info:

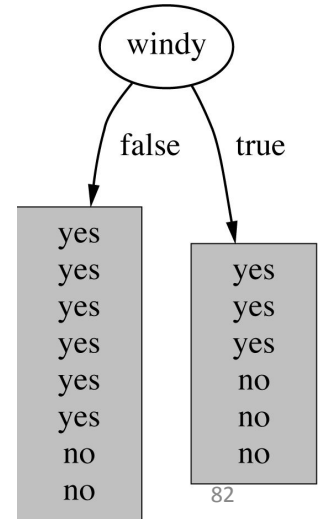
$$\text{AE} = .985*(7/14) + .592*(7/14) = .789$$



Attribute “Windy”

windy=false

$$\text{entropy}(6/8, 2/8) = -6/8 * \log_2(6/8) - 2/8 * \log_2(2/8) = .811$$



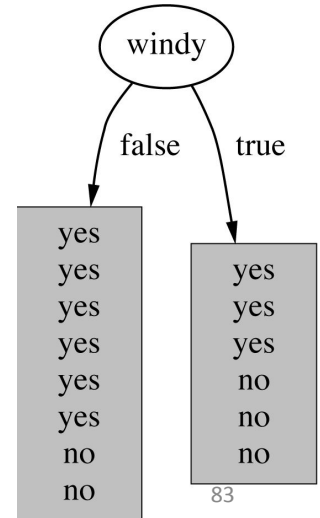
Attribute “Windy”

windy=false

$$\text{entropy}(6/8, 2/8) = -6/8 * \log_2(6/8) - 2/8 * \log_2(2/8) = .811$$

windy=true

$$\text{entropy}(3/6, 3/6) = -3/6 * \log_2(3/6) - 3/6 * \log_2(3/6) = 1$$



Attribute “Windy”

windy=false

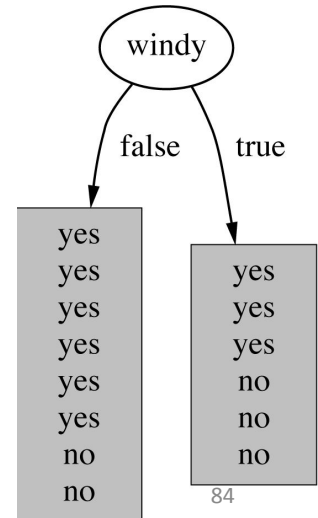
$$\text{entropy}(6/8, 2/8) = -6/8 * \log_2(6/8) - 2/8 * \log_2(2/8) = .811$$

windy=true

$$\text{entropy}(3/6, 3/6) = -3/6 * \log_2(3/6) - 3/6 * \log_2(3/6) = 1$$

Expected info:

$$AE = .811 * (8/14) + 1 * (6/14) = .892$$



And the winner is...

And the winner is...

"Outlook"

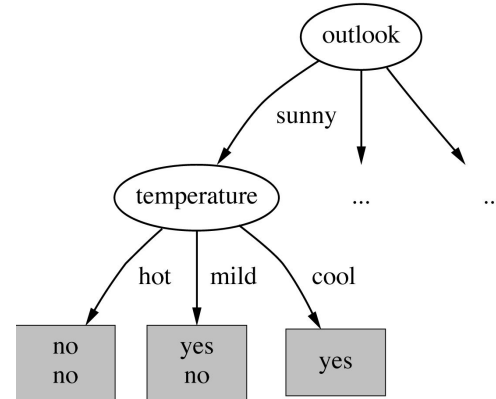
...So, the root will be "Outlook"



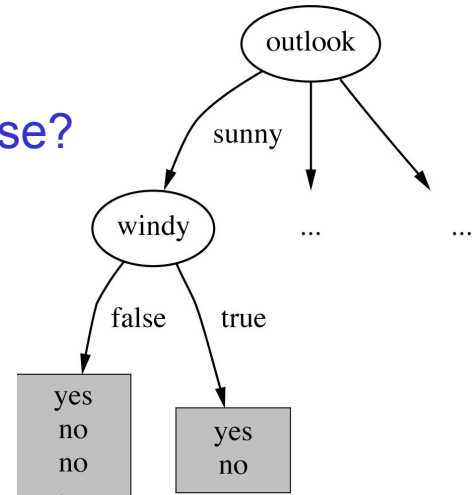
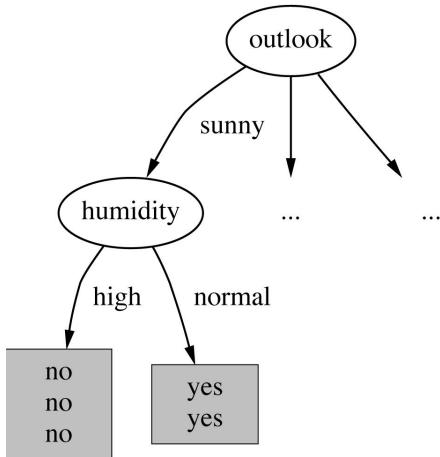
Outlook

Continuing to split (for Outlook="Sunny")

Outlook	Temp	Humidity	Windy	Play
Sunny	Hot	High	False	No
Sunny	Hot	High	True	No
Sunny	Mild	High	False	No
Sunny	Cool	Normal	False	Yes
Sunny	Mild	Normal	True	Yes



Which one to choose?



Continuing to split (for Outlook="Sunny")

temperature=hot: $\text{entropy}(2/2,0/2) = 0$

temperature=mild: $\text{entropy}(1/2,1/2) = 1$

temperature=cool: $\text{entropy}(1/1,0/1) = 0$, **AE = $0*(2/5) + 1*(2/5) + 0*(1/5) = .4$**

humidity=high: $\text{entropy}(3/3,0/3) = 0$

humidity=normal: $\text{info}(2/2,0/2) = 0$, **AE = 0**

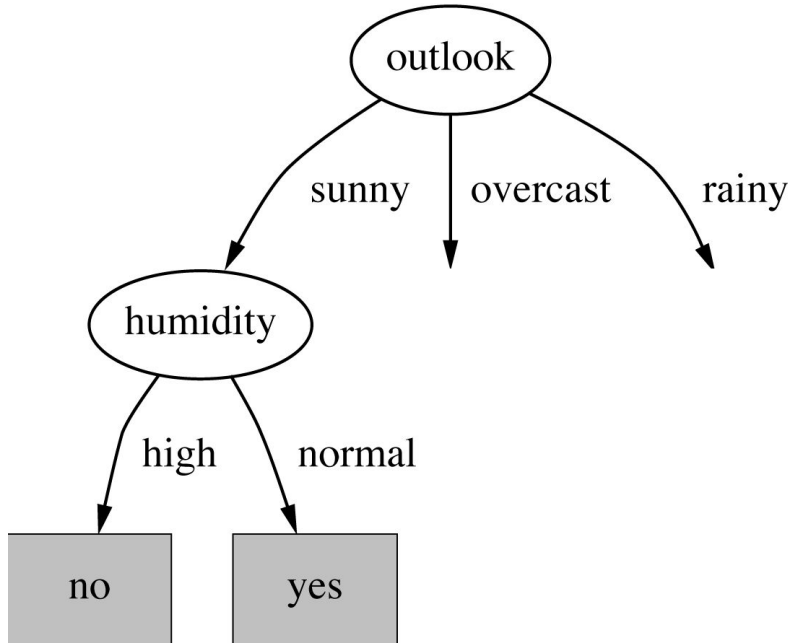
windy=false: $\text{entropy}(1/3,2/3) = -1/3*\log_2(1/3) - 2/3*\log_2(2/3) = .918$

windy=true: $\text{entropy}(1/2,1/2) = 1$

AE = $.918*(3/5) + 1*(2/5) = .951$

Winner is "humidity"

Tree so far



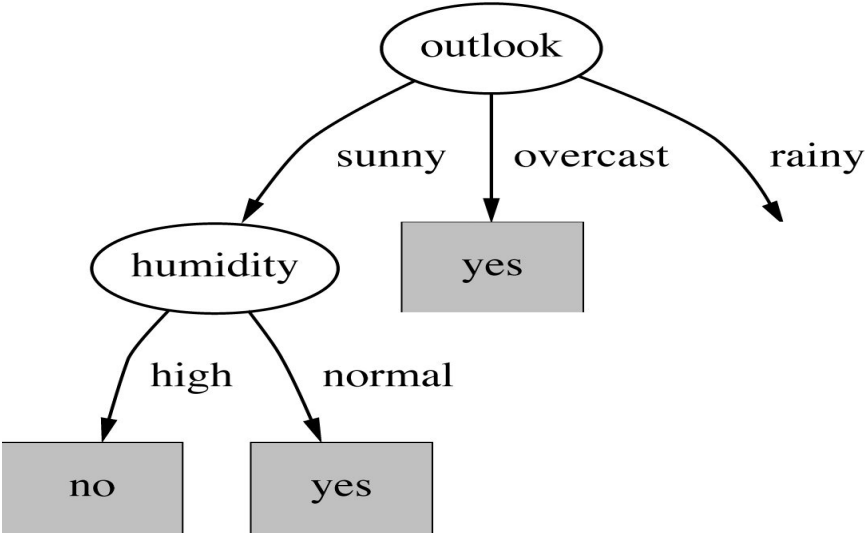
Continuing to split (for Outlook="Overcast")

Outlook	Temp	Humidity	Windy	Play
Overcast	Hot	High	False	Yes
Overcast	Cool	Normal	True	Yes
Overcast	Mild	High	True	Yes
Overcast	Hot	Normal	False	Yes

Continuing to split (for Outlook="Overcast")

Outlook	Temp	Humidity	Windy	Play
Overcast	Hot	High	False	Yes
Overcast	Cool	Normal	True	Yes
Overcast	Mild	High	True	Yes
Overcast	Hot	Normal	False	Yes

- Nothing to split here, "play" is always "yes".



Tree so far

Continuing to split (for Outlook="Rainy")

Outlook	Temp	Humidity	Windy	Play
Rainy	Mild	High	False	Yes
Rainy	Cool	Normal	False	Yes
Rainy	Cool	Normal	True	No
Rainy	Mild	Normal	False	Yes
Rainy	Mild	High	True	No

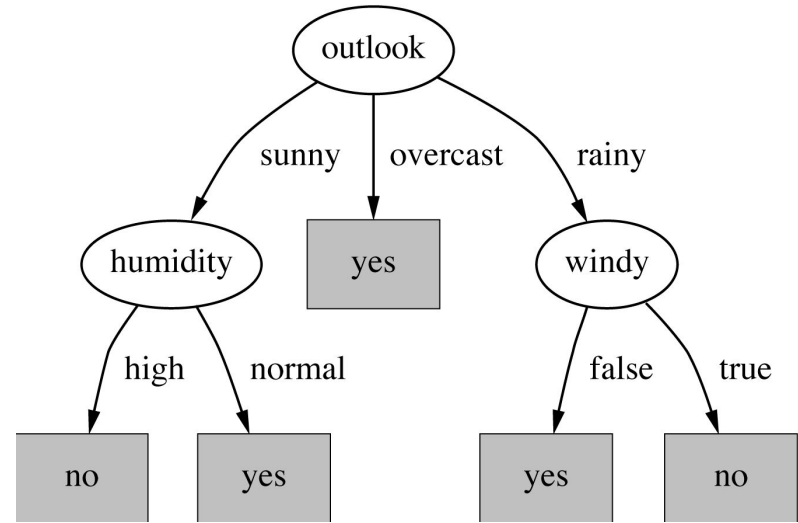
Continuing to split (for Outlook="Rainy")

Outlook	Temp	Humidity	Windy	Play
Rainy	Mild	High	False	Yes
Rainy	Cool	Normal	False	Yes
Rainy	Cool	Normal	True	No
Rainy	Mild	Normal	False	Yes
Rainy	Mild	High	True	No

- We can easily see that "Windy" is the one to choose. (Why?)



The final decision tree



- **Note:** not all leaves need to be pure; sometimes identical instances have different classes

⇒ Splitting stops when data can't be split any further

Algorithms

- Algorithm described so far is called
“ID3” - **Iterative Dichotomiser**
developed by **Ross Quinlan** at University of Sydney Australia

Algorithms

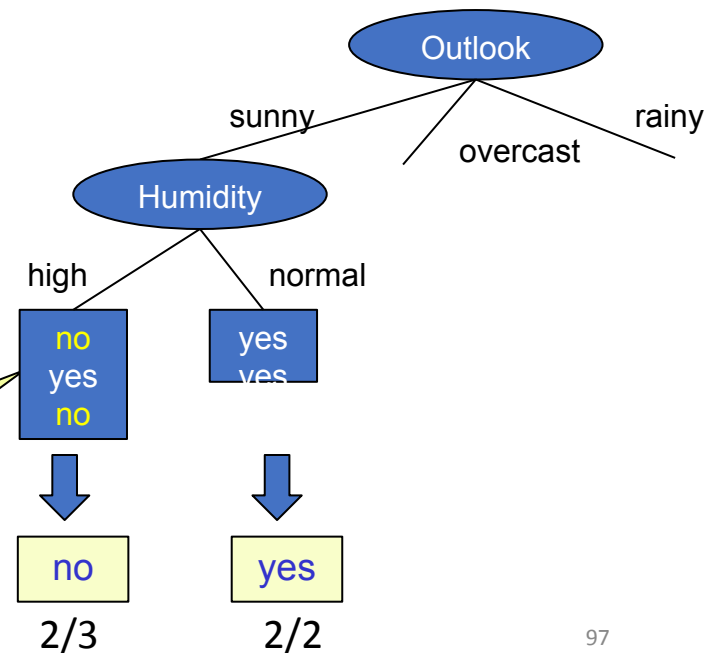
- Algorithm described so far is called
“ID3” - **Iterative Dichotomiser**
developed by **Ross Quinlan** at University of Sydney Australia
- Led to development of C4.5 (and its commercial version, C5.0, J48 in Java) which deals with
 - noisy data
 - missing values
 - numeric attributes
 - pruning the tree



Noisy data

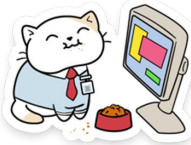
- Not all leaves need to be pure; sometimes identical tuples have different class values
 - Splitting stops when data can't be split any further

ID	Outlook	Temp	Humidity	Windy	Play
1	sunny	hot	high	false	no
2	sunny	hot	high	false	yes
8	sunny	mild	high	false	no
9	sunny	cool	normal	false	yes
11	sunny	mild	normal	true	yes



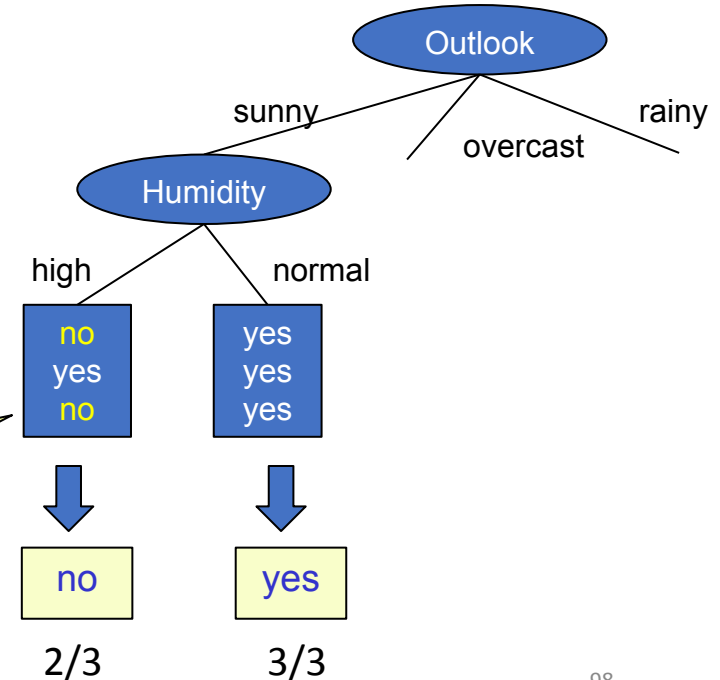
No chance to split and achieve perfect purity.
All attributes (except ID and Play) have the same values for tuple 1 and 2.

Missing data



- Sometimes, some attributes of some tuples have missing values

ID	Outlook	Temp	Humidity	Windy	Play
1	sunny	hot	high	false	no
2	sunny	hot	?	false	yes
8	sunny	mild	high	false	no
9	sunny	cool	normal	false	yes
11	sunny	mild	normal	true	yes



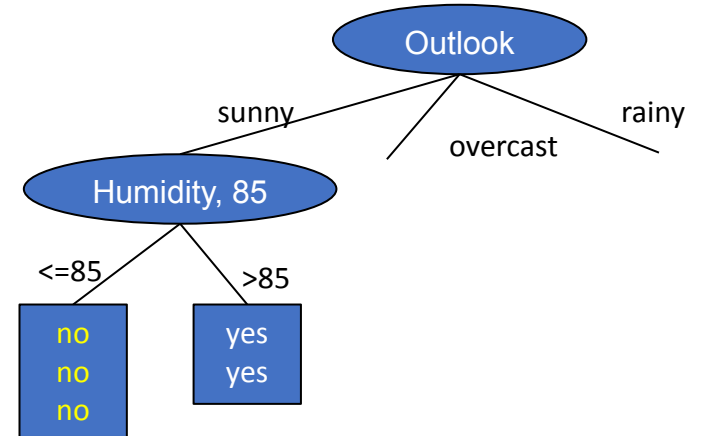
Tuple 2 is sent both branches of Humidity.
This is because we don't know its Humidity value.

Continuous-valued attributes

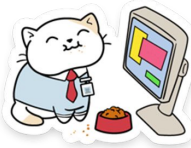


- Some attributes can be numeric (continuous).
- No problem, we can have binary splits ($\geq v$, $<v$), still use Entropy

ID	Outlook	Temp	Humidity	Windy	Play
1	sunny	85	85	false	no
2	sunny	80	90	true	no
3	overcast	83	86	false	yes
4	rainy	70	96	false	yes
5	rainy	68	80	false	yes
6	rainy	65	70	true	no
7	overcast	64	65	true	yes
8	sunny	72	95	false	no
9	sunny	69	70	false	yes
10	rainy	75	80	false	yes
11	sunny	75	70	true	yes
12	overcast	72	90	true	yes
13	overcast	81	75	false	yes
14	rainy	71	91	true	no



ID	Outlook	Temp	Humidity	Windy	Play
1	sunny	69	70	false	no
2	sunny	75	70	true	no
8	sunny	85	85	false	no
9	sunny	80	90	false	yes
11	sunny	72	95	true	yes



Pruning the tree

- Not always a good idea to grow the tree exhaustively
 - Saying goes:
 - “tree will **over fit** the training data”
 - “tree will **not abstract well** to classify new data”

Pruning the tree

- Not always a good idea to grow the tree exhaustively
 - Saying goes:
 - “tree will **over fit** the training data”
 - “tree will **not abstract well** to classify new data”
- Solutions
 - **Pre-pruning**
 - **Stop when error on new data doesn't go down much**
 - **Post-pruning**
 - Chi-squared test for generalizability. See:
http://www.saedsayad.com/decision_tree_overfitting.htm

Decision Trees

- Pros:
 - Easy to visualize/interpret
 - Efficient to use
 - Handles discrete and continuous values
-

Decision Trees

- Pros:
 - Easy to visualize/interpret
 - Efficient to use
 - Handles discrete and continuous values
- Cons:
 - Can create overly-complex trees (pruning helps)
 - Unstable (small changes in data can give very different trees)
 - Finding optimal tree exhaustively is a combinatorial problem (and is thus very expensive to compute and verify)

Applications

- CNNs (convolutional neural nets) are often hard to interpret
 - I.e. it's unclear why the model makes a particular classification decision
- Proposed that decision trees can help us to interpret CNNs
 - https://openaccess.thecvf.com/content_CVPR_2019/papers/Zhang_Interpreting_CNNs_via_Decision_Trees_CVPR_2019_paper.pdf

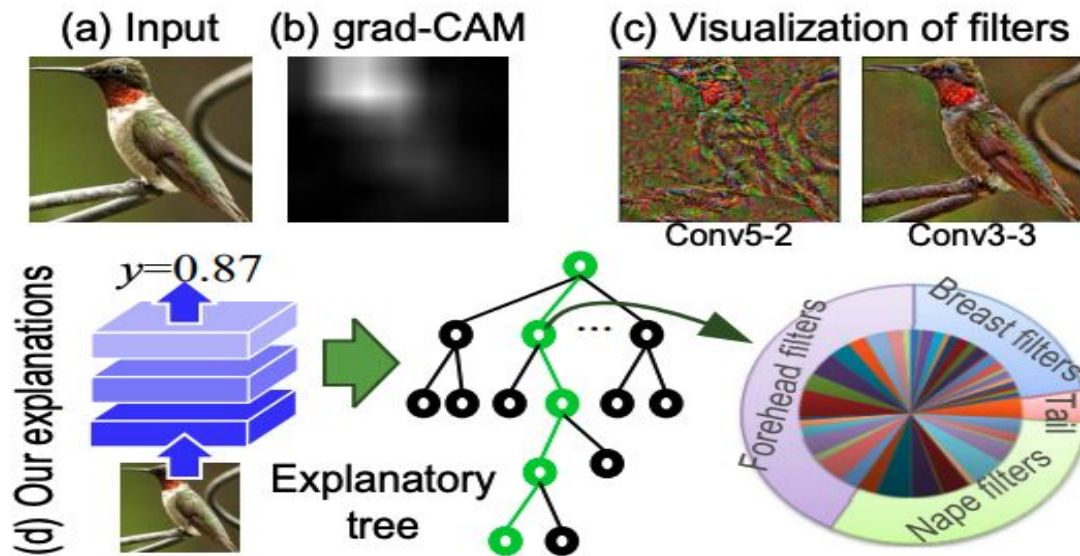


Figure 1. Different types of explanations for CNNs. We compare (d) our task of quantitatively and semantically explaining CNN predictions with previous studies of interpreting CNNs, such as (b) the grad-CAM [26] and (c) CNN visualization [23]. Given an input image (a), we infer a parse tree (green lines) within the decision tree to project neural activations onto clear concepts of object parts. Our method quantitatively explains which filters/parts (in the small/big round) are used for the prediction and how much they contribute to the prediction. We visualize numerical contributions from randomly selected 10% filters for clarity.

Forestsssssssssssssssssssssssss...



Are cool.

