## Decision Tree: nagdmc\_predict\_gini\_tree

### Purpose

nagdmc\_predict\_gini\_tree uses a decision tree computed by nagdmc\_gini\_tree to predict values of
data records.

#### Declaration

#### **Parameters**

1: rec1 - long Input

On entry: the index in the data of the first data record used in the analysis.

Constraint: rec1 > 0.

2: nvar - long Input

On entry: the number of variables in the data.

Constraint:  $\mathbf{nvar} > 1$ .

3: nrec - long Input

On entry: the number of consecutive records, beginning at rec1, used in the analysis.

Constraint:  $\mathbf{nrec} > 1$ .

4: dblk - long Input

On entry: the total number of records in the data block.

Constraint:  $dblk \ge rec1 + nrec$ .

5: data[dblk \* nvar] - double

On entry: the data values for the jth variable (for  $j = 0, 1, ..., \mathbf{nvar} - 1$ ) are stored in  $\mathbf{data}[i*\mathbf{nvar} + j]$ , for  $i = 0, 1, ..., \mathbf{dblk} - 1$ .

6: yvar - long Input

On entry: the index of the dependent variable in the analysis. Indexes of variables used to predict values with a given tree lattice must be the same as those indexes used to compute the lattice.

Constraints:  $0 \le yvar < nvar$ .

7: bcat[nvar] - long Input

On entry:  $\mathbf{bcat}[i]$  contains the base level value for the  $\mathbf{ncat}[i]$  categories on the *i*th variable. If  $\mathbf{ncat}[i] > 0$ , for  $i = 0, 1, ..., \mathbf{nvar} - 1$ , the categorical values on the *i*th variable are given by  $\mathbf{bcat}[i] + j$ , for  $j = 0, 1, ..., \mathbf{ncat}[i] - 1$ ; otherwise  $\mathbf{bcat}[i]$  is not referenced. If the base level for each categorical variable is zero,  $\mathbf{bcat}$  can be 0.

8: iproot - long Input

On entry: the integer value of the root node of a decision tree as returned by nagdmc\_gini\_tree.

9: optrand - int

On entry: if the value of **optrand** is set equal to 1, a random number will be used to resolve dichotomies in the decision tree; otherwise **optrand** must be set equal to 0 and some data records may be unclassified, i.e., will be classified as -1.

Constraint: **optrand**  $\in \{0,1\}$ .

10: iseed - long Input

On entry: if optrand = 1, the initial values used to set the seed of the random number generator used to resolve any dichotomies in the tree; otherwise optrand is not referenced.

Input

11: res[nrec] - double

Output

On exit:  $\mathbf{res}[i]$  contains the decision tree prediction for the  $(\mathbf{rec1} + i)$ th data record, for  $i = 0, 1, \dots, \mathbf{nrec} - 1$ .

12: acc[nrec] - double

Output

On exit: acc[i] contains the probability of class membership, based on the training data, at the leaf node giving the *i*th prediction, for i = 0, 1, ..., nrec - 1.

13: info - int \*

On exit: info gives information on the success of the function call:

- 0: the function successfully completed its task.
- -32: a path down the decision tree could not be found for at least one data record, consequently not all data records have been classified; this warning can be avoided by setting **optrand** equal to one.
  - i; i = 1, 2, 3, 4, 6, 9: the specification of the ith formal parameter was incorrect.
- 99: the function failed to allocate enough memory.
- > 100: an error occurred in a function specified by the user.

#### Notation

**nrec** the number of data records used to predict values, n.

**data** data records  $x_i$ , for  $i = 1, 2, \ldots, n$ .

res decision tree classifications  $y_i$ , for i = 1, 2, ..., n.

acc accuracy of classifications  $a_i$ , for i = 1, 2, ..., n.

#### Description

Let  $x_i$ , for  $i=1,2,\ldots,n$  be a set of n data records not used to fit a decision tree, T. The ith predcition for the dependent variable in the data is found by using the outcome of a series of tests at the root node and internal nodes in T to associate  $x_i$  with leaf node  $l_i$ , for  $i=1,2,\ldots,n$ . The value of the dependent variable stored at  $l_i$  is then used as the predicted value  $y_i$ , for  $i=1,2,\ldots,n$ . In a decision tree calculated by using a Gini index criterion each leaf node stores the modal class of the dependent variable over a subset of the data records.

The outcome of each test depends on the type of variable used to partition data records at the node. Let a test at a node k be on variable j in the data and  $x_{ij}$  be the value of the ith data record on variable j.

If j is continuous,  $x_i$  is sent to the left child node of node k if  $x_{ij} \leq t$ , where t is the value of the continuous test as stored in node k; otherwise  $x_i$  is sent to the right child node of node k.

If j is categorical,  $x_i$  is sent to the node associated with the category value  $x_{ij}$ . However, when the decision was fitted there may not have been a category value  $x_{ij}$  at node k and, therefore, either the ith data record can be assigned an unclassified value or a child node can be chosen at random from those available to node k.

This process of evaluating tests continues until  $x_i$  reaches a leaf node, say  $l_i$ , in T.

A measure of the accuracy of the *i*th prediction can be obtained by considering the class distribution of data records at leaf node  $l_i$ , for  $i=1,2,\ldots,n$ . Suppose that  $r_i$  of  $m_i$  data records associated with  $l_i$  (and used to fit T) belong to the modal class, then a measure of the accuracy  $a_i$  of the classification is given by,

$$a_i = \frac{r_i}{m_i}, \quad i = 1, 2, \dots, n.$$

#### References and Further Reading

None.

# See Also

 $gini\_tree\_ex.c$  the example calling program.