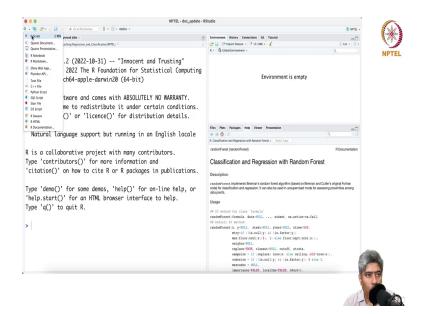
Predictive Analytics - Regression and Classification Prof. Sourish Das Department of Mathematics Mathematical Institute, Chennai

Lecture - 52

Hands on with R: Implement Tree Regression and Random Forest with Simulated Data

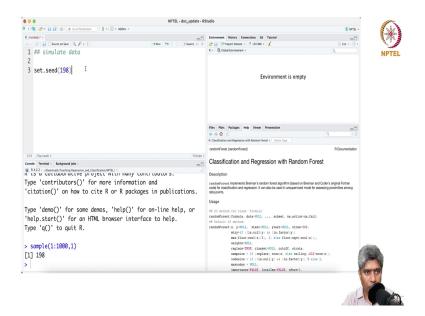
Hello all, welcome back to the lecture 16 Part B. In this video, we are going to do some hands-on with R.

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So, let me first start R, start a new script. Ok,

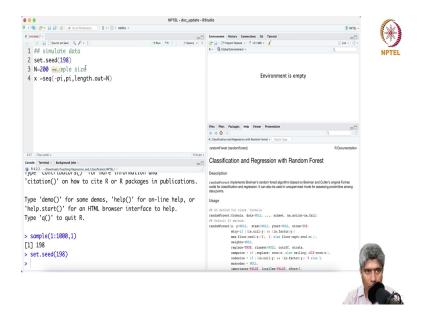
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Now. So, in this hands-on, we will try to understand how the tree structured regression and decision tree and random forest works. So, first and we will do this with simulated data and in the next video, we will work with real life Football data or UK Premier League data, simulated data, simulated data.

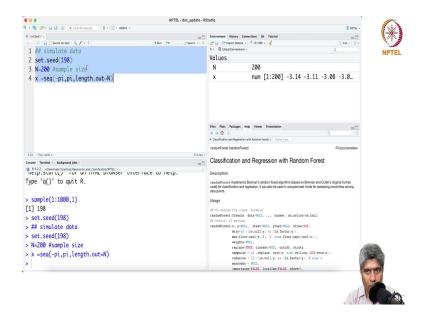
So, first I need to set up a seed, set dot seed, say, let me just sample a number between 1 to 1000, just once number is fine, 198 fine.

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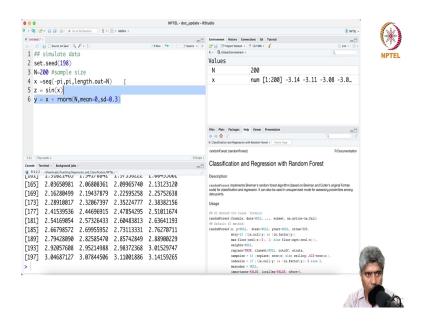


So, now once I have this, I will first decide what will be the simulation size, capital N equal to say 200, this is my simulation sample size, this is going to our sample size. We can play with the detector. So, first what I am going to do, I am going to create sequence of number between minus pi and the length dot out equal to N alright.

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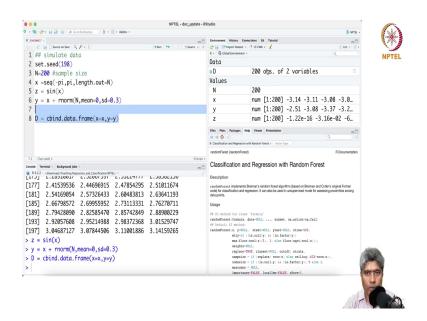


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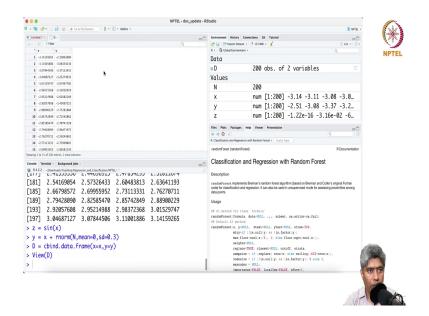
So, I have created bunch of numbers between negative pi and pi with equal interval ok. Now, I am going to create z equal to sin x and then also y equal to z plus r norm n, mean equal to 0 and standard deviation equal to 0.3 ok.

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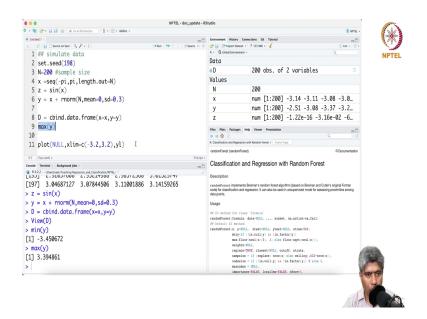
So, first and then we are going to set up a data set data cbind, cbind dot data dot frame is x equal to x and equal to y.

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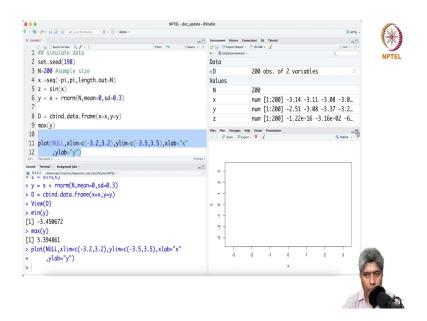
So, here is my data set x and y ok, and now what I am going to do?

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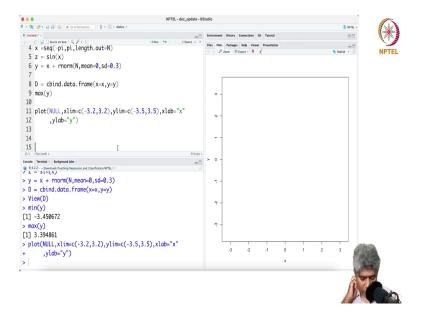
I am going to first plot, plot, NULL ok, between xlim will be x limit will be minus 3.2 to 3.2 and ylim will be. So, let us first check what will be the minimum and maximum of, what is the minimum of, minimum of y that we got, negative 3.4 and max is also 3.4.

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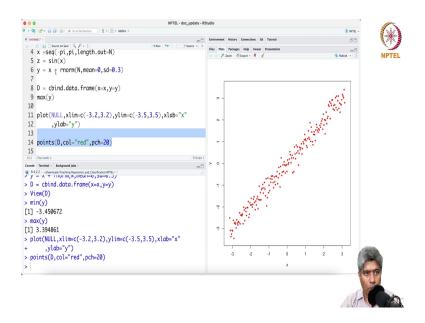


So, we can just take ylim equal to c from maybe 3.5 to 3.5 ok and x lab equal to x and then y lab equal to y. Alright.

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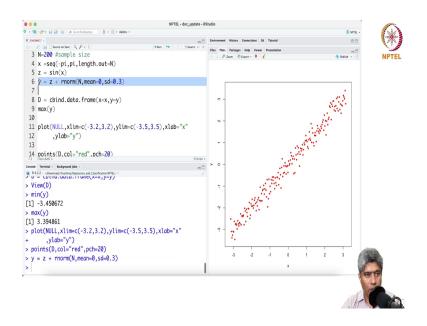


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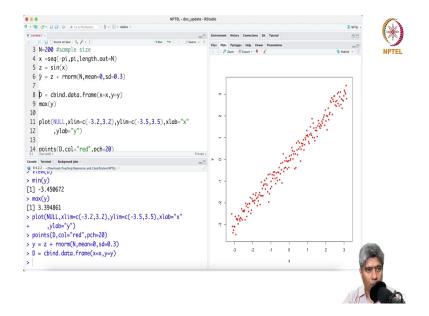
Next, what I am going to do is, I am going to point the, plot the points. Point plot these points. Plot this point, maybe I will just put a color ok. So, color equal to red and p c h equal to 20. So, I made a mistake here.

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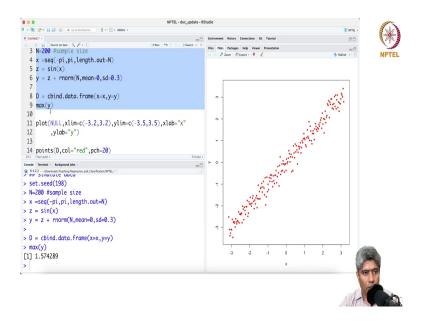


I am sorry, I should have been taken this. Actually, I should take, yeah, it was mistake.

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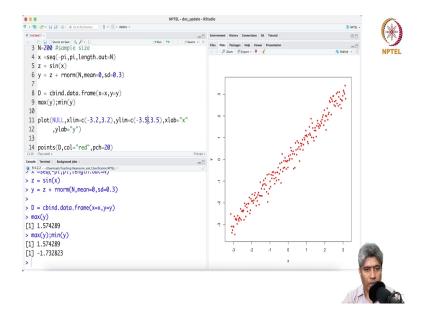


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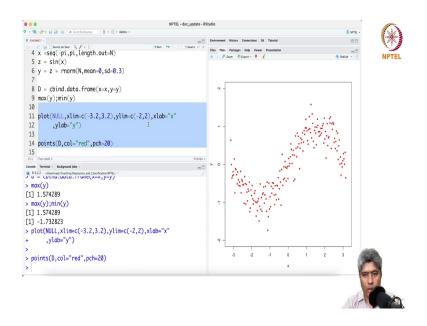


And then; so, actually, yeah, it was a mistake.

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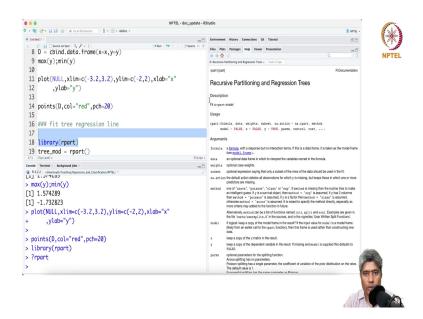


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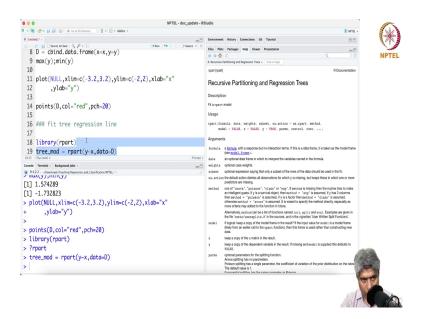
And minimum of y will be negative 1.5 to, So, I can just take minus 2 to 2. Yeah, so, yeah. Now, this is sort of ok. Alright. So, its basically sample sine x, but with some noise ok. So, its a non-linear complete non-linear relationship between x and y.

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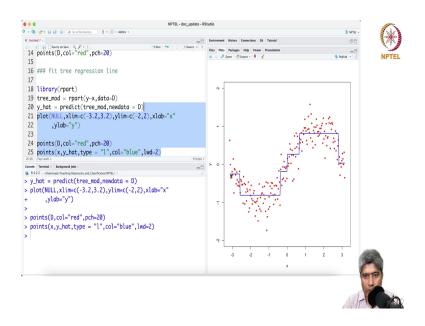
Now, what I am going to do, I am going to fit a regression line, tree regression line, regression line ok. What is that tree regression line? Yes, library rpart equal to tree model equal to rpart. So, rpart if the is the package. So, if I just load this package and question mark rpart. So, it's a recursive partitioning and regression tree.

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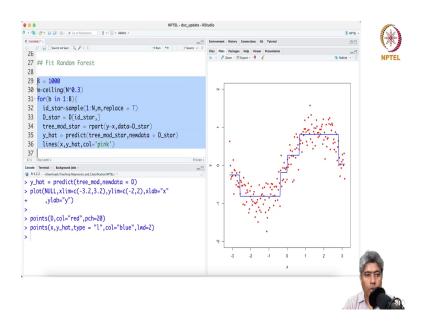
So, it says recursive partitioning and regression trees. So, it fits the regression tree structured model till the x comma data equal to d ok. Now, well let us not going to, I will tell you what it is me later, but let us try to plot, make some plot and then you will get a much better sense what exactly happening.

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So, let me calculate y hat equals to predict ok tree mod. This is the model and new data equal to D. Alright, next. Let me just take the plot. And then points, what I have is x. comma y hat type equal to L ok. And color equal to blue and line width equal to 2. So, let me just. So, you can see that its trying to fit through this ok. So, now, so, this is the decision tree.

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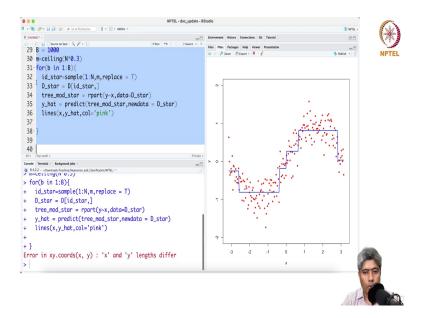


Now, if I have to fit a say random forest, let us try to fit random forest fit random forest. And so, first is my three number, say B is 1000. And then what I am going to do, I am just saying for b in 1 is to capital B, what you do is first bunch of simulate id star equal to sample from 1 is to N, sizes say N and replace equal to true.

So, maybe I will just take a small m and m equal to maybe ceiling capital N times 0.3 ok. So, I will take less number of samples, but random samples I will take. So, sort, we will just sort them. I do need to sort actually, why should I sort. And then D star D underscore star equal to D id star. And then what I will do, I will just fit this tree model here, but instead of tree model star with D star ok.

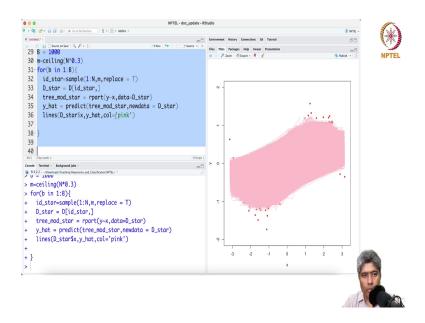
So, I will just do D star and then I am going to ask it as a lines ok. I have to do some prediction also. So, I have to, fitting I have to do prediction, three mod star D star ok and then x comma y hat and color equal to say pink ok. So, let me just run and see what happens ok.

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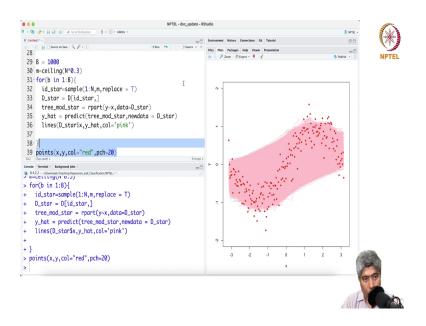
There are some issues x and y. Of course, there is a issue here with this ok. So, I have to say D star dollar x.

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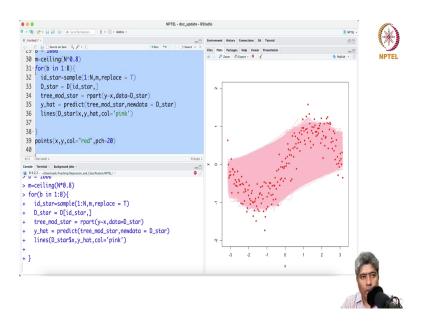
Now, I think this will be fine yeah. So, it is just too many Perhaps.

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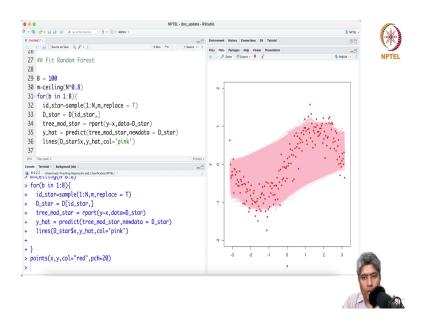
Now, if I use little bit and now if I put the points on this points x comma y color equal to red and pch equal to 20, because just kind of yeah. So, it is just too many over fitting is happening. So, what we can do instead of that, we can just increase the training samples to up to maybe 7 or 0.8 ok.

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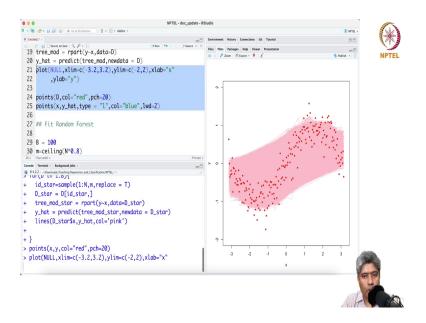
Maybe we can reduce the number for a while.

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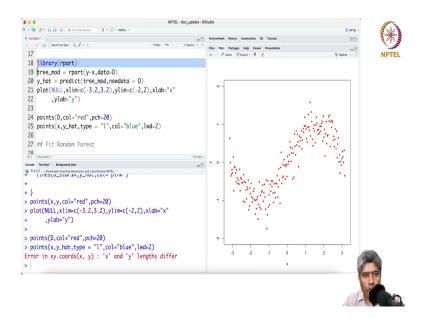
Maybe I am just let me reduce the number, because we can do it more and get a just sense. So, let me just run it. So, you will not get this.

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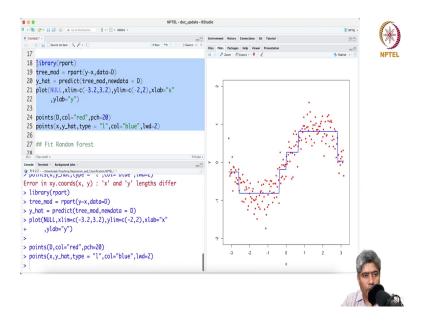


So, let me just run this first.

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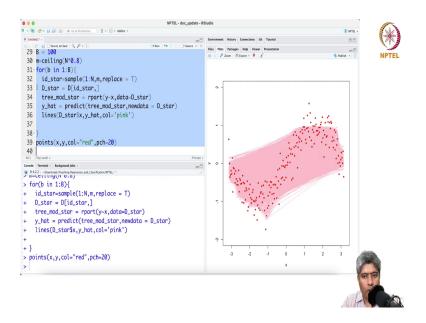


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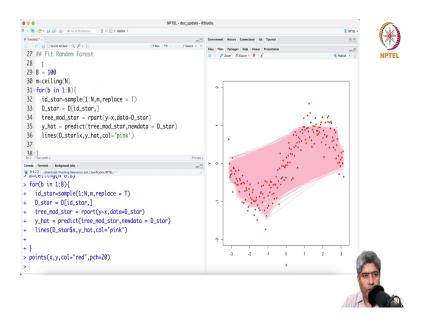
So, maybe I have just first run it few steps.

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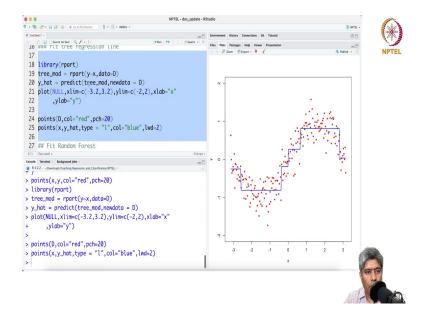
And then I will just run this guy ok.

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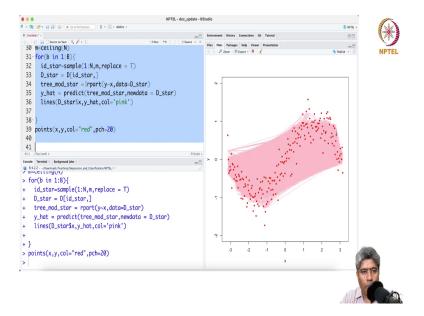


And then I just run the entire thing. Just take the full samples. Let us take that. So, let me just clean it.

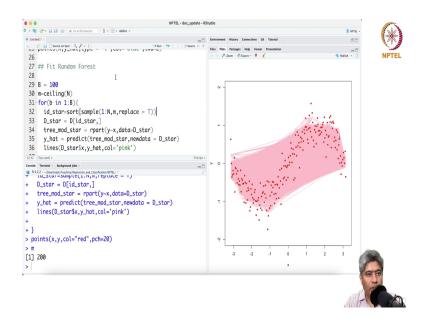
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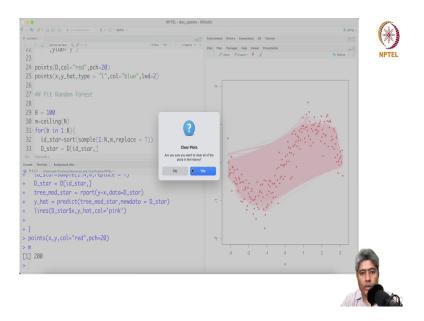


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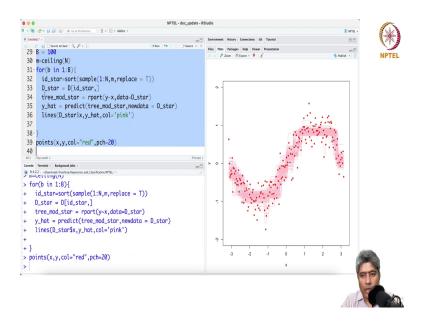
I think it will be better if I just take a sorting. Otherwise, there will be. Yeah, so that is why it is creating this problem ok.

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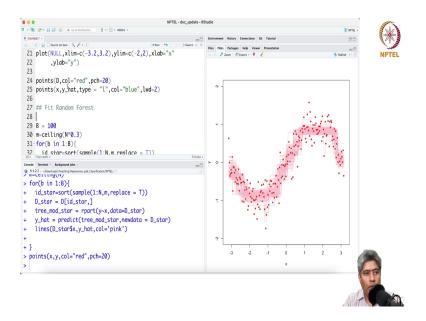
I think I made a mistake by not. If I do the sorting.

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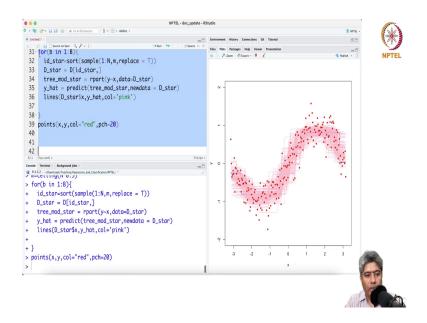
Then it will be better in a sense that the color the drawing will be better. So, it is doing some random stuff because I am not sorting it. Yeah, now you can see this is how the random forest will work.

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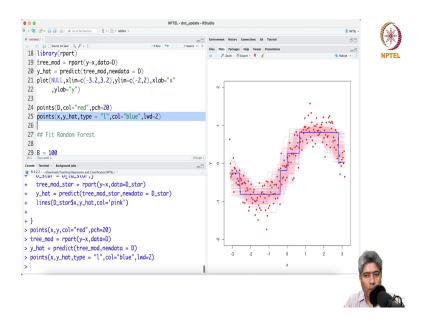
So, I can just reduce it to maybe 0.3. And if I just run this entire thing for 0.3.

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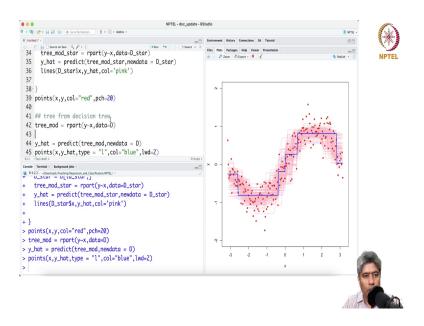
Then you will see something like this ok. So, you will see little bit more variability, right? And then if you just run the this guy and so, this is the decision tree.

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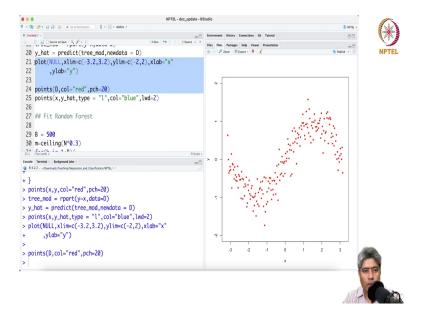
So, the blue one is the decision tree, whereas, the red one is the random forest tree, tree from the random forest ok.

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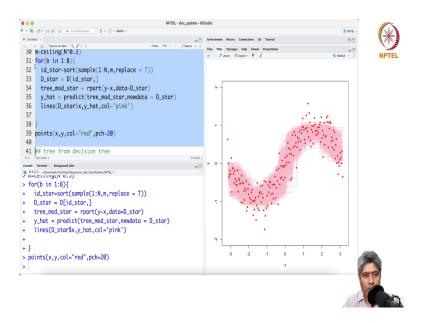


So, let me just quickly put those things. Tree from decision tree. So, let me just call it here. Yeah, so, now, I think you can just play around with the numbers a little bit. Maybe I will just say 500 trees. And let me just draw this first.

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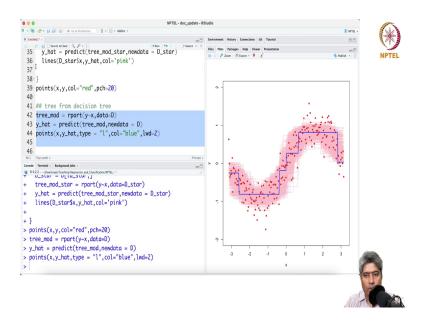


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And then I will just run this random forest. So, this is a random forest. And here is the decision tree ok.

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So, now you can see how this whole thing is happening. So, we got a sense that why random forest is. So, popular because its much more agile and its much more, you know, it can capture the non-linear and non-monotonic behavior between the x and y. Then linear model, linear model regression, you have to put the feature engineering in you have to built in the feature engineering itself.

But the decision tree and random forest has its own fine interesting behavior which captured the non-linear behavior very nicely. So, this is the advantage of using decision tree and random forest. So, I hope you enjoyed the video. Hands on with the random, tree random forest. This was on the simulated dataset. In the next video, we will work on the real dataset with the Football dataset from English Premier League data. So, see you in the next video.