ABSTRACT

Decision Tree is a popular technique used in data mining and is often used to pare down to a subset of variables for more complex modeling efforts. If your organization has only licensed Base SAS and SAS/STAT you may be surprised to find that there is no procedure for decision trees. However, if you are licensed JMP 9 user, you can build and test a decision tree with JMP. The Modeling→Partition analysis provides an option for creating SAS Data Step scoring code. Once created, the scoring code can be run in Base SAS. This discussion will provide a brief overview of decision trees and illustrate how to create a decision tree with Partition in JMP and then create the SAS Data Step Scoring code.

INTRODUCTION

As analysts and statisticians we are often faced with the question of what relationships are present in our data. JMP provides methods to find an answer. The JMP Partition Platform provides an easy way to create decision trees with numerous options for perfecting and interpreting the results. This discussion will focus on creating a decision tree and will give an introduction to the many options that are available for improving and interpreting the results within JMP. Additionally, the option to create a decision tree in JMP and export the code to be run in Base SAS will be demonstrated.

WHAT IS A DECISION TREE?

A decision tree model allows for examination of the relationship between a response variable and multiple possible predictors. The potential predictors are evaluated using statistical methods appropriate to their type and assessed as to their predictive value for the response variable. The data is then split into two groups based on the value of the predictor. As the tree is built by recursive splitting, the predictors are re-evaluated at each stage.

There are numerous resources available for understanding the underlying statistical techniques and algorithms used in the decision tree modeling process. Such a discussion is beyond the scope of this paper. Several recommended books, papers and online resources are listed in the References and Recommended Reading sections at the end of this paper.

JMP SAMPLE DATA USED IN EXAMPLES

A variety of sample data sets are included with JMP. The index of data sets is helpful to find a sample data set by subject area or analysis type and provides opportunities for new users to explore JMP's capabilities. The examples in this paper use the sample data set "Lipid Data". The sample JMP data sets are found under the JMP Home Window→Help→Sample Data.
Once you have opened or created your data table in JMP, there are multiple ways to invoke the JMP Partition Platform. From the JMP Home Window, select Analyze → Modeling → Partition to begin.
Next, the JMP Partition selection pane opens, providing the opportunity to select variables for roles in the model and make use of the initial options for the model.

**Important Options**

**Missing Value Categories:**

<table>
<thead>
<tr>
<th>Y Response</th>
<th>Checked</th>
<th>Unchecked</th>
</tr>
</thead>
<tbody>
<tr>
<td>Categorical</td>
<td>Additional variable level is created for the missing values</td>
<td>Excluded</td>
</tr>
<tr>
<td>Continuous</td>
<td>Excluded</td>
<td>Excluded</td>
</tr>
</tbody>
</table>

**X Predictors (used as splitting variable)**

<table>
<thead>
<tr>
<th></th>
<th>Checked</th>
<th>Unchecked</th>
</tr>
</thead>
<tbody>
<tr>
<td>Categorical</td>
<td>Additional variable level is created for the missing values</td>
<td>Random assignment of value to one side of the split</td>
</tr>
<tr>
<td>Continuous</td>
<td>Random assignment of value to one side of the split</td>
<td>Random assignment of value to one side of the split</td>
</tr>
</tbody>
</table>

**Validation Portion:**

This option allows the user to use a portion of their data to estimate the model parameters, leaving the remaining portion to validate the model.
At this point, drag and drop columns to cast them into roles. For this example, *Heart History* is chosen as the Y response, and several others are cast into the role as potential predictors.

**Minimum Size Split**

The user has the option to define the minimum size of a group in a split. To access this option, click the hotspot next to the main partition window, and mouse down to *Minimum Size Split*. The size can be entered as a number or a fractional portion. The Partition process will not create a group that violates this criterion.
Once the **OK** button is clicked, the Partition Platform is launched. The points are shown on the initial pane, with the values of **Heart History** shown on the right. It is now up to the user to click the **Split** button to begin the process.

After the **Split** button is clicked below the main Partition window, JMP begins to create the decision tree. The first split selected is the **Smoking_Ever** variable that was created from the smoking history variable and coded as 0/1.
SPLITTING AND PRUNING YOUR DECISION TREE

Partition is a recursive process, and the user has multiple options for continuing and controlling the process. The Split button was clicked again; the “best” split selected by JMP was Gender for non-smokers (Smoking_Ever=0), and the next was Coffee Intake for females.

Picking a Candidate

In many cases the user has some subject area knowledge that may direct them to pick a particular split that may not show up as the “best” in the JMP evaluation criteria. By clicking the gray triangle to the left of Candidates in any node, the user can examine all of the variables that can be used for a split and their associated statistics.
Alternatively, clicking under the hotspot at any node will reveal available options. Here we click **Split Best** to allow JMP to select the variable for the split.

The best split under **Coffee Intake** of 1 cup a coffee or greater per day is **Exercise Freq.**
Recursive Splitting

The user can use a combination of techniques to build their decision tree model. No node will be created that violates the minimum split criterion specified in the Partition Platform Launch Window.
Dynamic Linking

As in all other JMP operations, Dynamic Linking of the data table and results allows the user to visualize the relationships. Clicking on the hotspot on any node and selecting **Select Rows** causes the data table to become visible, and the associated rows will be highlighted.
Pruning A Decision Tree

Just as the tree can be built with JMP, nodes can be removed by pruning areas of the tree. Looking at the level that we added in the previous step, we’ve decided to remove the Coffee Intake split. By clicking the hot spot next to Smoking_Ever, we reveal the available options, including Prune Below. Selecting Prune Below will result in the removal of all notes below the selected node.
OPTIONS FOR UNDERSTANDING AND EVALUATING YOUR DECISION TREE

There are numerous statistics and reports that are available for evaluating your decision tree model. Generating and showing or hiding each of these options is accomplished by clicking the hotspots and making use of the hide/unhide icon. As shown in the following examples, most of the options can be moused over to reveal a box with a description of the particular option. The JMP Help facility and online resources have detailed information about the statistics generated.

Leaf Report

<table>
<thead>
<tr>
<th>Leaf Label</th>
<th>&lt;50</th>
<th>&lt;90</th>
<th>none</th>
<th>over 90</th>
</tr>
</thead>
<tbody>
<tr>
<td>Smoking_Event=0&amp;Gender=Female&amp;Coffee intake</td>
<td>0.0127</td>
<td>0.1532</td>
<td>0.3702</td>
<td>0.4539</td>
</tr>
<tr>
<td>smoking_Even=0&amp;Gender=Male&amp;Coffee intake</td>
<td>0.0163</td>
<td>0.0064</td>
<td>0.8157</td>
<td>0.1843</td>
</tr>
<tr>
<td>smoking_Even=0&amp;Gender=Male&amp;Coffee intake,tx</td>
<td>0.4571</td>
<td>0.0073</td>
<td>0.2953</td>
<td>0.2423</td>
</tr>
<tr>
<td>smoking_Even=0&amp;Gender=Male&amp;Cholesterol=191</td>
<td>0.0338</td>
<td>0.0062</td>
<td>0.8692</td>
<td>0.0947</td>
</tr>
<tr>
<td>smoking_Even=1&amp;Gender=Female&amp;Cholesterol=191</td>
<td>0.0607</td>
<td>0.0005</td>
<td>0.0972</td>
<td>0.1511</td>
</tr>
<tr>
<td>smoking_Even=1</td>
<td>0.0032</td>
<td>0.0002</td>
<td>0.9758</td>
<td>0.0242</td>
</tr>
</tbody>
</table>

Response Counts

<table>
<thead>
<tr>
<th>Leaf Label</th>
<th>&lt;50</th>
<th>&lt;90</th>
<th>none</th>
<th>over 90</th>
</tr>
</thead>
<tbody>
<tr>
<td>Smoking_Event=0&amp;Gender=Male&amp;Coffee intake</td>
<td>0.002392</td>
<td>0.910098</td>
<td>2.2752365</td>
<td>2.7224405</td>
</tr>
<tr>
<td>Smoking_Event=0&amp;Gender=Female&amp;Coffee intake</td>
<td>0.0587382</td>
<td>0.0587382</td>
<td>0.9434175</td>
<td>0.0512805</td>
</tr>
<tr>
<td>Smoking_Event=0&amp;Gender=Male&amp;Cholesterol=191</td>
<td>0.0587382</td>
<td>0.0587382</td>
<td>0.9434175</td>
<td>0.0512805</td>
</tr>
<tr>
<td>smoking_Even=0&amp;Gender=Male&amp;Cholesterol=191</td>
<td>1.0000005</td>
<td>2.9839083</td>
<td>27.915875</td>
<td>0.1512988</td>
</tr>
<tr>
<td>Smoking_Event=0&amp;Gender=Male&amp;Cholesterol=191</td>
<td>2.9839083</td>
<td>2.9839083</td>
<td>27.915875</td>
<td>0.1512988</td>
</tr>
<tr>
<td>Smoking_Event=0&amp;Gender=Male&amp;Cholesterol=191</td>
<td>0.076555</td>
<td>0.0669986</td>
<td>5.1578947</td>
<td>4.9865646</td>
</tr>
</tbody>
</table>
ROC Curve

The ROC (Receiver Operating Characteristic) curve is a graphical representation that plots the true positive rate (sensitivity) against the false positive rate (1-specificity) for different thresholds of a binary classifier.

In the image, the ROC curve is shown with different lines representing different categories. The area under the curve (AUC) is also provided for each category, with values such as 0.8019, 0.6444, 0.7287, and 0.7982.

The table on the right side of the image lists the number of splits (N) and the AICc (Akaike Information Criterion corrected) value for each category, with values of 95 and 356.01 respectively.
Lift Curve

Plots how much more saturated the top x-percent of predicted values are compared to the whole population.

Split History

R-Square vs. Number of Splits graph.
TRANSPLANTING YOUR DECISION TREE IN SAS

There are times when a user wants to build their decision tree model in JMP and then use the model in Base SAS. In order to create the SAS Data Step code, click on the hotspot at the left of the main partition window, and mouse down to Make SAS Data Step. As shown below, the code will appear in a window entitled Partition SAS Scoring Code-JMP. This code can be run within base SAS with suitable data sources.

Note that the variable names are created using SAS naming conventions, thereby avoiding the need to surround a variable name with special characters with quotes and following it with an ‘n’. For example, Heart History becomes Heart_History. If you are using another data set, it will be necessary to adjust either the program code or your variables’ names accordingly.
Using JMP® Partition to Grow Decision Trees in Base SAS®, continued

```plaintext
/* PRODUCER: JMP - Partition - Decision Tree */
/* DATA: Lipid Data */
/* TARGET: Heart_History */
/* OUTPUT: Prob_50, Heart_History, "<50" */
/* OUTPUT: Prob_60, Heart_History, "<60" */
/* OUTPUT: Prob_none, Heart_History, "none" */
/* OUTPUT: Prob_over_60, Heart_History, "over 60" */
/* INPUT: Smoking_Ever */
/* INPUT: Gender */
/* INPUT: cholesterol */
/* INPUT: Exercise_Freq_min_wk */
/* INPUT: Coffee_intake_cups_day */

LABEL Prob_50='Predicted: Heart_History=<50';
LABEL Prob_60='Predicted: Heart_History=<60';
LABEL Prob_none='Predicted: Heart_History=none';
LABEL Prob_over_60='Predicted: Heart_History=over 60';

Prob_50=0;
Prob_60=0;
Prob_none=0;
Prob_over_60=0;
IF Smoking_Ever=0 THEN DO;
  IF Gender='Female' THEN DO;
    IF Coffee_intake_cups_day<=1 THEN DO;
      Prob_50=Prob_50+0.0137320044296789;
      Prob_60=Prob_60+0.1953171966461003;
      Prob_none=Prob_none+0.379172599272267;
      Prob_over_60=Prob_over_60+0.453923429837051;
    END;
  END;
ELSE DO;
  IF Exercise_Freq_min_wk>=60 THEN DO;
    Prob_50=Prob_50+0.0162598744924326;
    Prob_60=Prob_60+0.0935210673416651;
    Prob_none=Prob_none+0.805687918578284;
    Prob_over_60=Prob_over_60+0.168700100195117;
  END;
ELSE DO;
  Prob_50=Prob_50+0.457091013494114;
  Prob_60=Prob_60+0.0727386079324064;
  Prob_none=Prob_none+0.29312825560888;
  Prob_over_60=Prob_over_60+0.24322300151758;
END;
END;
END;
ELSE DO;
  IF Cholesterol<191 THEN DO;
    Prob_50=Prob_50+0.0328139523644141;
    Prob_60=Prob_60+0.0932209319184951;
    Prob_none=Prob_none+0.869239841949033;
    Prob_over_60=Prob_over_60+0.0047257376805779;
  END;
ELSE DO;
  Prob_50=Prob_50+0.0906723655301667;
  Prob_60=Prob_60+0.090479198032452;
  Prob_none=Prob_none+0.667201376009356;
  Prob_over_60=Prob_over_60+0.151645118657233;
END;
END;
ELSE DO;
  Prob_50=Prob_50+0.0076555023923445;
  Prob_60=Prob_60+0.00669856459330144;
  Prob_none=Prob_none+0.5157894736384211;
  Prob_over_60=Prob_over_60+0.469856459330144;
END;
```
CONCLUSION
This discussion has provided an overview to the JMP Partition Platform. This facility provides an approach to creating decision trees that is interactive and does not require programming skills. The user has the ability to control the split size, variables and decision tree shape through multiple options within JMP as well as to export Data Step code to SAS. A comprehensive set of statistics and results are available to evaluate the resulting JMP decision tree model.

REFERENCES
HTTP://JMP.COM/SUPPORT/
THE JMP 9.02 HELP FACILITY
http://wwwjmp.com/applications/data_mining/

MASTERING JMP®: AN OVERVIEW OF DATA EXPLORATION AND THE JMP® SCRIPTING LANGUAGE, COURSE NOTES, SAS INSTITUTE INC.

RECOMMENDED READING

Your comments and questions are valued and encouraged. Contact the author at:
Mira Shapiro
Analytic Designers LLC, Bethesda, MD
mira.shapiro@analyticdesigners.com

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