8: Tree-based regression

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Ideas and issues illustrated by the graphs in this vignette

The fitting of a tree proceeds by making a succession of splits on the $x$-variable or variables. For tree-based regression, the splitting criterion is named Anova. (To explicitly request use of this criterion, specify method="anova" in the call to rpart().)

1 Code for the Figures

```r
fig8.1A <- function()
{
  if(!exists('car90.rpart'))
    car90.rpart <- rpart(Mileage ~ tonsWt, data=Car90)
  plot(car90.rpart)
  text(car90.rpart, xpd=TRUE, digits=3)
  mtext(side=3, line=1.25, "A: Regression tree", adj=0)
}

fig8.1B <- function()
{
  if(!exists('car90.rpart'))
    car90.rpart <- rpart(Mileage ~ tonsWt, data=Car90)
  plot(Mileage ~ tonsWt, data=Car90)
  wt <- with(Car90, tonsWt)
  hat <- predict(car90.rpart)
  addhlines(wt, hat, lwd=2, col="gray")
  mtext(side=3, line=1.25, "B: Predicted values from tree", adj=0)
}

fig8.2 <- function()
{
  BSS <- bssBYcut(tonsWt, Mileage, Car90)
  with(BSS, plot(x0rd, bss, xlab="Cutpoint",
                 ylab="Between groups sum of squares"))
}
```
abline(v=1.218, lty=2)
}

fig8.3A <- function(){
opar <- par(mar=c(4,4,2.6,1.6))
if(!exists('car90x.rpart'))
car90x.rpart <- rpart(Mileage ~ tonsWt, data=Car90,
    minbucket=5, minsplit=10,
    cp=0.001)
plot(car90x.rpart, uniform=TRUE)
text(car90x.rpart, digits=3, xpd=TRUE)
mtext(side=3, line=0.75, "A: Decision tree", adj=0)
par(opar)
}

fig8.3B <- function(){
if(!exists('car90x.rpart'))
car90x.rpart <- rpart(Mileage ~ tonsWt, data=Car90,
    minbucket=5, minsplit=10,
    cp=0.001)
plot(Mileage ~ tonsWt, data=Car90)
hat <- predict(car90x.rpart)
wt <- with(Car90, tonsWt)
addhlines(wt, hat, lwd=2, col="gray")
mtext(side=3, line=0.75, "B: Mileage vs tonsWt", adj=0)
par(opar)
}

fig8.4 <- function(){
if(!exists('car90x.rpart'))
car90x.rpart <- rpart(Mileage ~ tonsWt, data=Car90,
    minbucket=5, minsplit=10,
    cp=0.001)
plotcp(car90x.rpart)
}

fig8.5 <- function(){
if(!exists('car90.rf'))
car90.rf <- randomForest(Mileage ~ tonsWt,
    data=Car90)
}
plot(Mileage ~ tonsWt, data=Car90, type="n")
with(Car90, points(Mileage ~ tonsWt, cex=0.8))
hat <- predict(car90.rf)
with(Car90, points(hat ~ tonsWt, pch="-"))

fig8.6 <- function()
  ran <- range(errsmat)
  at <- round(ran+c(0.02,-0.02)*diff(ran),2)
  lis <- list(limits=ran, at=at, labels=format(at, digits=2))
  lims=list(lis,lis,lis,lis,lis,lis)
  library(lattice)
  splom(errsmat,
    pscales=lims,
    par.settings=simpleTheme(cex=0.75),
    col=adjustcolor("black", alpha=0.5),
    panel=function(x,y,...)
      {lpoints(x,y,...)
       panel.abline(0,1,col="gray")}
  )
}

2 Show the Figures

Unless doFigs is found in the workspace and is FALSE, then subject to checks
that all necessary datasets and packages are available, the figures are now shown.

if(!exists("doFigs")) doFigs <- TRUE
pkgs <- c("rpart","mgcv","randomForest","gamclass")
z <- sapply(pkgs, require, character.only=TRUE, warn.conflicts=FALSE)
if(any(!z)){
  notAvail <- paste(names(z)[!z], collapse=",")
  print(paste("The following packages should be installed:", notAvail))
}
if(!exists('Car90'))
Car90 <- na.omit(car90[, c("Mileage","Weight")])
## Express weight in metric tonnes
Car90 <- within(Car90, tonsWt <- Weight/2240)
getmeuse <- function()
{
data("meuse", package="sp")
meuse <- within(meuse, {
  levels(soil) <- c("1","2","2")
  ffreq <- as.numeric(ffreq)
  loglead <- log(lead)
})
invisible(meuse)
}

cfRF <- function(nrep=50)
{
  form1 <- ~ dist + elev + soil + ffreq
  form3 <- ~ s(dist, k=3) + s(elev,k=3) + soil + ffreq
  form3x <- ~ s(dist, k=3) + s(elev,k=3) + s(x, k=3) + soil+ffreq
  form8x <- ~ s(dist, k=8) + s(elev,k=8) + s(x, k=8) + soil+ffreq
  formlist <- list("Hybrid1"=form1, "Hybrid3"=form3,
                   "Hybrid3x"=form3x, "Hybrid8x"=form8x)
  ## ----rfgam-setup----
  rfVars <- c("dist", "elev", "soil", "ffreq", "x", "y")
  errsmat <- matrix(0, nrep, length(formlist)+2)
  dimnames(errsmat)[[2]] <- c(names(formlist), "rfTest", "rfOOB")
  n <- 95
  for(i in 1:nrep){
    sub <- sample(1:nrow(meuse), n)
    meuseOut <- meuse[-sub,]
    meuseIn <- meuse[sub,]
    errsmat[i, ] <- gamRF(formlist=formlist, yvar="loglead",
                         rfVars=rfVars, data=meuseIn, newdata=meuseOut, printit=FALSE)
  }
  invisible(errsmat)
}
Figure 1: Regression tree for predicting **Mileage** given **Weight**. At each node, observations for which the criterion is satisfied take the branch to the left. Thus at the first node, \( \text{tonsWt} \geq 1.218 \) chooses the branch to the left, while \( \text{tonsWt} < 1.218 \) chooses the branch to the right. Panel B plots **Mileage** versus **tonsWt**, with fitted values from the **rpart** model shown as horizontal grey lines.

Figure 2: Between group sum of squares for **Mileage**, as a function of the value of **tonsWt** at which the split is made. The choice \( c = 1.218 \) maximizes the between groups sum of squares.
Figure 3: For the decision tree to which these panels relate, the minimum number at each terminal leaf (minbucket) has been reduced (from 10) to 5, the minimum number to allow further splitting (minsplit) has been reduced (from 20) to 10, and the complexity parameter has been reduced to $cp = 0.001$.

Figure 4: Change in cross-validated error rate, relative to baseline error, with successive splits. Because of the random element that arises from the cross-validation, the tree that is fitted and the pattern of change of cross-validated error will commonly change from one run to the next.
Figure 5: Plot of Mileage versus tonsWt, with fitted values from a randomForest regression shown as horizontal bars.
Figure 6: Scatterplot matrix of accuracies, based on 25 bootstrap samples, for the several models. The line \( y = x \) is shown in each panel. Note that rfOOB is out-of-bag accuracy, i.e., calculated from the set of 95 observations, and that rfTest is accuracy on the test data, again for a random forest model with no preliminary smoothing. Results from hybrid models are labeled according to the name of the formula for the smooth. The final accuracy, evaluated on the test data, is for a random forest model fitted to residuals from the smooth.