



Random Forest Decision Model and Its Applications

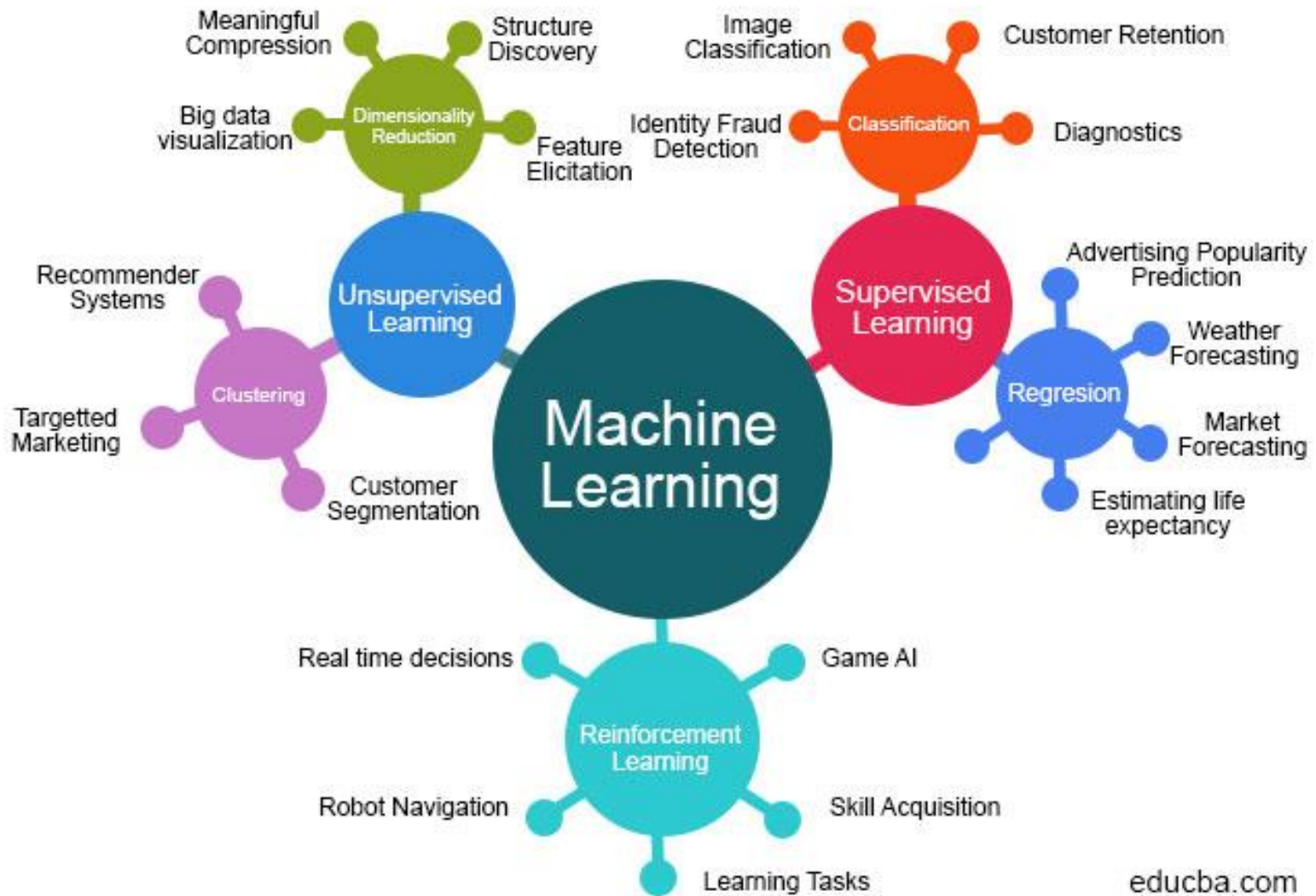
Albert C. Yang, M.D., Ph.D.

Institutes of Brain Science/Digital Medicine Center
National Yang-Ming University

Apr 16, 2020

accyang@gmail.com

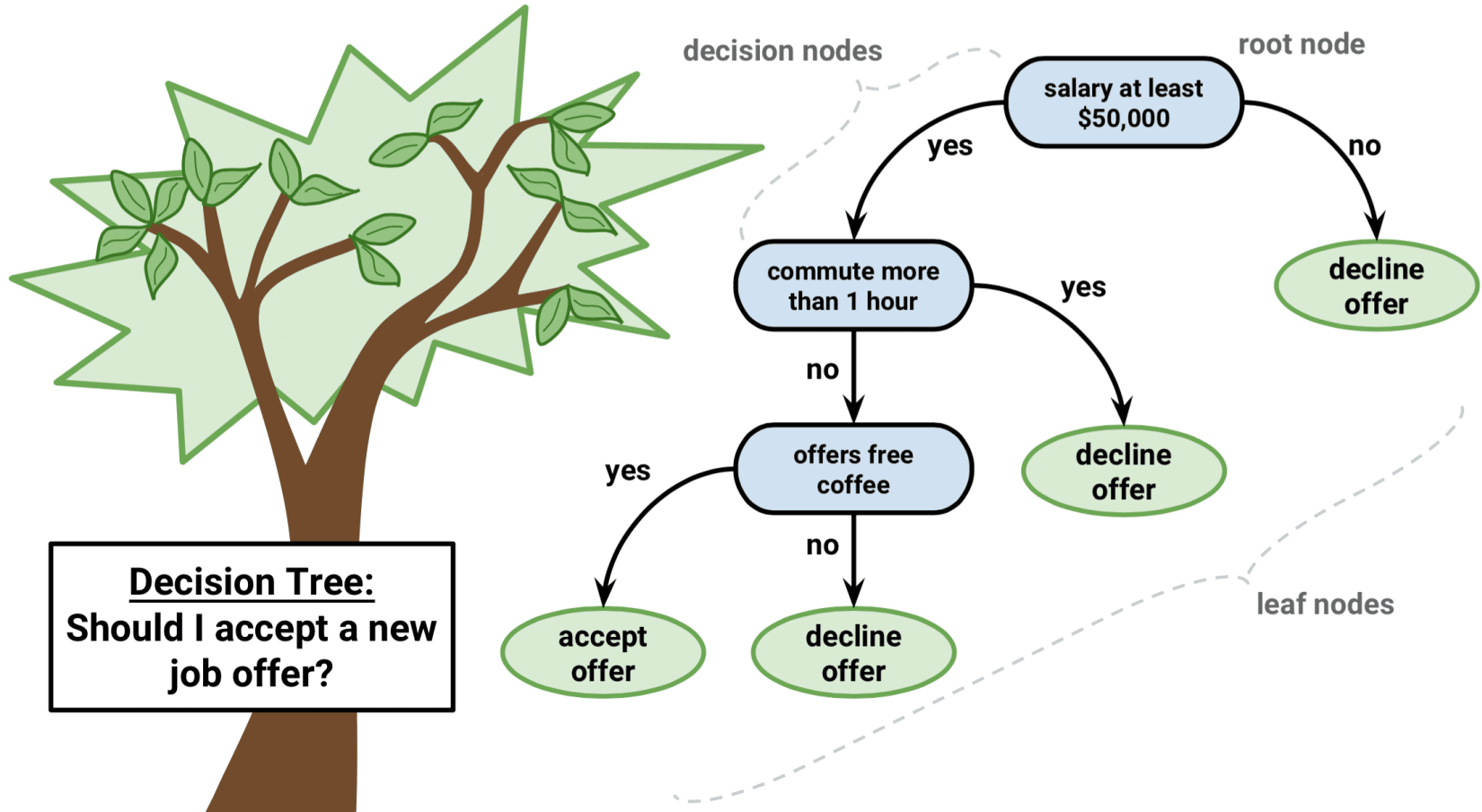
Machine Learning Algorithms



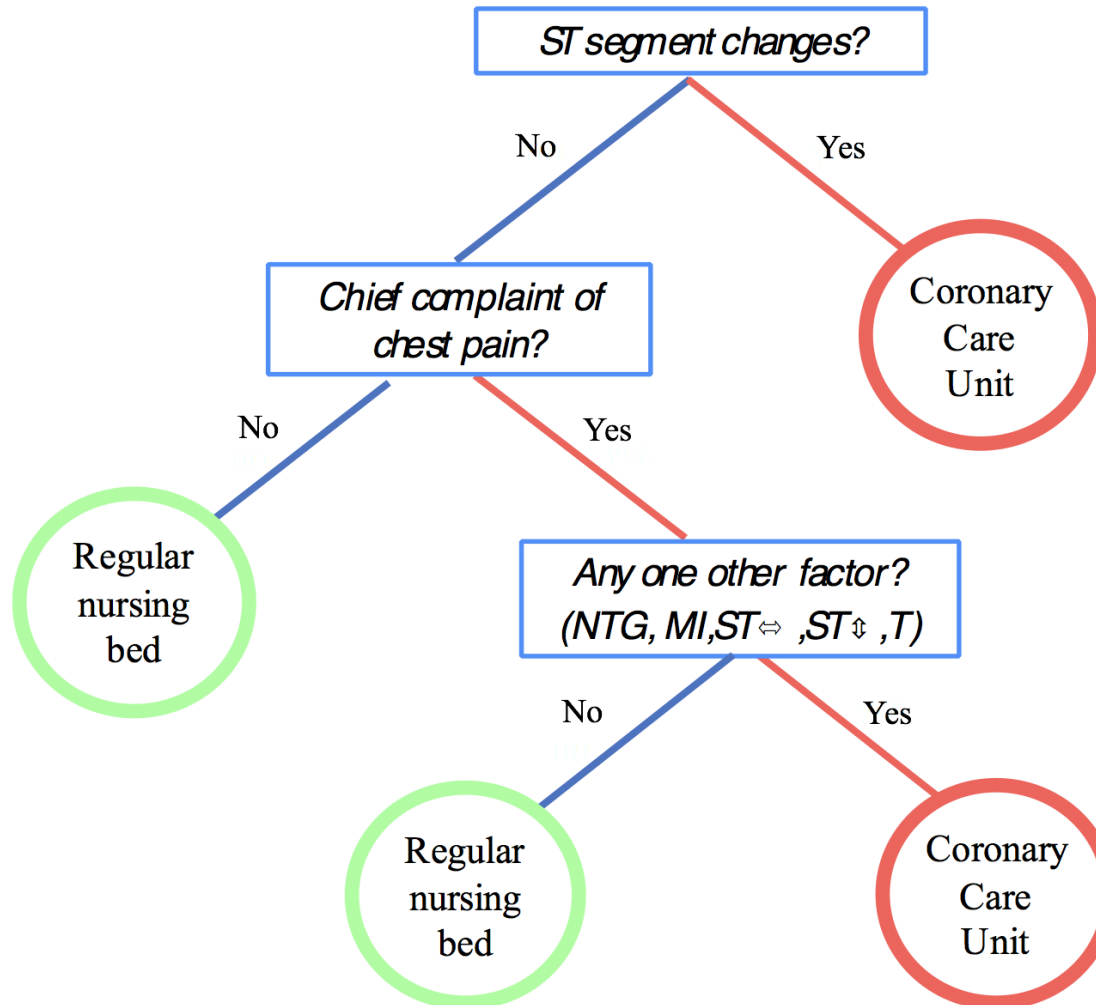
educba.com

<https://www.educba.com/machine-learning-algorithms/>

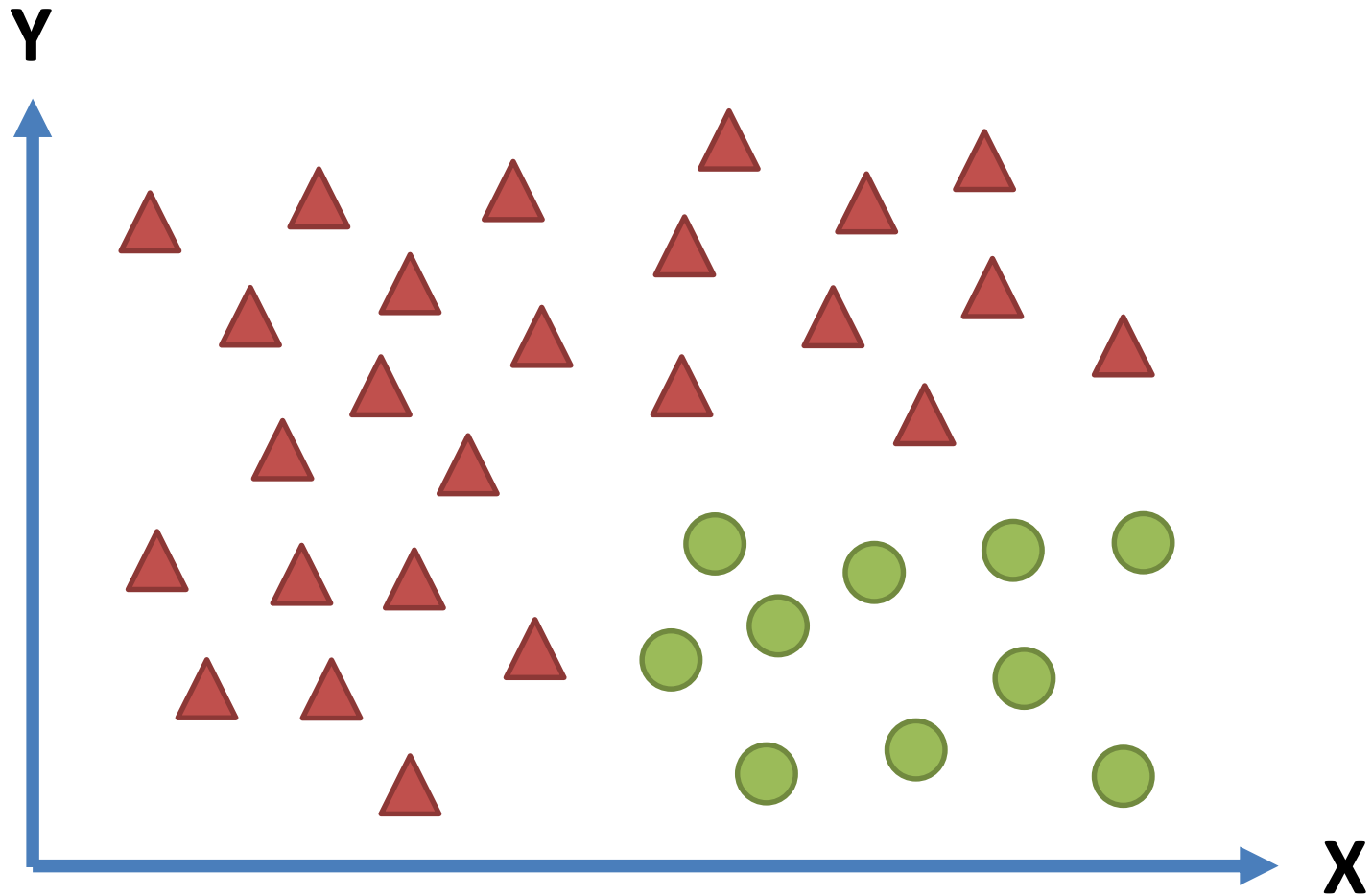
Classification and Regression Tree



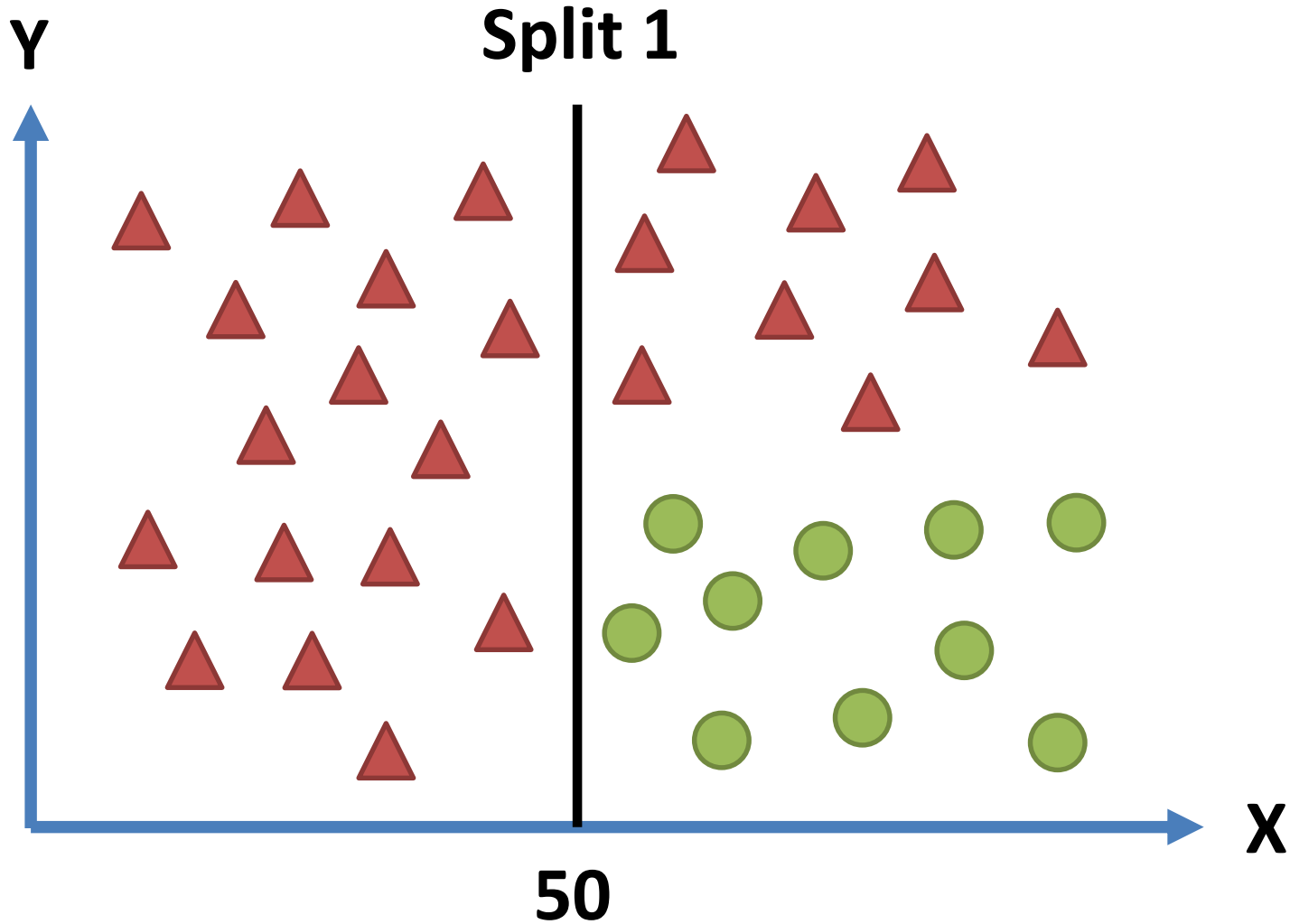
Decision Tree is Common in Medicine



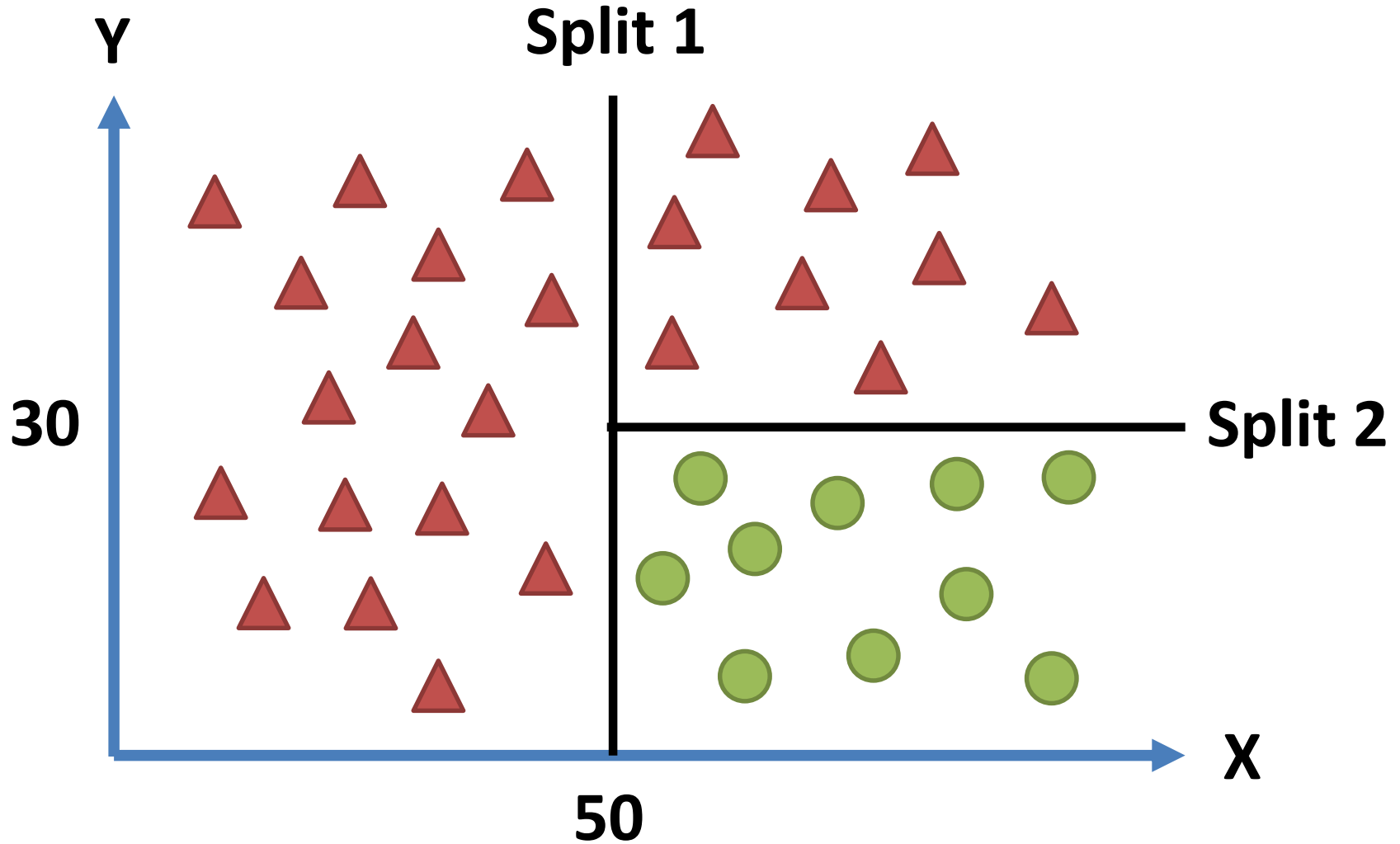
A Simple Classification Tree



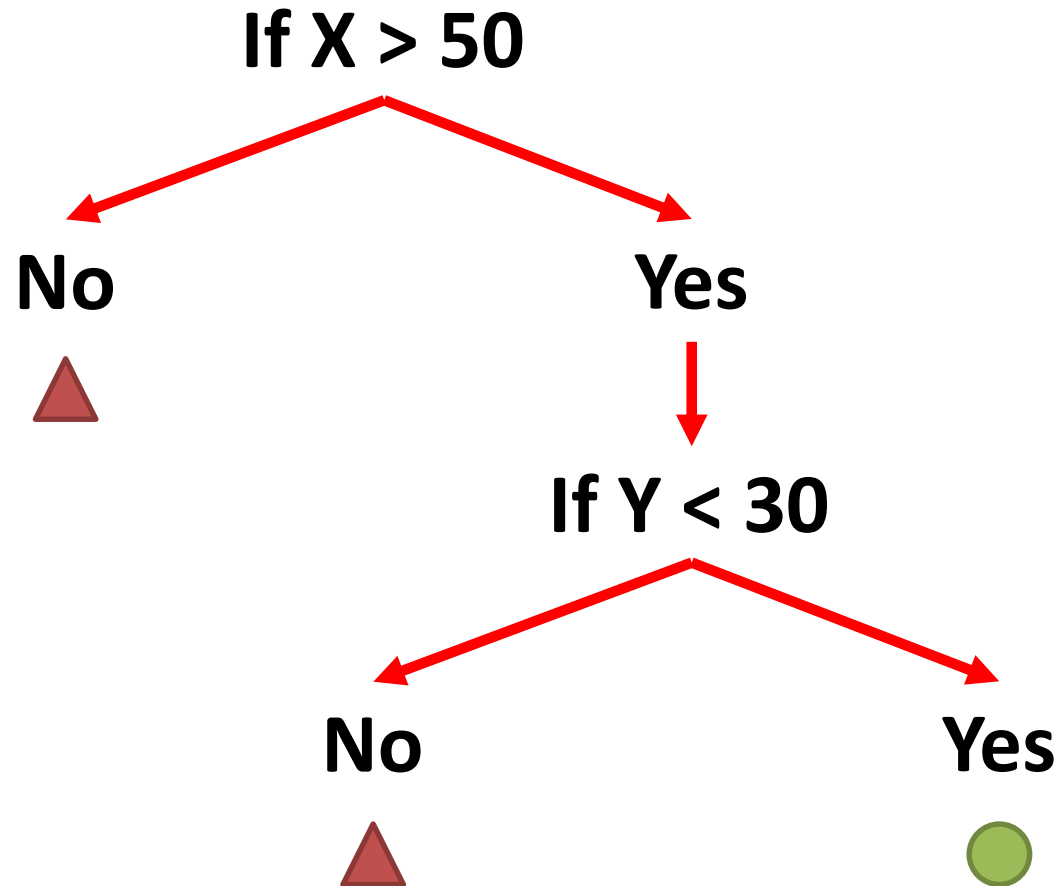
A Simple Classification Tree



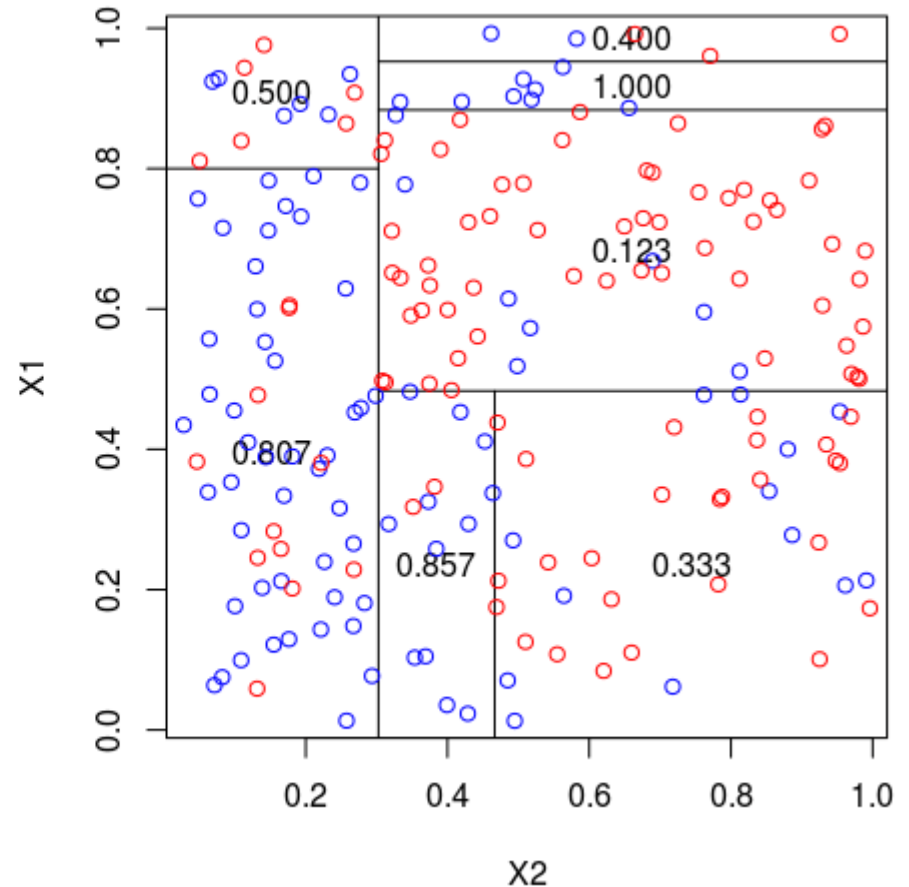
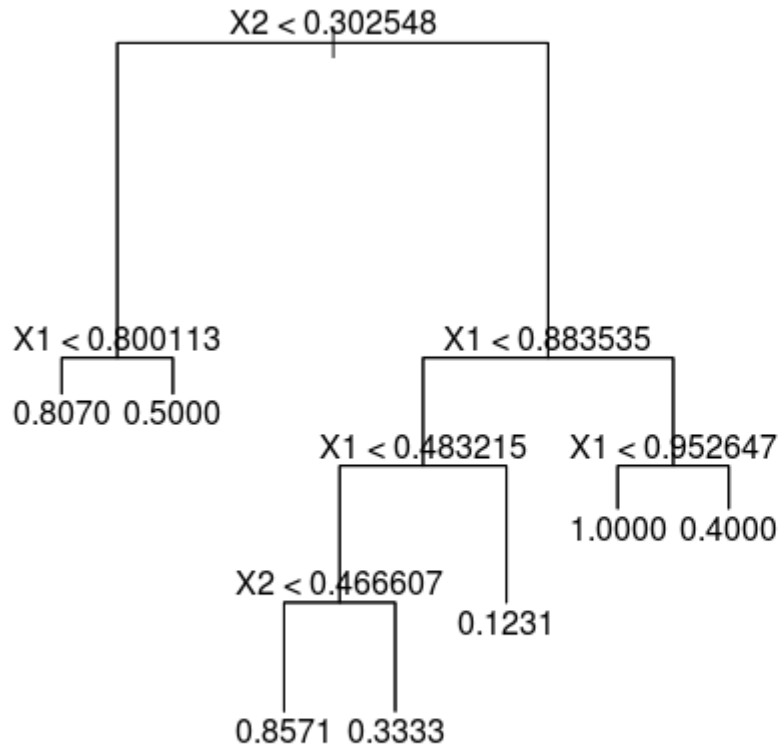
A Simple Classification Tree



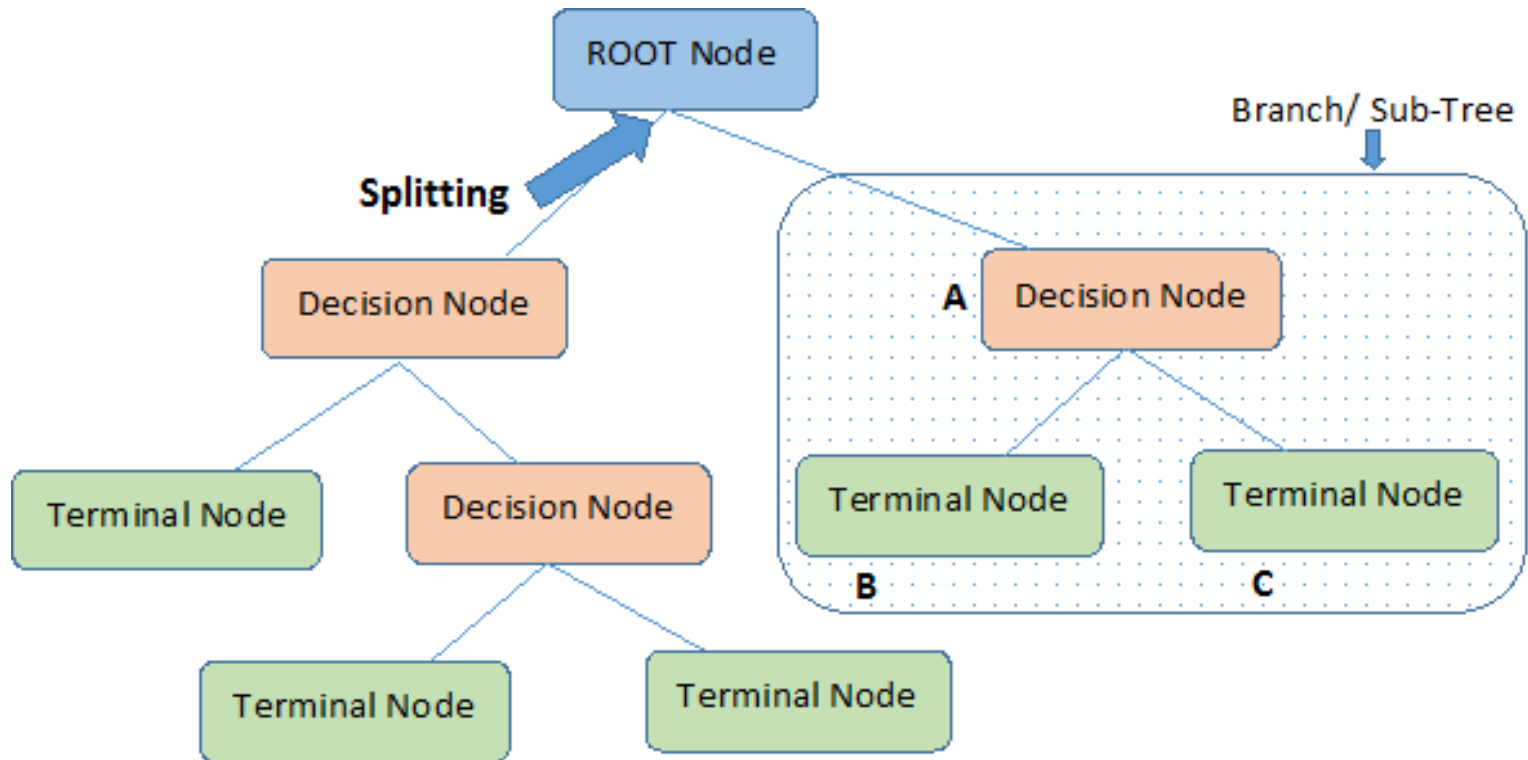
A Simple Classification Tree



A Simple Regression Tree

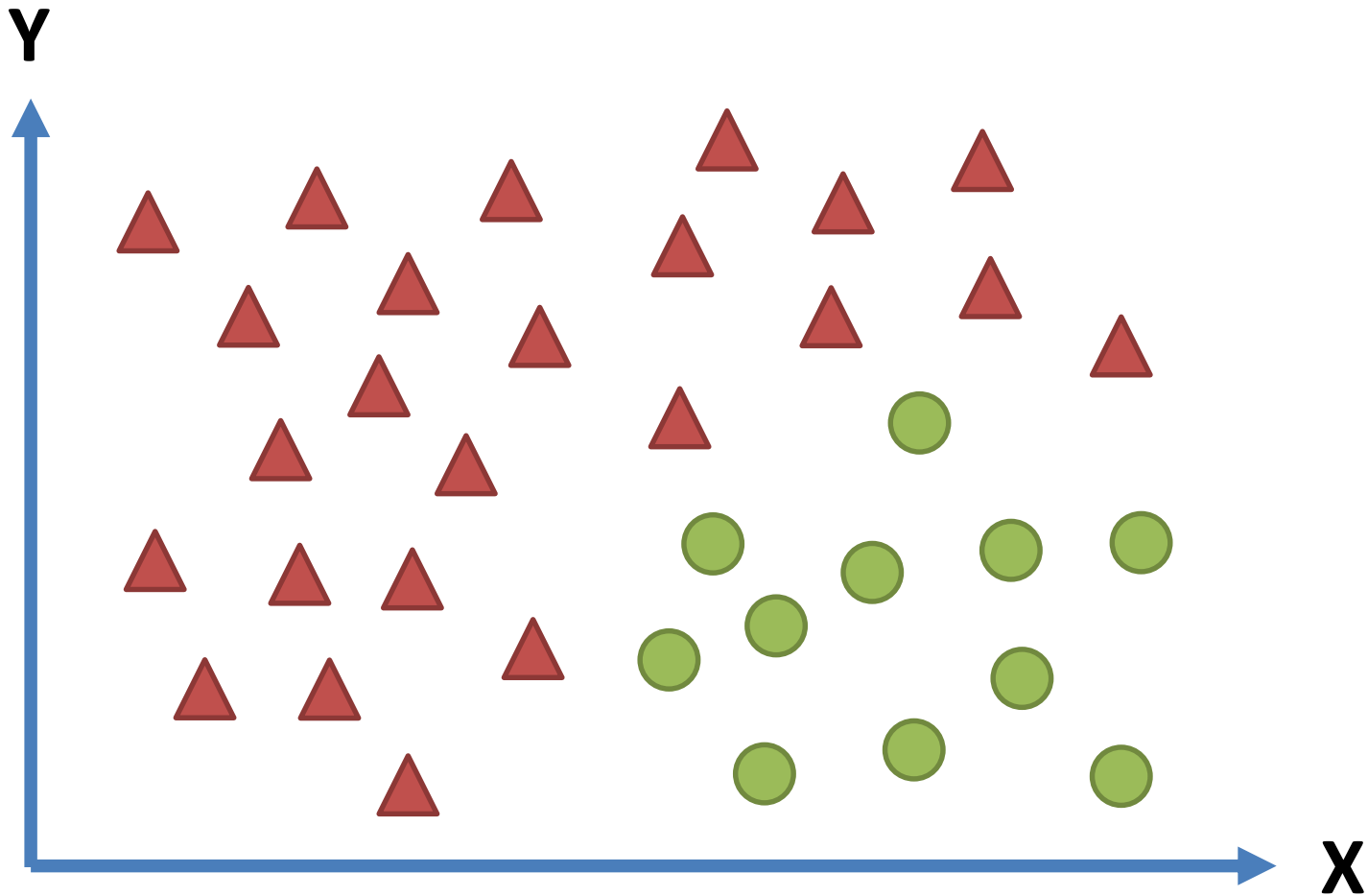


A General Representation of Decision Tree

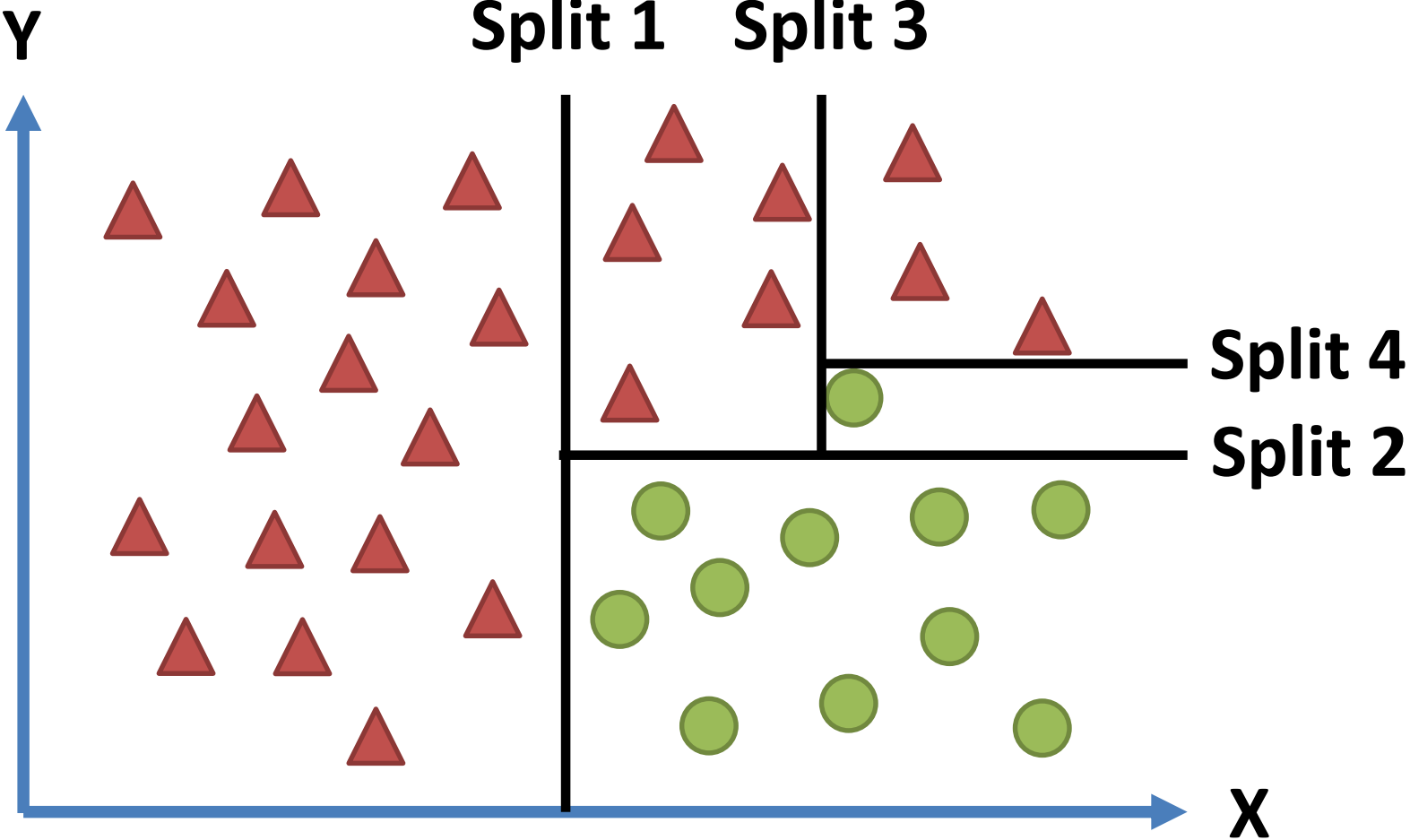


Note:- A is parent node of B and C.

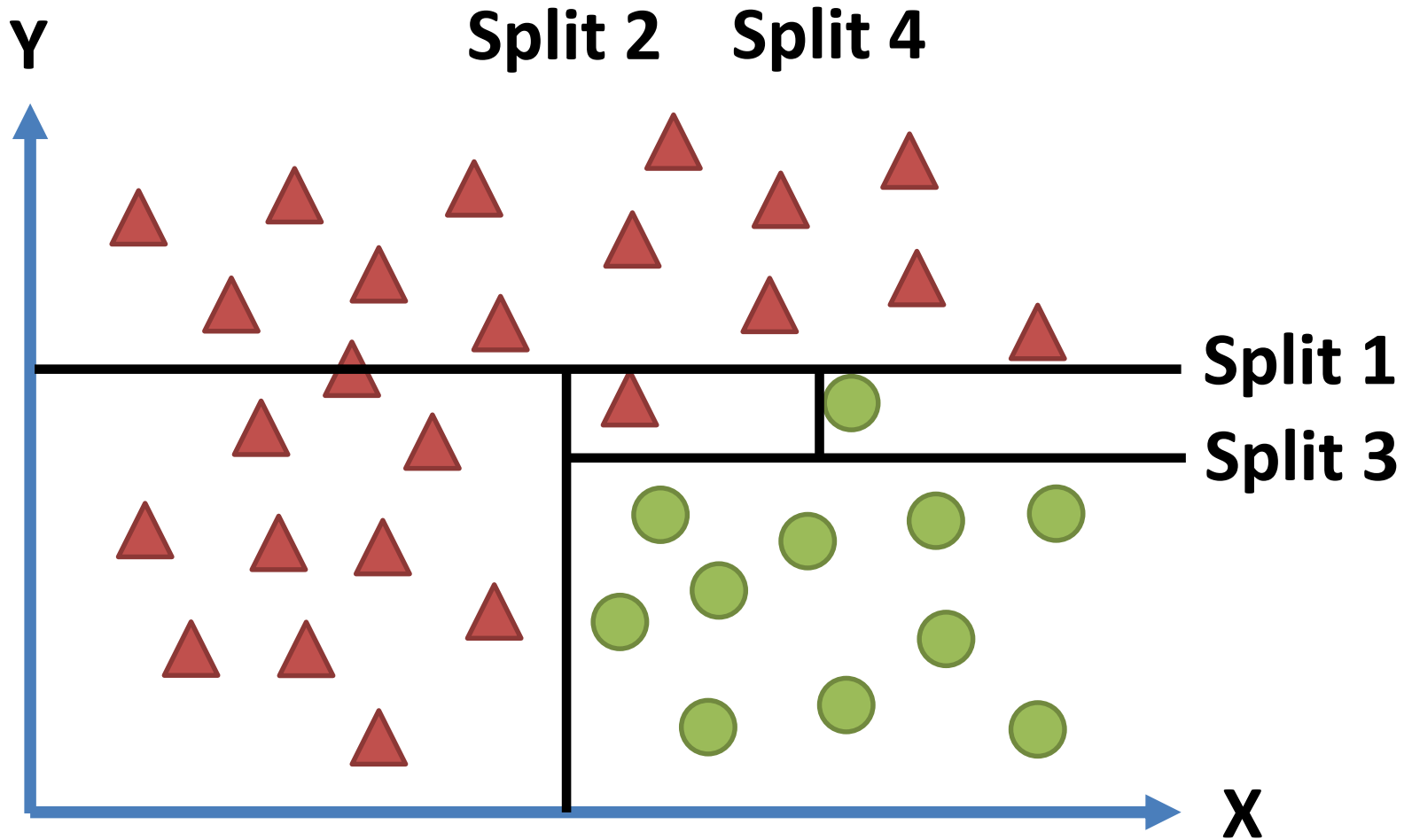
Problem: Many Ways to Fit Data



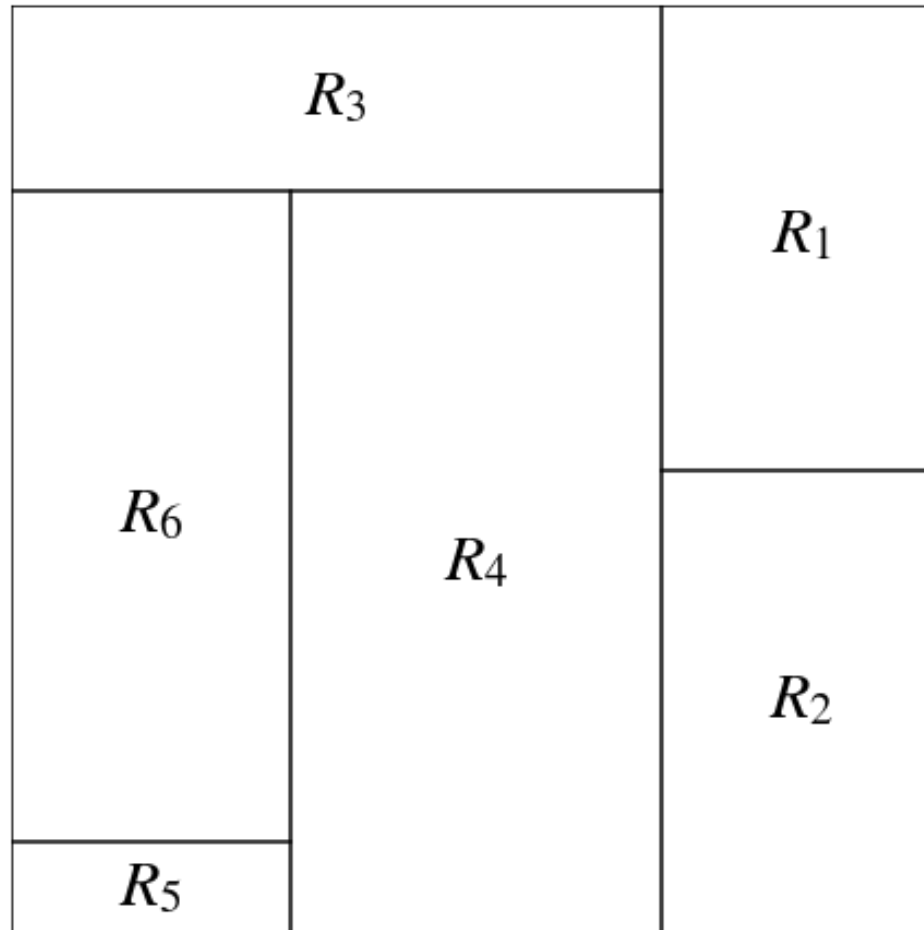
One Way to Do Classification Tree



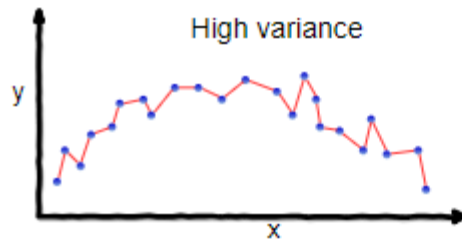
Another Way to Do Classification Tree



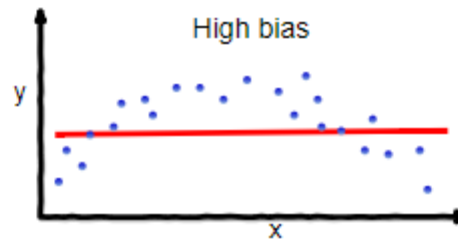
Problem: Overfitting



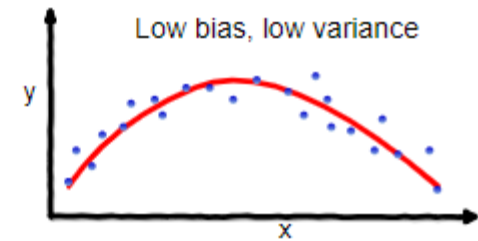
What is Overfitting?



overfitting

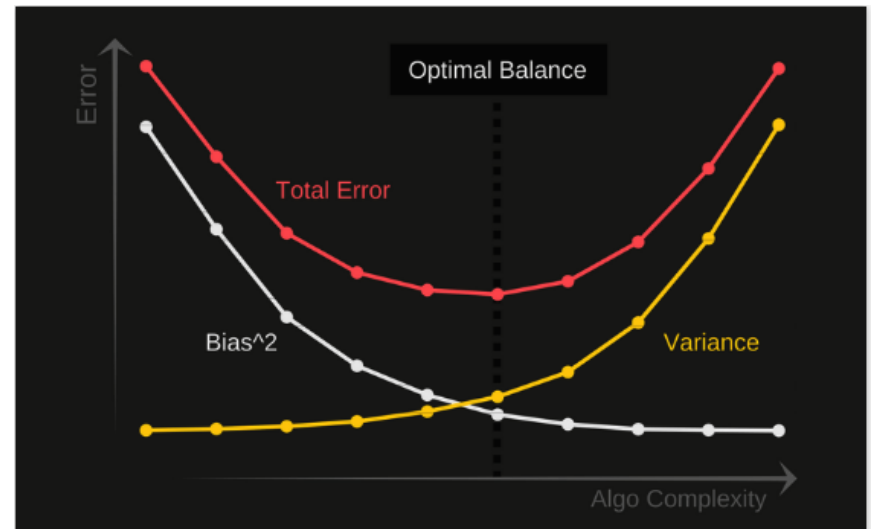
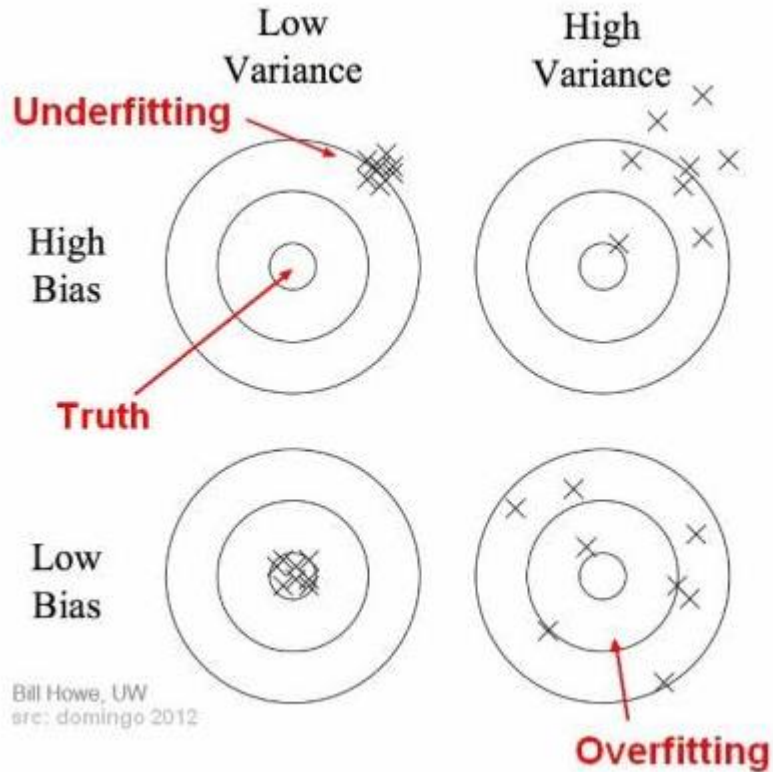


underfitting

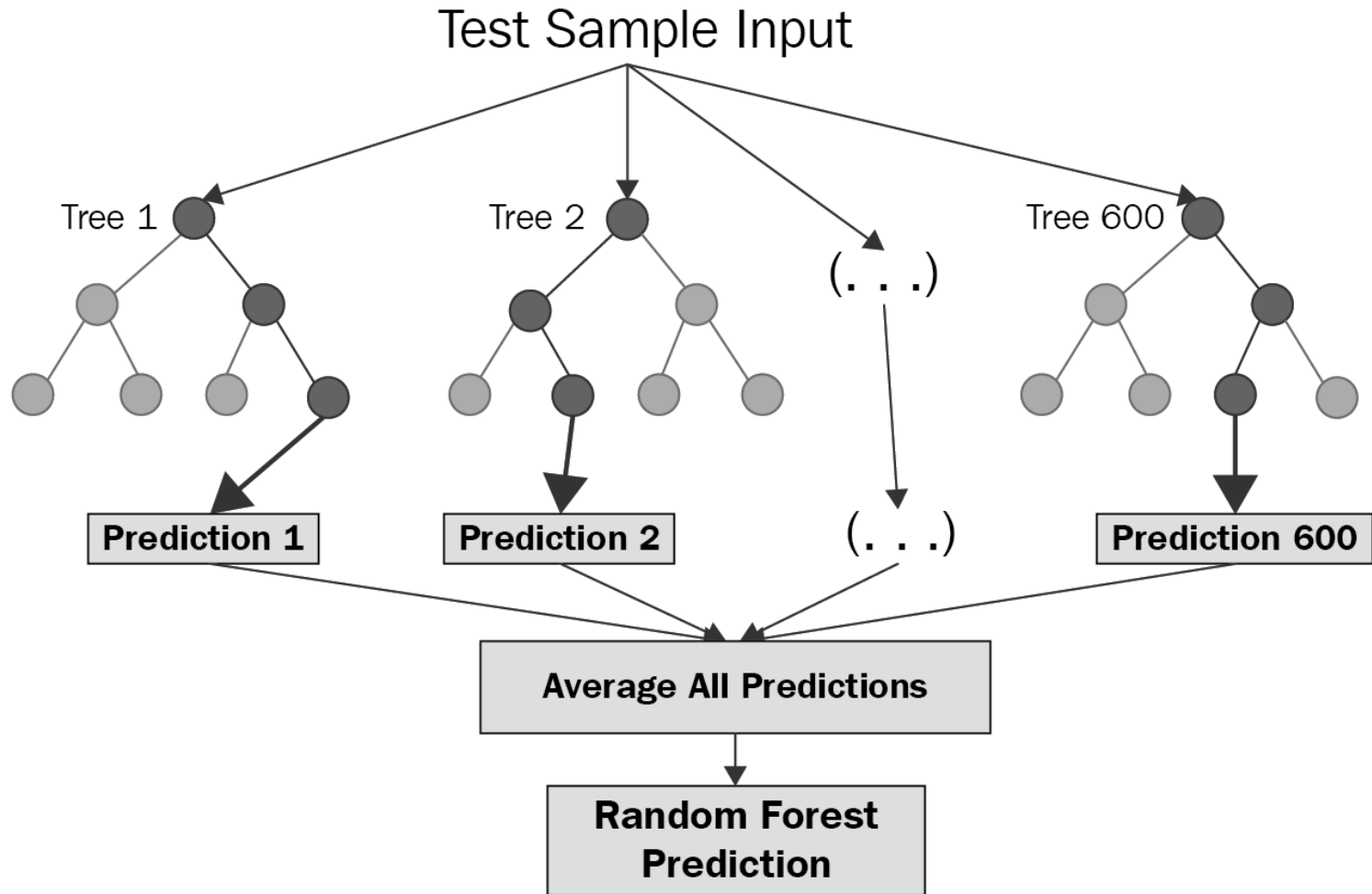


Good balance

Variance vs. Bias

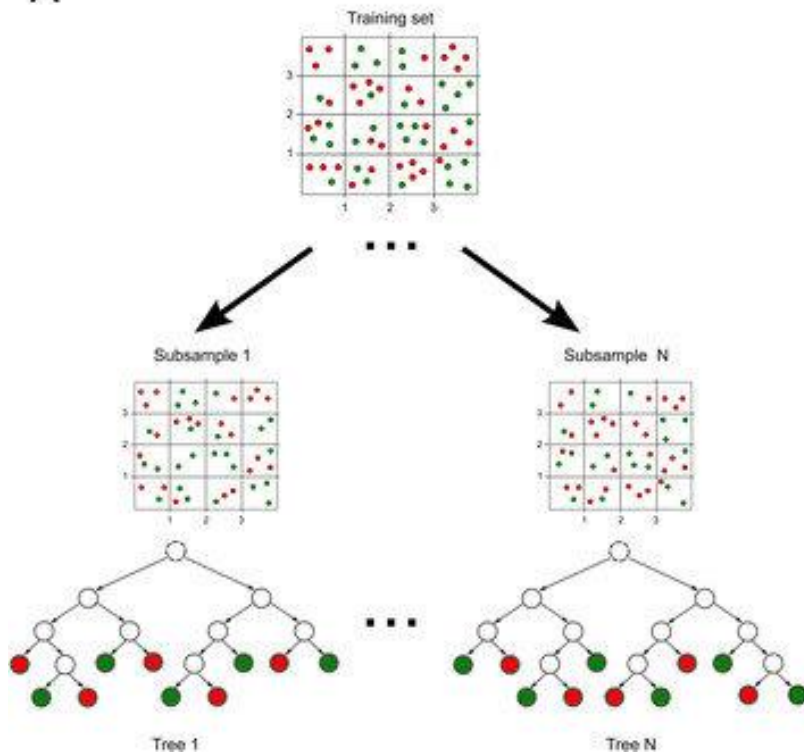


Solution...Ensemble Methods

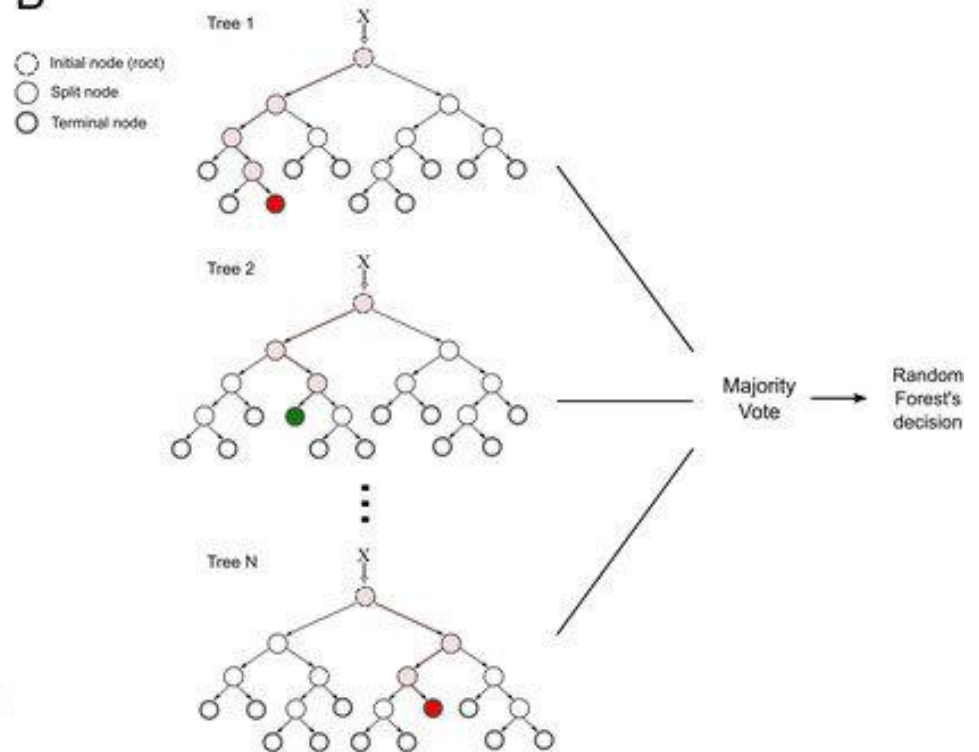


Random Forest Decision Tree

A



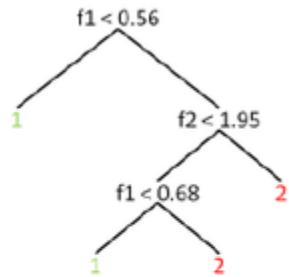
B



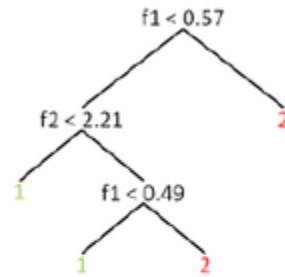
https://www.researchgate.net/figure/Random-forest-model-Example-of-training-and-classification-processes-using-random_fig5_280533599

(Random Forest) Decision Tree

tree 1



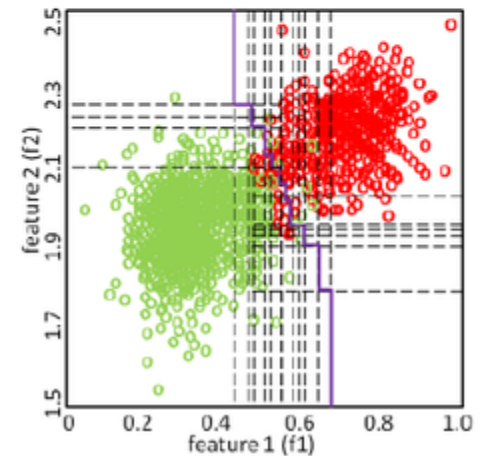
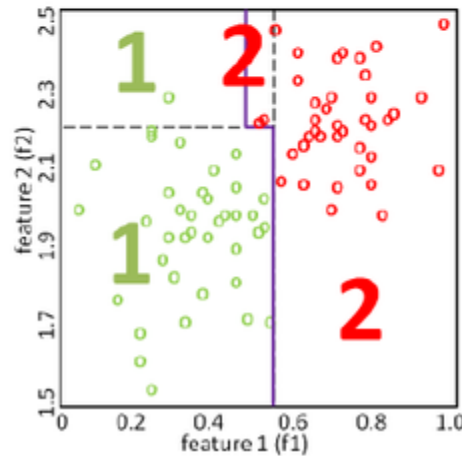
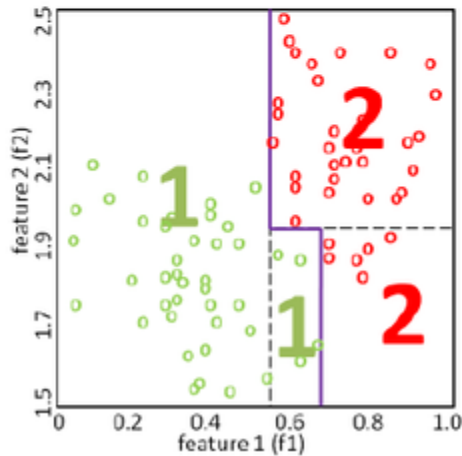
tree 500



forest

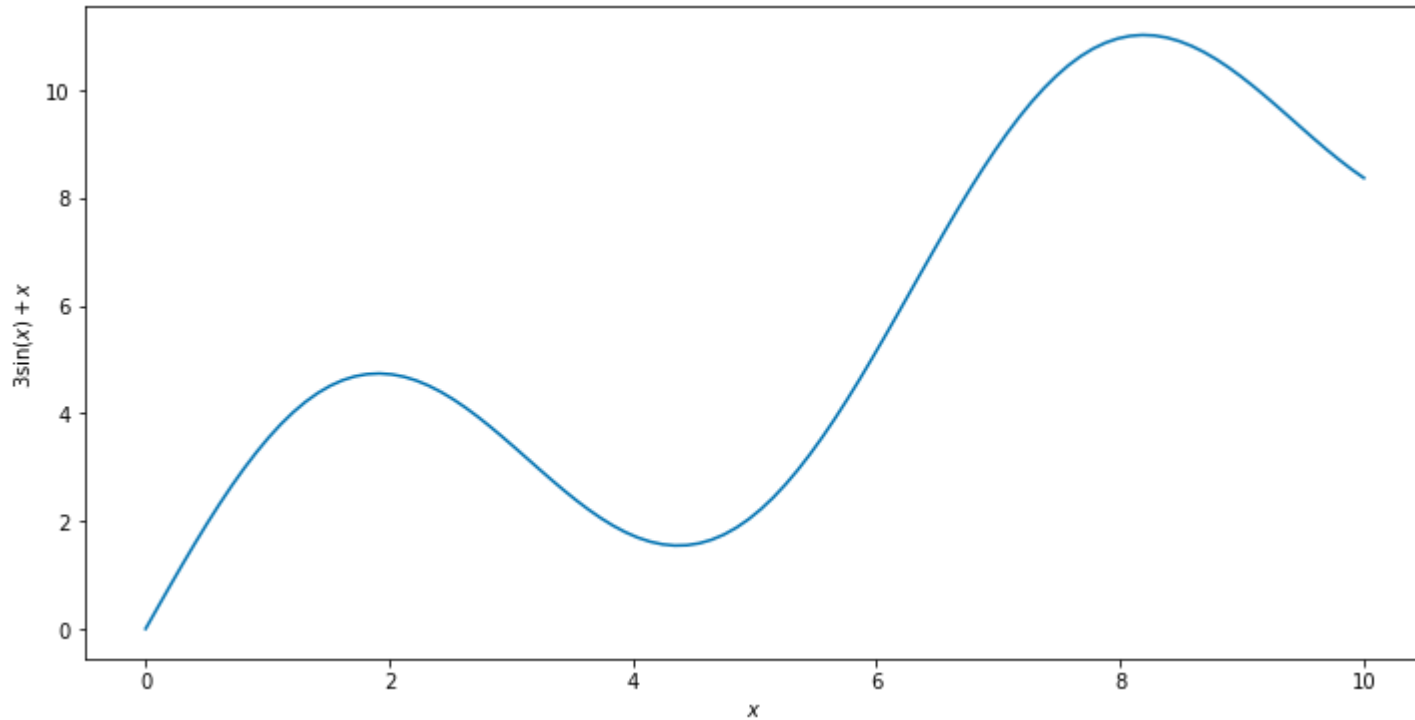


...

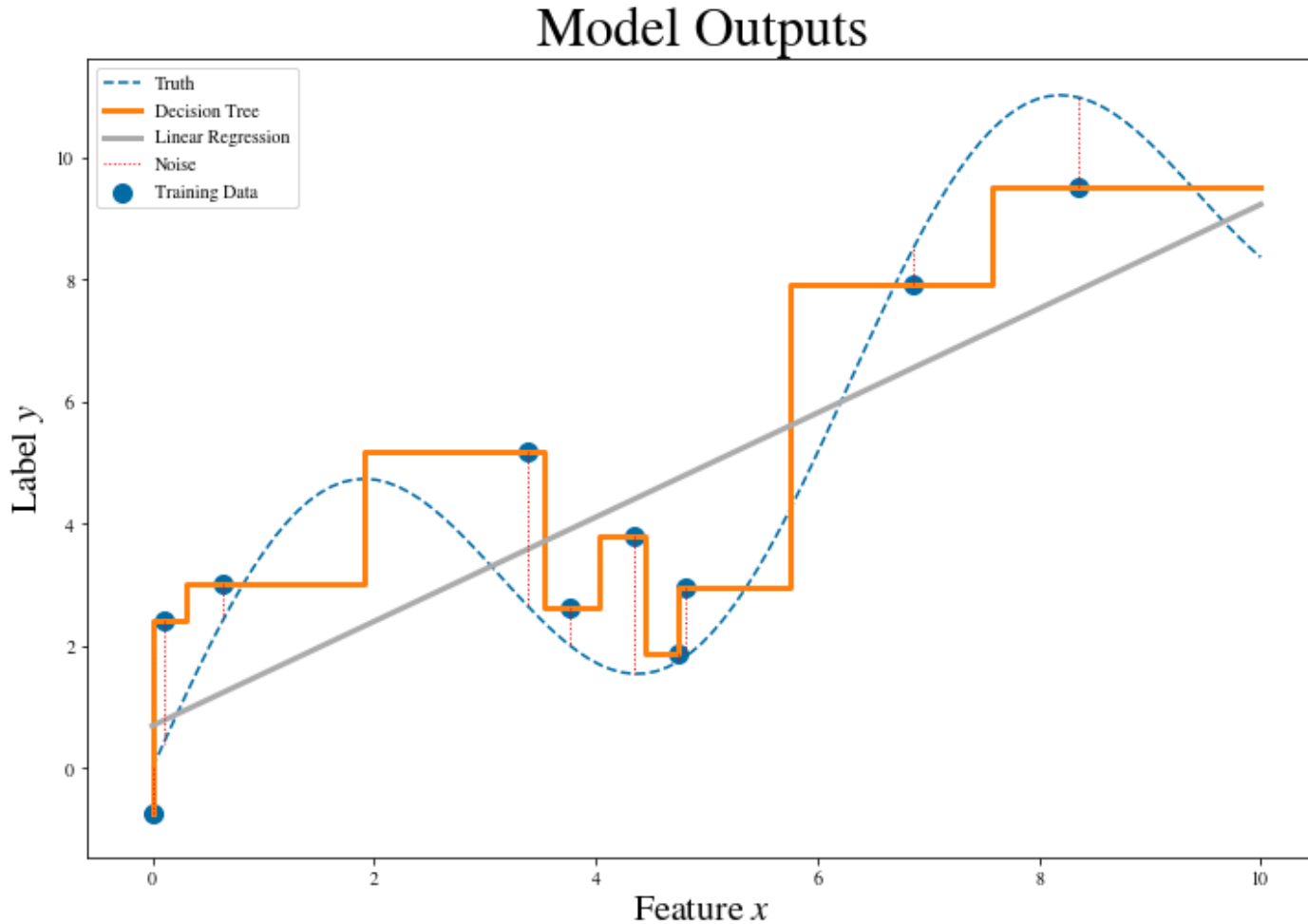


A Simple Example

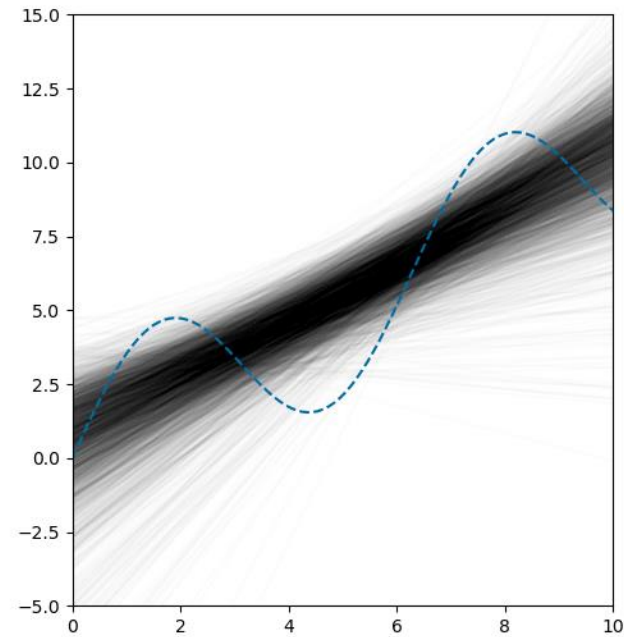
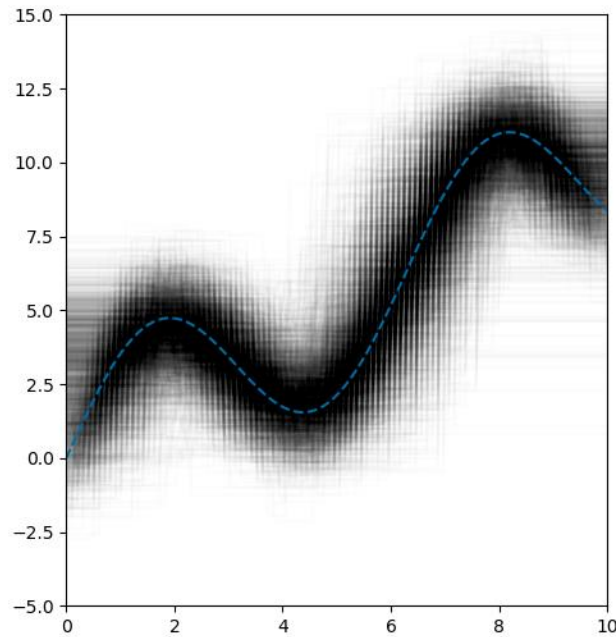
$$y = h(x) = 3 \sin(x) + x + \varepsilon \text{ with } \varepsilon \sim \mathcal{N}(0, 1)$$



Decision Tree vs. Linear Regression

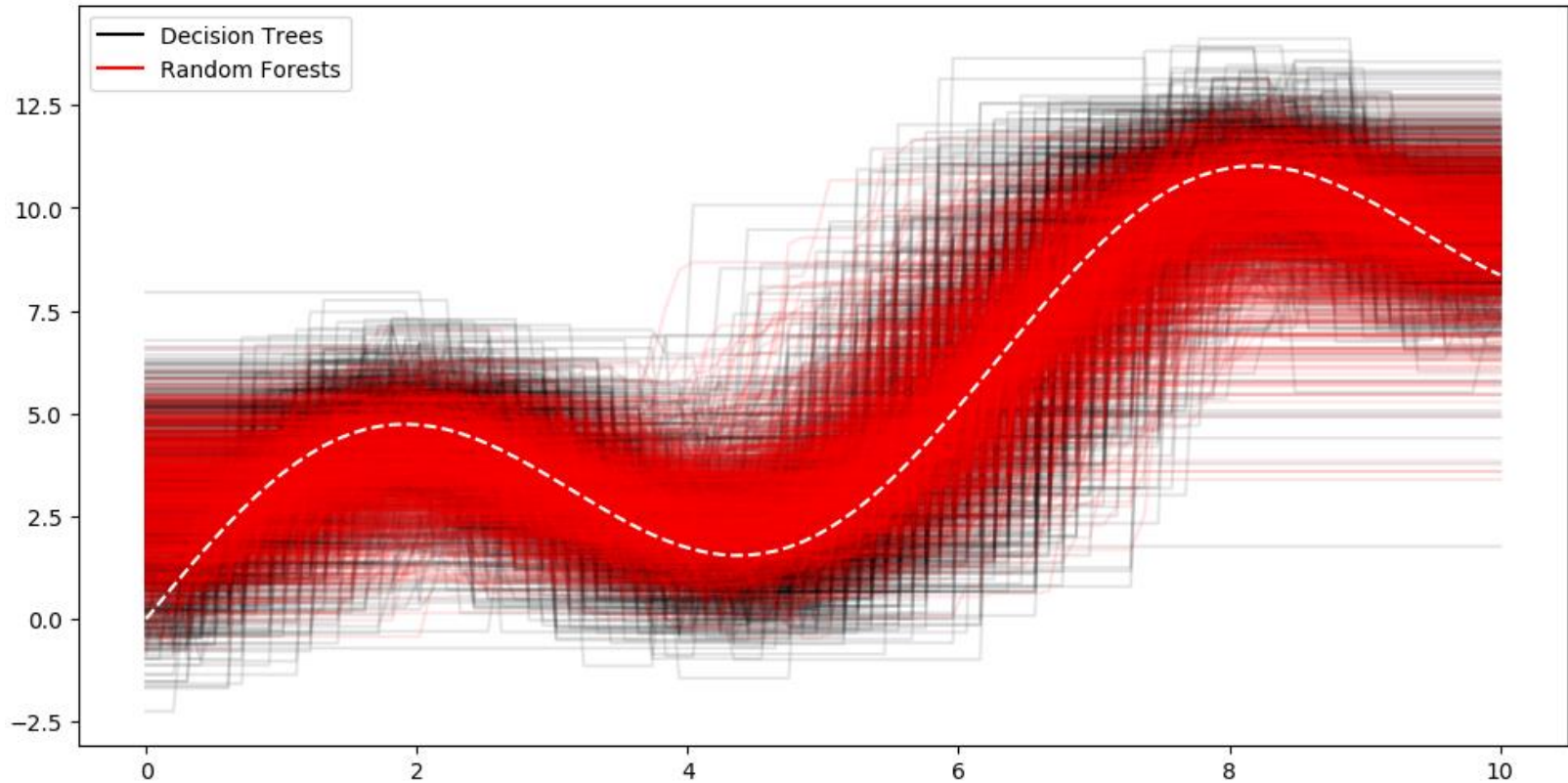


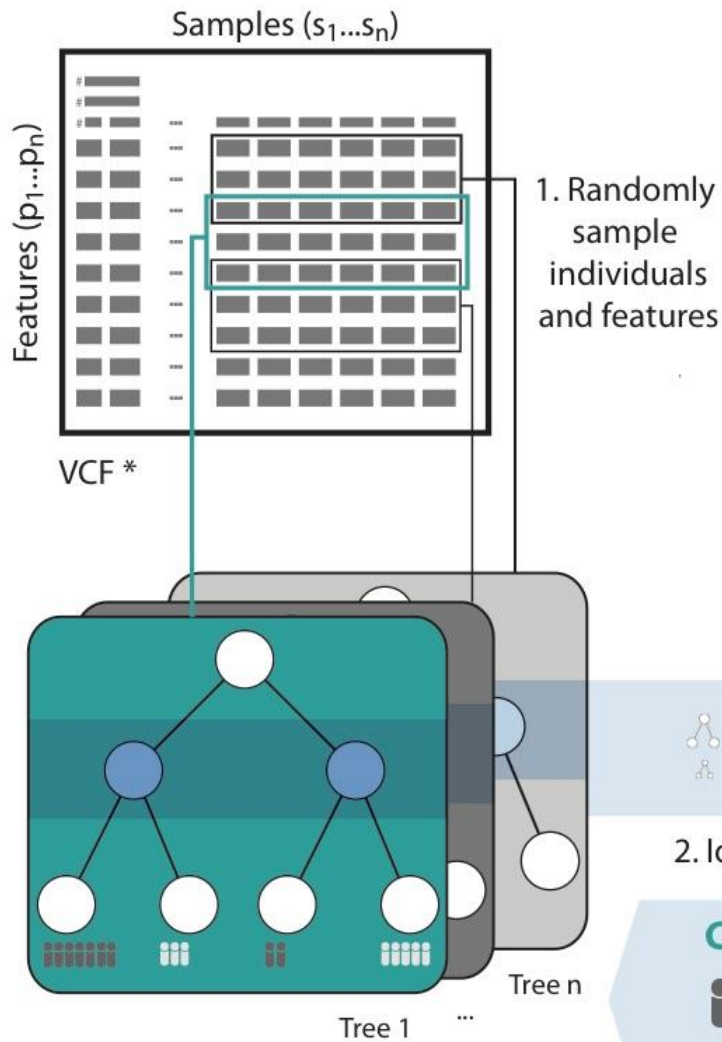
Decision Tree vs. Linear Regression



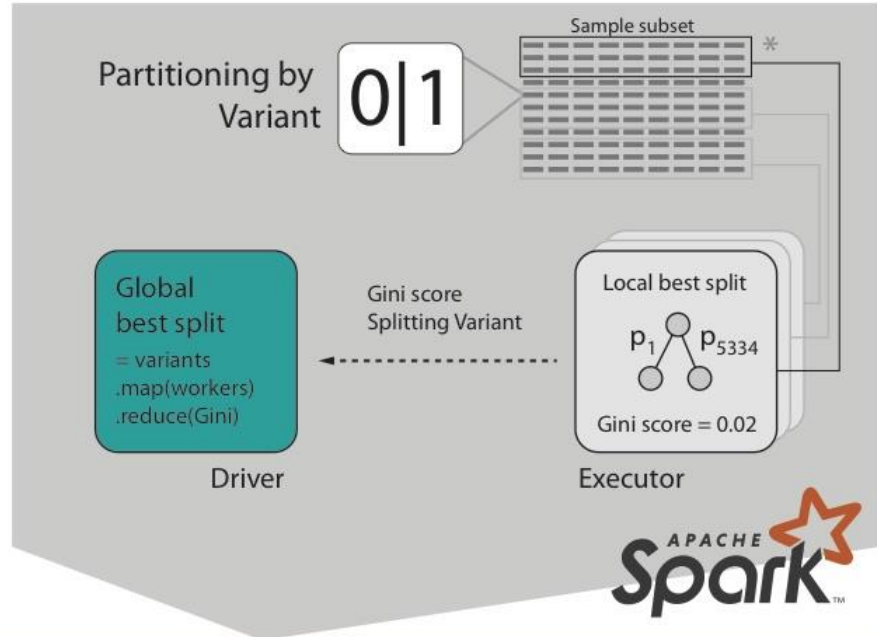
Algorithm	Bias	Variance
Decision Tree	Low	High
Linear Regression	High	Low

Random Forest Decision Tree





Calculating splits for each tree

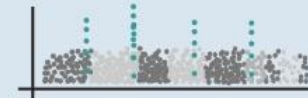


2. Identify best split for each level over **all trees simultaneously**

Classification



Association

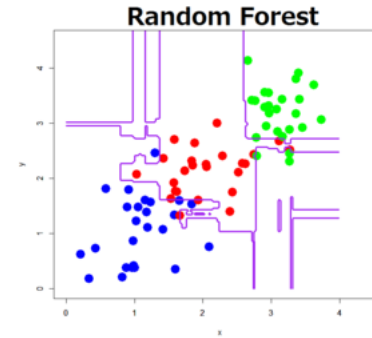
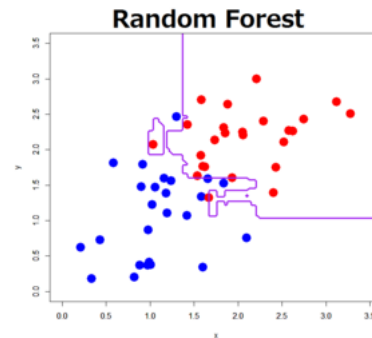
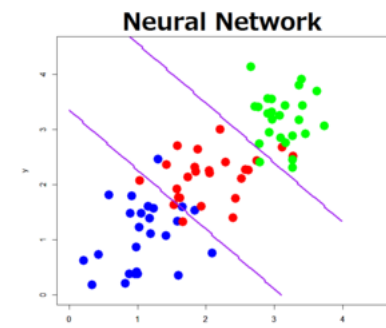
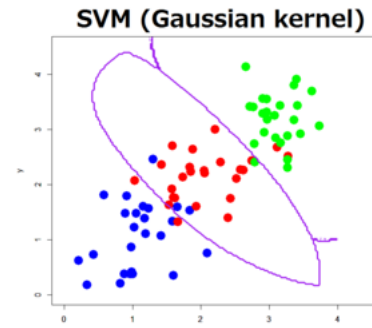
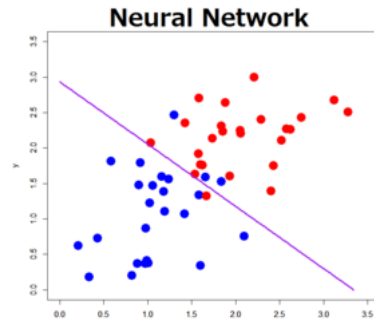
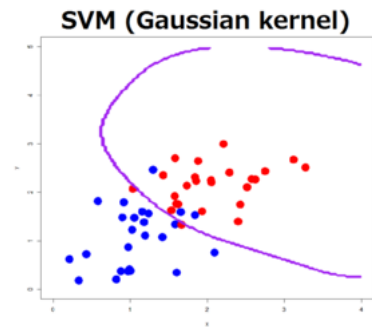
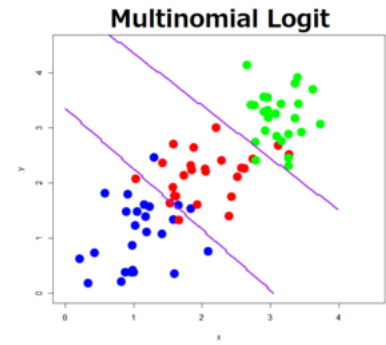
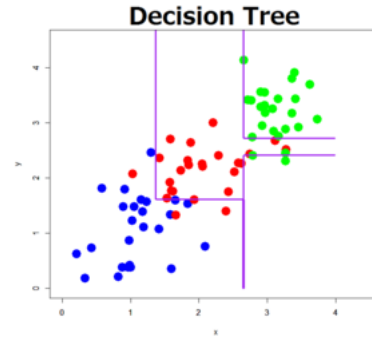
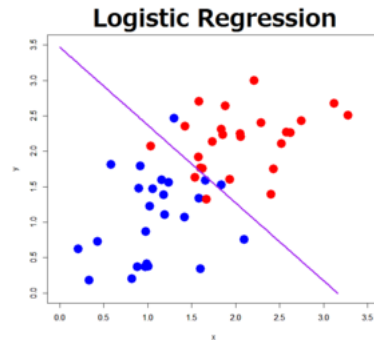
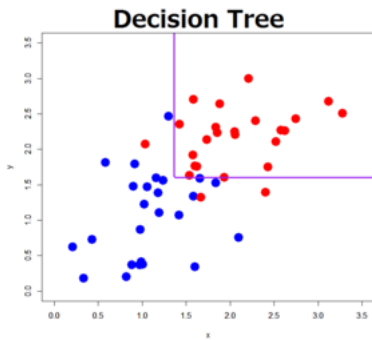


3. Generate consensus over all trees

* note the transposed annotation of VCF files compared to standard ML annotation

Supervised Learning Techniques

Comparisons



Summary of Decision Tree

- Advantage:
 - Easy to explain.
 - Can be displayed graphically.
 - Can easily handle qualitative predictors.
- Limitation:
 - Relatively low level of predictive accuracy
 - A small change in the data can cause a large change in the final estimated tree.
- By aggregating many decision trees, using methods like *bagging*, *random forests*, and *boosting*, the predictive performance of decision trees can be substantially improved.