# **Building random forests with optimal decision trees**

Research question: Can optimal decision trees be used to produce a better forest, compared to the forest obtained using heuristic algorithms? Author: Jord Molhoek; Supervisor: dr. Emir Demirović

#### **1. (Optimal) Decision Trees** 2. Random Forests Series of simple decisions Simplicity of the tree can limit the performance Random root Model is easy to interpret Make an ensemble of trees vote on the outcome Sample data Often built using heuristics Different weights Train these trees with randomness: Globally optimize the tree • Randomize the tree generation procedure<sup>2</sup> Decrease correlation Sample rows (bagging)<sup>3</sup> NP-Hard Ο MurTree uses dynamic programming<sup>1</sup> • Sample columns (random subspace method)<sup>4</sup> instead of one Should we grant a loan? Client has had a 4. Results loan before ves nn

Client has a

high income

no

**TU**Delft

Don't

yes

Do

Client has repaid

the previous loan

no/

Don't

ves

Do



## **3. Forests of Optimal Trees**

- Algorithm that returns all optimal decision trees,
- Performance varies from dataset to dataset

### Full Text



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#### References

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