

Euredit binary tree function: anova_tree

1 Purpose

anova_tree computes a binary decision tree by using the (weighted) ANOVA criterion.

2 Specification

```
#include <euredit_sys.h>
```

```
void anova_tree (long rec1, long nvar, long nrec, long dblk, double data[],
                 void (*dfun) (long , long , double [] , int *), long ninde,
                 long inde[], long dep, long iwt, long ncat[], long mns,
                 long mnc, double rsd, long opt_build, int *root, int *info)
```

3 Parameters

rec1

Input: the first data point in the data block.

Constraint: **rec1** ≥ 0 .

nvar

Input: the number of variables in the data.

Constraint: **nvar** ≥ 1 .

nrec

Input: the number of consecutive records, beginning at **rec1**, used in the calculations.

Constraints: **nrec** > 1 and **(rec1 + nrec)** \leq **dblk**.

dblk

Input: the number of records in the data block.

Constraint: **dblk** > 1 .

data[**dblk*****nvar**]

Input: the element **data**[$i * \mathbf{nvar} + j$] contains the (clean) data value for the j th variable of the i th data point, for $j = 0, 1, \dots, \mathbf{nvar} - 1$; for $i = 0, 1, \dots, \mathbf{dblk} - 1$.

Constraint: if **dfun** is a valid pointer, the value of **data** must be NULL.

dfun

Input: the function **dfun**, supplied by the user, must return the **dblk** data records starting at record **rec1**.

Constraint: if the value of **dfun** is NULL, **data** must be a valid pointer.

The specification of **dfun** is:

```
void dfun (long rec1, long dblk, double x[], int *error)
```

rec1

Input: the first record to be returned.

dblk

Input: the number of records to be returned.

x

Output: **x**[$i * \mathbf{nvar} + j$] is the value for the j th variable, for $j = 0, 1, \dots, \mathbf{nvar} - 1$; for $i = \mathbf{rec1}, \mathbf{rec1} + 1, \dots, \mathbf{rec1} + \mathbf{nrec} - 1$.

error

Output: if the value pointed to by **error** on return is greater than 100, the function will terminate immediately and **info** will point to this value.

ninde

Input: the number of independent variables in the data.

Constraint: $1 \leq \mathbf{ninde} < \mathbf{nvar}$.

inde[ninde]

Input: an array describing the independent variables in the data.

Constraint: $0 \leq \mathbf{inde}[i] < \mathbf{nvar}$.

dep

Input: the dependent variable in the data.

Constraint: $0 \leq \mathbf{dep} < \mathbf{nvar}$.

iwt

Input: if $\mathbf{iwt} \geq 0$, the weight on the i th data point is the value $\mathbf{data}[i * \mathbf{nvar} + \mathbf{iwt}]$, for $i = \mathbf{rec1}, \mathbf{rec1} + 1, \dots, \mathbf{rec1} + \mathbf{nrec} - 1$.

Constraint: $\mathbf{iwt} < \mathbf{nvar}$.

ncat[nvar]

Input: $\mathbf{ncat}[i]$ describes the number of categories in the i th variable, for $i = 0, 1, \dots, \mathbf{nvar} - 1$. If the i th variable is a continuous, then $\mathbf{ncat}[i]$ should be set equal to zero.

Constraints: $\mathbf{ncat}[i] \geq 0$, for $i = 0, 1, \dots, \mathbf{nvar} - 1$. If the i th variable is categorical, its data must be labelled by $1, 2, \dots, \mathbf{ncat}[i]$.

mns

Input: the minimum number of observations that can be used to split a node into its two children.

Constraint: $0 \leq \mathbf{mns} \leq \mathbf{nrec}$.

mnc

Input: the minimum number of observations at each node.

Constraint: $\mathbf{mnc} \leq \mathbf{mns} * 0.5$.

rsd

Input: any split that does not improve the accuracy by at least \mathbf{rsd} is pruned.

Constraint: $0 \leq \mathbf{rsd} \leq 1.0$.

opt_build

Input: by setting **opt_build** equal to 1 each leaf node stores an array of values of the dependent variable for its data.

root

Output: the value pointed to by **root** is an integer cast of the root of the decision tree.

info

Output: the value pointed to by **info** gives information on the success of the function call:

0: the function successfully completed its task.

i ; $i = 1, 2, \dots, 16$: the specification of the i th formal parameter was incorrect.

99: the function failed to allocate enough memory.

100: an internal error occurred during the execution of the function.

> 100 : an error occurred in a function specified by the user.

-999: the routine does not have a valid licence.