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

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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<sub>y</sub> 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 <sub>Quiz</sub>

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## Entropy Math

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#### Entropy 2 <sub>Quiz</sub>

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### Conditional Entropy

Conditional entropy is the entropy of the conditional distribution. Let K<sub>X</sub> be the possible values of a feature X and K<sub>Y</sub> be the possible labels Y. Define p<sub>x</sub> as the fraction of the instances that are x, and p<sub>y|x</sub> 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<sub>i</sub> and the predicted label A<sub>i</sub> 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

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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

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## 3 Nearest Neighbor



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#### K Fold Cross Validation

Discussion

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#### 5 Fold Cross Validation Example

Discussion

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### Leave One Out Cross Validation

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# Cross Validation



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#### Cross Validation 2 Quiz

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## Lecture Next Week