

# SPM Users Guide

## RandomForests Modeling Basics



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**Short Description:** This guide provides an introduction into RandomForests Modeling Basics.

**Long Description:** This guide describes what's under the hood, beginning with why RandomForests' engine is both unique and innovative. Because RandomForests is such a new tool, we assume no prior knowledge of the adaptive modeling methodology underlying RandomForests. To put this methodology into context, the first section discusses the modeler's challenge and addresses how RandomForests meets this challenge. The remaining sections provide detailed explanations of how the RandomForests model is generated, how RandomForests handles categorical variables and missing values, how the "optimal" model is selected and, finally, how testing regimens are used to protect against overfitting.

**Key Words:** RandomForests, bagging, modeling basics, adaptive modeling

## RandomForests Modeling Basics

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### RandomForests Basics

This guide includes background material and introduces core RF concepts by walking you through setting up a model.

#### Decision Trees

We are going to assume that you understand the basics of decision trees and specifically the CART decision tree. RF builds on several core CART notions although only a small portion of CART technology enters directly into RF. This means that we are now presuming that you are familiar with how data need to be prepared and organized for a CART analysis and that you have a specific dependent or target variable in mind for your modeling activity. We also assume that you are familiar with the notion of splitting a node and are able to read and interpret the performance measures usually accompanying data mining tools, including confusion matrices (prediction success tables), gains, lift, Lorenz, and/or ROC curves, and variable importance scores. We will provide brief review discussions for these topics; for extended discussions for beginners you may wish to consult our CART manual (which is included in the SPM package for your convenience).

#### Classification vs. Regression

The target variable for classification, which may be character or numeric, is the support for targets with up to 100 distinct values. In general RF results will be easier to grasp and manage if you confine your models to targets with no more than eight levels. Each target class (level) should have an adequate sample size. At present we know of studies obtaining good results with as few as 30 records in a class, but larger samples are preferred.

If you are keen to analyze an ordered numeric variable with RF you might consider binning it first into, say five or 10 bins and then analyzing it as a categorical variable. Alternatively, if very high accuracy is required, you will want to consider using TreeNet/MART which is a kindred multiple tree-based methodology that was designed specifically for regression models.

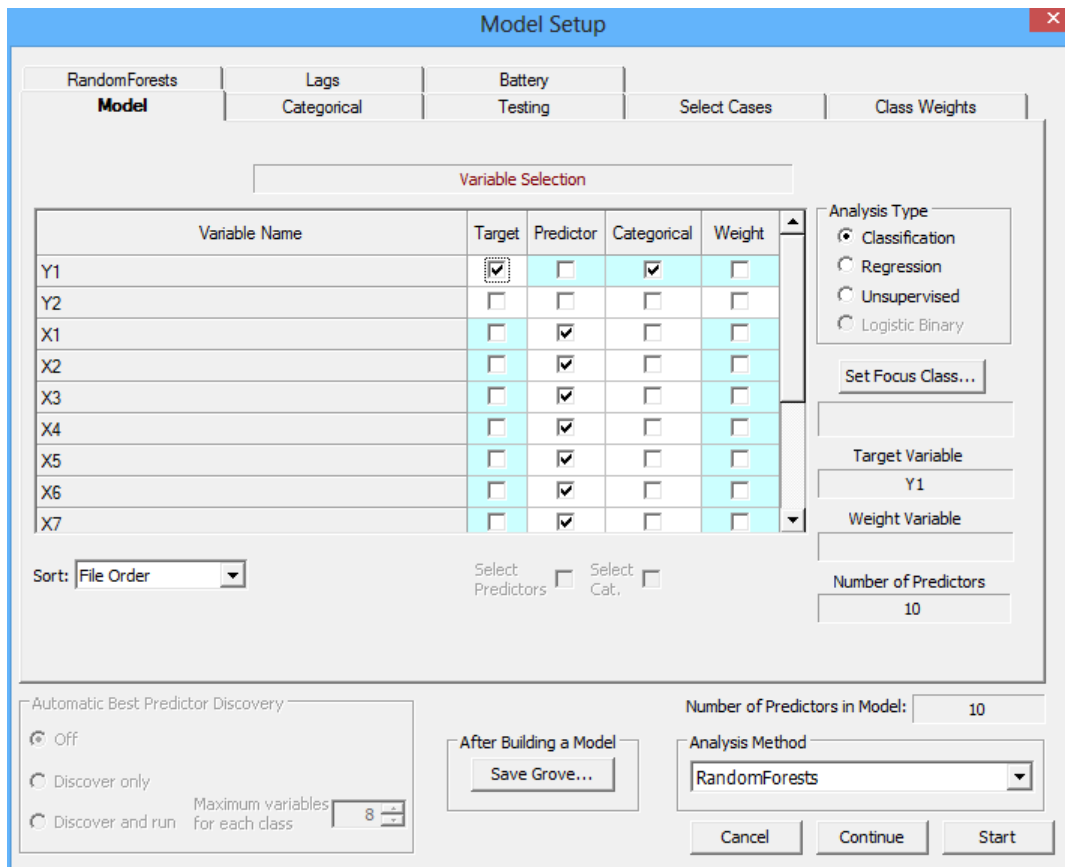
## Model Setup – Model

First open the file RF-SAMPLE.CSV located in your **Sample Data** directory. This is the file discussed in the **Getting Started** section. We will discuss fundamental concepts of RF in more detail in this section

1. In the **Model** tab, select Y1 as the categorical target variable. Y1 is a binary target variable with values of +1 and -1.



- ✓ RandomForest (RF) runs at full speed regardless of how many levels you have in your target variable. However, if you want to benefit from the graphical displays unique to RF you will pay a time penalty for working with targets with many levels. The RF displays are developed quickly and remain clear and manageable for as many as eight classes. For more classes, things become messier and harder for both RF and the analyst to manage. Using a high-level categorical target can result in rapid depletion of Windows system resources! We strongly advise against using targets with more than 100 categorical levels and recommend focusing on a much smaller number. However, we would be happy to learn from users who find ways to work with many classes.
- 2 From the section titled **Analysis Type** make sure the **Classification** radio button is marked.
  - 3 Select eligible predictors (in this case: variables X1 –x10).
- ✓ RF excels at automatic variable selection so you do not need to do any variable selection to get started. However, you will need to exclude predictors you do not want to appear in the model for any reason. You may need to exclude variables for legal or regulatory reasons (e.g., RACE or GENDER). Further, you may wish to experiment with special subsets of predictors just to explore their predictive power when used in isolation. Finally, there can be benefits from using a wisely-selected subset of predictors, for example, the most important variables from a previously run CART or TreeNet model.

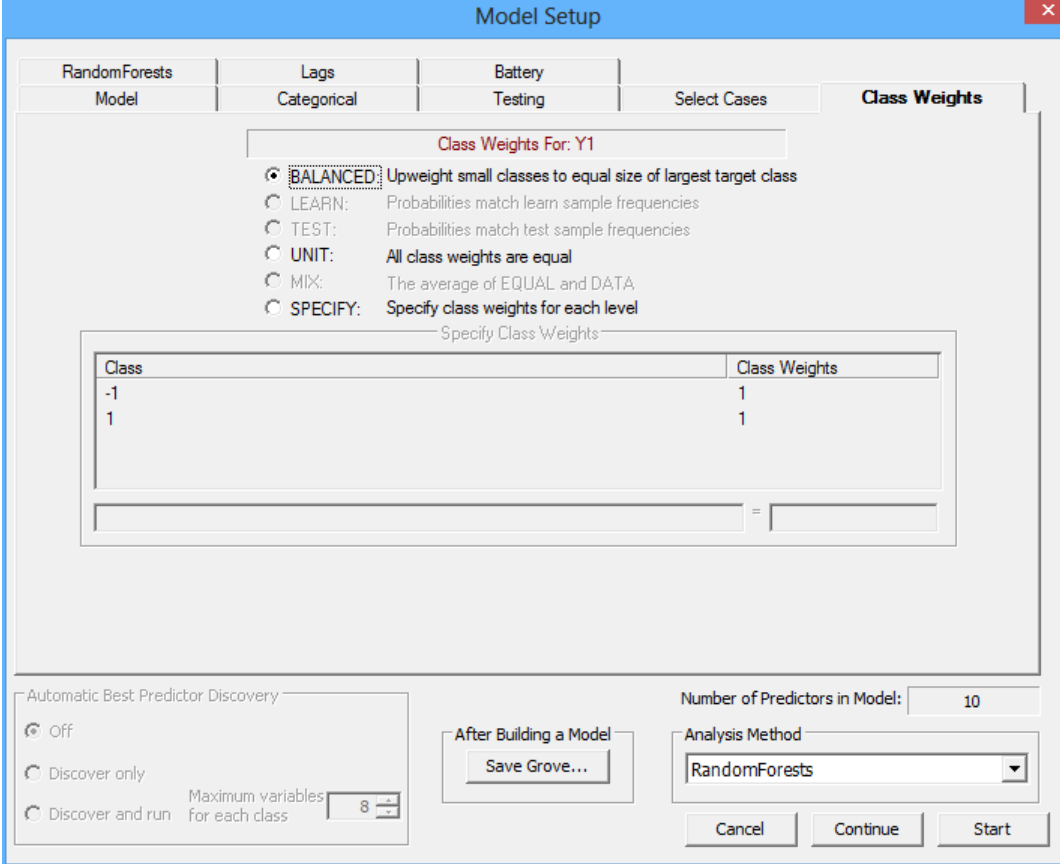


Variable Name	Target	Predictor	Categorical	Weight
Y1	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
Y2	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X1	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X2	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X3	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X4	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X5	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X6	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X7	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

### Model Setup – Class Weights

Class weights are used to compensate for highly unequal class sample sizes. The default is always **BALANCED**. The available alternatives are listed on the **Class Weights** tab:





Class Weights For: Y1

**BALANCED:** Upweight small classes to equal size of largest target class  
 **LEARN:** Probabilities match learn sample frequencies  
 **TEST:** Probabilities match test sample frequencies  
 **UNIT:** All class weights are equal  
 **MIX:** The average of EQUAL and DATA  
 **SPECIFY:** Specify class weights for each level

Class	Class Weights
-1	1
1	1

Automatic Best Predictor Discovery:  Off,  Discover only,  Discover and run (Maximum variables for each class: 8)

Number of Predictors in Model: 10

Analysis Method: RandomForests

Buttons: Save Grove..., Cancel, Continue, Start

**BALANCED:** Target classes are automatically reweighted to achieve equal size (balance).

**UNIT:** Target classes are un-weighted. Larger target classes have proportionally greater influence on the model.

**SPECIFY:** Specify class weights for each target level. Class weights are set to a value selected by the analyst.

☛ We recommend the **BALANCED** default. When the target class sample sizes are unequal, RandomForest will still give equal attention to the rare class (or classes).

☛ Class weights can have a considerable impact on RF results and are worth experimenting with. The greater the class weight the harder RF will work to classify that class correctly. Suppose you have a binary target with 90% NO and 10% YES values. The default Class Weights generated by **BALANCED** will be 1 for NO and 9 for YES. You might try **SPECIFY** to reset the YES Class Weight to values such as 6 or even 15 or 20. There is no way to calculate the optimal Class Weights in advance of an RF run, so you will want to run some experiments.

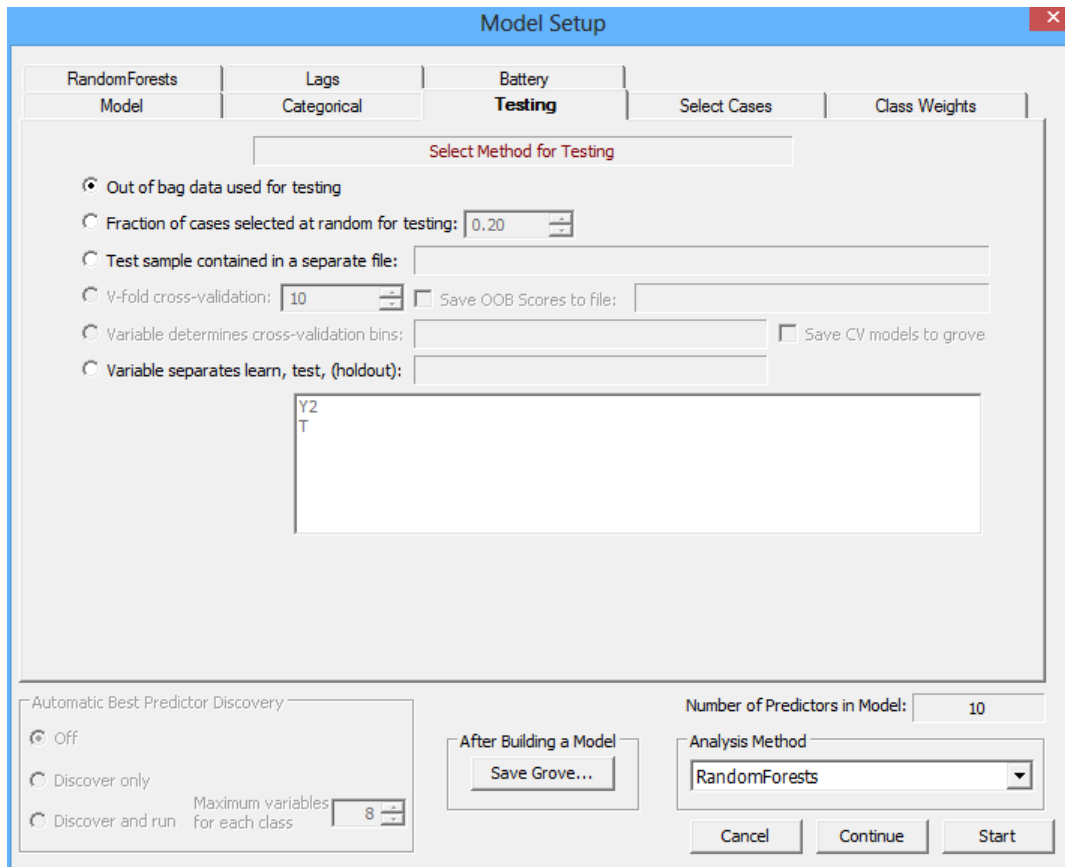
☛ CW BALANCED

### Model Setup – Testing

Testing is vital for the honest assessment of any data mining model and RF models are no exception to this rule. However, RF has a built-in self-test that is always generated automatically so there is no need to supplement this with further standard external tests. We thus offer the default of **Out of Bag** (OOB)




testing. OOB testing is very similar to a cross-validation that is repeated many times, with each replication starting with a different random reordering of the data. Numerous tests on real world and artificially-constructed data support the conclusion that OOB results are fully reliable and report performance measures nearly identical to those obtained from separate test data.



The screenshot shows the 'Model Setup' dialog box with the 'Testing' tab selected. The 'Out of bag data used for testing' radio button is selected. The 'Fraction of cases selected at random for testing' is set to 0.20. The 'Number of Predictors in Model' is set to 10. The 'Analysis Method' is set to RandomForest. The 'Automatic Best Predictor Discovery' is set to Off. The 'Save Grove...' button is visible.

If you would like to make use of a separate test sample you may click the alternative radio button and reserve a “**Fraction of cases selected at random for testing**”, or refer to a “**Test sample contained in a separate file**”, or use a flag in your currently-open data set to specify a “**Variable separates learn, test**”.

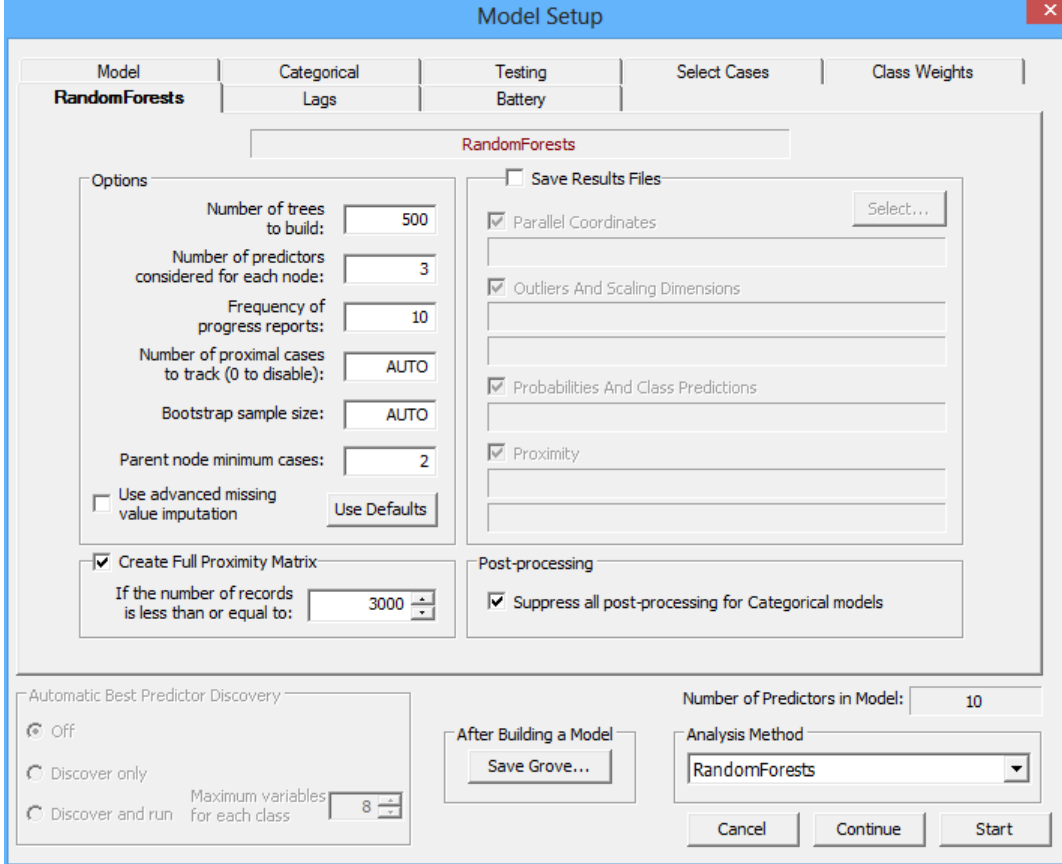
- ☛ RF *never* reports results on training data. When trees are grown out to their maximal size we can readily expect near perfect classification on training data but this result is not useful for model assessment. The primary RF performance measures will be based on OOB data. If you elect to also use a separate test sample you will obtain two sets of *test* results: **OOB** and what will be labeled as **TEST**.
- ☛ For most purposes you can safely rely on OOB testing alone and this will typically speed up your runs. If you do request testing on a separate test sample your OOB and TEST results should be quite similar.

 PARTITION NONE

### Model Setup – RandomForest

The **RandomForests** tab contains all controls unique to RF as shown below.





**Number of Trees:** The default is 500 and the minimum allowable value is 3. For larger data sets you might get away with as few as 100-150 trees and still obtain good results.

- ☛ You cannot generate too many trees in a forest but you can generate too few. We have therefore set the default at 500. For data sets with 1,000 or so rows your runs will proceed so quickly it may not be worthwhile trying to refine this setting. A large number of trees is also useful since it helps spread out a variety of scores and measures created by RF. A small number of trees will leave many RF measures clumped into a few bins.

 RF TREES = 500

**Number of Predictors:** The recommended number is the square root of the number of eligible predictors. Thus, if you have 1000 predictors this control could be set at 32. The minimum value is 1, which will generate trees completely at random. The maximum value is the number of eligible predictors.

- ☛ The number of predictors is an important control parameter that can have a material impact on the quality of your results. Recommended values to experiment with include the default square root rule, half this value, and twice this value. Thus, for 1000 eligible predictors the number of predictors to select for each node would be 16, 32, and 64 predictors. While you are free to experiment with other values, experience suggests that our recommended settings adequately cover the options. Setting this control parameter too high or too low can reduce model quality.

 RF PREDS = 3

**Frequency of Reports:** This option is primarily for batch processing of large data sets. If set to 1, RF summarizes its progress after every tree in the classic text output. This is useful for monitoring runs that may require several hours to complete.




 RF LOOK = 10

**Number of Proximal Cases to Track:** This control has no bearing whatever on model construction or on accuracy. Instead, it influences some of the reports and displays relating to clustering and outlier identification. If the number is set to zero, many of the graphical displays are disabled but predictive results can be completed much more quickly. After a model is complete, if this control is not zero, RF computes how often any pair of training data records ends up in the same terminal in an RF tree. The Number of Proximal Cases control determines how many of the closest “neighbors” are kept track of. If this number is set to a low value, detailed proximity information is maintained for only a few nearest neighbors for each record. If it is set to a larger number, exact proximities are available for many more record pairs.

The automatic setting tracks all neighbors for small data sets and gradually scales back as the number of training records grows. Remember, if you have 30,000 training records and track the closest 1,000 neighbors for every record you are looking at 30 million items of information. Managing this much detail requires considerable resources of both computation time and memory.

- \* If the automatic setting results in a failure to produce the MDS scaling results you might wish to select an explicitly modest number such as the 200 we display in the example.

 RF PROXIMAL = AUTO

**Bootstrap sample Size:** Our bootstrap sample is a sampling from the training data with replacement. This allows some training data records to be selected more than once and results in a reweighting of the data as well as random sampling of the data for each RF tree. Normally, the bootstrap is the same size as the original training data. If you start with 1,000 training data records then by default each bootstrap sample will contain 1,000 records. For smaller data sets we certainly recommend using the default.

You might be tempted to set this control parameter to a smaller number if you are working with a large training file. For example, you might decide to set this parameter to 30,000 when working with a 200,000 record file.

- \* Reducing the Bootstrap Sample Size may not be a good idea and may not save you any compute time. Predictive accuracy can decline with the smaller sample and you may need to grow more trees to get adequate coverage for every record in the original training data set. If you think your file is too large for direct analysis you should instead consider trimming it first and then allowing each tree to be grown on a the full scaled-back sample size.

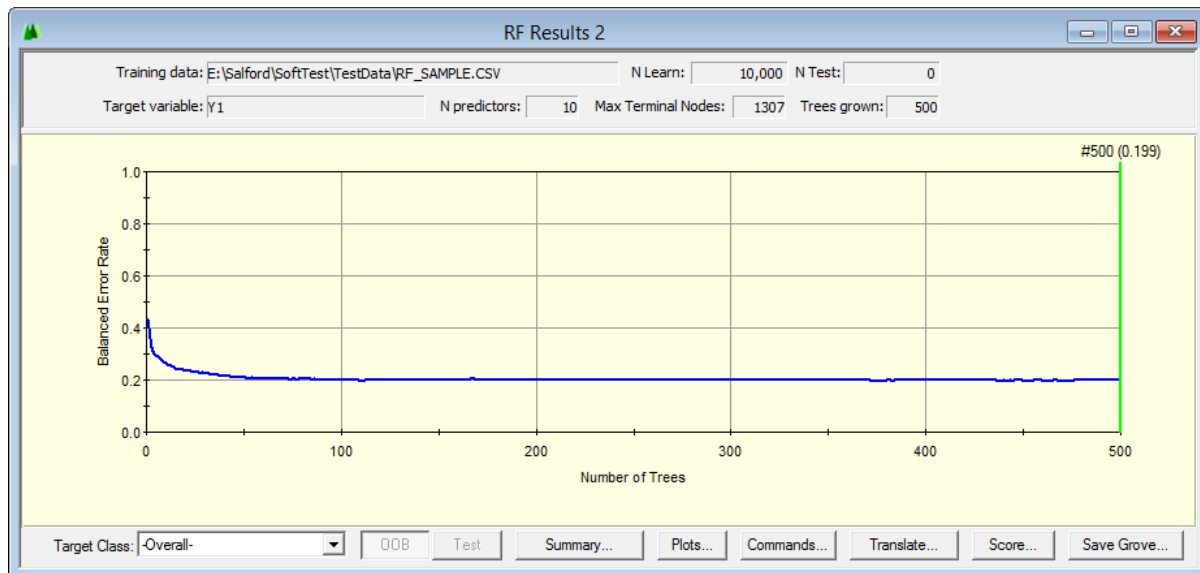
 RF BOOTSTRAP = 30000

**Parent node minimum cases:** The default is 2 and we advise against changing this value. RF gives best results if trees are grown out to the largest size possible. If you are concerned that the RF trees are unmanageably large and you insist on growing smaller trees you are probably better off working with a smaller training file and getting automatically smaller trees as a result, leaving the Parent node minimum at its default value.

## RandomForests Results

Below we show the **RF Results** window generated from the previous classification example:





In the upper panel the report identifies the training data file, the target variable, the number of eligible predictors, as well as the number of trees in the forest and the size of the largest tree.

- ☛ The Max Terminal Nodes value helps you to spot problems in your model setup. This number should be on the order of half your training data set sample or larger. If it is too small you may have inadvertently increased the minimum node size or reduced the bootstrap sample size, or otherwise altered the expected model setup. A low number may also mean that many of your records have identical patterns in the predictor variables.

The **Balanced Error Rate** graph above displays the rolling error rate achieved by the RF model as more and more trees are added. The model begins with a single tree and its error rate is the first point on the error curve. As expected, this tree should have a large error rate because it has been grown partly at random. The second point on the curve displays the error rate achieved when the forest contains two trees. Typically the error rate of the forest initially drops rapidly as further trees are added. The curve then flattens out as little or nothing can be learned once all of the information that RF can extract from the data has been incorporated into the forest. The green beam marks the current size of the saved model.

- ☛ If you click on a point on the error curve, a red beam appears with the number of trees in the forest and the exact error rate achieved displayed above. However, you cannot access such models from this display. If you prefer to work with a smaller forest you will need to rerun the analysis specifying on the Model Setup tab the precise number of trees you want grown.

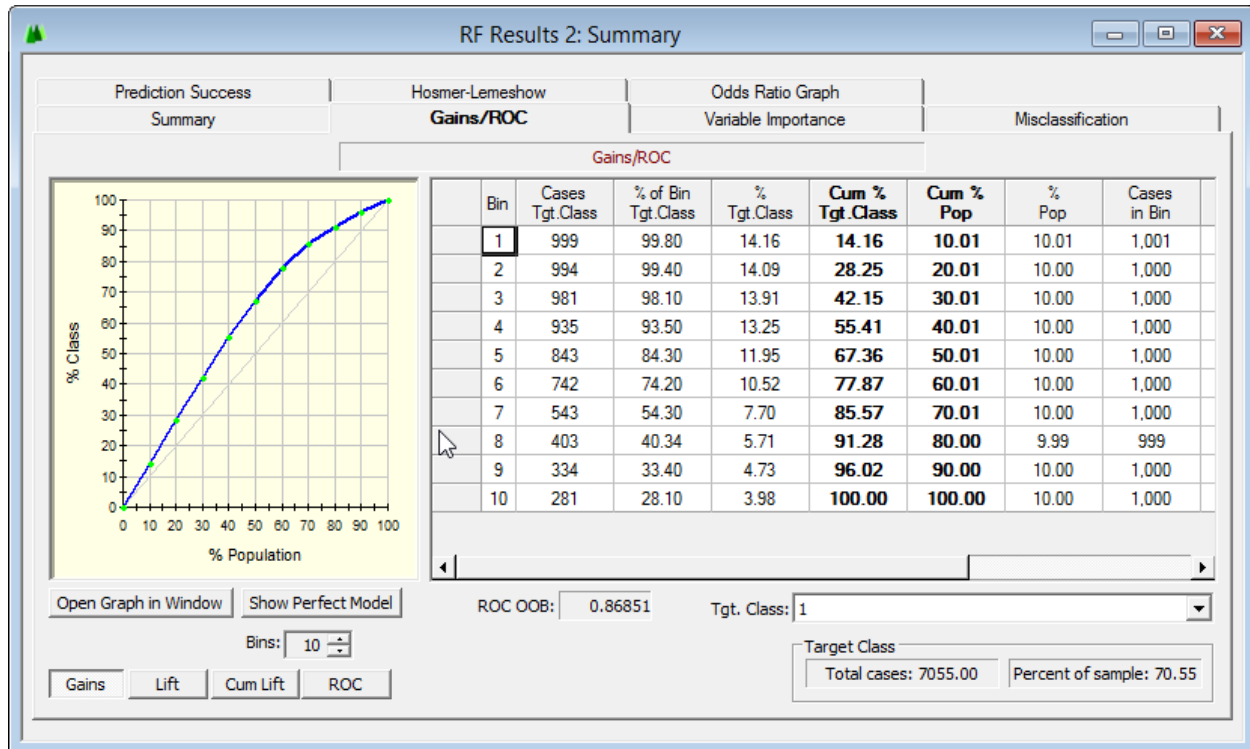
The display allows you to view a specific **Target Class** (lower left) or an **Overall** error rate. The Overall error rate may be a simple average or a weighted average of the class specific error rates. By default, when the **Class Weights** are **BALANCED** the average error is un-weighted.

## Summary Report – Gains Chart and Table

The performance of your RF model is documented in the Summary Reports which are displayed when the **[Summary...]** button is pressed in the **RF Results** window. The display always shows the **Gains Chart** first but you may prefer to view one of the other graph options such as the ROC curve.







The graph displays:

When the [**Gains**] button is pressed – **Cum % Target** versus **Cum % Pop**.

When the [**Lift**] button is pressed – **Lift Pop** versus **Cum % Pop**.

When the [**Cum. Lift**] button is pressed – **Cum Lift** versus **Cum % Pop**.

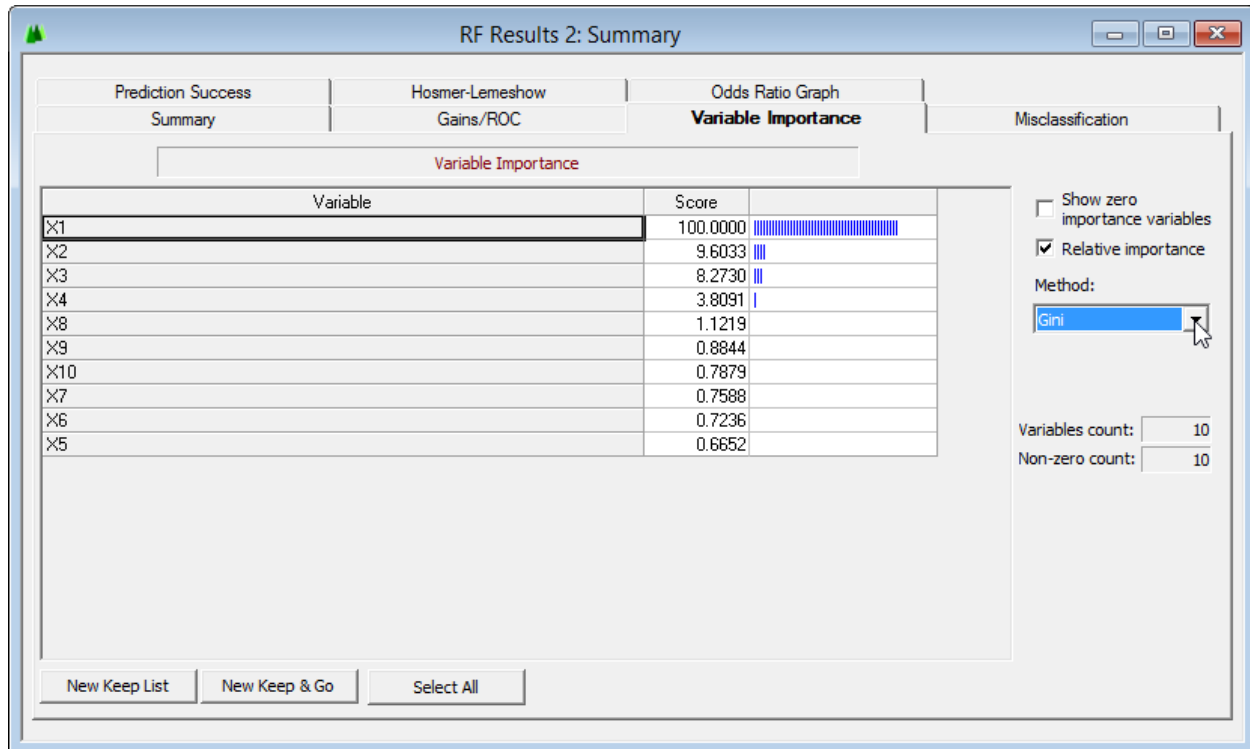
The number of bins can be changed using the  control.

When the test data are available, both OOB and TEST gains charts can be displayed using either the [**OOB**] or the [**Test**] buttons.

## Summary Report – Variable Importance

RF includes two methods for measuring the importance of a variable or how much it contributes to predictive accuracy. The default method, the **Gini**, is similar in spirit to the original CART method. For every node split by a variable in every tree in the forest we have a measure of how much the split improved the separation of the classes. Cumulating these improvements leads to scores that are then standardized. The most important variable always gets a score of 100.00 regardless of the overall quality of the model.





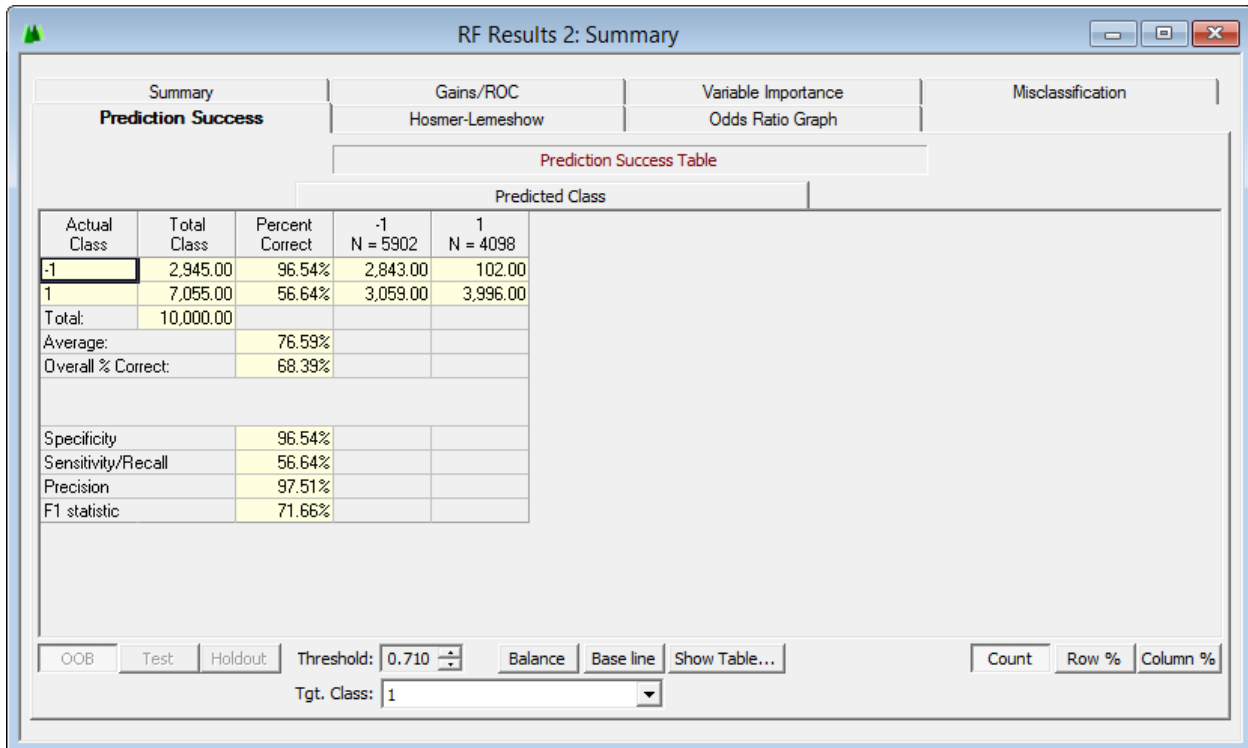
An alternative measure of importance based on empirical testing is called the **Standard** method. For each tree in the forest we test a variable by first scrambling its values and then measuring how much this causes model accuracy to decline. The logic is fairly compelling: if we can substitute incorrect values for a variable and still find that we can predict the target accurately, then that variable cannot have much relevance to predicting the outcome. But if such data alteration causes a sharp deterioration in our ability to predict accurately then the variable is clearly valuable. This method is used to rank every variable and calibrate a score. As usual, all importance scores are rescaled to have values between 0 and 100.

## Summary Report – Prediction Success

The final Summary Report displays the **Prediction Success** tab (also known as the confusion matrix) for both OOB and TEST samples. The Prediction Success table shows whether RandomForest is tending to concentrate its misclassifications in specific classes and, if so, where the misclassifications are occurring.

A prediction success table is displayed below:





The screenshot shows a software window titled "RF Results 2: Summary". It contains several tabs: "Summary", "Prediction Success", "Gains/ROC", "Variable Importance", and "Misclassification". The "Prediction Success" tab is active, displaying a "Prediction Success Table".

Actual Class	Total Class	Percent Correct	Predicted Class	
			-1 N = 5902	1 N = 4098
-1	2,945.00	96.54%	2,843.00	102.00
1	7,055.00	56.64%	3,059.00	3,996.00
Total:	10,000.00			
Average:		76.59%		
Overall % Correct:		68.39%		
Specificity		96.54%		
Sensitivity/Recall		56.64%		
Precision		97.51%		
F1 statistic		71.66%		

At the bottom of the window, there are controls for "OOB", "Test", "Holdout", "Threshold: 0.710", "Balance", "Base line", "Show Table...", "Count", "Row %", "Column %", and "Tgt. Class: 1".

**ACTUAL CLASS**      Class level

**TOTAL CASES**      Total number of cases in the class

**PERCENT CORRECT**    Percent of cases for the class that were classified correctly

Number of Class -1 cases classified in each class (-1, +1)

Number of Class +1 cases classified in each class (-1, +1)

To switch to the TEST sample prediction success table, click on **[TEST]** and, similarly, to view row or column percentages rather than counts, click **[Row %]** or **[Column %]**

## Plots

The various plots produced by RF are discussed in the several detailed examples included in Chapter 7 of the RandomForest Manual: An Implementation of Leo Breiman's RF.

## Saving a Model

Any model can be saved for further examination at a later time or to be used for prediction. At the bottom left of the **RandomForests Results** you will see a **Save Grove** button. Click on this and provide a name and location for the grove file. Your model can then be retrieved to display all the results discussed so far.



## Setting up the Model

### Sample Data Set

A sample data set `RF_SAMPLE.CSV` is supplied as part of the RF installation pack. It is located in the **Sample Data** folder.


The following table lists the major groups of variables in the data set.

Variable Names	Description
X1, ... , X10	Continuous predictors
Y2	Binary target coded +1 and -1
TEST	Learn/Test dummy indicator (0 = learn, 1 = test)

### Reading Data In


To open the input file `RF_SAMPLE.CSV`

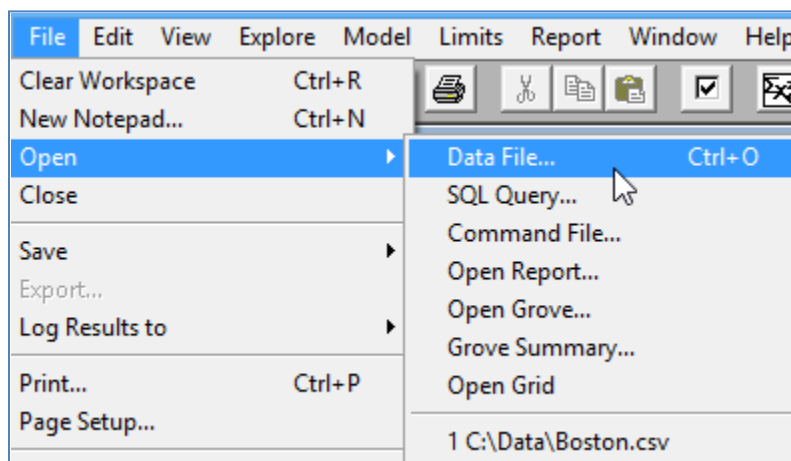
1. Select **Open>Data File...** from the **File** menu.

☛ You may simply click on the  button in the toolbar.

- 2.) Use **Open Data File** dialog window to navigate into the Sample Data folder in the SPM installation directory.

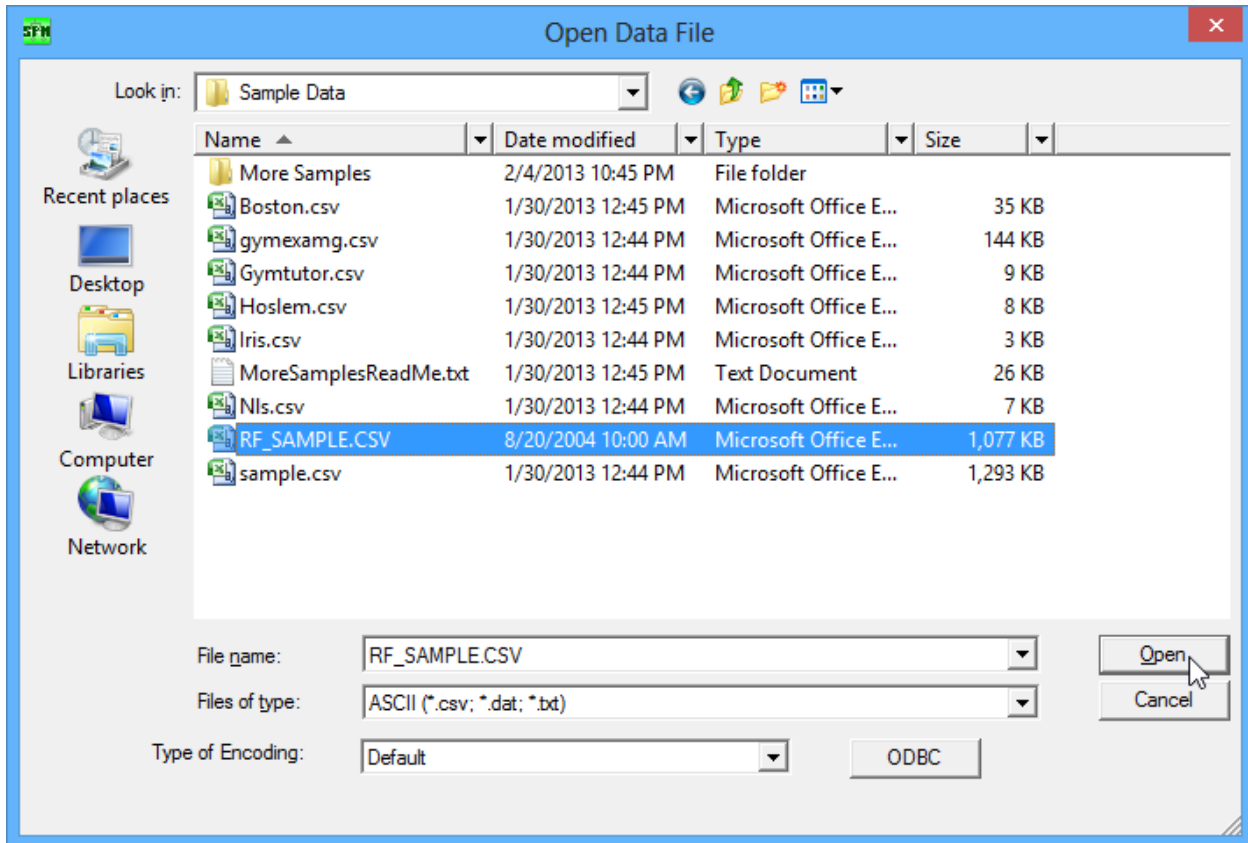
☛ To speed up further access to the given location, you may want to set up the corresponding working directory first. (See the section titled **“Setting Up Working Directories”** earlier in this SPM Infrastructure guide.)

 USE `"RF_SAMPLE.CSV"`



- 3.) Choose **Delimited Text (\*.csv,\*.dat,\*.txt)** in the **File of type:** selection box.





4.) Highlight `RF_SAMPLE.CSV`.

5.) Finally, click **[Open]** to load the data set into RF.

- ✓ Make sure that the data set is not currently being accessed by another application. Otherwise, the data loading will fail. This is a common source of problems when dealing with Excel and ASCII files.

## Setting up the Model

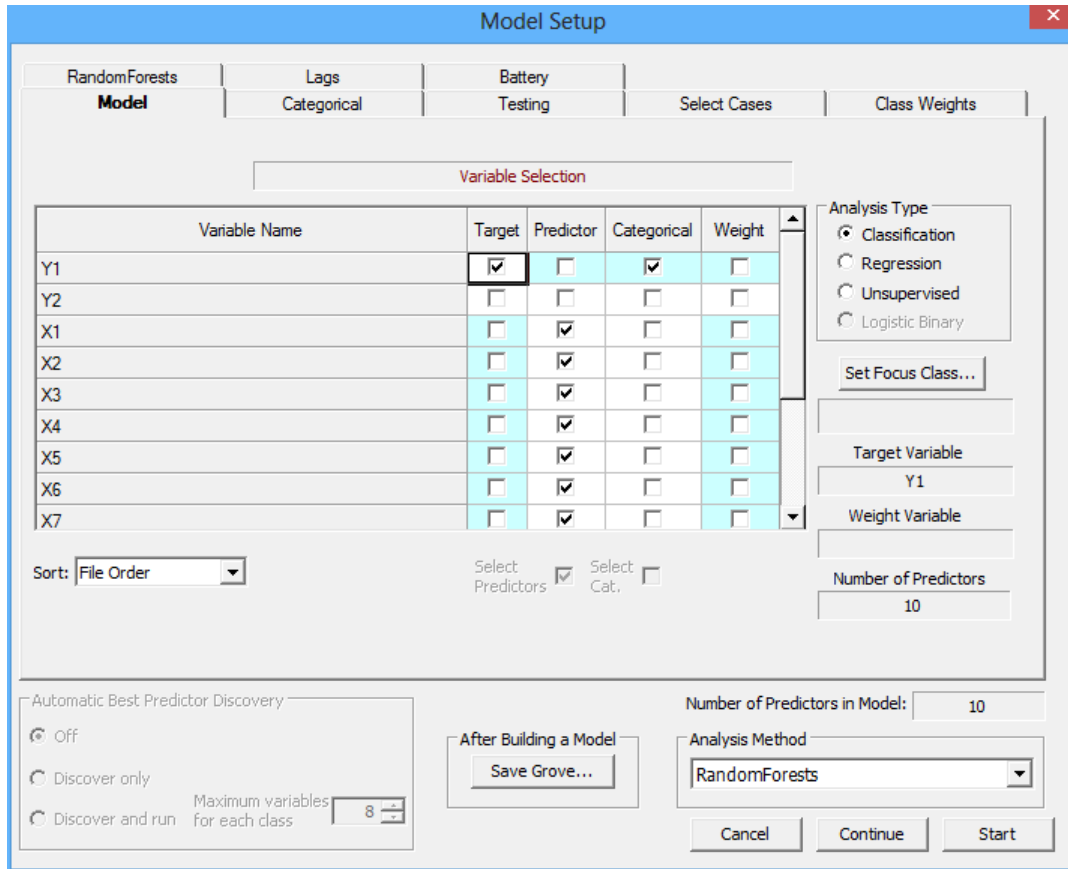
When the data set has been successfully loaded, the **Model Setup** dialog window will appear. The Model Setup tabs are the primary control center for various aspects of the RF model-building process. In this example, we will enter information into the **Model** and **Testing** tabs only and then create a model using RF default settings.

- ☛ If you are running the full SPM data mining suite, make sure that **RandomForests** is selected from the **Analysis Methods** control.

For this simple analysis, we complete the following four simple steps.

- 1.) In the **Model** tab we check `Y1` as the target by clicking the check box in the column labeled **Target**.
- 2.) Further, we check `X1-X10` as the predictors by clicking the check boxes in the column labeled **Predictor**.
- 3.) Next we choose the **Classification** radio button in the section labeled **Analysis Type**.



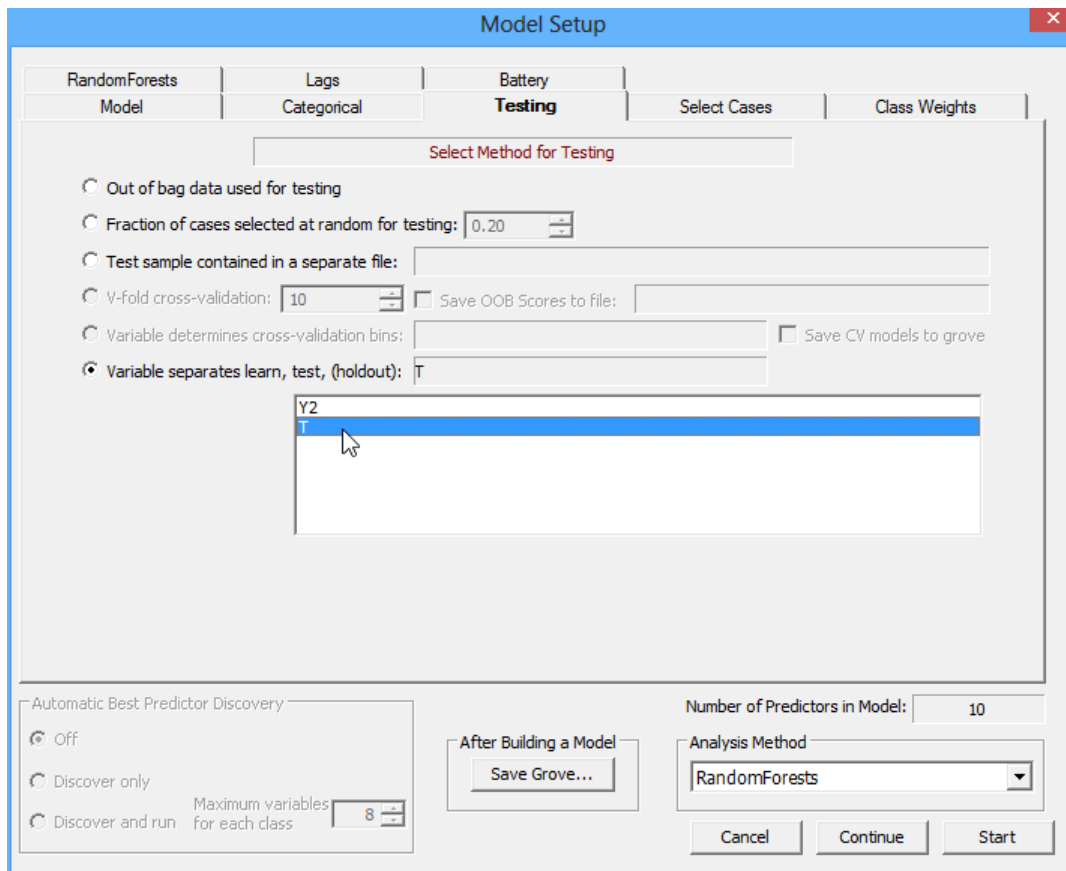


- ✓ There are only 10 variables selected as predictors in this model. This total is displayed towards the lower right hand corner of the display. We have deliberately not selected the TEST variable as a predictor, as you can see below:

Variable Name	Target	Predictor	Categorical	Weight
X3	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X4	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X5	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X6	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X7	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X8	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X9	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
X10	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
T	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>



- 4.) Select the **Testing** tab and choose the **Variable separates learn and test samples** radio button. Choose the variable `TEST` in the selection list box.



The screenshot shows the **Model Setup** dialog box with the **Testing** tab selected. The **Testing** sub-tab is active, showing the following configuration:

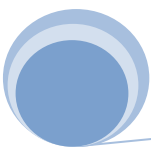
- Select Method for Testing:** A dropdown menu.
- Out of bag data used for testing:**
- Fraction of cases selected at random for testing:** 0.20
- Test sample contained in a separate file:**
- V-fold cross-validation:** 10  Save OOB Scores to file:
- Variable determines cross-validation bins:**  Save CV models to grove
- Variable separates learn, test, (holdout):**  TEST

The variable selection list box contains the following items:

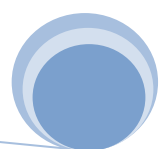
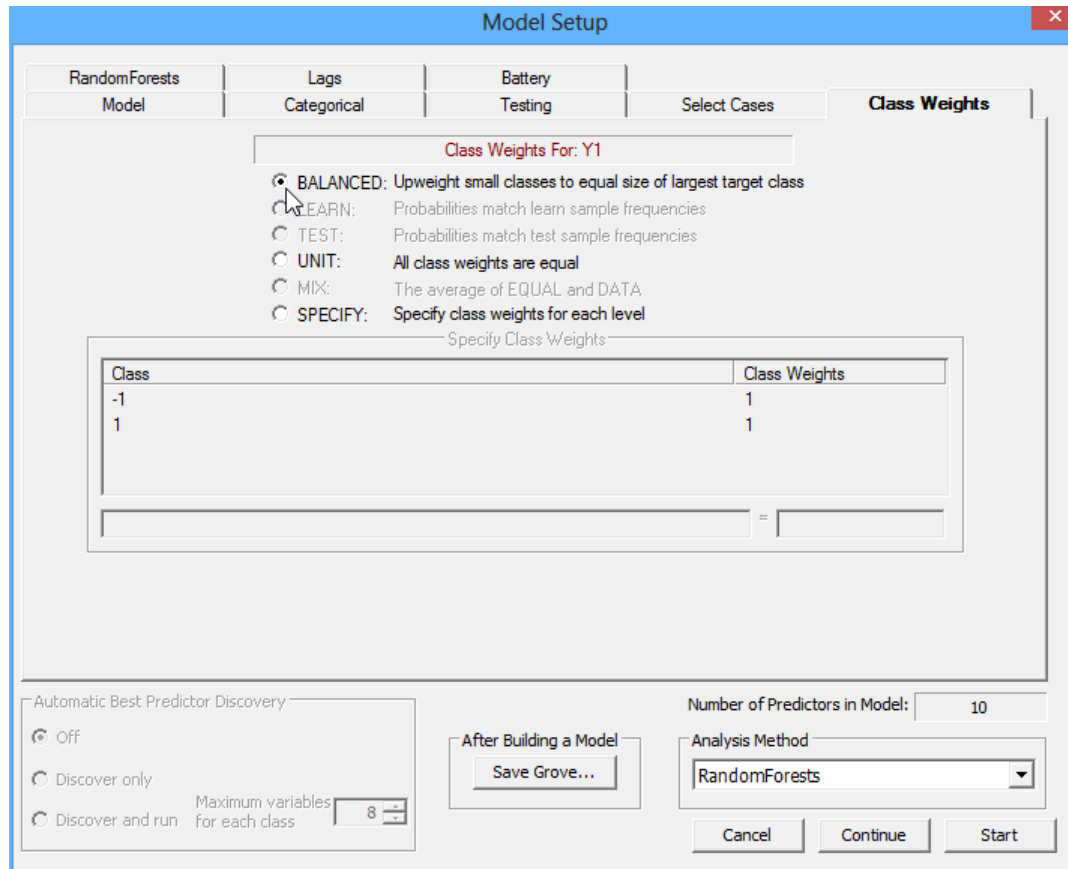
Variable
Y2
TEST

Other settings in the dialog include:

- Automatic Best Predictor Discovery:**  Off,  Discover only,  Discover and run (Maximum variables for each class: 8)
- Number of Predictors in Model:** 10
- After Building a Model:** Save Grove...
- Analysis Method:** RandomForest
- Buttons:** Cancel, Continue, Start

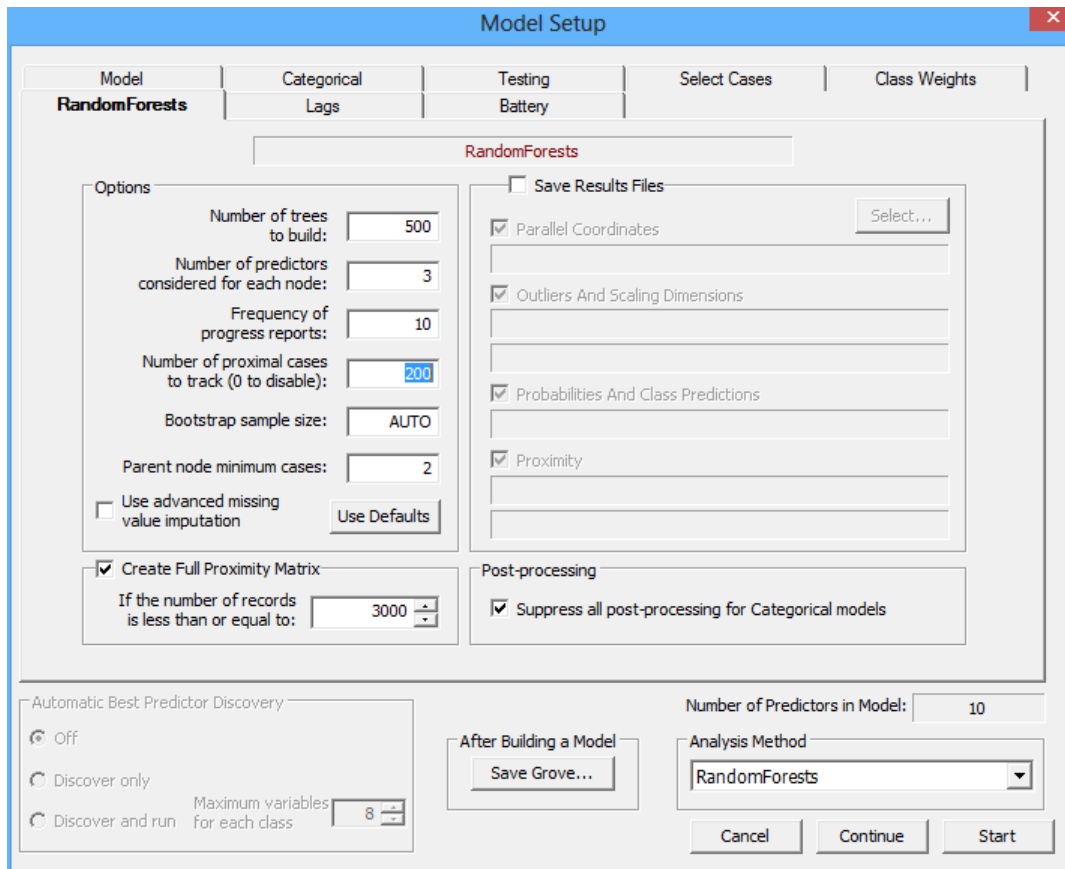


- Select the **Class Wts** and make sure that the **BALANCED** radio button has been marked. You will see that the target variable has two levels: +1 and -1.





- 6.) Finally, select the **RandomForests** tab and set the **Number of proximal cases to track** to 200. Normally you will not need to change this value but we will do so just for this example. All other RF settings will be left at their default values.



**Model Setup**

Model: **RandomForests** | Categorical: Lags | Testing: Battery | Select Cases: | Class Weights: |

**Options**

Number of trees to build: 500  
 Number of predictors considered for each node: 3  
 Frequency of progress reports: 10  
 Number of proximal cases to track (0 to disable): **200**  
 Bootstrap sample size: AUTO  
 Parent node minimum cases: 2  
 Use advanced missing value imputation  
 Create Full Proximity Matrix  
 If the number of records is less than or equal to: 3000

Save Results Files  
 Parallel Coordinates  
 Outliers And Scaling Dimensions  
 Probabilities And Class Predictions  
 Proximity

Post-processing  
 Suppress all post-processing for Categorical models

Automatic Best Predictor Discovery  
 Off  
 Discover only  
 Discover and run  
 Maximum variables for each class: 8

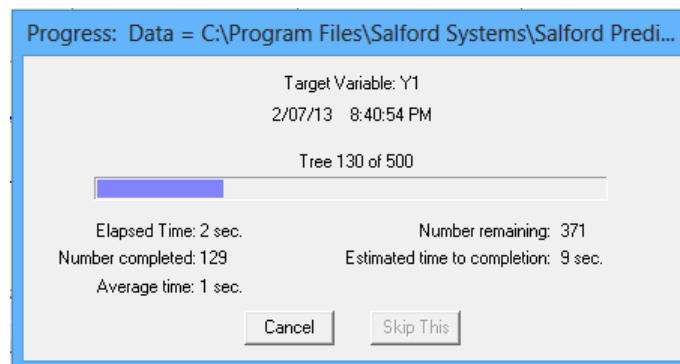
Number of Predictors in Model: 10  
 Analysis Method: RandomForests

After Building a Model: Save Grove...  
 Cancel Continue Start

We are now ready to start our RF run.

## Running RF

To begin the RF analysis, click the **[Start]** button. A progress indicator will appear on the screen while the model is being built, letting you know how many trees have been completed, how much time has elapsed and approximately how long to completion.



Progress: Data = C:\Program Files\Salford Systems\Salford Predi...

Target Variable: Y1  
 2/07/13 8:40:54 PM

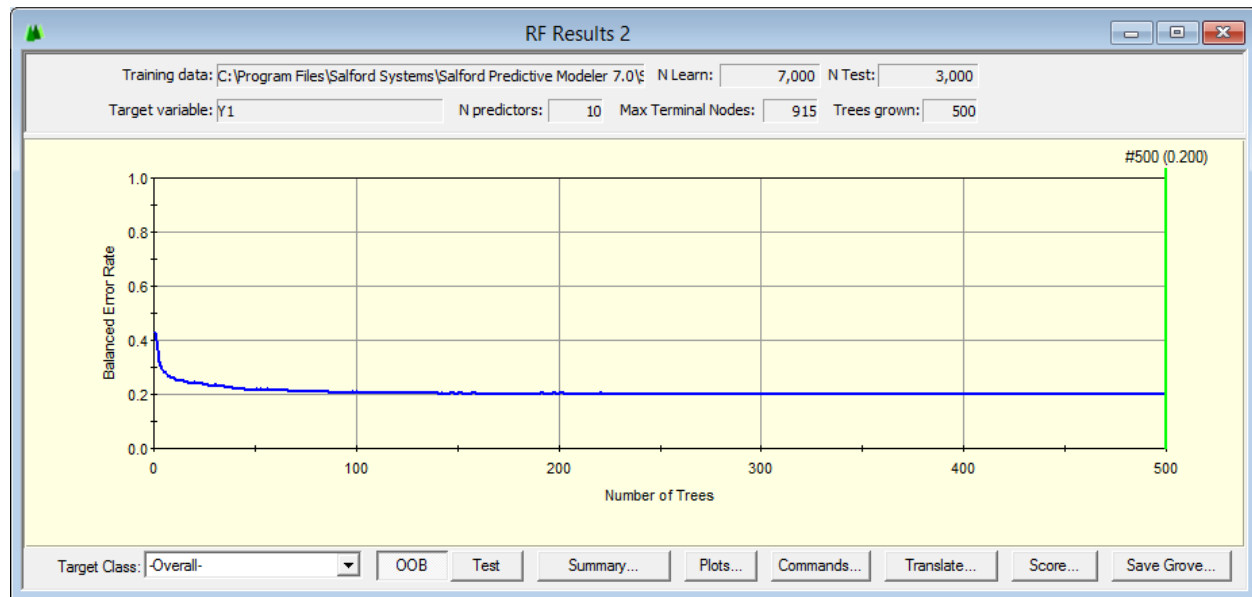
Tree 130 of 500

Elapsed Time: 2 sec. | Number remaining: 371  
 Number completed: 129 | Estimated time to completion: 9 sec.  
 Average time: 1 sec.

Cancel Skip This

Once the analysis is complete, text output will appear in the **Output** window, and a new window, **RF Results**, opens.

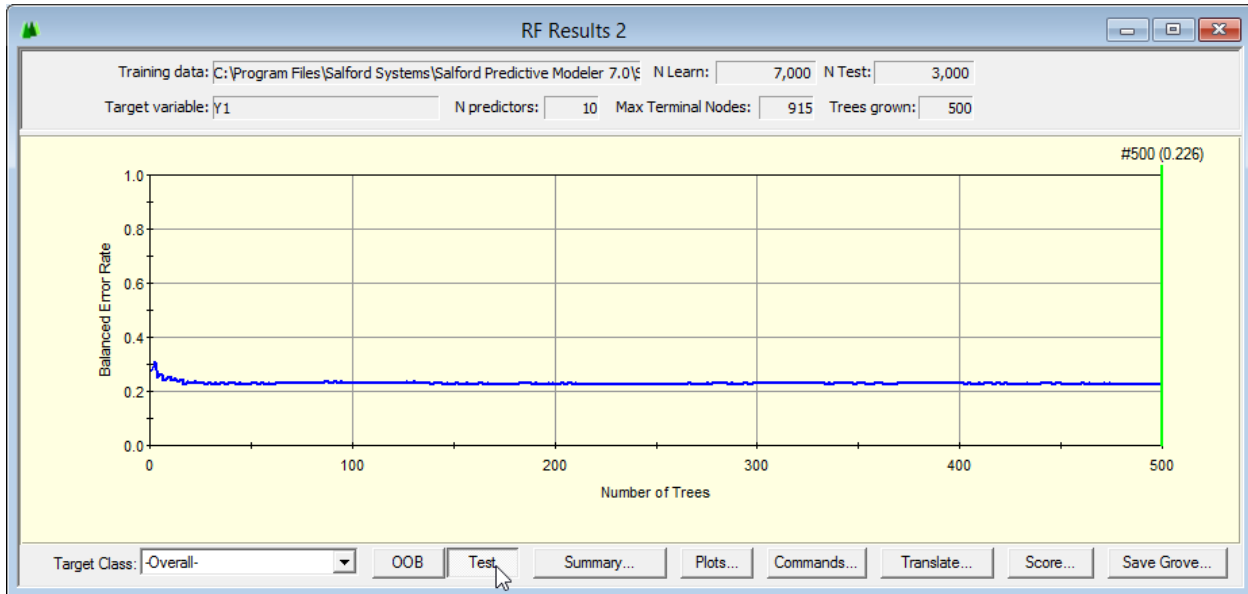




The top portion contains key information about this analysis including the name of the training data file, the target variable, the number of eligible predictors, the number of nodes in the largest tree grown, and the number of trees grown. Here we grew the default 500 trees.

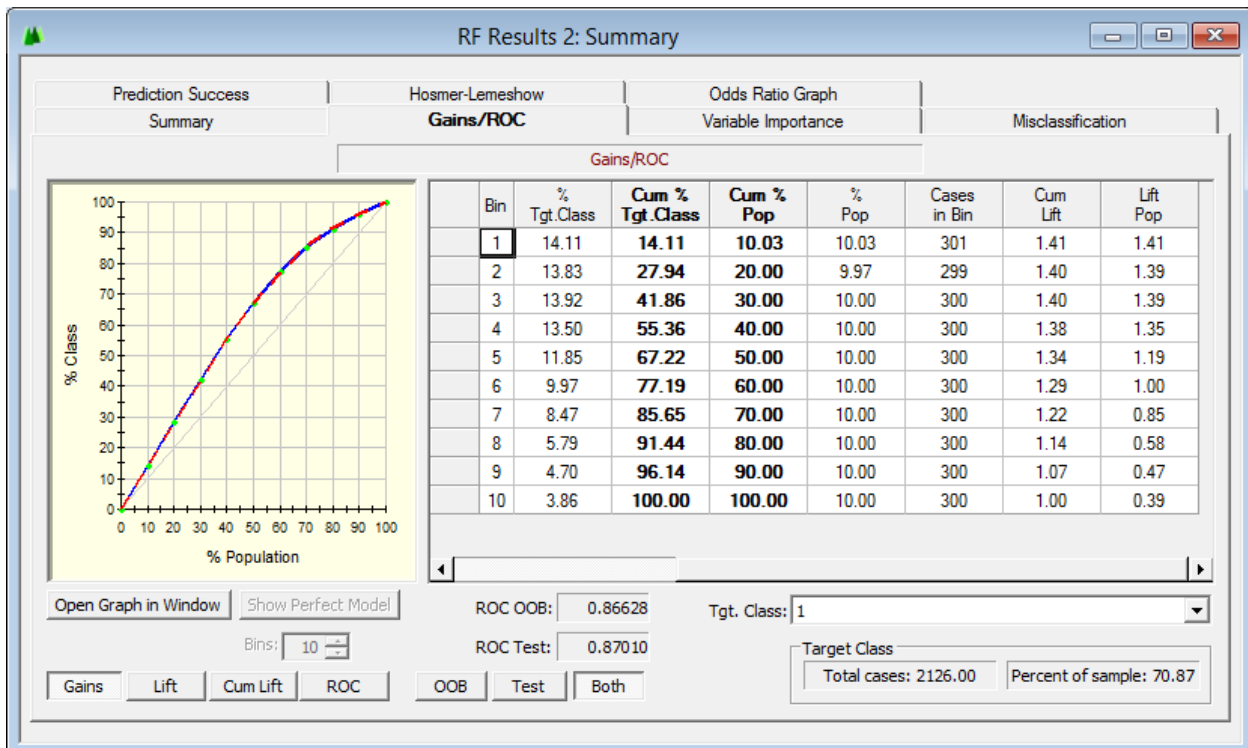
The bottom portion graphically displays a running relative rate for the RF model. It begins with the first tree having an average error rate of about .45 and ends with an average error rate of .233. This statistic is displayed above the green bar and describes the model with 500 trees. When class weights are **BALANCED**, the **Overall** error rate is a simple average of the error rates in each class. If you select a specific **Target Class** in the display above you can see that the error rates are about .280 and .185 for the -1 and +1 classes, respectively. The error rate displayed above is based on the **OOB** or “**Out of Bag**” self testing which is much like a repeated cross validation. Usually OOB error rates are so reliable that we do not need a separate test sample. Nonetheless, we did use a test sample for this run and its error curve is shown next. Observe that the RF model appears to be even more accurate on the test sample than on the OOB data. This is not an unusual outcome.



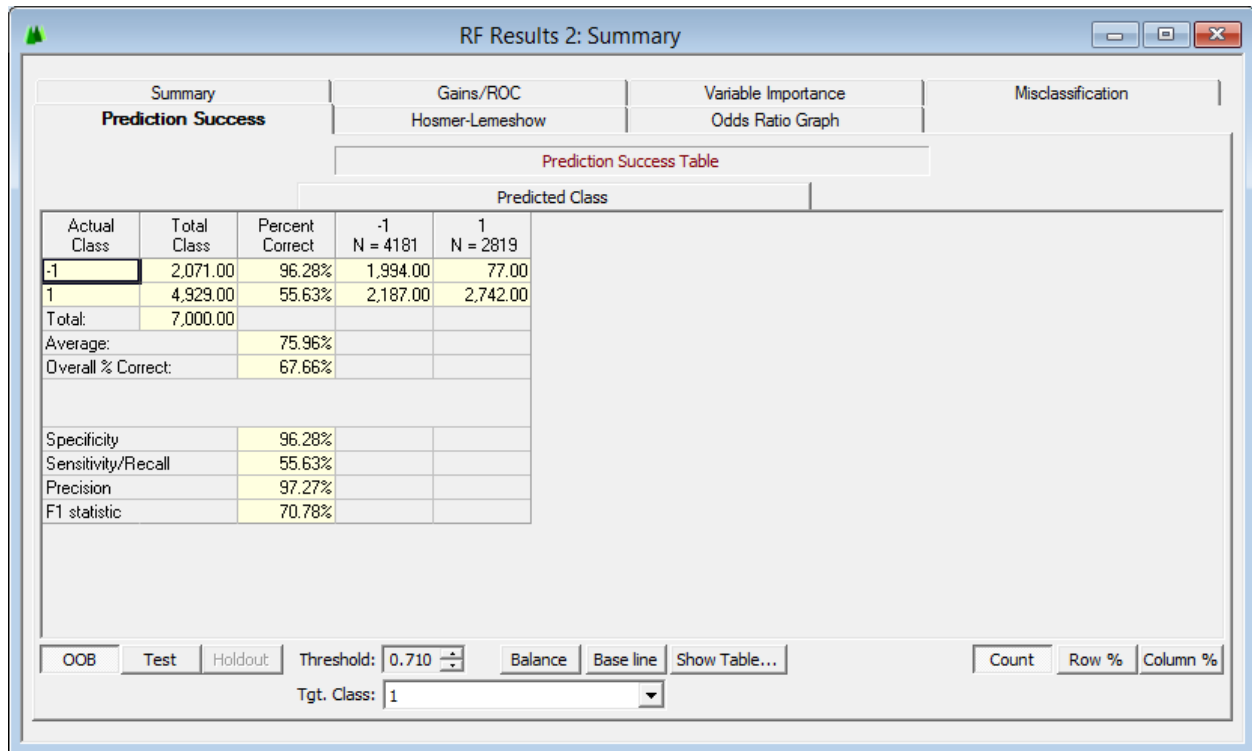


To dig further into the results we now select **Summary Reports** from the **Results** display to attain access to Summary, Gains Chart, Variable Importance, and other predictive accuracy reports.

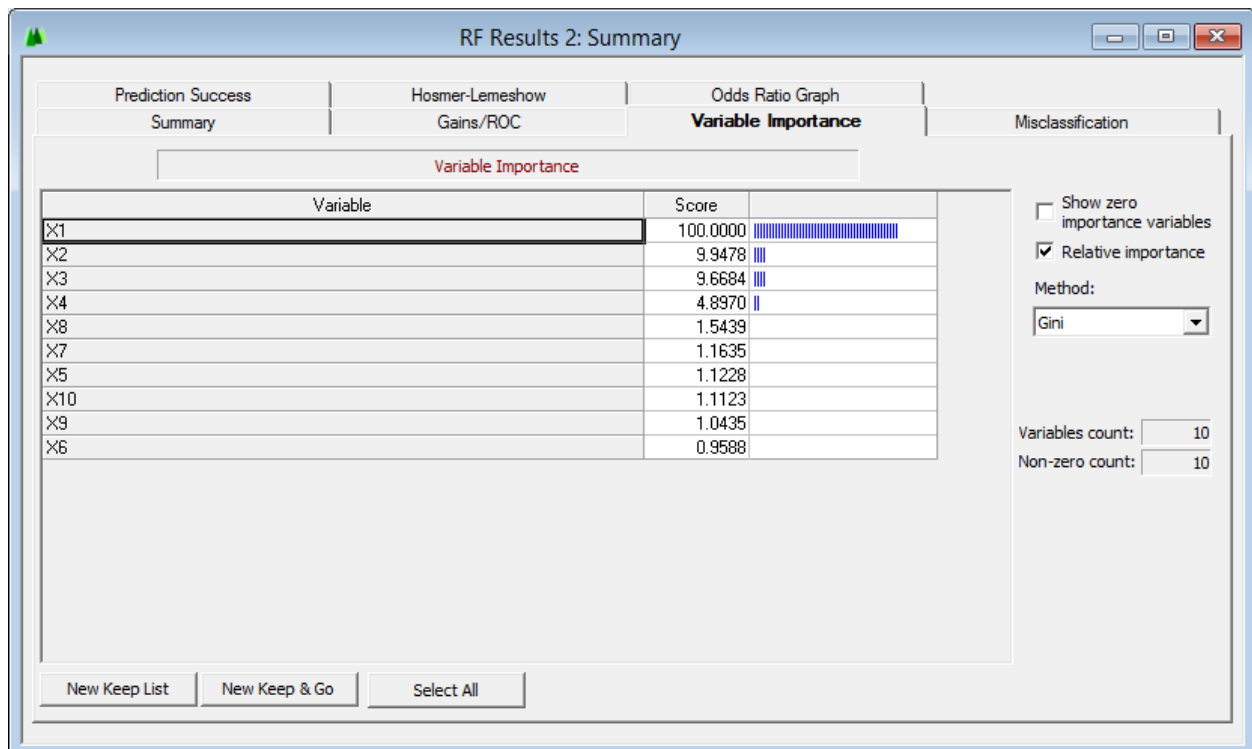
Selecting the **Gains/ROC** tab opens with the gains chart and table. Slide this over to the extreme right so that we can see the **Lift** columns and set **Class 1** in the lower right hand selector. The lift does not appear to be high but because Class 1 represents more than half the data, these numbers cannot get very high in this example.



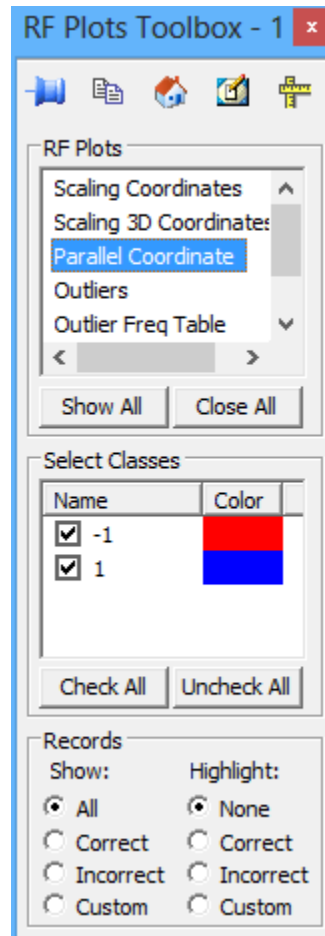
Now select the **Prediction Success** tab where you can see that the RF model achieves a classification accuracy of 96.28% for the -1 and 55.63% for the +1 class. Results are similar for the **Test** sample.



Moving on to the **Variable Importance** tab we obtain a ranking of the contribution of each variable to model accuracy. We have selected the Gini measure of variable importance for convenience. The Standard measure is an alternative approach described later in this manual.

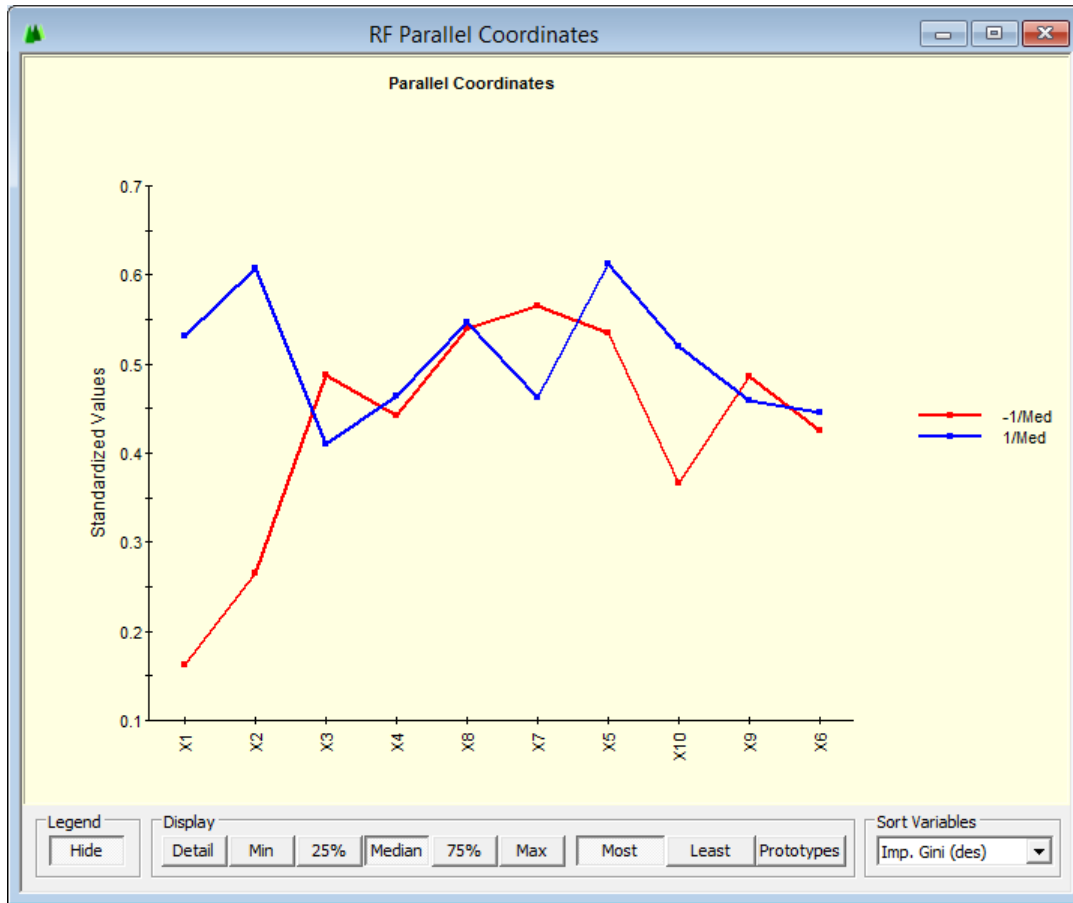


We now return to the **Results** window so that we can select the **Plots** that contain further model reports. When the Plots button is clicked you should see a graphs control like the one below:



This **RF Plots Toolbox** is your RF graphics control center used for selecting and modifying all of the RF displays. First select **Parallel Coordinate** from the upper panel of the Toolbox to get the next display.

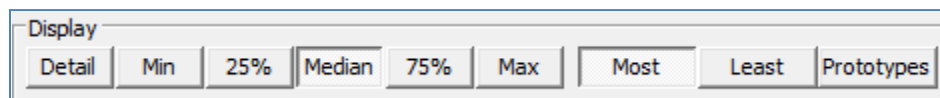




This display summarizes the predictor profile for the most probable members of each class. RF automatically scores every record in the train and test samples with a probability. The 25 records with the highest probabilities of being a class +1 are selected and summarized in the blue line above, while the 25 records with the highest probabilities of being a class -1 are summarized in the red line. The variables are listed in order of importance, but you can choose other orderings from the **Sort Variables** control in the lower right hand corner of the display.

We read this graph as follows: comparing the “most probable” members of each class we see that the -1 class shows a much lower value of both X1 and X2 and a slightly lower X4 and X8. Otherwise, the two groups are fairly similar in their values on the other variables. This graph plots all variables on a [0,1] using 0 for the minimum and 1 for the maximum seen in the overall training data. When variables show large differences between the classes they appear to be useful discriminators in isolation. When the variable values are close together the variables do their work in interactions with other variables. In this example only a few variables are important so it is not surprising to see that the unimportant variables have similar values across the two groups.

You can vary the display by selecting options from the controls at the bottom of the Parallel Coordinate graph:



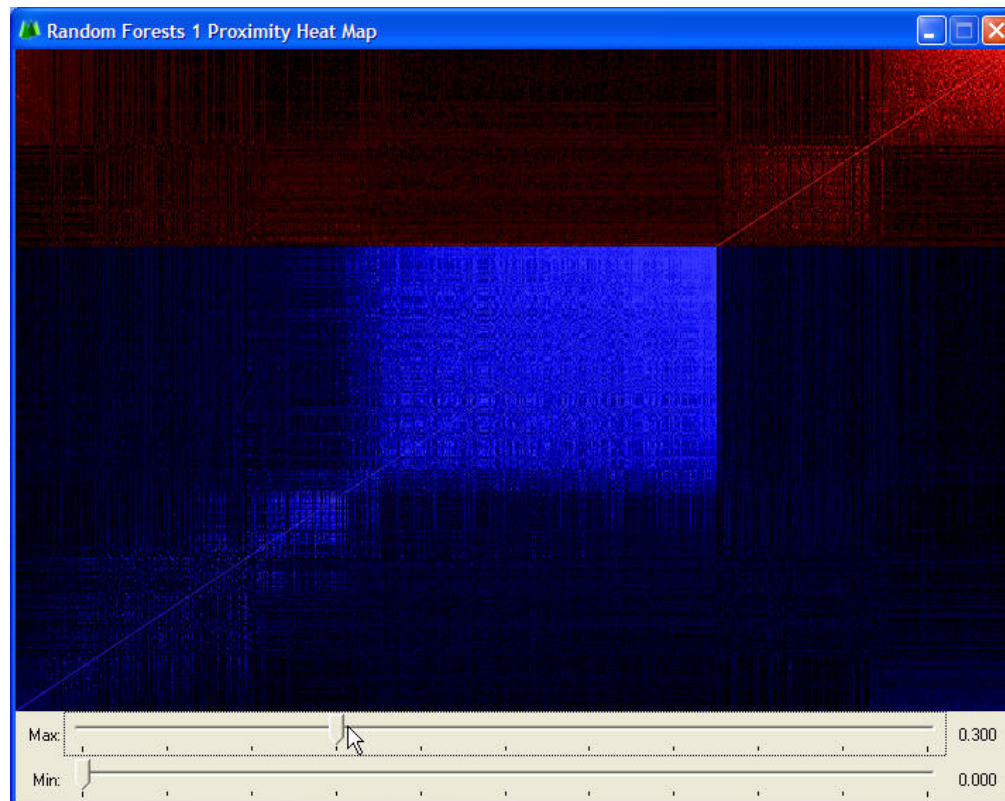
By default we display the median values for each class. However, you may elect to see the quartiles, min, max, or all the records (**Detail**). When there are two classes the **Most** and **Least** buttons give you the same display, but with three or more classes the least likely members of one class are not necessarily the most likely of a single other class, so the two displays offer alternative views of the results. The prototypes are an experimental offering that is best deferred to a later discussion.

RF is able to generate a “proximity” or similarity measure for any two records in the training data. Briefly stated, we track which terminal node a record ends up in for every tree in the forest. Two records are “close” to each other in RF terms if they often end up in the same terminal node. In this example we grew 500 trees, and we count the number of terminal matches achieved for every pair of records. Because the match rate can be between 0 (no matches) and 500 (match on every tree) we have a broad range of measures of proximity. This measure is rescaled to lie in the [0,1] interval; for some purposes it is inverted to measure a distance or dissimilarity.

These proximities are the basis of a number of important RF outputs. First, RF can produce a complete proximity matrix for the entire data set. When the training is modest in size, for example, 1,000 records, the full matrix is 1,000 x 1,000 because it has to record the similarity between every pair of records. Although this matrix contains one million elements it is readily managed and displayed on a 2.0 Ghz Pentium IV or similar machine. However, for larger data sets this matrix quickly grows too large. For example, a 100,000 record sample would produce a 10 trillion (10,000 million) matrix. We therefore recommend that you request the full matrix only for training samples of 3,000 records or less. However, we still track and make use of the proximity information for much larger samples, including samples with well over 100,000 records. But we have to resort to some shortcuts and compression devices to manage such huge volumes of information.

The display we look at next is one that generally would be available only for smaller data sets because it displays the full proximity matrix. From the **RF Plots Toolbox** select the





This display uses bright coloring to signify that an element in the matrix has a large number, while dim or dark coloring signifies a small number. Bright patches represent groups of records that are “close” to each other and that may represent clusters.

NOTE: To enhance this display we set the **Max** control to 0.30 (by dragging the marker and using arrow keys for fine tuning). By lowering **Max** we make it easier for a point in the display to light up. The **Min** control switches low values off entirely, turning them black.

The proximity matrix displays the complete training sample. In this example the matrix is 708 rows by 708 columns, and although it is “square” the image is always wider than tall. The records are first sorted to gather potential clusters together. Records that are close to many other records are at the upper right hand corner of their class and records that have few close neighbors are at the lower left hand corner of their class. There are 211 -1 (reds) and 497 +1 (blues). For other real world examples see Chapter 7 of the RandomForests Manual: An Implementation of Leo Breiman’s RF which delves further into extracting useful information from such displays.

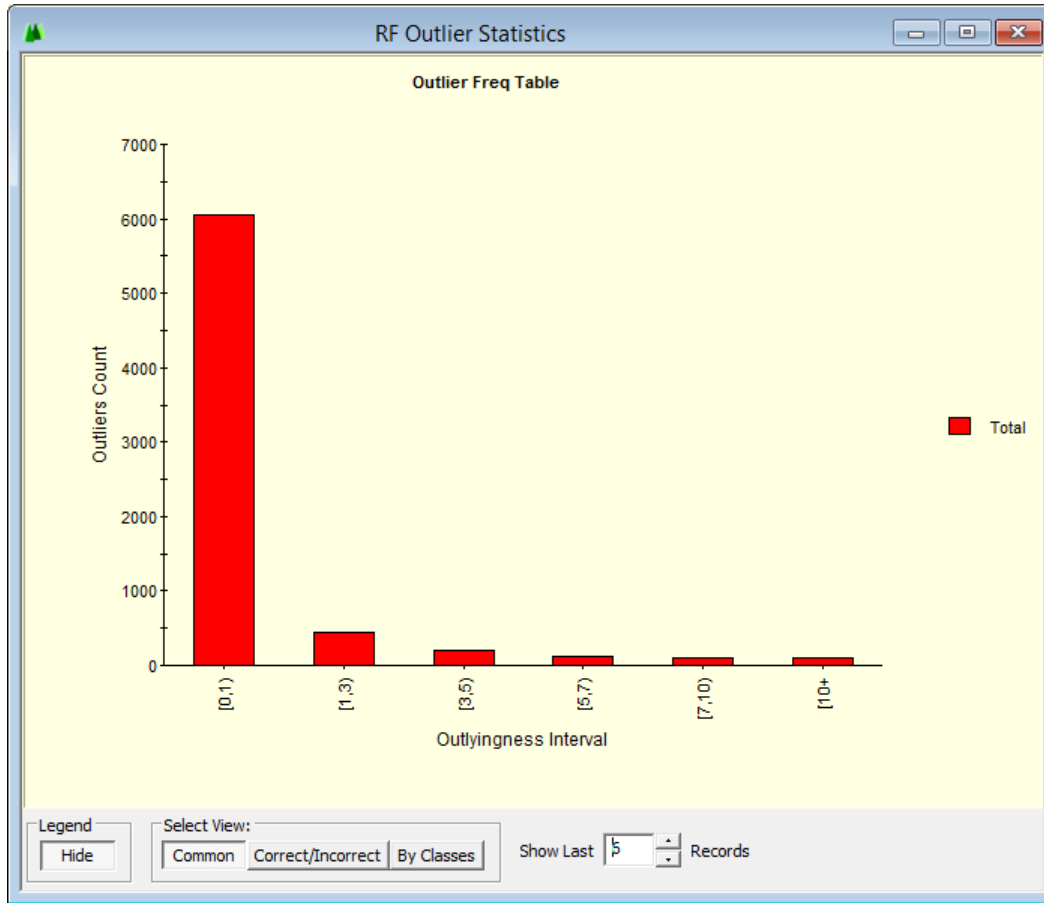
- ✓ By default this matrix is not stored or calculated if the training sample has more than 3000 records. You can change this limit to a higher value if you are willing to wait for the extensive post-processing of the RF forest.

We next bring up the **Outlier Frequency Table** from the graphics **Toolbox**. Outliers are defined as records that on average are far away from other members of their own class. They might have some very close neighbors because they may be members of an outlier cluster, but on the whole they are far away from the bulk of their own class. For every record, we calculate an average distance to all other members of its own class, and then compute a robust standardized distance using the median and interquartile range. Current RF doctrine holds that an outlier score of 10 on this scale indicates a genuine anomaly,



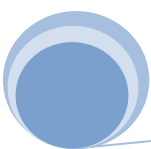


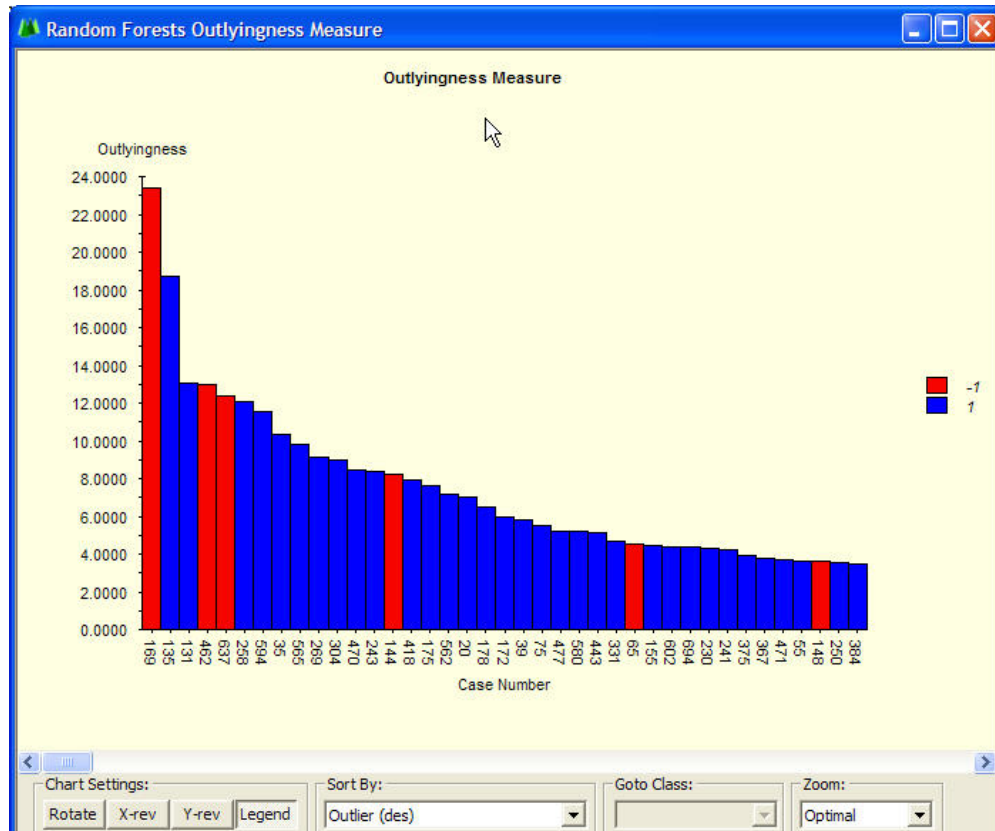
but there is nothing sacrosanct about this threshold. Use the outlier scores as a guide to further data examination. For our example we obtain two displays:



This histogram reports that there are only a few records with a greater than 10 outlier score. To suppress the tall bar for the [0,1) interval select 5 or fewer in the **Show Last** control at the bottom of the screen.

Next select the **Outliers** from the graphics **Toolbox**:

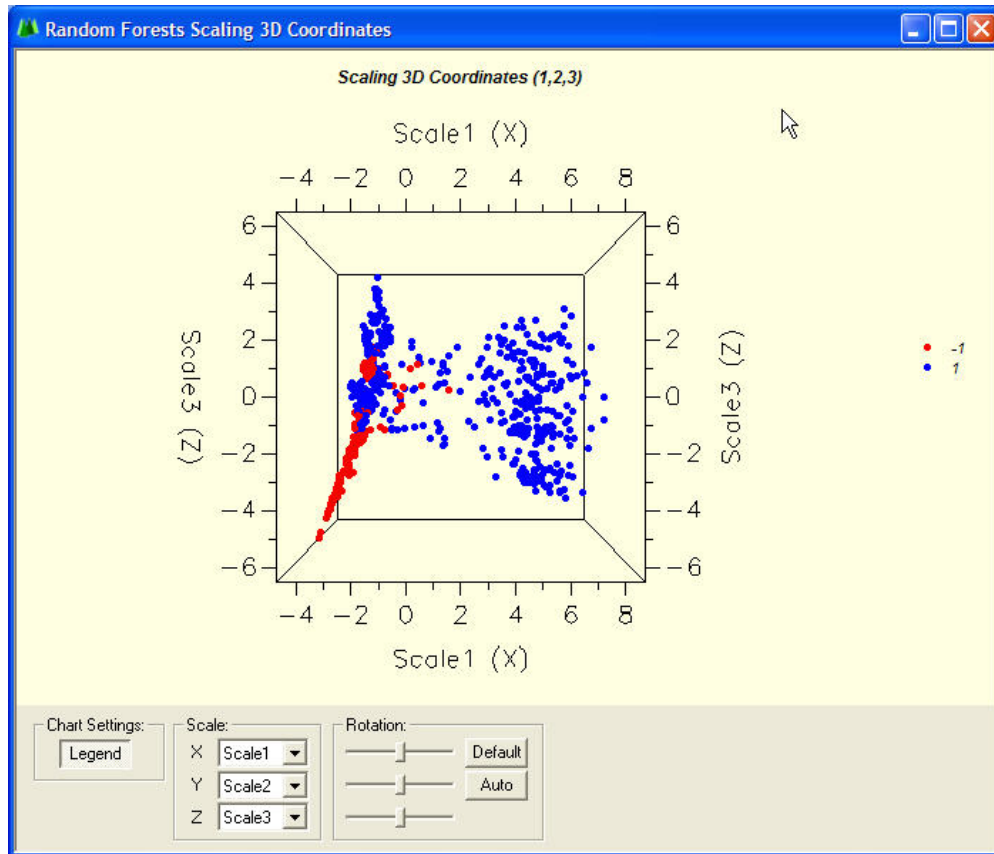




This lists the outlier score for every record in the training sample, here sorted by descending outlier value. By hovering your mouse pointer over any bar displays, you will get results in greater detail for the record in question.

The final displays are primarily cluster related and are based on **Multi-Dimensional Scaling (MDS)**. MDS offers an alternative way to visualize the proximity matrix and spot potential clusters, especially when the training sample is large. We begin with the **Scaling 3D Coordinates**. Simply put, the MDS display attempts to summarize the proximity matrix by plotting points close together only if they are close together in the proximity matrix, and otherwise plotting them far apart. In general, the display attempts to preserve distance rankings. In the graph below we see that by and large the reds and blues occupy fairly distinct locations, with only one region of overlap.

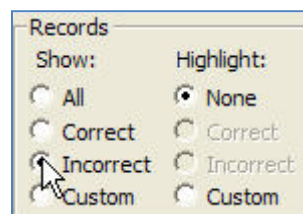




Remember that what we mean by “closeness” in this context is close on the important variables. When members of different classes are close in this sense it means that it will be difficult to separate them in a predictive model using the data available. Here we see that the blues are quite a bit more diverse (spread out) than the reds and that there are central regions in which the two classes show considerable overlap.

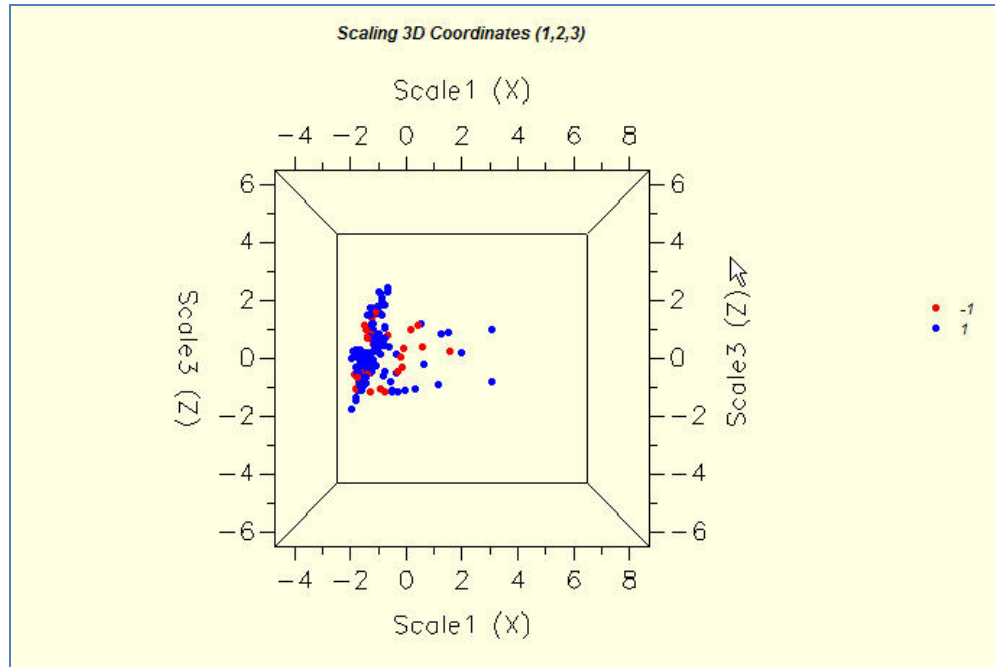
- ☛ This display is best viewed by letting it rotate automatically until you find the best perspectives. Just click the **Auto** button to start the spinning and again when you want to stop.
- ☛ The display begins with the first three dimensions found by the MDS procedure. You can select other dimensions in the **Scale** control at the center bottom of the graph.

Now return to the graphics **Toolbox** and look for the section allowing you to control data point selection and highlighting (see below).



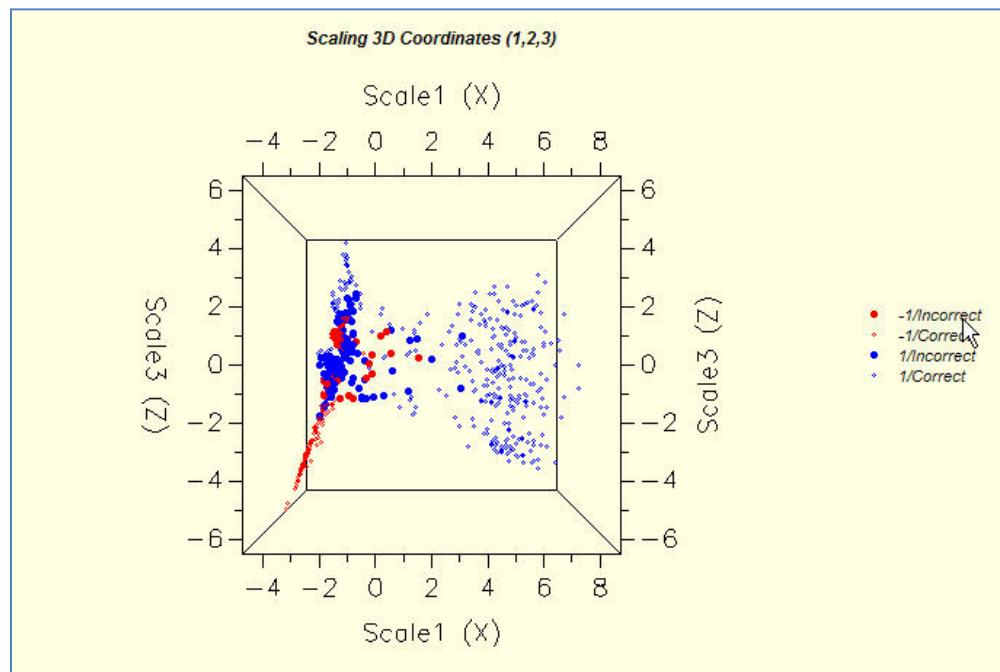
This control allows you to focus on specific subsets of your data. In this case we want to display only those cases that were classified incorrectly by RF:





From this we can see the dense region that RF has carved out for the reds, meaning that all blues falling in that region are misclassified. This display should be rotated to get a more complete 3D view.

Now change the display so that we show **All** points but highlight the incorrect. This makes the correctly classified points smaller.



This concludes our introductory overview of the RF software. We have not discussed every control or every graph or report produced by RF\_ but this should be enough to get you started. See Chapter 7 of the RandomForests Manual: An Implementation of Leo Breiman's RF which offers other examples and elaborates on RF interpretation and getting the most out of the technology.

