

Decision Trees Example Problem

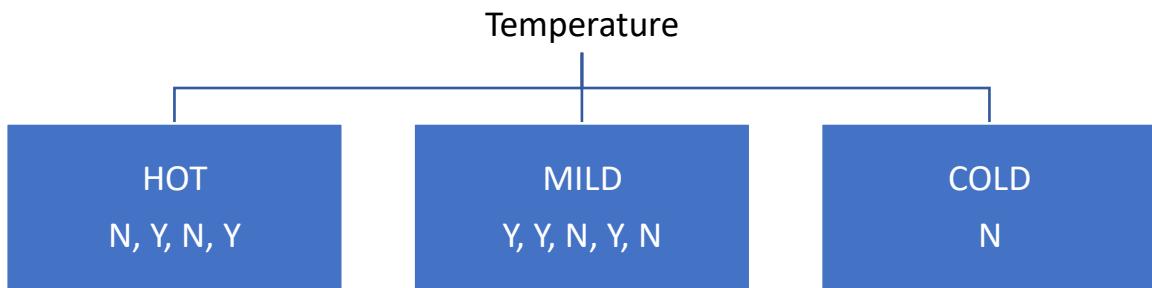
Consider the following data, where the Y label is whether or not the child goes out to play.

Day	Weather	Temperature	Humidity	Wind	Play?
1	Sunny	Hot	High	Weak	No
2	Cloudy	Hot	High	Weak	Yes
3	Sunny	Mild	Normal	Strong	Yes
4	Cloudy	Mild	High	Strong	Yes
5	Rainy	Mild	High	Strong	No
6	Rainy	Cool	Normal	Strong	No
7	Rainy	Mild	High	Weak	Yes
8	Sunny	Hot	High	Strong	No
9	Cloudy	Hot	Normal	Weak	Yes
10	Rainy	Mild	High	Strong	No

Step 1: Calculate the IG (information gain) for each attribute (feature)

$$\begin{aligned}
 \text{Initial entropy} = H(Y) &= -\sum_y P(Y = y) \log_2 P(Y = y) \\
 &= -P(Y = yes) \log_2 P(Y = yes) - P(Y = no) \log_2 P(Y = no) \\
 &= -(0.5) \log_2(0.5) - (0.5) \log_2(0.5) \\
 &= 1
 \end{aligned}$$

Temperature:

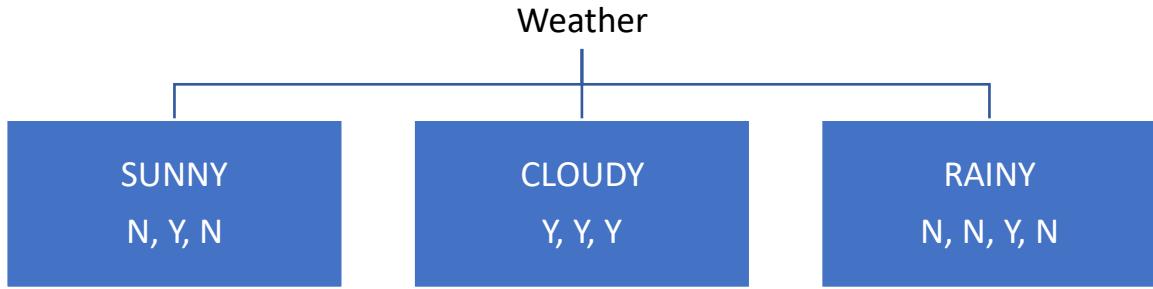


Total entropy of this division is:

$$\begin{aligned}
 H(Y | temp) &= -\sum_x P(temp = x) \sum_y P(Y = y | temp = x) \log_2 P(Y = y | temp = x) \\
 &= -(P(temp = H) \sum_y P(Y = y | temp = H) \log_2 P(Y = y | temp = H)) + \\
 &\quad P(temp = M) \sum_y P(Y = y | temp = M) \log_2 P(Y = y | temp = M) + \\
 &\quad P(temp = C) \sum_y P(Y = y | temp = C) \log_2 P(Y = y | temp = C)) \\
 &= -((0.4)((\frac{1}{2}) \log_2 (\frac{1}{2}) + (\frac{1}{2}) \log_2 (\frac{1}{2}))) + (0.5)((\frac{3}{5}) \log_2 (\frac{3}{5}) + (\frac{2}{5}) \log_2 (\frac{2}{5})) + \\
 &\quad (0.1)((1) \log_2 (1) + (0) \log_2 (0))) \\
 &= 0.7884
 \end{aligned}$$

$$IG(Y, \text{temp}) = 1 - 0.7884 = 0.2116$$

Weather:

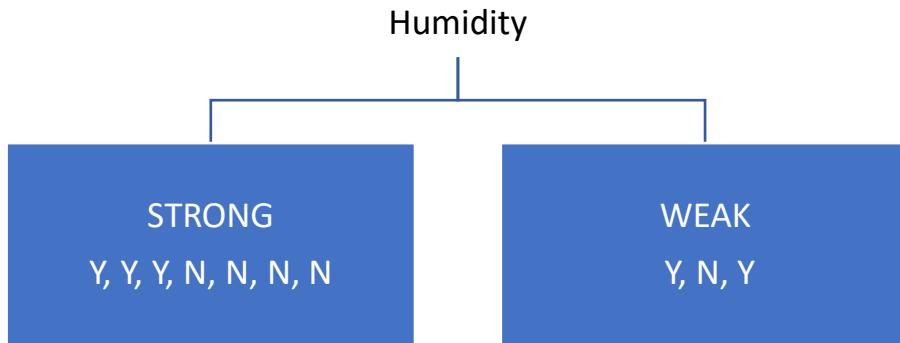


Total entropy of this division is:

$$\begin{aligned}
 H(Y | \text{weather}) &= - \sum_x P(\text{weather} = x) \sum_y P(Y = y | \text{weather} = x) \log_2 P(Y = y | \text{weather} = x) \\
 &= -(P(\text{weather} = S) \sum_y P(Y = y | \text{weather} = S) \log_2 P(Y = y | \text{weather} = S)) + \\
 &\quad P(\text{weather} = C) \sum_y P(Y = y | \text{weather} = C) \log_2 P(Y = y | \text{weather} = C) + \\
 &\quad P(\text{weather} = R) \sum_y P(Y = y | \text{weather} = R) \log_2 P(Y = y | \text{weather} = R)) \\
 &= -((0.3)((\frac{1}{3}) \log_2 (\frac{1}{3}) + (\frac{2}{3}) \log_2 (\frac{2}{3})) + (0.3)((1) \log_2 (1) + (0) \log_2 (0)) + \\
 &\quad (0.4)((\frac{1}{4}) \log_2 (\frac{1}{4}) + (\frac{3}{4}) \log_2 (\frac{3}{4}))) \\
 &= 0.6
 \end{aligned}$$

$$\text{IG}(Y, \text{weather}) = 1 - 0.6 = 0.4$$

Humidity:

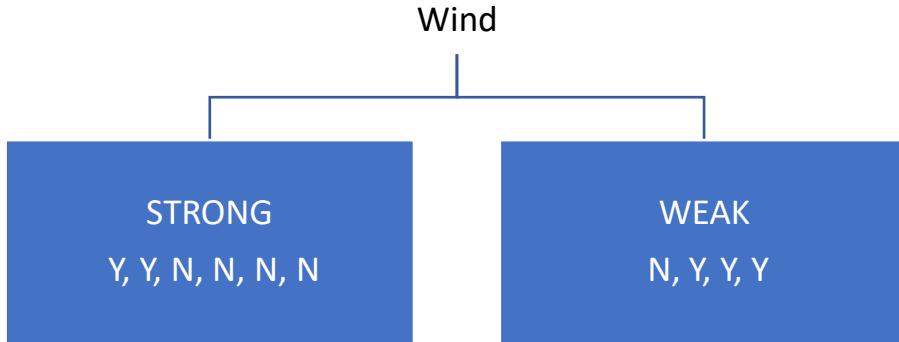


Total entropy of this division is:

$$\begin{aligned}
 H(Y | \text{hum}) &= - \sum_x P(\text{hum} = x) \sum_y P(Y = y | \text{hum} = x) \log_2 P(Y = y | \text{hum} = x) \\
 &= -(P(\text{hum} = H) \sum_y P(Y = y | \text{hum} = H) \log_2 P(Y = y | \text{hum} = H)) + \\
 &\quad P(\text{hum} = N) \sum_y P(Y = y | \text{hum} = N) \log_2 P(Y = y | \text{hum} = N) \\
 &= -((0.7)(\left(\frac{3}{7}\right) \log_2 \left(\frac{3}{7}\right) + \left(\frac{4}{7}\right) \log_2 \left(\frac{4}{7}\right))) + (0.3)(\left(\frac{2}{3}\right) \log_2 \left(\frac{2}{3}\right) + \left(\frac{1}{3}\right) \log_2 \left(\frac{1}{3}\right)) \\
 &= 0.8651
 \end{aligned}$$

$$\text{IG}(Y, \text{hum}) = 1 - 0.8651 = 0.1349$$

Wind:



Total entropy of this division is:

$$\begin{aligned}
 H(Y | \text{wind}) &= - \sum_x P(\text{wind} = x) \sum_y P(Y = y | \text{wind} = x) \log_2 P(Y = y | \text{wind} = x) \\
 &= -(P(\text{wind} = S) \sum_y P(Y = y | \text{wind} = S) \log_2 P(Y = y | \text{wind} = S) + \\
 &\quad P(\text{wind} = W) \sum_y P(Y = y | \text{wind} = W) \log_2 P(Y = y | \text{wind} = W)) \\
 &= -((0.6)(\left(\frac{2}{6}\right) \log_2 \left(\frac{2}{6}\right) + \left(\frac{4}{6}\right) \log_2 \left(\frac{4}{6}\right)) + (0.4)(\left(\frac{1}{4}\right) \log_2 \left(\frac{1}{4}\right) + \left(\frac{3}{4}\right) \log_2 \left(\frac{3}{4}\right))) \\
 &= 0.8755
 \end{aligned}$$

$$\text{IG}(Y, \text{wind}) = 1 - 0.8755 = 0.1245$$

Step 2: Choose which feature to split with!

$$\text{IG}(Y, \text{wind}) = 0.1245$$

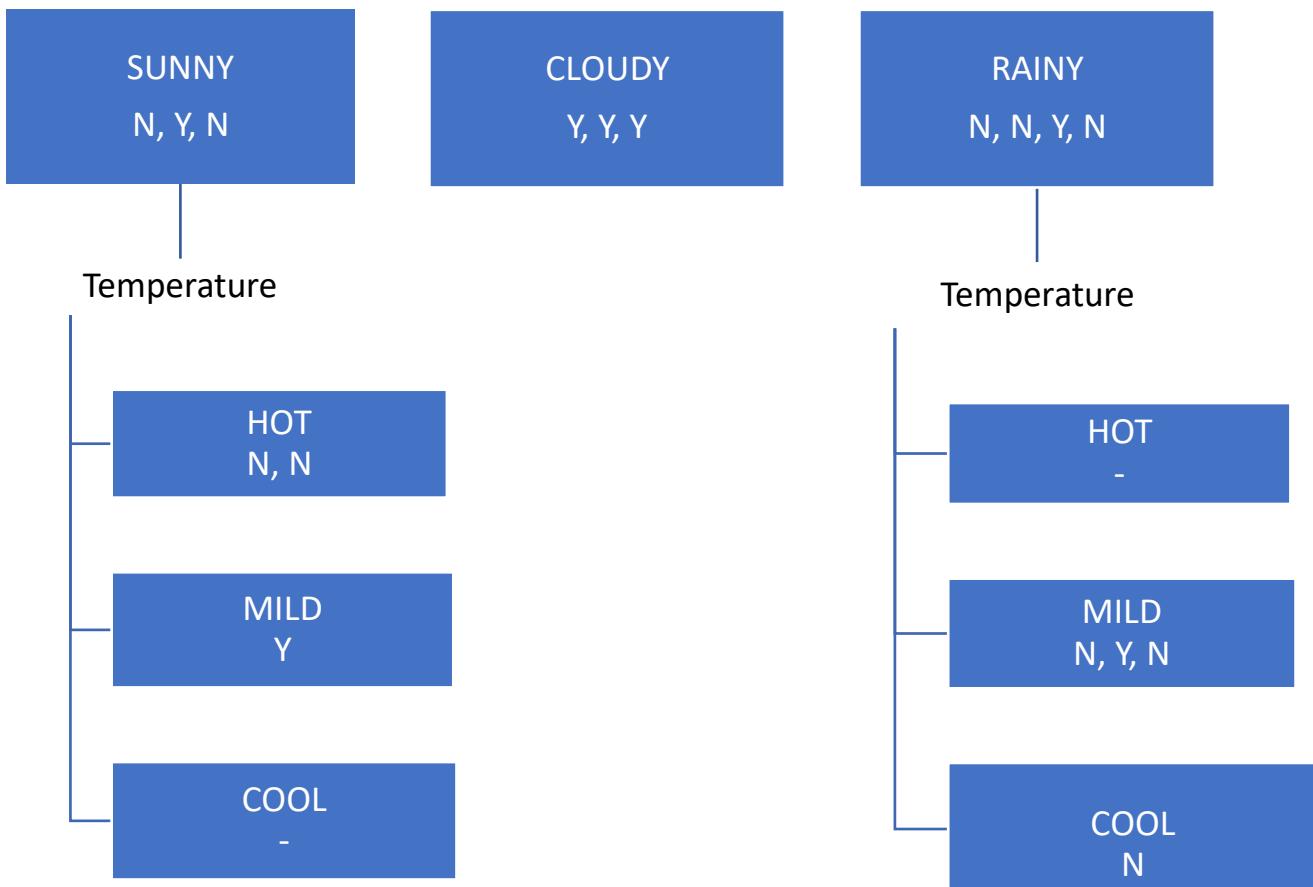
$$\text{IG}(Y, \text{hum}) = 0.1349$$

$$\text{IG}(Y, \text{weather}) = 0.4$$

$$\text{IG}(Y, \text{temp}) = 0.2116$$

Step 3: Repeat for each level (sad, I know)

Temperature



$$\text{Entropy of "Sunny" node} = -\left(\left(\frac{1}{3}\right)\log_2\left(\frac{1}{3}\right) + \left(\frac{2}{3}\right)\log_2\left(\frac{2}{3}\right)\right) = 0.9183$$

$$\text{Entropy of its children} = 0$$

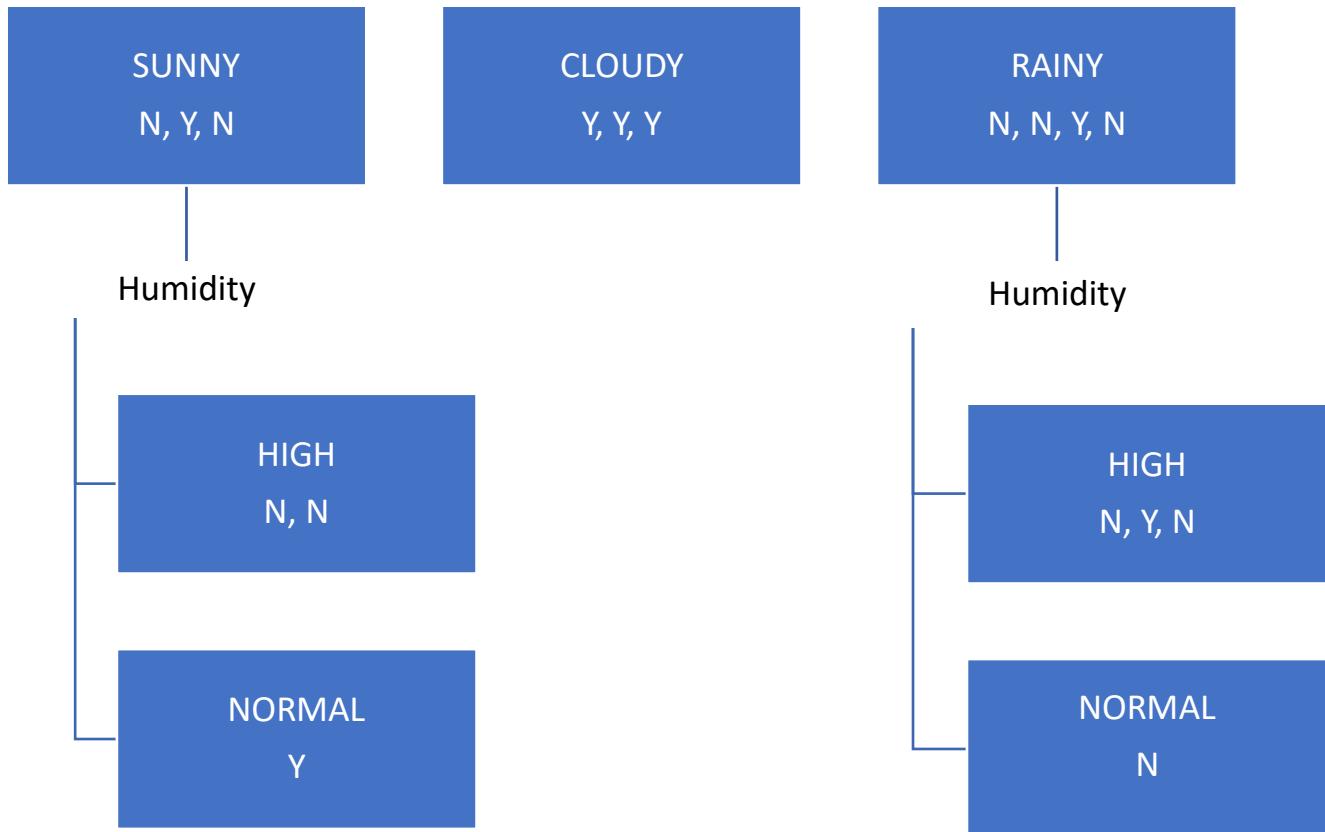
$$\text{IG} = 0.9183$$

$$\text{Entropy of "Rainy" node} = -\left(\left(\frac{1}{4}\right)\log_2\left(\frac{1}{4}\right) + \left(\frac{3}{4}\right)\log_2\left(\frac{3}{4}\right)\right) = 0.8113$$

$$\text{Entropy of children} = -\left(\frac{3}{4}\right)\left(\left(\frac{1}{3}\right)\log_2\left(\frac{1}{3}\right) + \left(\frac{2}{3}\right)\log_2\left(\frac{2}{3}\right)\right) + 0 = 0.6887$$

$$\text{IG} = 0.1226$$

Humidity



$$\text{Entropy of "Sunny" node} = -\left(\left(\frac{1}{3}\right) \log_2 \left(\frac{1}{3}\right) + \left(\frac{2}{3}\right) \log_2 \left(\frac{2}{3}\right)\right) = 0.9183$$

$$\text{Entropy of its children} = 0$$

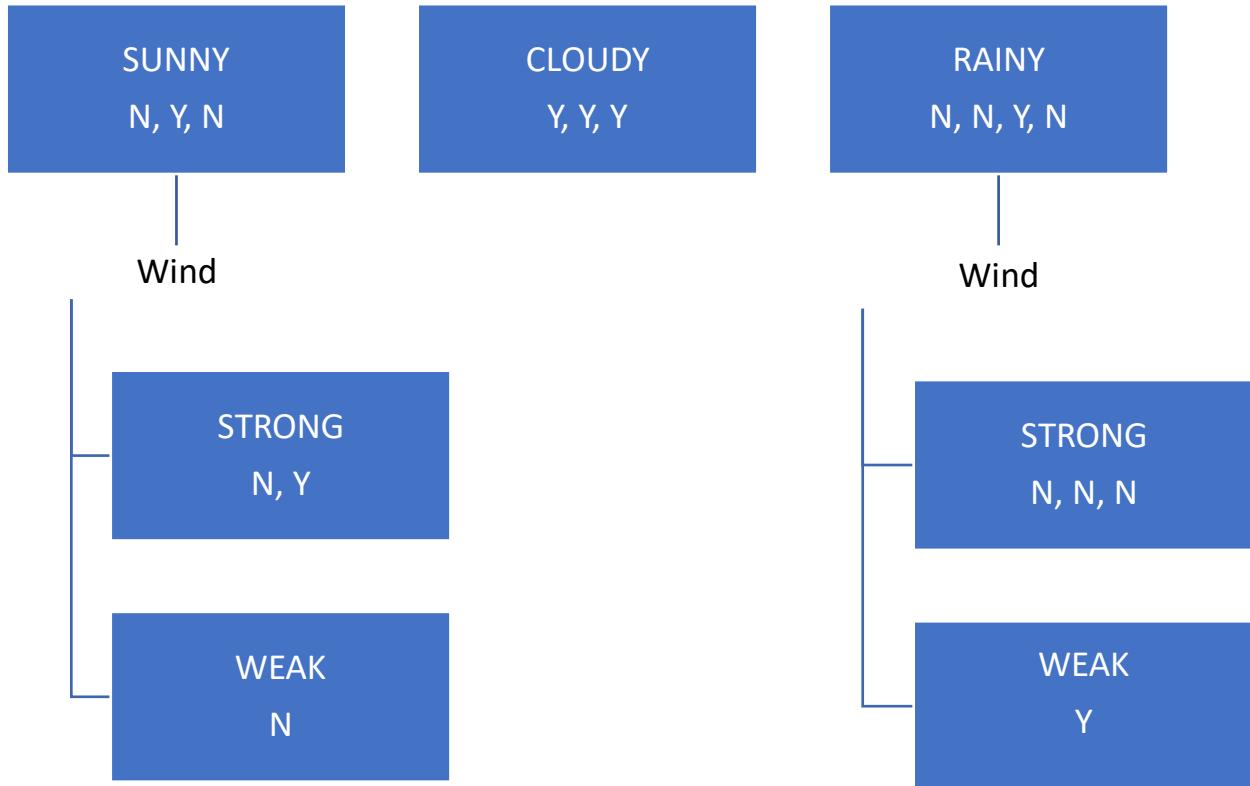
$$\text{IG} = 0.9183$$

$$\text{Entropy of "Rainy" node} = -\left(\left(\frac{1}{4}\right) \log_2 \left(\frac{1}{4}\right) + \left(\frac{3}{4}\right) \log_2 \left(\frac{3}{4}\right)\right) = 0.8113$$

$$\text{Entropy of children} = -\left(\frac{3}{4}\right)\left(\left(\frac{1}{3}\right) \log_2 \left(\frac{1}{3}\right) + \left(\frac{2}{3}\right) \log_2 \left(\frac{2}{3}\right)\right) + 0 = 0.6887$$

$$\text{IG} = 0.1226$$

Wind



$$\text{Entropy of "Sunny" node} = -\left(\frac{1}{3}\log_2\left(\frac{1}{3}\right) + \frac{2}{3}\log_2\left(\frac{2}{3}\right)\right) = 0.9183$$

$$\text{Entropy of its children} = -\left(\frac{2}{3}\right)\left(\frac{1}{2}\log_2\left(\frac{1}{2}\right) + \frac{1}{2}\log_2\left(\frac{1}{2}\right)\right) + 0 = 0.6667$$

$$IG = 0.2516$$

$$\text{Entropy of "Rainy" node} = -\left(\frac{1}{4}\log_2\left(\frac{1}{4}\right) + \frac{3}{4}\log_2\left(\frac{3}{4}\right)\right) = 0.8113$$

$$\text{Entropy of children} = 0$$

$$IG = 0.8113$$

Step 4: Choose feature for each node to split on!

“Sunny node”:

$$IG(Y, \text{weather}) = IG(\text{humidity}) = 0.9183$$

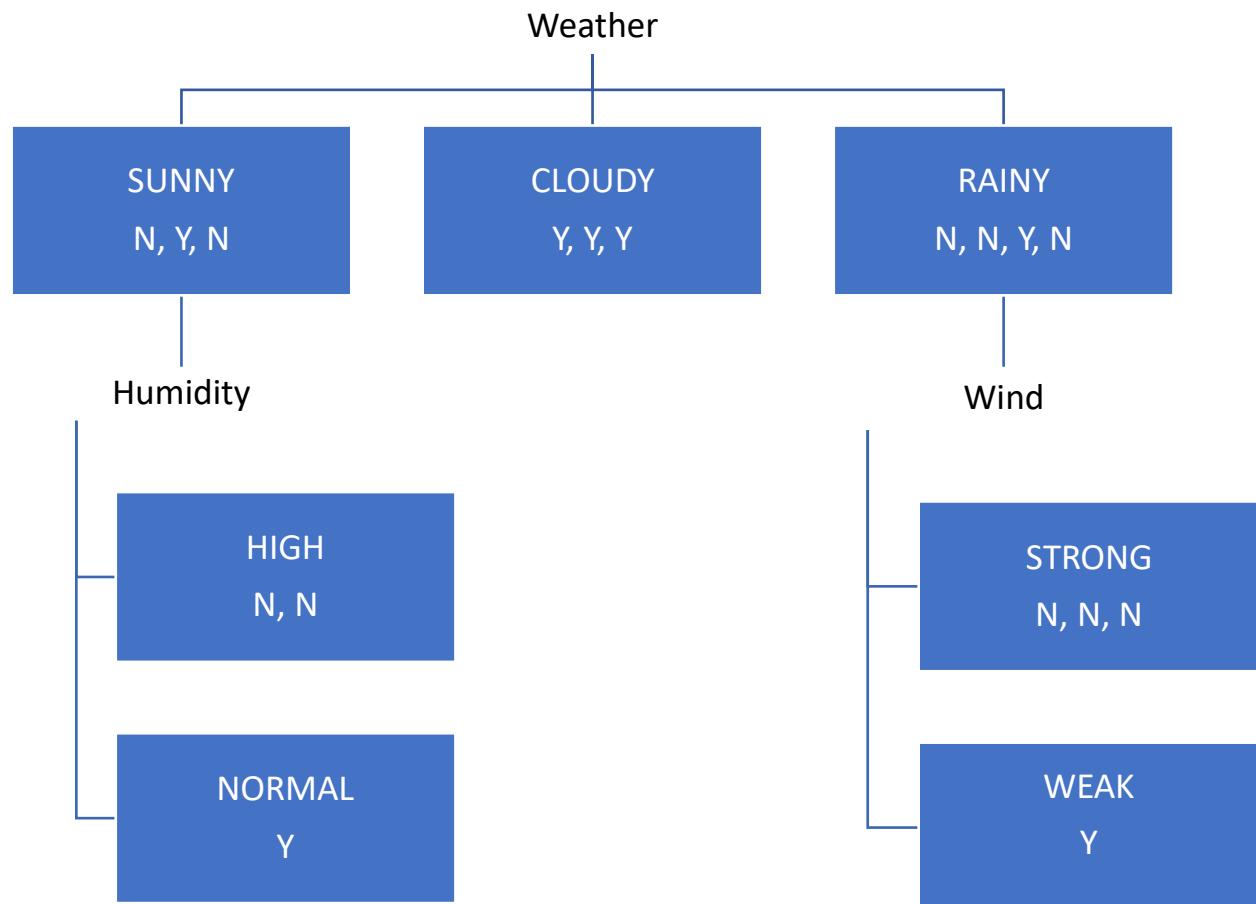
$$IG(Y, \text{wind}) = 0.2516$$

“Rainy node”:

$$IG(Y, \text{weather}) = IG(Y, \text{humidity}) = 0.1226$$

$$IG(Y, \text{wind}) = 0.8113$$

Final Tree!



Boosting

D_1	h_1											
		1	2	3	4	5	6	7	8	9	10	
$\begin{array}{c} +^1 \\ +^2 \\ +^3 \\ +^4 \\ +^5 \\ +^6 \\ +^7 \\ +^8 \\ +^9 \\ +^{10} \end{array}$	$\begin{array}{c} + \\ - \\ - \\ - \\ - \end{array}$											
$D_1(i)$	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	$\epsilon_1 = 0.30, \alpha_1 \approx 0.42$
$e^{-\alpha_1 y_i h_1(x_i)}$	1.53	1.53	1.53	0.65	0.65	0.65	0.65	0.65	0.65	0.65	0.65	
$D_1(i) e^{-\alpha_1 y_i h_1(x_i)}$	0.15	0.15	0.15	0.07	0.07	0.07	0.07	0.07	0.07	0.07	0.07	$Z_1 \approx 0.92$

D_2	h_2											
		1	2	3	4	5	6	7	8	9	10	
$\begin{array}{c} +^+ \\ +^+ \\ +^- \\ +^- \\ +^- \\ - \end{array}$	$\begin{array}{c} + \\ - \\ - \\ - \\ - \end{array}$											
$D_2(i)$	0.17	0.17	0.17	0.07	0.07	0.07	0.07	0.07	0.07	0.07	0.07	$\epsilon_2 \approx 0.21, \alpha_2 \approx 0.65$
$e^{-\alpha_2 y_i h_2(x_i)}$	0.52	0.52	0.52	0.52	0.52	1.91	1.91	0.52	1.91	0.52	0.52	
$D_2(i) e^{-\alpha_2 y_i h_2(x_i)}$	0.09	0.09	0.09	0.04	0.04	0.14	0.14	0.04	0.14	0.04	0.04	$Z_2 \approx 0.82$

D_3	h_3											
		1	2	3	4	5	6	7	8	9	10	
$\begin{array}{c} +^+ \\ +^+ \\ +^- \\ +^- \\ +^- \\ - \end{array}$	$\begin{array}{c} + \\ - \\ - \\ - \\ - \end{array}$											
$D_3(i)$	0.11	0.11	0.11	0.05	0.05	0.17	0.17	0.05	0.17	0.05	0.05	$\epsilon_3 \approx 0.14, \alpha_3 \approx 0.92$
$e^{-\alpha_3 y_i h_3(x_i)}$	0.40	0.40	0.40	2.52	2.52	0.40	0.40	2.52	0.40	0.40	0.40	
$D_3(i) e^{-\alpha_3 y_i h_3(x_i)}$	0.04	0.04	0.04	0.11	0.11	0.07	0.07	0.11	0.07	0.02	0.02	$Z_3 \approx 0.69$

$$H = \text{sign} \left(0.42 \begin{array}{|c|c|} \hline & \\ \hline \end{array} + 0.65 \begin{array}{|c|c|} \hline & \\ \hline \end{array} + 0.92 \begin{array}{|c|c|} \hline & \\ \hline \end{array} \right) = \begin{array}{|c|c|} \hline + & + \\ \hline + & - \\ \hline + & - \\ \hline \end{array}$$

(https://www.ccs.neu.edu/home/vip/teach/MLcourse/4_boosting/slides/boosting.pdf)