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Unbiased split selection for classification trees based on the Gini Index

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Unbiased split selection for classification trees based on the Gini Index

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Abstract

The Gini gain is one of the most common variable selection criteria in machine learning. We derive the exact distribution of the maximally selected Gini gain in the context of binary classification using continuous predictors by means of a combinatorial approach. This distribution provides a formal support for variable selection bias in favor of variables with a high amount of missing values when the Gini gain is used as split selection criterion, and we suggest to use the resulting p-value as an unbiased split selection criterion in recursive partitioning algorithms. We demonstrate the efficiency of our novel method in simulation- and real data- studies from veterinary gynecology in the context of binary classification and continuous predictor variables with different numbers of missing values. Our method is extendible to categorical and ordinal predictor variables and to other split selection criteria such as the cross-entropy criterion.

1 Introduction

The traditional recursive partitioning approaches CART by Breiman, Friedman, Olshen, and Stone (1984) and C4.5 by Quinlan (1993) use empirical entropy based measures, such as the Gini gain or the Information gain, as split selection criteria. The intuitive approach of impurity reduction added to the popularity of recursive partitioning algorithms, and entropy based measures are still the default splitting criteria in most implementations of classification trees such as the `rpart`-function in the statistical programming language R.

However, Breiman et al. (1984) already note that “variable selection is biased in favor of those variables having more values and thus offering more splits” (p.42) when the Gini gain is used as splitting criterion. For example, if the predictor variables are categorical variables of ordinal or nominal scale, variable selection is biased in favor of categorical variables with a higher number of categories, which is a general problem not limited to the Gini gain. In addition, variable selection bias can also occur if the splitting variables vary in their number of missing values. Again, this problem is not limited to the Gini gain criterion and affects both binary and multiway splitting recursive partitioning. Exemplary simulation studies on the topic of variable selection bias with the Gini gain are reviewed in Section 2.

The focus of this paper is to study the variable selection bias occurring with the widely used Gini gain from a theoretical point of view and to propose an unbiased alternative splitting criterion based on the Gini gain for the case of continuous predictors. In Section 2, we examine three potential components of variable selection bias, which are (i) estimation bias of the Gini index, (ii) variance of the Gini index (iii) multiple comparison effects in cutpoint selection.

Section 3 presents our novel selection criterion based on the Gini gain and inspired by the theory of maximally selected statistics. It can be seen as the p-value computed from the distribution of the maximally selected Gini gain under the null-hypothesis of no association between response and predictor variables. Our novel combinatorial method to derive the exact distribution of the maximally selected Gini gain under the null-hypothesis is extensively described in section 3. The scope of this work is limited to the case of a binary response variable and continuous predictor variables with different numbers of missing values. However, our approach can be generalized to unbiased split selection from categorical and ordinal predictor variables with different numbers of categories, and to other entropy based measures, using the definitions of Boulesteix (2006b) and Boulesteix (2006a).

Results from simulation studies documenting the performance of our novel split selection criterion are displayed in section 4. The relevance of our approach is illustrated through an application to veterinary data in section 5. The rest of this section introduces the notations.

In this paper, Y denotes the binary response variable which takes the values $Y = 1$ and $Y = 2$, and $\mathbf{X}^T = (X_1, \dots, X_p)$ denotes the random vector of continuous predictors. We consider a sample $(y_i, \mathbf{x}_i)_{i=1, \dots, N}$ of N independent identically distributed observations of Y and \mathbf{X} . The variables X_1, \dots, X_p have different numbers of missing values in the sample $(y_i, \mathbf{x}_i)_{i=1, \dots, N}$. For $j = 1, \dots, p$, N_j denotes the sample size obtained if observations with missing value for variable X_j are eliminated. Of those N_j observations, there are N_{1j} observations with $Y = 1$ and N_{2j} with $Y = 2$.

Using machine learning terminology, \mathbf{S}_j , $j = 1, \dots, p$ denotes the starting set for variable X_j : \mathbf{S}_j holds the N_j observations for which the predictor variable X_j is not missing. $(y_{(i)j}, x_{(i)j})_{i=1, \dots, N_j}$ denote the observed values of Y and X_j , where the sample is ordered with respect to X_j ($x_{(1)j} \leq \dots \leq x_{(N_j)j}$). The subsets \mathbf{S}_{Lj} and \mathbf{S}_{Rj} are produced by splitting \mathbf{S}_j at a cutpoint between $x_{(i)j}$ and $x_{(i+1)j}$, such that all observations with $X_j \leq x_{(i)j}$ are assigned to \mathbf{S}_{Lj} and the remaining observations to \mathbf{S}_{Rj} . These notations as well as the corresponding subset sizes are summarized in Table 1, where e.g. $n_{1j}(i)$ denotes the number of observations with $Y = 1$ in the subset defined by $X_j \leq x_{(i)j}$, i.e. by splitting after the i -th observation in the ordered sample. The function $n_{1j}(i)$ is thus defined as the number of observations with $Y = 1$ among the i first observations

$$n_{1j}(i) = \sum_{k=1}^i I(y_{(k)j} = 1), \quad \forall i = 1, \dots, N_j.$$

$n_{2j}(i)$ is defined similarly.

For any subsequent split, the new root node can be considered as the starting node. We thus restrict the notation to the first root node for the sake of simplicity. For the considered variable X_j and in the case

Table 1: Contingency table obtained by splitting the predictor variable X_j at cutpoint $x_{(i)j}$.

	\mathbf{S}_{Lj}	\mathbf{S}_{Rj}	
	$X_j \leq x_{j(i)}$	$X_j > x_{j(i)}$	Σ
$Y = 1$	$n_{1j}(i)$	$N_{1j} - n_{1j}(i)$	N_{1j}
$Y = 2$	$n_{2j}(i)$	$N_{2j} - n_{2j}(i)$	N_{2j}
Σ	$N_{Lj} = i$	$N_{Rj} = N_j - i$	N_j

of a binary response Y , the widely used Gini Index of \mathbf{S}_j is the impurity measure defined as

$$\widehat{G}_j = 2 \frac{N_{2j}}{N_j} \left(1 - \frac{N_{2j}}{N_j} \right).$$

\widehat{G}_{Lj} and \widehat{G}_{Rj} are defined similarly. The Gini gain produced by splitting \mathbf{S}_j at $x_{(i)j}$ into \mathbf{S}_{Lj} and \mathbf{S}_{Rj} is defined as

$$\begin{aligned} \widehat{\Delta G}_j(i) &= \widehat{G}_j - \left(\frac{N_{Lj}}{N_j} \widehat{G}_{Lj} + \frac{N_{Rj}}{N_j} \widehat{G}_{Rj} \right) \\ &= \widehat{G}_j - \left(\frac{i}{N_j} \widehat{G}_{Lj} + \frac{N_j - i}{N_j} \widehat{G}_{Rj} \right). \end{aligned}$$

Obviously, the 'best' split according to the Gini gain criterion is the split with the largest Gini gain, i.e. with the largest impurity reduction. The most usual approach for binary split and variable selection in classification trees consists of the following successive steps:

1. determine the maximal Gini gain $\widehat{\Delta G}_{jmax}$ over all possible cutpoints for each variable X_j , which is defined as

$$\widehat{\Delta G}_{jmax} = \max_{i=1, \dots, N-1} \widehat{\Delta G}_j(i),$$

2. select the variable X_{j_0} with the largest maximal Gini gain:

$$j_0 = \arg \max_j \widehat{\Delta G}_{jmax}.$$

In many situations, this approach induces variable selection bias: for instance, categorical predictor variables with many categories are preferred to those with few categories, even if all the predictors are independent of the response. Variable selection bias occurring when the Gini index is used as a selection criterion is studied in the next section.

2 Variable selection bias

In this section, empirical evidence for variable selection bias with the Gini gain criterion is reviewed from the literature. We then outline three important sources of variable selection bias, estimation bias

and variance and a multiple comparisons effect, in order to give a comprehensive statistical explanation of selection bias in different settings.

2.1 Empirical evidence for variable selection bias

Several simulation studies have been conducted to provide empirical evidence for variable selection bias in different recursive partitioning algorithms (cp. e.g. White and Liu, 1994; Kononenko, 1995; Loh and Shih, 1997). In this section, we review the experimental design and results of two exemplary studies. These studies compare the variable selection performance of the Gini gain to that of other splitting criteria. Together, they cover the main aspects of variable selection bias. The simulation studies in Kim and Loh (2001) focus on binary splits with the Gini criterion used e.g. in CART (Breiman et al., 1984), while Dobra and Gehrke (2001) treat the case of multiway splits used in the C4.5 algorithm (Quinlan, 1993), but, in contrast to C4.5, with the Gini gain as splitting criterion.

In their simulation study, Kim and Loh (2001) vary both the number of categories in categorical predictor variables and the number of missing values in continuous predictor variables in a binary splitting framework. Their results show strong variable selection bias towards variables with many categories and variables with many missing values. On the other hand, Dobra and Gehrke (2001) vary the number of categories in categorical splitting variables in the case of multiway splitting. In this framework, the Gini gain does not depend on an optimally selected binary partition of the considered predictor variable, since the root node is always split into as many nodes as there are categories in the predictor. Dobra and Gehrke (2001) also observe variable selection bias towards variables with more categories in this context. However, note that the underlying mechanism causing variable selection bias in favor of variables with many categories is different in binary and multiway splitting as outlined below.

In the next section, we address three important factors that largely explain the selection bias occurring with the Gini gain in the different experimental settings.

2.2 Estimation effects

The first two sources of variable selection bias can be considered as ‘estimation effects’: the classical Gini index used in machine learning can be considered as an estimator of the true entropy. The bias and the variance of this estimator tend to induce selection bias.

2.2.1 Bias

The empirical Gini Index \hat{G} used in machine learning can be considered as a plug-in estimator of a ‘true’ underlying Gini Index

$$G = 2p(1 - p),$$

where p denotes the probability $p = P(Y = 2)$. Under the null-hypothesis that the considered predictor variable X is uninformative, the class probability is equal to the overall class probability in all subsets.

Using this terminology, the ‘true’ Gini Index G is a function of the true class probability p , whereas the empirical Gini Index \hat{G} is a nonlinear function of the Maximum-Likelihood estimator of the class probability \hat{p} , which is the relative class frequency:

$$\begin{aligned}\hat{G} &= 2\hat{p}(1 - \hat{p}) \\ &= 2\frac{N_2}{N}\left(1 - \frac{N_2}{N}\right)\end{aligned}$$

From Jensen’s inequality we expect the empirical Gini Index \hat{G} to underestimate the true Gini Index G , and accordingly find:

$$\begin{aligned}E(\hat{G}) &= E(2\hat{p}(1 - \hat{p})) \\ &= 2\left(E\left(\frac{N_2}{N}\right) - E\left(\frac{N_2^2}{N^2}\right)\right), \text{ where } N_2 \sim \mathcal{B}(N, p) \\ &= 2\left(p - p^2 + \frac{1}{N}p(1 - p)\right) \\ &= \frac{N-1}{N}G.\end{aligned}$$

Thus, the empirical Gini Index \hat{G} underestimates the true Gini Index by factor $\frac{N-1}{N}$:

$$\text{Bias}(\hat{G}) = -G/N.$$

The same holds for the Gini indices \hat{G}_L and \hat{G}_R obtained for the child nodes created by binary splitting in variable X .

The expected value of the Gini gain $\widehat{\Delta G}$ for fixed N_L and N_R is then

$$\begin{aligned}
E(\widehat{\Delta G}) &= \hat{G} - \frac{N_L}{N} \hat{G}_L - \frac{N_R}{N} \hat{G}_R \\
&= G - \frac{G}{N} - \frac{N_L}{N} G_L + \frac{N_L}{N} \frac{G_L}{N_L} - \frac{N_R}{N} G_R + \frac{N_R}{N} \frac{G_R}{N_R} \\
&= \frac{G}{N} \\
&= \frac{2p(1-p)}{N}.
\end{aligned}$$

The derivation of the expected value of the Gini gain corresponds to that of Dobra and Gehrke (2001) adopted for binary splits. However, the authors do not elaborate on the interpretation as an estimation bias induced by the plug-in estimation based on a limited sample size, which we find crucial for understanding the bias mechanism:

Under the null-hypothesis of an uninformative predictor variable, the 'true' Gini gain ΔG equals 0. Thus, $\widehat{\Delta G}$ has a positive bias, that increases with decreasing sample size N . When the predictor variables X_j , $j = 1, \dots, p$, have different sample sizes N_j , this bias tends to favor variables with small N_j , i.e. variables with many missing values.

The same principle applies in classification tree algorithms with multiway splits for categorical predictors. In this case, the bias increases with the number of categories of the splitting variable: for each additionally created node, the bias increases by adding $\frac{G}{N}$ to the bias derived above. Figuratively speaking, if the overall sample size is divided into several small samples, the estimation from each sample is inferior and this adds to the overall bias. Similar effects appear when other empirical entropy criteria like the Shannon entropy are used in multiway splitting (cf. Strobl, 2005).

Therefore the estimation bias of empirical entropy criteria such as the empirical Gini gain is a potential source of variable selection bias in the null case:

- in multiway splitting if variables differ in their number of categories as in the simulation study of Dobra and Gehrke (2001), or in their number of missing values
- in binary splitting if variables differ in their number of missing values as in part of the simulation study by Kim and Loh (2001).

2.2.2 Variance

After computations (see Appendix), the variance of \widehat{G} may be written as

$$\text{Var}(\widehat{G}) = 4\frac{G}{N}\left(\frac{1}{2} - G\right) + O\left(\frac{1}{N^2}\right).$$

It gets large when G is neither very large nor very low, and for small sample sizes. The variance of $\widehat{\Delta G}$ also increases with decreasing N_L and N_R . Therefore, if the predictor variables have different numbers of missing values and thus different sample sizes, $\widehat{\Delta G}_{max}$ tends to be larger for variables with many missing values. This ‘variance effect’ again tends to favor variables with many missing values in binary splitting and many categories in multiway splitting.

In this section, we outlined two possible sources of selection bias affecting binary or multiway splitting with categorical or continuous predictor variables. However, there is another mechanism that can account for the variable selection bias: the effect of multiple comparisons, which is relevant only if the number of nodes produced in each split is smaller than the number of distinct observations or categories like in binary splitting.

2.3 Multiple comparisons in cutpoint selection

The common problem of multiple comparisons refers to an increasing type I error-rate in multiple testing situations. When multiple statistical tests are conducted for the same data set, the chance to make a type I error for at least one of the tests increases with the number of performed tests. In the context of split selection, a type I error occurs when a variable is selected for splitting even though it is not informative.

In the case of binary splitting, the number of conducted comparisons for a given predictor variable increases with the number of possible binary partitions, i.e. with the number of possible cutpoints. For categorical and ordinal predictor variables the number of cutpoints depends on the number of categories. If the predictor is continuous, all the values taken in the sample are distinct. The number of possible cutpoints to be evaluated is then $N - 1$, where N is the sample size. The ‘multiple comparisons effect’ results in a preference of predictor variables with many possible partitions: with many categories (for categorical and ordinal variables) or few missing values (for continuous variables). However, in the case of categorical predictors, the ‘multiple comparisons effect’ is only relevant if several different (binary)

partitions are evaluated.

In apparent contradiction Dobra and Gehrke (2001) state explicitly that variable selection bias for categorical predictor variables was not due to multiple comparisons. However, the authors use the Gini gain for multiway splits with as many nodes as categories in the predictor rather than for binary splits, which does not correspond to the standard CART algorithm usually associated with the Gini criterion.

The next section gives a summary of all three effects.

2.4 Resume and practical relevance

The simulation results obtained by Kim and Loh (2001) and Dobra and Gehrke (2001) in different settings and reviewed in section 2.1 may be explained by the three partially counteracting effects outlined in sections 2.2 and 2.3.

In the binary splitting task of Kim and Loh (2001), the bias towards predictor variables with many categories is mainly due to the multiple comparison effect: variables with more categories have more possible binary partitions to be evaluated. In contrast, the bias towards variables with many missing values observed for the metric variables may be explained by the bias and variance effects: variables with small sample sizes, for which the Gini gain is overestimated and has large variance, tend to be favored. In this case the reverse multiple comparisons effect is outweighed.

In the multiway splitting case of Dobra and Gehrke (2001), the bias towards variables with large number of categories is due to the bias and variance effects, and not due to multiple comparisons.

In practice, the number of categories in categorical variables of nominal and ordinal scales often depends on arbitrary choices (e.g. in the design of questionnaires), and the number of missing values in categorical and metric variables depends on unknown missing mechanisms (e.g. if some questions are more delicate). Thus, it is obvious that variables should not be preferred due to a higher number of categories or a higher number of missing values.

As cited in the introduction Breiman et al. (1984) noted the multiple comparisons effect evident when categorical predictors vary in their number of categories. In addition, they claim that their CART approach can deal particularly well with missing values, because it provides surrogate splits when predictor values are missing in the test sample. However, for missing predictor values in the learning sample, the CART algorithm applies an available case strategy when evaluating the variables in split selection, leading to the

bias outlined above. This did not strike Breiman et al. (1984) though, because they only spread missing values randomly over all predictor variables, instead of varying the sample sizes between variables.

In the next section, we suggest an alternative p-value selection criterion based on the Gini index which corrects for all the types of bias described above.

3 The distribution of the maximally selected

Gini gain

3.1 A p-value based variable and split selection approach

For the case of binary splits, we introduce the maximally selected Gini gain over all possible splits as a novel unbiased splitting criterion. Maximally selected statistics, e.g. the maximally selected χ^2 - statistic or maximally selected rank statistics, have been the subject of a few tens of papers published mainly in the journal *Biometrics* in the last decades, headed by Miller and Siegmund (1982). They are based on the following idea. Suppose one computes an association measure (e.g. the Gini gain or the χ^2 - statistic) for all the $N - 1$ possible cutpoints of the considered continuous predictor and select the cutpoint yielding the maximal association measure. The distribution of the resulting “maximally selected” association measure is different from the distribution of the original association measure. In particular, this distribution may depend on the sample size N , causing the selection bias observed in the case of predictors with different numbers of missing values, and does not account for the deliberate choice of the cutpoint. Possible penalizations for the choice of the optimal cutpoint in multiple comparisons are Bonferroni adjustments, which tend to overpenalize (Hawkins, 1997; Shih, 2002, for a review), and the approach of optimally selected statistics applied here.

Shih (2004) introduces the p-value of the maximally selected χ^2 -statistic as an unbiased split selection criterion for classification trees, and states that for other criteria, e.g. for entropy criteria like the Gini Index, “the exact methods are yet to be found.”

Dobra and Gehrke (2001) on the other hand claim that p-value based criteria in general reduce the selection bias in classification trees, and derive an approximation of the distribution of the Gini gain in the case of multiway splits. However, their approach does not provide a satisfactory split selection criterion for binary splitting, because it does not incorporate the multiple comparisons effect in cutpoint selection.

In the present paper, we propose to correct the variable selection bias occurring with the Gini gain in binary splitting by using a criterion based on the distribution of the maximally selection Gini gain rather than the Gini gain itself. In the rest of the paper, F denotes the distribution function of the maximally selected Gini gain under the null-hypothesis of no association between the predictor and the response, given N_1 and N_2 . For simplicity, we use the notation

$$F(d) = P_{H_0}(\widehat{\Delta G}_{max} \leq d).$$

In a nutshell, our variable and split selection approach consists to:

1. determine $\widehat{\Delta G}_{jmax}$ for each predictor variables X_j , $j = 1, \dots, p$,
2. compute the criterion $F(\widehat{\Delta G}_{jmax})$ for each variable X_j .
3. select the variable X_{j_0} with the largest $F(\widehat{\Delta G}_{jmax})$. The split of X_{j_0} maximizing $\widehat{\Delta G}_{j_0}(i)$ is then selected.

The rest of this section presents our novel method to determine the distribution function F . To simplify the notations, we consider only one predictor variable X with N non-missing independent identically distributed observations. We proceed using the notations introduced in Section 1, but omit the index j for simplicity.

3.2 Outline of the method

Our aim is to derive the distribution of the maximally selected Gini gain over the possible cutpoints of X , i.e. over all the possible partitions $\{\mathbf{S}_L, \mathbf{S}_R\}$ of the sample, under the null-hypothesis of no association between X and Y . The term $(y_{(i)}, x_{(i)})_{i=1, \dots, N}$ denotes the ordered sample $(x_{(1)} \leq \dots \leq x_{(N)})$. The function $n_2(i)$ is defined as the number of observations with $Y = 2$ among the i first observations:

$$n_2(i) = \sum_{k=1}^i I(y_{(k)} = 2), \quad \forall k = 1, \dots, N.$$

Obviously, we have $n_2(0) = 0$ and $n_2(N) = N_2$. Our approach to derive the exact distribution function of the maximally selected Gini gain consists of two independent steps:

- (i) First, we show that the maximally selected Gini gain $\widehat{\Delta G}_{max}$ exceeds a given threshold if and only if the graph $(i, n_2(i))$ crosses the boundaries of a zone located around the line of equation $y = N_2x/N$. The coordinates of these boundaries are derived in Section 3.3.
- (ii) The probability that the graph $(i, n_2(i))$ crosses the boundaries under the null hypothesis of no association between X and Y is computed via the combinatorial method used by Koziol (1991) to determine the distribution of the maximally selected χ^2 - statistic.

Our novel two-step approach can be seen as an extension of Koziol's method. We use the same combinatorial method, but with new boundaries corresponding to the Gini gain instead of the χ^2 - statistic. This approach could be generalized to other splitting criteria for which a condition of the type of (2) (see Section 3.3) can be formulated. In the rest of this section, we derive the new boundaries corresponding to the Gini gain (Section 3.3) and recall Koziol's combinatorial computation method (Section 3.4).

3.3 Definition of the boundaries

The Gini gain $\widehat{\Delta G}(i)$ obtained by cutting between $x_{(i)}$ and $x_{(i+1)}$ may be rewritten as

$$\begin{aligned}
\widehat{\Delta G}(i) &= \widehat{G} - \frac{i}{N} \left[2 \frac{n_2(i)}{i} \left(1 - \frac{n_2(i)}{i} \right) \right] - \frac{N-i}{N} \left[2 \frac{(N_2-n_2(i))}{N-i} \left(1 - \frac{N_2-n_2(i)}{N-i} \right) \right] \\
&= 2 \frac{N_2}{N} \left(1 - \frac{N_2}{N} \right) - 2 \frac{N_2}{N} + 2 \frac{n_2(i)^2}{iN} + 2 \frac{(N_2-n_2(i))^2}{N(N-i)} \\
&= n_2(i)^2 \left(\frac{2}{iN} + \frac{2}{N(N-i)} \right) - n_2(i) \frac{4N_2}{N(N-i)} - 2 \frac{N_2^2}{N^2} + 2 \frac{N_2^2}{N(N-i)} \\
&= n_2(i)^2 \frac{2}{i(N-i)} - n_2(i) \frac{4N_2}{N(N-i)} + \frac{2iN_2^2}{N^2(N-i)}.
\end{aligned}$$

For $d \geq 0$, we have:

$$\widehat{\Delta G}(i) \leq d \Leftrightarrow n_2(i)^2 \frac{2}{i(N-i)} - n_2(i) \frac{4N_2}{N(N-i)} + \frac{2iN_2^2}{N^2(N-i)} - d \leq 0 \quad (1)$$

With the notations

$$\begin{aligned}
a_i &= \frac{2}{i(N-i)}, \\
b_i &= -\frac{4N_2}{N(N-i)},
\end{aligned}$$

we obtain after simple computations that

$$\widehat{\Delta G}(i) \leq d \Leftrightarrow n_2(i) \in \left[\frac{-b_i - \sqrt{\frac{8d}{i(N-i)}}}{2a_i}, \frac{-b_i + \sqrt{\frac{8d}{i(N-i)}}}{2a_i} \right]. \quad (2)$$

We want to derive the distribution function of

$$\widehat{\Delta G}_{max} = \max_{i=1, \dots, n-1} \widehat{\Delta G}(i)$$

under the null-hypothesis of no association between X and Y , i.e. $P_{H_0}(\widehat{\Delta G}_{max} \leq d)$ for any $d \geq 0$. We have $\widehat{\Delta G}_{max} \leq d$ if and only if condition (2) holds for all i in $1, \dots, N-1$, i.e. if and only if the path $(i, n_2(i))$ remains on or above the graph of the function

$$\text{lower}_d(i) = \frac{-b_i - \sqrt{\frac{8d}{i(N-i)}}}{2a_i}$$

and on or under the graph of the function

$$\text{upper}_d(i) = \frac{-b_i + \sqrt{\frac{8d}{i(N-i)}}}{2a_i}.$$

A sufficient and necessary condition for $\widehat{\Delta G}_{max} \leq d$ is that the graph $(i, n_2(i))$ does not pass through any point of integer coordinates (i, j) with $i = 1, \dots, N-1$ and

$$\text{lower}_d(i) - 1 \leq j < \text{lower}_d(i),$$

or

$$\text{upper}_d(i) < j \leq \text{upper}_d(i) + 1.$$

Let us denote these points as B_1, \dots, B_q and their coordinates as $(i_1, j_1), \dots, (i_q, j_q)$, where B_1, \dots, B_q are labeled in order of increasing i and increasing j within each i . The exact computation of the probability that the graph $(i, n_2(i))$ passes through at least one of the points B_1, \dots, B_q (i.e. that it leaves the boundaries defined above) under the null-hypothesis of no association between X and Y is described in the next section. As an example, the boundaries are displayed in Figure 1 for $N_1 = N_2 = 50$ and $d = 0.1$.

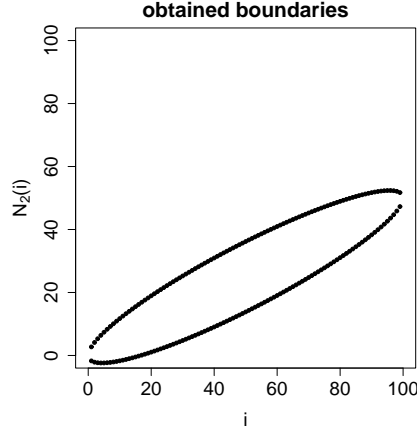


Figure 1: Boundaries as defined in Section 3.3 for an example with $N_1 = N_2 = 50$ and $d=0.1$

3.4 Koziol's combinatorial approach

Under the null-hypothesis of no association between X and Y , all the possible paths $(i, n_2(i))$ have equal probability $1/\binom{N}{N_2}$. Thus, the probability that the path $(i, n_2(i))$ passes through at least one of the points B_1, \dots, B_q can be computed using a combinatorial approach as described in Koziol (1991). This approach is based on a Markov representation of $n_2(i)$ as the path of a binomial process with constant probability of success and with unit jumps, conditional on $N_2(N) = N_2$. Here, we follow Koziol's formulation, which is also adopted by Boulesteix (2006b) for ordinal variables. Let \mathcal{P}_s denote the set of the paths from $(0, 0)$ to B_s that do not pass through points B_1, \dots, B_{s-1} and b_s the number of paths in \mathcal{P}_s . Since the sets \mathcal{P}_s , $s = 1, \dots, q$ are mutually disjoint, b_s , $s = 1, \dots, q$ can be computed recursively as

$$\begin{aligned} b_1 &= \binom{i_1}{j_1} \\ b_s &= \binom{i_s}{j_s} - \sum_{r=1}^{s-1} \binom{i_s - i_r}{j_s - j_r} b_r, \quad s = 2, \dots, q. \end{aligned}$$

The above formula may be derived based on simple combinatoric considerations. The number of paths from $(0, 0)$ to B_s is obtained as $\binom{i_s}{j_s}$. To obtain the number of paths from $(0, 0)$ to B_s that do not pass through any of the B_1, \dots, B_{s-1} , one has to subtract from $\binom{i_s}{j_s}$ the sum over $r = 1, \dots, s-1$ of the numbers of paths from $(0, 0)$ to B_s that pass through B_r but not through B_1, \dots, B_{r-1} . For a given r ($r < s$), the number of paths from $(0, 0)$ to B_r that do not path through B_1, \dots, B_{r-1} is b_r and the number of paths from

B_r to B_s is $\binom{i_s - i_r}{j_s - j_r}$, hence the product $\binom{i_s - i_r}{j_s - j_r} b_r$ in the sum in the above formula.

The number of paths from $(0, 0)$ to (N, N_2) that pass through B_s , $s = 1, \dots, q$ but not through B_1, \dots, B_{s-1} is then given as

$$\binom{N - i_s}{N_2 - j_s} b_s.$$

Since all the possible paths are equally likely under the null-hypothesis, the probability that the graph $(i, n_2(i))$ passes through at least one of the points B_1, \dots, B_q is simply obtained as

$$P_{H_0}(\widehat{\Delta G}_{max} > d) = \binom{N}{N_2}^{-1} \sum_{s=1}^q \binom{N - i_s}{N_2 - j_s} b_s. \quad (3)$$

It follows

$$F(d) = P_{H_0}(\widehat{\Delta G}_{max} \leq d) = 1 - \binom{N}{N_2}^{-1} \sum_{s=1}^q \binom{N - i_s}{N_2 - j_s} b_s. \quad (4)$$

We implemented the computation of the boundaries (step (i)) as well as the combinatorial derivation of $F(d) = P_{H_0}(\widehat{\Delta G}_{max} \leq d)$ (step (ii)) in the language R. As an example, the obtained boundaries are depicted in Figure 1 for $N_1 = N_2 = 50$ and $d = 0.1$.

4 Simulation studies

In this section, simulation studies are conducted to compare the variable selection performance of the novel p-value criterion derived in Section 3 to that of the standard Gini gain criterion. We consider a binary response variable Y and 5 mutually independent continuous predictor variables X_1, X_2, X_3, X_4, X_5 . In the whole simulation study, the binary response Y is sampled from a Bernoulli distribution with probability of success 0.5. The manipulated parameter is the percentage of missing values in the predictor variable X_1 , set successively to 0%, 20%, 40%, 60% and 80%. The missing values are inserted completely at random (MCAR) within variable X_1 . The sample size is set to $N = 100$. However, similarly stable results can be obtained for smaller sample sizes. Three cases are investigated:

- **Null case:** all the predictor variables X_1, X_2, X_3, X_4, X_5 are uninformative, i.e. independent of the response variable.
- **Power case I:** X_1 is informative and X_2, X_3, X_4, X_5 are uninformative.

- **Power case II:** X_2 is informative and X_1, X_3, X_4, X_5 are uninformative.

For each parameter setting and each case 1000 data sets are generated. For each data set, variable selection is performed using successively the standard Gini gain and our p-value criterion. For both criteria, the obtained frequencies of selection of all variables are given in tables. Based on the literature reviewed in Section 2, we expect the Gini gain criterion to be biased towards the predictor variable with missing values, regardless of its information content.

4.1 Null case

In the null case study, X_1, X_2, X_3, X_4, X_5 are sampled from the standard normal distribution.

$$X_j \sim \mathcal{N}(0, 1), \text{ for } j = 1, \dots, 5,$$

For each percentage of missing values, the obtained frequencies of selection of X_1, X_2, X_3, X_4, X_5 over the 1000 simulation runs is given in Table 2 for the Gini gain (left) and the novel p-value criterion (right). Since the predictor variables are all independent of the response Y , one expects a good criterion to select X_1, X_2, X_3, X_4 and X_5 with random choice probability $\frac{1}{5}$.

We find that for the Gini gain criterion the selection frequency of X_1 increases with the amount of missing values, while it decreases for all other variables. In contrast, the p-value criterion shows almost no variable selection bias. A slight bias may be obtained for large proportions of missing values. This can be explained by the fact that for very small sample sizes the Gini gain can only take on very few possible values, and p-value based criteria can be biased if the probability of the criterion to take on a single value is significantly large (cf. Dobra and Gehrke, 2001). However, this bias is negligible compared to the bias of the standard Gini gain criterion.

4.2 Power case I

In the first power case study, the four uninformative predictor variables X_2, X_3, X_4, X_5 are sampled from the standard normal distribution, while the informative predictor variable X_1 is sampled from

$$\begin{aligned} X_1|Y = 1 &\sim \mathcal{N}(0, 1) \\ X_1|Y = 2 &\sim \mathcal{N}(0.5, 1). \end{aligned}$$

Table 2: Null case: Variable selection frequencies. The symbol \circ indicates a varying number of missing values in the marked variable with the percentage of missing values displayed in the left column.

	Gini gain					p-value criterion				
	X1	X2	X3	X4	X5	X1	X2	X3	X4	X5
	\circ					\circ				
0%	0.20	0.21	0.20	0.20	0.19	0.20	0.21	0.20	0.20	0.19
20%	0.28	0.19	0.18	0.18	0.17	0.18	0.21	0.21	0.21	0.20
40%	0.50	0.14	0.13	0.12	0.12	0.24	0.22	0.21	0.17	0.19
60%	0.67	0.09	0.07	0.07	0.09	0.22	0.20	0.20	0.19	0.21
80%	0.91	0.02	0.03	0.03	0.02	0.23	0.18	0.19	0.20	0.21

The manipulated parameter is again the percentage of missing values in the informative predictor variable X_1 , with successively 0%, 20%, 40%, 60% and 80% of the original sample size N missing completely at random. All other predictors contain no missing values. With a sensible selection criterion, the selection frequency of the informative predictor variable X_1 is supposed to decrease when the number of randomly missing values increases, because its information content actually decreases. If the underlying missing mechanism is known to be missing not at random, however, the missing mechanism should be modeled accordingly. Otherwise our approach will behave conservatively and underestimate the information content of the variable.

Table 3 summarizes the variable selection frequencies for all variables in the power case I design with X_1 being informative and containing missing values. We find that for the Gini gain criterion the selection frequency of X_1 increases with its amount of missing values, despite the loss of information content. In contrast, the p-value criterion selects X_1 less often when it has many missing values. This dependence of the selection frequency on the sample size of the informative predictor variable corresponds to the findings of Shih (2004) for the p-value of the maximally selected χ^2 -statistic, and is a desirable property for a split selection criterion.

Table 3: Power case I: Variable selection frequencies. The \circ symbol indicates a varying number of missing values in the marked variable with the percentage of missing values displayed in the rows of the table. The \bullet symbol indicates that the marked variable is also an informative predictor.

	Gini gain					p-value criterion				
	X1	X2	X3	X4	X5	X1	X2	X3	X4	X5
	\bullet					\bullet				
	\circ					\circ				
0%	0.71	0.07	0.08	0.06	0.08	0.71	0.07	0.08	0.06	0.08
20%	0.77	0.06	0.06	0.06	0.06	0.66	0.08	0.08	0.09	0.09
40%	0.79	0.05	0.06	0.05	0.05	0.58	0.12	0.12	0.11	0.09
60%	0.84	0.06	0.03	0.04	0.03	0.45	0.16	0.13	0.14	0.13
80%	0.94	0.01	0.01	0.02	0.01	0.35	0.16	0.17	0.16	0.15

4.3 Power case II

In the second power case study, the four uninformative predictor variables X_1, X_3, X_4, X_5 are sampled from standard normal distributions, while the informative predictor variable X_2 is sampled from

$$X_2|Y = 1 \sim \mathcal{N}(0, 1)$$

$$X_2|Y = 2 \sim \mathcal{N}(0.5, 1).$$

The manipulated variable is again the percentage of missing values in predictor variable X_1 , with successively 0%, 20%, 40%, 60% and 80% of the original sample size N missing completely at random. The other predictors contain no missing values. We expect the estimated probability of X_1 being selected as splitting variable to increase with the percentage of missing values in X_1 for the Gini gain, despite the higher information content of X_2 , but not for the p-value criterion.

Table 4 summarizes the variable selection frequencies for all variables in the power case II design. We find again that the selection frequency of X_1 increases with its amount of missing values for the Gini gain criterion, outweighing the higher information content of X_2 . This effect is also depicted in Figure 2. In contrast, the p-value criterion shows no variable selection bias.

Table 4: Power case II: Variable selection frequencies. The \circ symbol indicates a varying number of missing values in the marked variable with the percentage of missing values displayed in the left column. The symbol \bullet indicates that the marked variable is an informative predictor.

	Gini gain					p-value criterion				
	X1	X2	X3	X4	X5	X1	X2	X3	X4	X5
	\circ	\bullet				\circ	\bullet			
0%	0.07	0.73	0.07	0.07	0.07	0.07	0.73	0.07	0.07	0.07
20%	0.12	0.69	0.07	0.07	0.06	0.07	0.72	0.07	0.07	0.06
40%	0.21	0.64	0.05	0.04	0.06	0.06	0.73	0.07	0.06	0.08
60%	0.42	0.47	0.03	0.03	0.05	0.07	0.73	0.06	0.06	0.09
80%	0.74	0.23	0.01	0.01	0.01	0.08	0.71	0.07	0.07	0.09

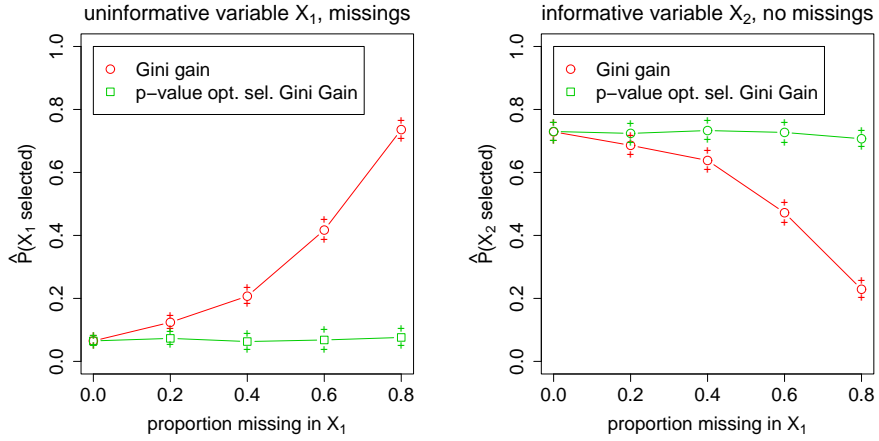


Figure 2: Power case II: Variable selection frequencies for the uninformative variable X_1 containing missing values (left) and the informative variable X_2 containing no missing values (right).

5 Application to veterinary data

5.1 Data set

The data were collected in a research farm in the area of Munich, Germany, in 2004. It contains various measurements recorded for 51 cows from the week of their first delivery (week 0) until the fourth week post partum (week 4). The binary response variable of interest take value $Y = 1$ if the cow shows signs of minor genital infection and $Y = 2$ if it shows signs of major genital infection or even puerperal sepsis (childbed fever) and pyometra (uterine suppuration). The potential predictor variables are measures of body condition, various parameters of the hemogram, milk production, energy consumption and gynecological indicators that are displayed in Table 5.

The predictor variables vary strongly in their numbers of missing values, e.g., between 0 and 50 in week 0 and between 0 and 25 in week 4. Some variables contain less than three observations for some of the weeks, which is obviously not a reasonable sample size in a binary classification task. These variables were excluded from the analysis for the considered week (week 0: USHR, USHL; week 1: FFS; week 3: FFS).

The aim of our analysis is to show that the Gini gain and the p-value criterion rank the predictor variables substantially differently with respect to their number of missing values. In addition, we explore the explanatory power of the variables that would be selected for the first split with each criterion.

For this exemplary analysis we assume that the missing values are missing completely at random within each variable.

5.2 Variable selection ranking

The Gini gain criterion and our novel p-value criterion may be used to rank the variables: the least informative variable is assigned rank 1, and so on. In this section, the rankings of the predictor variables obtained with the Gini gain criterion and with our novel p-value criterion are compared. Due to selection bias of the Gini gain towards variables with many missing values, the two rankings are expected to diverge. The scatterplots of the two rankings are displayed in Figure 3 for each week. The number of missing values is represented by the circumference of the corresponding point. It can be observed from the scatterplots that

Table 5: Potential predictor variables from the cow data. All variables are measured on a metric scale but contain strongly varying numbers of missing values.

body condition	
BCS	body condition score
RFD	backfat thickness (mm)
MD	muscle thickness (mm)
hemogram	
FFS	free fatty acids ($\mu\text{mol/l}$)
Caro	carotene ($\mu\text{g/l}$)
Bili	bilirubin ($\mu\text{mol/l}$)
AST	aspartate aminotransferase (U/l)
CK	creatine kinase (U/l)
AP	alkaline phosphatase (U/l)
GLDH	glutamate dehydrogenase (U/l)
GGT	gamma glutamiltransferase (U/l)
BHB	beta hydroxybutyric acid (mmol/l)
IGF1	insulin growth factor 1 (nmol/l)
milk production	
Milch	milk yield (kg)
FettM	milk fat (week mean; %)
EiM	milk protein (week mean; %)
FEQ	fat-protein-ratio
LaktM	milk lactose (week mean; %)
FLQ	fat-lactose-ratio
HarnM	milk carbamide (week mean; mmol/l)
energy consumption	
TMGes	dry matter intake total (kg)
Eauf	energy intake (MJ NEL)
EbedM	energy requirement (MJ NEL)
EbilM	energy balance (MJ NEL)
gynecology	
UZD	cervix diameter (cm)
USHR	uterine horn diameter right (cm)
USHL	uterine horn diameter left (cm)

- the points deviate noticeably from the bisector,
- the deviation from the bisector is linked to the number of missing values.

Variables with more missing values tend to be ranked higher by the Gini gain criterion than with our new p-value criterion. Thus, it is useful to consider the unbiased p-value criterion instead of the standard Gini gain. In classification trees, the variable ranked highest by the chosen criterion is then selected for splitting. The explanatory power of the variables selected first for splitting is investigated in the following section.

5.3 Selected splitting variables

In this section, we examine the variables selected for the first split in each week with the standard Gini gain and with our p-value criterion. When comparing the variables we take into account the number of missing values, and additionally compute logistic regression models for the binary response and each selected variable individually. The p-value of the likelihood ratio χ^2 - test of logistic regression models does not strictly match with the deterministic bisection approach of classification trees, but can serve as another indicator of the explanatory power of the selected variables. The results are summarized in Table 6.

We find in Table 6 that the Gini gain criterion systematically prefers variables with high numbers of missing values. For example, the variable UZD selected by the Gini gain in week 0 has 39 missing values and only 12 observed values. It should thus be treated with caution. In contrast, the variables selected by our p-value criterion do not have any or have only few missing values. Through all weeks the p-values of the logistic regression model (abbreviated by LRM) are lower for the variables selected by our p-value criterion than for those selected by the Gini gain criterion in each week. This indicates a higher explanatory power of the variables selected by our p-value criterion in this data set.

Moreover, our p-value criterion may be used as follows as a stopping rule when constructing a classification tree: We suggest to fix a threshold for the p-value criterion, e.g. 0.95. The considered node is split only if the p-value criterion of the selected variable exceeds this threshold.

In this example the split with the selected variable would be conducted for weeks 0 through 3 (with the level again indicated by the * and ** symbols); only in week 4 the split does not produce enough impurity reduction and is omitted if the threshold is fixed at 0.95. If the threshold was set to .99 the

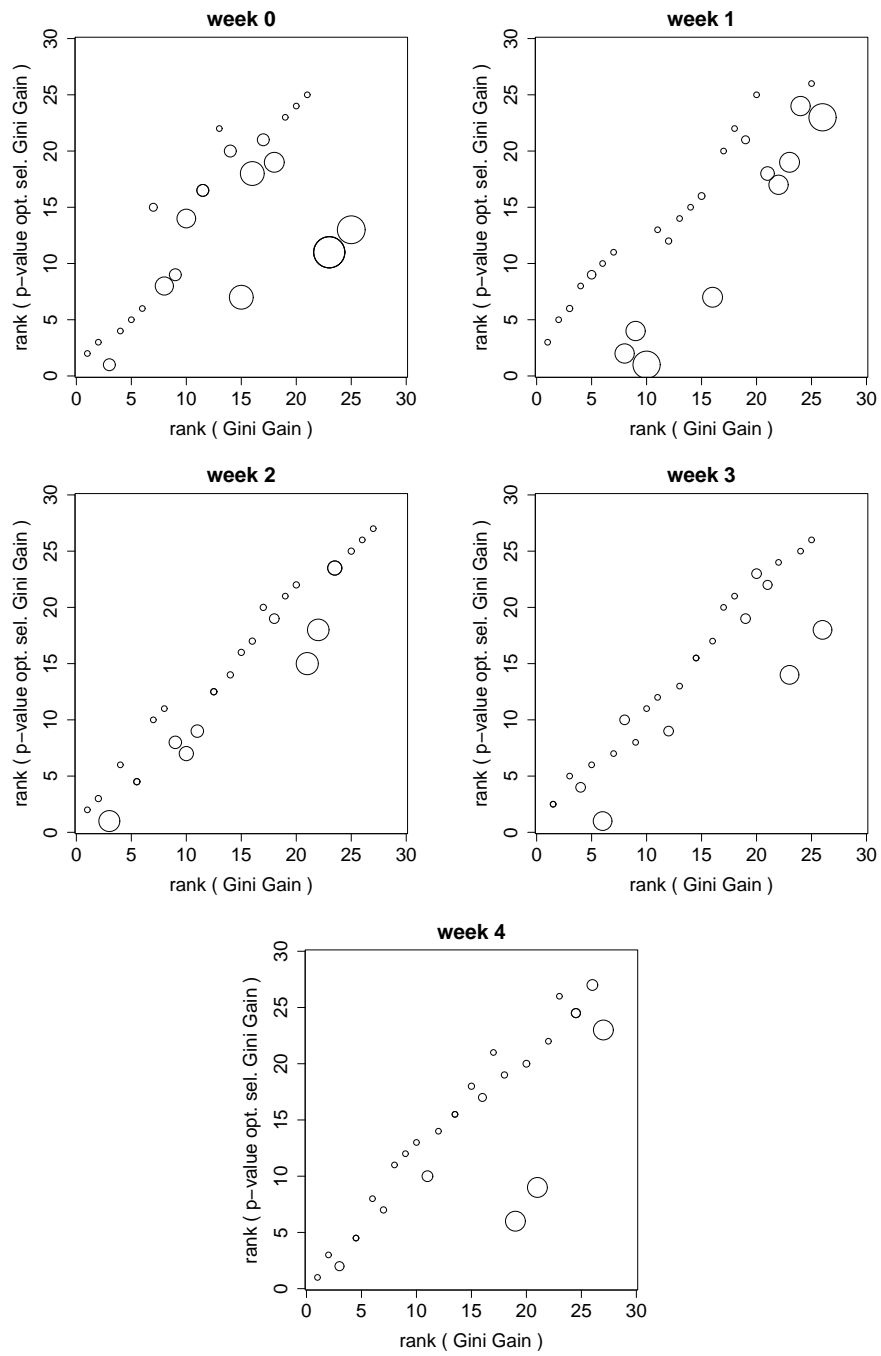


Figure 3: Rank obtained with the new p-value criterion vs. rank obtained with the Gini gain. The circumference of each point is proportional to number of missing values in the predictor.

Table 6: Variables selected for the first split using the standard Gini gain (top) and our p-value criterion (bottom). Results that are significant on a 5%-level are indicated by the * symbol, those significant on a 1%-level by **.

	week 0	week 1	week 2	week 3	week 4
Gini gain					
selected variable	UZD	UZD	Bili	BCS	BCS
missing values	39	38	0	23	25
p-value LRM	0.094	0.028*	0.001**	0.305	0.121
p-value criterion					
selected variable	Bili	GLDH	Bili	Caro	USHL
missing values	0	0	0	0	9
p-value LRM	0.007**	0.003**	0.001**	0.207	0.059
criterion value	0.990**	0.999**	0.994**	0.983*	0.927

split would be conducted in weeks 0 through 2 (indicated by **). This proceeding is compatible with the insignificant results of the logistic regression models in weeks 3 and 4.

6 Discussion and conclusion

In this paper, we derived the exact distribution of the maximally selected Gini gain under the null-hypothesis of no association between the binary response variable and a continuous predictor. The resulting p-value can be applied as a split selection criterion in recursive partitioning algorithms, as well as an information measure in 2×2 tables where the cutpoint is preselected such as to optimize the separation of the response classes.

Our novel p-value based approach for split and variable selection eliminates all sources of variable selection bias examined in Section 2. The estimation bias and variance effects as well as the multiple comparisons effects are overcome by considering the distribution function of the maximally selected Gini gain given the class sizes N_1 and N_2 . In simulation and real data studies, our approach has proved to deal effectively with different amounts of missing values in the predictor variables.

Other strategies to cope with randomly missing values in classification tree induction have been proposed in the machine learning literature. Most of them are imputation methods (see e.g. Quinlan, 1984; Liu et al., 1997, for a comprehensive review). Apart from any animadversion against imputation methods our approach has the advantage that it detects the information drop in informative variables caused by an

increasing number of missing values.

Our p-value based approach may be applied to other common selection criteria such as the deviance (also called cross-entropy). In future research, one could also work on a generalization to ordinal and categorical predictors using the boundaries defined in Boulesteix (2006b) and Boulesteix (2006a) for use in classification trees. In this context, our p-value criterion would address the problem of missing values and the problem of different numbers of categories simultaneously, in contrast to the R function `rpart` which handles only the problem of missing values in a separate preliminary function, but is biased with respect to different numbers of categories.

Another advantage of our method is that it is based on the Gini index, with possible extensions to other popular impurity measures. These easily tangible impurity measures are more attractive to applied scientists without a strong statistical background than classical test statistics as split selection criteria.

Our criterion can replace the Gini Gain criterion in the traditional “greedy search” approach of CART, the intuitiveness of which has played a crucial role in making classification trees understandable and attractive to a broad scientific community.

Different authors argue along the lines of Loh and Shih (1997), who state that the key to avoiding variable selection bias is to separate the process of variable selection from that of cutpoint selection. The resulting algorithms QUEST (Loh and Shih, 1997) and CRUISE (Kim and Loh, 2001) employ association test statistics (of ANOVA F-Test for metric predictors and of the χ^2 -test for categorical predictors) for variable selection. The split is selected subsequently using discriminant analysis techniques. Hothorn, Hornik, and Zeileis (2005) critically discuss this approach and propose a more elegant conditional inference approach.

However, we argue that, in order to achieve unbiased variable selection in classification trees, it is neither necessary to give up the popular impurity measures, nor to give up the greedy approach that attracted such a diverse group of applicants with varying statistical knowledge. Giving up the greedy search approach of the traditional recursive partitioning algorithms for an advanced statistical modeling approach might, as an unwanted side effect, result in leaving those applicants with a weaker statistical background behind - with easy to handle but biased classification trees.

Using a p-value criterion based on the Gini index, we address efficiently the problem of selection bias but preserve the simplicity of traditional classification trees with binary splits. In addition, the p-value might provide a statistically sound stopping criterion. As all exact procedures, our method becomes

computationally intensive for large samples but can handle very small samples. It could be integrated into any traditional recursive partitioning algorithm and might thus prove both manageable and useful for applied scientists, as demonstrated in the veterinary example.

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Appendix

$$\begin{aligned}
 \text{VAR}(\hat{G}) &= \text{VAR}(2\hat{p}(1 - \hat{p})) \\
 &= 4 \text{VAR}(\hat{p}(1 - \hat{p})) \\
 \text{VAR}(\hat{p}(1 - \hat{p})) &= E(\hat{p}^2(1 - \hat{p})^2) - E(\hat{p}(1 - \hat{p}))^2 \\
 &= E(\hat{p}^2) - 2E(\hat{p}^3) + E(\hat{p}^4) - \frac{1}{4}E(\hat{G})^2
 \end{aligned}$$

We compute the four terms successively.

$$\begin{aligned}
E(\hat{p}^2) &= \frac{1}{N^2}E(x^2), \text{ where } x \sim \mathcal{B}(N, p) \\
&= \frac{p}{N} + p^2 - \frac{p^2}{N} \\
&= p^2 + \frac{p(1-p)}{N} \\
-2E(\hat{p}^3) &= -2\left(\frac{1}{N^3}E(x^3)\right), \text{ where } x \sim \mathcal{B}(N, p) \\
&= -2\left(\frac{3p^2}{N} + p^3 - \frac{3p^3}{N} + O\left(\frac{1}{N^2}\right)\right) \\
&= -\frac{6p^2}{N} - 2p^3 + \frac{6p^3}{N} + O\left(\frac{1}{N^2}\right) \\
E(\hat{p}^4) &= \frac{1}{N^4}E(x^4), \text{ where } x \sim \mathcal{B}(N, p) \\
&= \frac{6p^3}{N} + p^4 - \frac{6p^4}{N} + O\left(\frac{1}{N^2}\right) \\
-\frac{1}{4}E(\hat{G})^2 &= -\frac{1}{4}\frac{(N-1)^2}{N^2}G^2 \\
&= -G^2\left(\frac{1}{4} - \frac{1}{2N}\right) + O\left(\frac{1}{N^2}\right)
\end{aligned}$$

Finally,

$$\begin{aligned}
\text{VAR}(\hat{p}(1 - \hat{p})) &= p^2 + \frac{p(1-p)}{N} - \frac{6p^2}{N} - 2p^3 + \frac{6p^3}{N} + \frac{6p^3}{N} + p^4 - \frac{6p^4}{N} - G^2\left(\frac{1}{4} - \frac{1}{2N}\right) + O\left(\frac{1}{N^2}\right) \\
&= (p^2 - 2p^3 + p^4)\left(1 - \frac{6}{N}\right) + \frac{G}{2N} - G^2\left(\frac{1}{4} - \frac{1}{2N}\right) + O\left(\frac{1}{N^2}\right) \\
&= \frac{G^2}{4}\left(1 - \frac{6}{N}\right) + \frac{G}{2N} - G^2\left(\frac{1}{4} - \frac{1}{2N}\right) + O\left(\frac{1}{N^2}\right) \\
&= \frac{G^2}{N}\left(-\frac{6}{4} + \frac{1}{2}\right) + \frac{G}{2N} + O\left(\frac{1}{N^2}\right) \\
&= \frac{G}{N}\left(\frac{1}{2} - G\right) + O\left(\frac{1}{N^2}\right) \\
\text{VAR}(2\hat{p}(1 - \hat{p})) &= 4\frac{G}{N}\left(\frac{1}{2} - G\right) + O\left(\frac{1}{N^2}\right)
\end{aligned}$$