Random Forest

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CS540 Introduction to Artificial Intelligence Lecture 6

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Based on lecture slides by Jerry Zhu, Yingyu Liang, and Charles Dyer

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Hat Game

- 5 kids are wearing either green or red hats in a party: they can see every other kid's hat but not their own.
- Dad said to everyone: at least one of you is wearing green hat.
- Dad asked everyone: do you know the color of your hat?
- Everyone said no.
- Dad asked again: do you know the color of your hat?
- Everyone said no.
- Dad asked again: do you know the color of your hat?
- Some kids (at least one) said yes.
- No one lied. How many kids are wearing green hats?
- A: 1... B: 2... C: 3... D: 4... E: 5

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Hat Game Diagram

Discussion

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Axes Aligned Decision Boundary

Motivation



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Decision Tree

- Find the feature that is the most informative.
- Split the training set into subsets according to this feature.
- Repeat on the subsets until all the labels in the subset are the same.

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Binary Entropy Definition

- Entropy is the measure of uncertainty.
- The value of something uncertain is more informative than the value of something certain.
- For binary labels, $y_i \in \{0, 1\}$, suppose p_0 fraction of labels are 0 and $1 p_0 = p_1$ fraction of the training set labels are 1, the entropy is:

$$H(Y) = p_0 \log_2 \left(\frac{1}{p_0}\right) + p_1 \log_2 \left(\frac{1}{p_1}\right)$$
$$= -p_0 \log_2 (p_0) - p_1 \log_2 (p_1)$$

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Entropy Definition

 If there are K classes and p_y fraction of the training set labels are in class y, with y ∈ {1, 2, ..., K}, the entropy is:

$$H(Y) = \sum_{y=1}^{K} p_y \log_2\left(\frac{1}{p_y}\right)$$
$$= -\sum_{y=1}^{K} p_y \log_2(p_y)$$

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Entropy Quiz

 Running from You-Know-Who, Harry enters the CS building on the 1st floor. He flips a fair coin: if it is heads he hides in room 1325; otherwise, he climbs to the 2nd floor. In that case, he flips the coin again: if it is heads he hides in CSL; otherwise, he climbs to the 3rd floor and hides in 3331. What is the entropy of Harry's location?

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Entropy Math

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Entropy 2 _{Quiz}

- A bag contains a red ball, a green ball, a blue ball, and a black ball. Randomly draw a ball from the bag with equal probability. What is the entropy of the outcome?
- A : 1
- $B: \log_2(3)$
- C : 1.5
- D : 2
- E:4

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Conditional Entropy

Conditional entropy is the entropy of the conditional distribution. Let K_X be the possible values of a feature X and K_Y be the possible labels Y. Define p_x as the fraction of the instances that are x, and p_{y|x} as the fraction of the labels that are y among the ones with instance x.

$$H(Y|X = x) = -\sum_{y=1}^{K_Y} p_{y|x} \log_2(p_{y|x})$$
$$H(Y|X) = \sum_{x=1}^{K_X} p_x H(Y|X = x)$$

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Aside: Cross Entropy Definition

Cross entropy measures the difference between two distributions.

$$H(Y,X) = -\sum_{z=1}^{K} p_{Y=z} \log_2 \left(p_{X=z} \right)$$

 It is used in logistic regression to measure the difference between actual label Y_i and the predicted label A_i for instance i, and at the same time, to make the cost convex.

$$H(Y_i, A_i) = -y_i \log (a_i) - (1 - y_i) \log (1 - a_i)$$

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Information Gain

• The information gain is defined as the difference between the entropy and the conditional entropy.

$$I(Y|X) = H(Y) - H(Y|X).$$

• The larger than information gain, the larger the reduction in uncertainty, and the better predictor the feature is.

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Splitting Discrete Features Definition

• The most informative feature is the one with the largest information gain.

 $\operatorname*{argmax}_{j} I(Y|X_{j})$

• Splitting means dividing the training set into K_{X_j} subsets. $\{(x_i, y_i) : x_{ij} = 1\}, \{(x_i, y_i) : x_{ij} = 2\}, ..., \{(x_i, y_i) : x_{ij} = K_{X_j}\}$

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Splitting Continuous Variables Diagram

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ID3 Algorithm (Iterative Dichotomiser 3) Description

- Find the feature that is the most informative.
- Split the training set into subsets according to this feature.
- Repeat on the subsets until all the labels in the subset are the same.

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Pruning Diagram

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Bagging Diagram

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Boosting Diagram

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K Nearest Neighbor

- Given a new instance, find the *K* instances in the training set that are the closest.
- Predict the label of the new instance by the majority of the labels of the *K* instances.

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Distance Function

• Many distance functions can be used in place of the Euclidean distance.

$$\rho(x, x') = ||x - x'||_2 = \sqrt{\sum_{j=1}^{m} (x_j - x'_j)^2}$$

• An example is Manhattan distance.

$$\rho\left(x,x'\right) = \sum_{j=1}^{m} \left|x_j - x'_j\right|$$

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Manhattan Distance Diagram

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1 Nearest Neighbor

 Find the 1 Nearest Neighbor label for ³
 ⁶
 ³
 using Manhattan
 distance.

<i>x</i> ₁	1	1	3	5	2
<i>x</i> ₂	1	7	3	4	5
y	0	1	1	0	0

- A : 0
- *B* : 1

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3 Nearest Neighbor

 Find the 3 Nearest Neighbor label for ³
 ³

<i>x</i> ₁	1	1	3	5	2
<i>x</i> ₂	1	7	3	4	5
y	0	1	1	0	0

- A : 0
- *B* : 1

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K Fold Cross Validation

- Partition the training set into K groups.
- Pick one group as the validation set.
- Train the model on the remaining training set.
- Repeat the process for each of the K groups.
- Compare accuracy (or cost) for models with different hyperparameters and select the best one.

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5 Fold Cross Validation Example

Discussion

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Leave One Out Cross Validation

 If K = n, each time exactly one training instance is left out as the validation set. This special case is called Leave One Out Cross Validation (LOOCV).

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Cross Validation

• Given the following training data. What is the 2 fold cross-validation accuracy if 1 nearest neighbor classifier with Manhattan distance is used? The first fold is the first five data points.

x	1	1	2	2	3	3	4	4	5	5
y	1	2	3	3	2	2	3	3	2	1

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Cross Validation 2

• Given the following training data. What is the 10 fold cross-validation (LOOCV) accuracy if 1 nearest neighbor classifier with Manhattan distance is used?

x	1	1	2	2	3	3	4	4	5	5
y	1	2	3	3	2	2	3	3	2	1

• A : 20 percent, B: 40, C: 60, D: 80, E: 100

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Lecture Next Week

- The lecture next week is cancelled.
- The make up lecture will be held Wednesday June 22, the quiz questions will not be graded (everyone gets 1 point), mainly more examples plus optional topics (HMM and RNN).