Exploiting the Cost (In)sensitivity of Decision Tree Splitting Criteria

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Abstract

This paper investigates how the splitting criteria and pruning methods of decision tree learning algorithms are influenced by misclassification costs or changes to the class distribution. Splitting criteria that are relatively insensitive to costs (class distributions) are found to perform as well as or better than, in terms of expected misclassification cost, splitting criteria that are cost sensitive. Consequently there are two opposite ways of dealing with imbalance. One is to combine a cost-insensitive splitting criterion with a cost insensitive pruning method to produce a decision tree algorithm little affected by cost or prior class distribution. The other is to grow a cost-independent tree which is then pruned in a cost-sensitive manner.

1. Introduction

When applying machine learning to real world classification problems two complications that often arise are imbalanced classes (one class occurs much more often than the other (Kubat et al., 1998; Ezawa et al., 1996; Fawcett & Provost, 1996)) and asymmetric misclassification costs (the cost of misclassifying an example from one class is much larger than the cost of misclassifying an example from the other class (Domingos, 1999; Pazzani et al., 1997)). Traditional learning algorithms, which aim to maximize accuracy, treat positive and negative examples as equally important and therefore do not always produce a satisfactory classifier under these conditions. Furthermore, in these circumstances accuracy is not an appropriate measure of classifier performance (Provost et al., 1998). Class imbalance and asymmetric misclassification costs are related to one another. One way to counteract imbalance is to raise the cost of misclassifying the minority class. Conversely one way to make an algorithm cost sensitive is to intentionally imbalance the training set.

In this paper we investigate how the splitting criteria of decision tree learning algorithms are influenced by changes to misclassification costs or class distribution. We show that splitting criteria in common use are relatively insensitive to costs and class distribution; costs and class distribution primarily affect pruning (Breiman et al., 1984, p.94). One criterion, which we refer to as DKM (Kearns & Mansour, 1996; Dietterich et al., 1996) is completely insensitive to costs and class distributions but in our experiments its performance equals or exceeds that of other splitting criteria.

This suggests two different ways of dealing with imbalance and costs. First, instead of artificially adjusting balance by duplicating or discarding examples, a cost-insensitive splitting criterion can be combined with a cost insensitive pruning method to produce a decision tree algorithm little affected by cost or prior class distribution. All the data available can be used to produce the tree, thus throwing away no information, and learning speed is not degraded due to duplicate instances. Alternatively one can grow a cost-independent tree which is then pruned in a cost-sensitive manner. Thus the tree need only be grown once, an advantage as growing trees is computationally more expensive than pruning.

2. Measuring Cost Sensitivity

We restrict ourselves to two class problems in which the cost of a misclassification depends only on the class not on the individual example. Following Provost and Fawcett (1998) we use ROC methods to analyze and compare the performance of classifiers.

One point in an ROC diagram dominates another if it is above and to the left, i.e. has a higher true positive rate (TP) and a lower false positive rate (FP). If point A dominates point B, A will outperform B for all possible misclassification costs and class distributions. By "outperforms" we typically mean "has lower expected cost", but Provost and Fawcett (1998) have shown that dominance in ROC space implies superior performance for a variety of commonly-used performance measures.

The slope of the line connecting two ROC points (FP_1, TP_1) and (FP_2, TP_2) is given by equation 1 (Provost et al., 1998; Provost & Fawcett, 1997)

$$\frac{TP_1 - TP_2}{FP_1 - FP_2} = \frac{p(-)C(+|-)}{p(+)C(-|+)} \qquad (1)$$

where $p(x)$ is the probability of a given example being in class x, and $C(x|y)$ is the cost incurred if an example in class y is misclassified as being in class x. Equation 1 shows that, for the purpose of evaluating performance in 2-class problems, class probabilities ("priors") and misclassification costs are interchangeable. Doubling $p(+)$ has the same effect on performance as doubling the cost $C(-|+)$ or halving the cost $C(+|-)$. In the rest of the paper we will freely interchange the two, speaking of costs sometimes and priors other times.

A classifier is a single point in ROC space. Point (0,0) represents classifying all examples as negative, (1,1) represents classifying all examples as positive. We call these the trivial classifiers. The slopes of the lines connecting a non-trivial classifier to (0,0) and to (1,1) define the range of cost ratios for which the classifier is potentially useful. For cost ratios outside this range, the classifier will be outperformed by a trivial classifier. It is important in comparing two classifiers not to use a cost ratio outside the operating range of one of them. A classifier's operating range may be much narrower than one intuitively expects. Consider the solid lines in Figure 1. These connect (0,0) and (1,1) to a classifier which is approximately 70% correct on each class. The slopes, shown below the lines, are 0.45 and 2.2. If the cost ratio is outside this range this classifier is outperformed by a trivial classifier. Operating range increases as one moves towards the ideal classifier, (0,1). Therefore if classifier A dominates classifier B, A's operating range will be larger than B's.
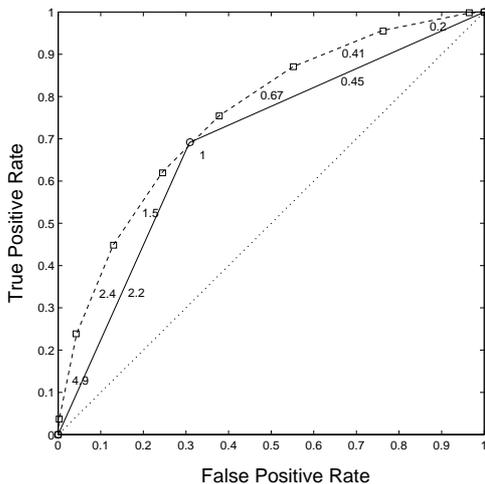

Figure 1. ROC hulls showing line segment slopes

Some classifiers have parameters for which different settings produce different ROC points. For example, a classifier that produces probabilities of an example being in each class, such as a Naive Bayes classifier, can have a threshold parameter biasing the final class selection (Domingos, 1999; Pazzani et al., 1997). The upper convex hull (Provost & Fawcett, 1997) of all the

ROC points produced by varying these parameters is the ROC hull for the classifier. The ROC hull is a discrete set of points, including (0,0) and (1,1), connected by line segments. The dashed line in Figure 1 is a typical ROC hull. The operating range of any point on an ROC hull is defined by the slopes of the two line segments connected to it. The figure shows the slope below each dashed line segment. The operating range of a parameterized classifier is the range defined by the two extreme line segments, the ones involving (0,0) and (1,1). The operating range of the dashed ROC hull in the figure is about 1:14 to 14:1.

The cost-sensitivity of a classifier can be defined in terms of its ROC hull, for example, as the length of the ROC hull not counting the lines to (0,0) and (1,1). This measures the amount of variation in performance that can be achieved by varying the classifier's parameters. An unparameterized classifier is not cost-sensitive at all according to this definition. Alternatively cost-sensitivity could be defined as the size of the classifier's operating range. This definition measures the range of cost ratios for which the classifier is useful. Both definitions give important information about a classifier when costs or priors are not known in advance, but they can give opposite conclusions about which of two classifiers is more cost-sensitive because it is possible for classifier A to have a much shorter ROC hull than B but to have a larger operating range. This happens, for example, if A dominates B. The most striking example is when A is an unparameterized classifier whose performance is sufficiently good that its ROC hull completely dominates B's ROC hull. For example, the ROC hull of an unparameterized classifier that was 94% correct on each class would dominate the dashed ROC hull in Figure 1.

A learning algorithm may produce different classifiers when its parameters' values are changed or when the class distribution in the training set is changed while keeping all the conditional probabilities within each class the same. For example, the ROC hull in Figure 1 was generated by applying the same learning algorithm to training sets in which the class ratio was artificially varied. The stipulation that the within-class conditional probabilities must not change is important. It can be achieved exactly by duplicating all the examples in one of the classes the same number of times ("oversampling"), and it can be approximately achieved by choosing a random subset of the examples in one class ("undersampling"). The cost-sensitivity of a learning algorithm can be measured in several ways. It could be defined in terms of the responsiveness of the learning algorithm to changes in the class distribution as measured, for example, by the length of the ROC hull produced when the class ratio in the training set is varied between two extremes (e.g. 1:10 to 10:1). Alternatively, it could be defined "structurally", as the degree to which the classifiers produced differ from one another when costs or priors are varied.

None of these definitions of cost-sensitivity is directly related to performance. System A can be more cost-sensitive than system B according to any of the definitions and yet be outperformed by B on almost their entire operating range. Performance is our ultimate criterion for preferring one system over another. Cost-sensitivity is only desirable if it produces improved performance, it is not a goal in itself.

To directly compare performance we transform an ROC hull into a cost curve (see Drummond and Holte (2000) for a detailed discussion of cost curves). Figure 2 shows three cost curves. The x-axis is $p(+)$, the prior probability of the positive class. The y-axis is expected cost normalized with respect to the cost incurred when every example is incorrectly classified. The classifier that classifies everything as belonging to the majority class has an expected normalized cost of 0.5 when $p(+) = 0.5$ and its expected cost decreases linearly towards 0 as the probability of the majority class increases. Its cost curve is the dotted line in Figure 2. The dashed and solid cost curves in Figure 2 correspond to the dashed and solid ROC hulls in Figure 1. The horizontal line atop the solid cost curve corresponds to the unparameterized classifier. The location of the line indicates the classifier's operating range ($0.3 \leq p(+) \leq 0.7$). It is horizontal because $FP = 1 - TP$ for this classifier. At the limit of its operating range this classifier's cost curve joins the cost curve for the majority classifier. Each line segment in the dashed cost curve corresponds to one of the vertices defining the dashed ROC hull. The difference in performance of two classifiers is precisely the difference between their cost curves. The dashed classifier outperforms the solid one – has a lower or equal expected cost – for all values of $p(+)$. The maximum difference is about 20% (0.25 compared to 0.3), which occurs when $p(+)$ is about 0.3 (or 0.7).

3. Cost Sensitivity of the Split Criteria

This section investigates how different class distributions affect the four different splitting criteria shown in Figure 3. The triangular function represents accuracy. Immediately above that is the Gini criterion used in CART (Breiman et al., 1984), followed by information gain or entropy as used in C4.5 (Quinlan, 1996). At the top is the criterion we call DKM (Kearns & Mansour, 1996; Dietterich et al., 1996). The splitting criteria all have the same general form. The selected split is the minimum of $I(s)$ the total impurity after applying the split, as shown in equation 2.

$$
\begin{aligned}
I(s) = &P(L)f(P(+|L_s), P(-|L_s)) \\
&+ P(R)f(P(+|R_s), P(-|R_s))
\end{aligned} \tag{2}
$$

This is the weighted sum of an impurity function $f(a, b)$ applied to the posterior probabilities of each
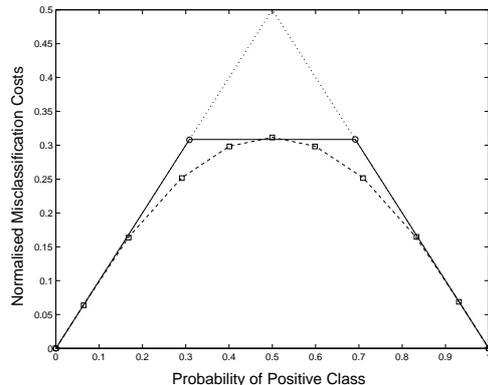

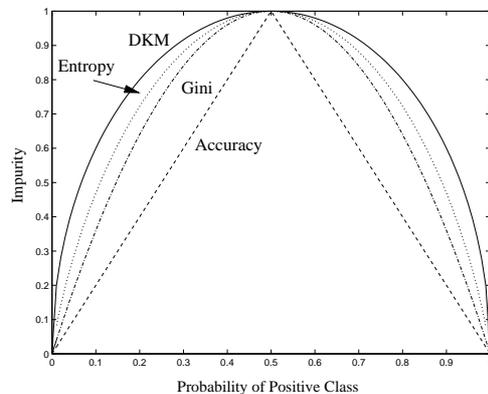*Figure 2.* Cost curves for the ROC hulls in Figure 1

Figure 3. Decision Tree Splitting Criteria

class for each side of the split. The weights are the probability of an example going to the left $P(L)$ or right $P(R)$ of the split. The exact shape of each curve in Figure 3 is determined by the impurity function.

To investigate the cost sensitivity of the splitting criteria, we synthesize a simple single attribute problem and assume perfect knowledge of the conditional probabilities and the priors. The conditional probabilities for the two classes are Gaussians with the same standard deviation but with means one standard deviation apart. By changing the priors on one of the Gaussians, as indicated by the dashed lines in Figure 4, different Bayes optimal splits are achieved.
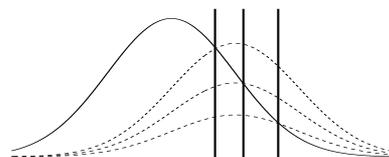

Figure 4. A Simple Decision Problem

The accuracy criterion, which uses the impurity function $f(a,b) = min(a,b)$, produces Bayes optimal splits in this synthetic problem. The top diagram in Figure 5 shows the splits selected for cost ratio from about 10/1 to 1/10 moving from the bottom to the top. Examples are classified as positive in the shaded regions, and as negative in the unshaded regions.

The second diagram in Figure 5, shows the splits made using the Gini criterion where $f(a,b)$ is $2ab$. The difference in the position of the split as the ratio is changed is much smaller than for accuracy and therefore the Bayes optimal. For the more extreme ratios, although a split has occurred, the classification on both the left and right sides is the same. The third diagram in Figure 5 shows the splits made using the entropy criterion where $f(a,b)$ is $a \log_2(a) + b \log_2(b)$. The splits for all the ratios are very similar, showing that entropy has little sensitivity to priors. Finally, the bottom diagram in Figure 5 shows that the splits made using the DKM criterion, where $f(a,b)$ is $2\sqrt{ab}$, are identical for all ratios. Appendix A presents a simple proof that DKM is completely insensitive to cost/priors.
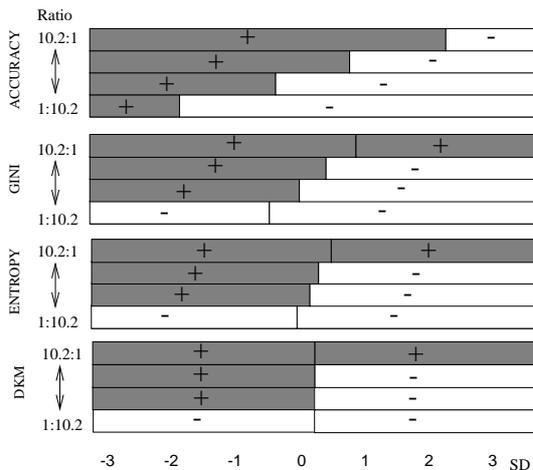

Figure 5. Decision Boundaries

The sensitivity to cost of the various splitting criteria thus follows the order, from accuracy to DKM, in which they appear in Figure 3, with accuracy being extremely cost sensitive and DKM being totally insensitive. Accuracy and DKM represent the two limits of useful splitting criteria. Going below accuracy would produce functions that are no longer concave and therefore not useful as splitting criteria. Going above DKM would produce functions that have an inverse sensitivity to cost.

The preceding discussion concerns "structural" sensitivity, i.e., how much the split changes when priors change. The other notions of sensitivity introduced in section 2 follow the same pattern. The curves in Figures 1, and 2 are the results of this experiment for

accuracy (dashed curves) and DKM (solid curves). On this problem the more cost-sensitive the splitting criterion the better the performance and the wider the operating range. As discussed in section 2 accuracy's expected cost is up to 20% smaller than DKM's.

4. The Split Criteria on Real Data

On 1-dimensional Gaussian data accuracy produces the Bayes optimal split. But with multiple attributes the optimal decision boundary is much more complicated and accuracy is often not the best criterion for growing a tree (Breiman et al., 1984, p97). This section investigates the cost-sensitivity and performance of the splitting criteria on real data. Two of the data sets used, oil and sleepbr2, are from our earlier work (Kubat et al., 1997) and one, appendicitis, was supplied by S. Weiss of Rutgers University. Three additional sets were taken from the UCI collection (Blake & Merz, 1998): Pima diabetes, sonar were used unchanged; glass was converted to a two class problem by combining the classes in the "float" and "non-float" groups.

Decision trees were built using C.45 release 8 (Quinlan, 1996) in which we disabled the additional penalty factor for continuous variables based on minimum description length and we set the minimum size of a split equal to 2 independent of the number of instances. The four splitting criteria from section 3 were used in place of the normal one. These changes were made so that the cost-sensitivity and performance of the four criteria could be measured without confounding factors. If the unmodified C4.5 release 8 is run on the same data its ROC hull is virtually indistinguishable from the hull reported here for the entropy criterion.

Twelve different cost ratios were used, ranging from 1:60 to 60:1. The cost ratios are introduced by reducing the individual weights of instances of the less costly class in proportion to its ratio to the more costly one. This is done in the C4.5 code that builds and that prunes the tree. For each ratio we repeated 10-fold stratified cross validation ten times and averaged the resulting false positive rates and true positive rates to get a single (FP, TP) point. The twelve ratios thus produce twelve ROC points for a given splitting criterion.

Figure 6 shows the consistency in the choice of the root attribute/value for each splitting criterion. Consistency was measured as follows. For each fold of each repetition of cross-validation on each dataset, we count how many times the same root attribute/value is chosen when using different cost ratios. For example, if one attribute/value was chosen for 5 of the ratios, another attribute/value was chosen for another 5 of the ratios, and a third attribute/value was chosen for the other 2 ratios, we would record this as the bag $\{5,5,2\}$. The same attribute/value being chosen

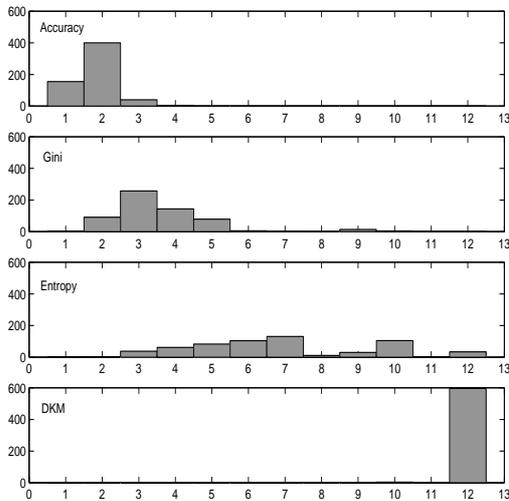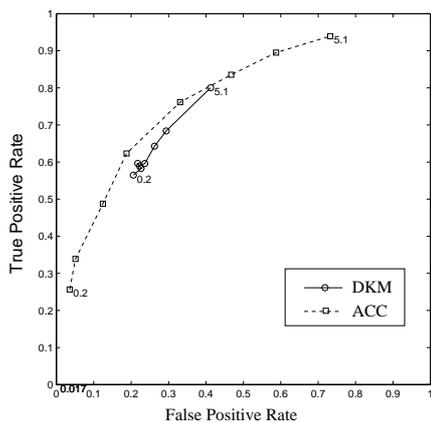*Figure 6.* Consistency

Figure 7. Diabetes Unpruned

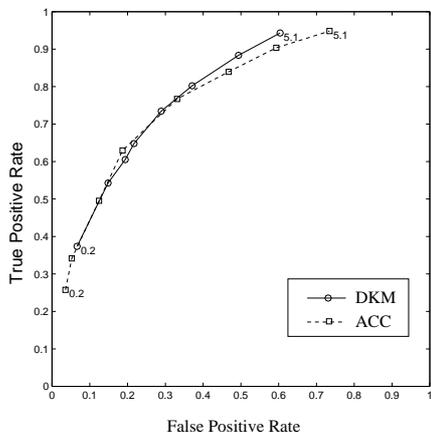*Figure 8.* Diabetes Pruned

for all the ratios is the bag {12} and a different attribute/value being chosen for each ratio is the bag containing twelve ones. The bag is reduced to a single number, the consistency score for that particular training set, by summing the squares of its values and dividing by 12. For example, {5, 5, 2} produces a consistency score of 54/12 = 4.5. This method for computing consistency is somewhat arbitrary in its details but it has the important properties that the maximum score (12) occurs only if the same root attribute/value is chosen for all the ratios, the minimum score (1) occurs only if each ratio results in a different root attribute/value being selected, and it generally agrees with the intuitive judgements of relative consistency in clearcut cases (for example the score for {6, 6} is considerably higher than the score for {4, 4, 4}).

For each splitting criterion, our complete set of experiments produces 600 scores (10×10 folds for 6 datasets). The histogram for a splitting criterion in Figure 6 uses integer bins to summarize these scores. DKM is almost perfectly consistent choosing the same attribute/value nearly every time. With entropy, the consistency depends on the data set, ranging from mostly choosing the same attribute/value to choosing different ones for different ratios. Gini and particularly accuracy choose different attribute/values for many of the ratios. Thus the root of the tree is consistent for DKM but is very dependent on the ratio for accuracy. Figure 7 shows the range of points generated by the middle eight of the twelve ratios using an unpruned decision tree on the diabetes data set. The limits of this range are indicated by the numbers. The dashed line is accuracy, points are well spread out across ROC space. For DKM the spread is much narrower, consistent with a low structural cost sensitivity. However when the tree is pruned (Figure 8) the size of spread is increased considerably, until there is relatively little difference between the end points of the range. Roughly the same behavior is exhibited on all the data sets, but the effect of pruning is often much reduced. C4.5 grows a large tree on the diabetes data which gives it many opportunities for pruning to adjust for costs. In the other data sets there is less chance for pruning to have this effect.

This section has shown that DKM is cost-insensitive in terms of the decision trees it constructs and its responsiveness to variation in cost ratio. Although cost-insensitive in these other senses, it is possible that DKM might be more cost-sensitive than the other criteria in terms of the size of its operating range and it might outperform them in terms of expected cost.

Figures 9 to 14 show the ROC hulls for the splitting criteria on the 6 data sets. The ROC hulls are generated by taking the convex hull of the twelve points, one for each of the twelve ratios, and the two points representing the trivial classifiers. Points not on the hull are discarded. The solid back diagonal line, $FP = 1 - TP$, will be discussed in section 5. Only in Figure 9 does
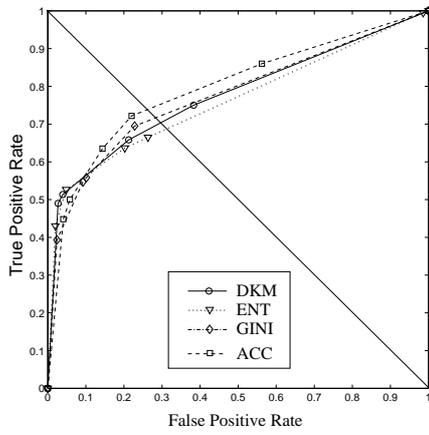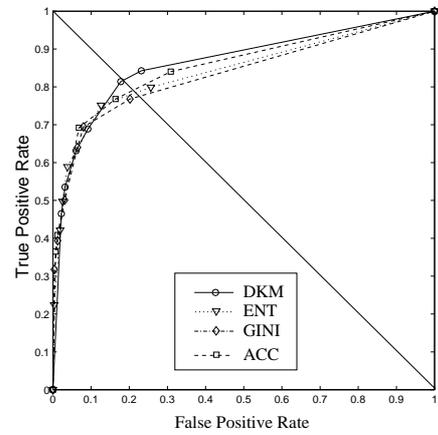
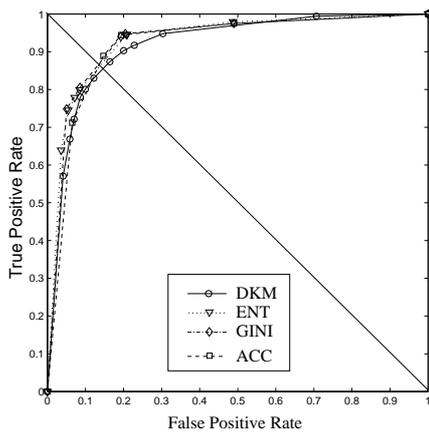*Figure 9.* ROC Hulls for Appendicitis

Figure 10. ROC Hulls for Sleepbr2

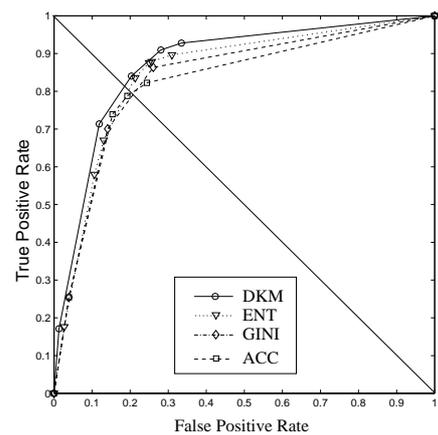*Figure 11.* ROC Hulls for Diabetes

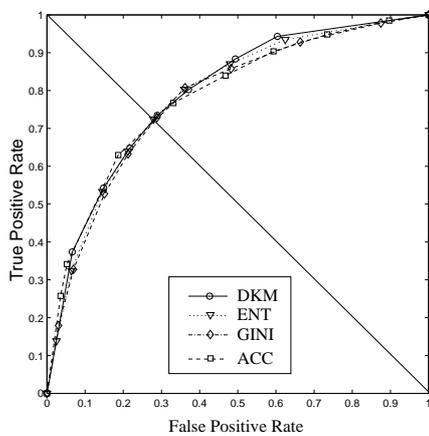*Figure 12.* ROC Hulls for Oil

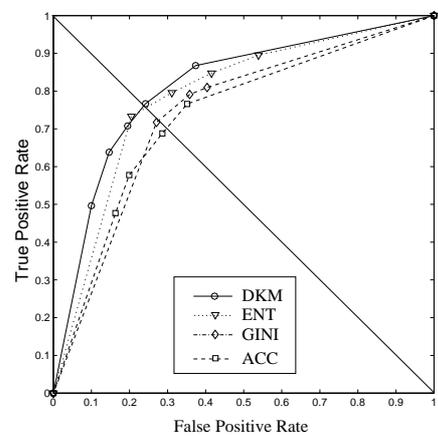*Figure 13.* ROC Hulls for Glass2

Figure 14. ROC Hulls for Sonar

DKM's insensitivity to cost result in inferior performance. It dominates when the cost ratio is extremely high in favor of the negative class (the bottom left portion of the ROC hull) but fails to adapt as the ratio decreases. Accuracy, the most cost-sensitive of the criteria, produces the best performance once DKM stops adapting. In Figures 10 and 11 the criteria all perform about equally well, with the more cost-sensitive criteria slightly outperforming DKM in Figure 10. In the remaining three data sets, DKM is clearly the criterion of choice. In Figure 12 the criteria perform about the same when the cost ratio is extremely high in favor of the negative class, but DKM emerges to dominate the others once the ratio has swung to favor the positive class. Figures 13 and 14 are the most striking because there cost-sensitivity is clearly a disadvantage, with performance being inversely related to cost sensitivity.

5. Discussion

In these figures DKM is the combination of a cost-insensitive splitting criterion (DKM) and cost-sensitive pruning and leaf-labeling methods. We have seen that this combination generally performs as well as or better than using a cost-sensitive splitting criterion with the same pruning and leaf-labeling methods. The fact that the splitting can be done independently of cost/priors has several interesting consequences. In applications where a classifier is to be deployed at several sites with different costs/priors, the same tree can be grown using DKM and distributed to all sites. Each site can then prune the tree to suit its local conditions. Moreover, if attributes are measured only when needed, and the true classifications of the examples classified by the tree eventually become known, these examples can be used for pruning even though they could not be used to learn a new tree from scratch because they have so few measured attributes. The structural stability of the cost-insensitive tree is important for comprehensibility. Experts analyzing the tree can be assured that the attribute and value defining the split at the root node is a stable feature of the tree, not something that is highly sensitive to the training data. More generally, the fact that good decision trees can be grown in a cost-insensitive way suggests that research should focus on ways of making classifiers cost-sensitive, rather than learners. Techniques such as under- and oversampling (Kubat & Matwin, 1997) should be reconsidered in terms of how they affect pruning and leaf labeling, which can be regarded as ways of adapting a classifier (fully grown decision tree) to varying costs and priors.

One can even question if cost-sensitive pruning is beneficial. In section 2 a single classifier, combined with the trivial classifiers, was close to Bayes optimal performance over much of its operating range. The intersection of an ROC curve with the line $FP = 1 - TP$ (the solid back diagonal line in Figures 9 to 14) represents
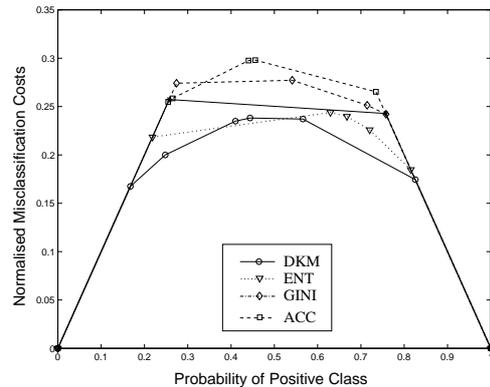

Figure 15. Cost Curves for Sonar

a classifier with a normalized expected cost that is totally independent of misclassification costs and priors. Figure 15 shows cost curves for the different splitting criteria on the sonar data set. For a given splitting criterion the classifier corresponding to the intersection would be a horizontal line through the highest point on the cost curve. In all cases this cost-insensitive classifier has a normalized misclassification cost within 20% of the basic cost curve and is typically much closer.

A cost-insensitive learning system could also be created by using DKM in conjunction with a cost-insensitive pruning method. We made C4.5's pruning method cost-insensitive by adjusting the instance weights prior to pruning so that total weight for each class was the same. The cost curve for this algorithm is the solid almost-horizontal line just above DKM's cost curve in Figure 15. This cost-insensitive learning algorithm outperforms algorithms using the accuracy and Gini splitting criterion and its performance is similar to the entropy-based learning algorithm for much of its operating range. It is, however, outperformed by DKM with cost-sensitive pruning by a little over 25% in some regions of its operating range but in other regions it is much less.

6. Conclusions

We have shown that commonly used decision tree splitting criteria are relatively insensitive to cost. That in fact, a newly introduced criterion is completely cost insensitive. But as we have stressed it is performance of the classifier with respect to costs that is the critical measure. This can only be truly judged by using ROC hulls or our own direct representation of misclassification costs. On this basis using a cost insensitive splitting criterion, requiring pruning to introduce any cost sensitivity, is surprisingly effective. Using a classifier with a cost insensitive pruning algorithm was also shown to increase the overall misclassification costs by a relatively small amount.

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A. DKM's Independence of Priors

Equation 3 is the general splitting criterion using the DKM impurity function We replace the posterior probabilities using Bayes rule producing equation 4. The probability of going left, $P(L)$, that weights the first term cancels with the denominators inside the square root, as does $P(R)$, producing equation 5. Now the prior probabilities $P(+)$ and $P(-)$ can be brought outside the brackets and being common to both terms becomes a scaling factor, as shown in equation 6. In this form it can be seen that the position of the best split, the minimum of this function, is independent of the prior probabilities.

$$
\begin{aligned}
I(s) &= P(L)(P(L_s|+)P(L_s|-))^{1/2} \\
&+ P(R)(P(R_s|+)P(R_s|-))^{1/2} \quad (3) \\
&= P(L)(\frac{P(+|L_s)P(+)}{P(L)}\frac{P(-|L_s)P(-)}{P(L)})^{1/2} \\
&+ P(R)(\frac{P(+|R_s)P(+)}{P(R)}\frac{P(-|R_s)P(-)}{P(R)})^{1/2} \quad (4) \\
&= (P(+|L_s)P(+)P(-|L_s)P(-))^{1/2} \\
&+ (P(+|R_s)P(+)P(-|R_s)P(-))^{1/2} \quad (5) \\
&= (P(+)P(-))^{1/2}((P(+|L_s),P(-|L_s))^{1/2} \\
&+ (P(+|R_s)P(-|R_s))^{1/2}) \quad (6)
\end{aligned}
$$