Using ensembles of decision trees to predict transport mode choice decisions

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Using ensembles of decision trees to predict transport mode choice decisions: Effects on predictive success and uncertainty estimates

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Harry J.P. Timmermans

The application of activity-based models of travel demand to planning practice has triggered interest in issues that potentially improve the accuracy and/or usefulness of model forecasts. The limited knowledge of uncertainty propagation in complex stochastic model systems has put uncertainty analysis high on the research agenda to differentiate between simulation error and policy effects. Focusing on transport mode choice, this paper draws attention to the use of model ensembles, which has hardly been explored in travel demand forecasting. Prior studies predicting transport mode choice has typically relied on a single equation, relating observed transport mode choices to a set of personal and contextual variables. The estimated single model is then assumed to apply to all individuals. This paper explores the idea of replacing a single equation/representation with an ensemble of model predictions, using the decision tree formalism. Potentially, ensembles better capture the notion that travellers may use different heuristics in their transport mode decisions. The aim of the study is to investigate whether the use of a model ensemble of different decision heuristics will reduce the error/uncertainty in predicting transport mode decisions. Results of the study, conducted in the Rotterdam region, The Netherlands, suggest that the accuracy of predicting transport mode choice is improved, albeit non-monotonically, with increasing ensemble size. Simultaneously, the uncertainty related to these predictions is decreasing. Finally, it is shown that the importance of the selected explanatory variables co-varies with ensemble size. Estimation results tend to become stable in this study with an ensemble size of approximately 20 decision trees.

Keywords: transport mode choice, ensembles of decision trees, uncertainty

1. Introduction

Over the last decade, activity-based models of travel demand have gradually found increasing application in travel demand forecasting practice (Vovsha, et al., 2005; Henson, et al., 2009; Rasouli and Timmermans, 2014). Contemporary activity-based models of travel demand are based on stochastic model specifications. One of the interpretations of travel demand forecasting models based on random utility theory (e.g., Bowman and Ben-Akiva, 2000; Bhat, et al., 2004; Pendyala, et al., 2005) is that individual travellers hold inherently stochastic preferences. It implies that, under the postulate of utility-maximizing behaviour, travellers may choose different
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alternatives on successive choice occasions, even under otherwise equivalent conditions. In the case of rule-based models or computational process models, such as Albatross (Arentze and Timmermans, 2000; 2004; Rasouli and Timmermans, 2013) and Tasha (Roorda, 2005; Roorda and Miller, 2005; Roorda et al., 2005, 2008), stochasticity is reflected in the use of probabilistic decision tables or decision rules. Theoretically, the use of probabilistic decision tables implies the assumption that travellers will activate any of the decision rules, represented by the decision table, with some probability of choice.

The application of these stochastic travel demand forecasting models to predict the effects of policy scenarios involves (Monte Carlo) sampling from the assumed error distributions (in case of econometric models) or from probabilistic decision tables (in case of rule-based models). Consequently, regardless of the theoretical behavioural interpretation of stochasticity of the activity-based model, different sampled error terms or branches of the decision tree, will result in differences in predicted activity-travel patterns, and therefore in possibly different assessments of policy effects. This situation has led to the understanding that Monte Carlo simulation error should be separated from policy effects in applications of micro-simulation and agent-based modelling of travel demand. It generated an increased awareness of the relevance of uncertainty analysis in applied transportation planning practice (Veldhuisen, et al., 2000; Castiglione, et al., 2003; Beger Hugosson, 2005; de Jong et al., 2007, Ziems et al., 2011). Nevertheless, the number of studies on uncertainty analysis in travel demand forecasting is still small (see Rasouli & Timmermans, 2011 for an overview). Existing studies on uncertainty analysis have typically attempted to quantify the amount of uncertainty in particular types of travel demand forecasts (travel behaviour indices, OD-matrices, traffic flows) as a function of input and/or model uncertainty. Uncertainty analysis allows policy makers to assess the confidence levels that are associated with model forecasts due to input and/or model uncertainty. The majority of these studies on uncertain analysis have focused on the four-step model (e.g. Zhao and Koppelman, 2001) or on discrete choice models (e.g. de Jong, et al., 2007; Zhang et al., 2011). Studies, examining uncertainty in forecasts of rule-based models of activity-travel demand have been confined to Albatross (Kwak et al., 2012; Rasouli and Timmermans, 2013) and its Flemish equivalent (Cools et al., 2011; Rasouli, et al., 2012).

The practice of model development and application, however, has not changed: modellers have continued identifying the single best performing model and use its estimated parameters to predict the effects of scenarios in terms of a set of performance indicators. Monte Carlo sampling has been used to estimate the uncertainty surrounding predicted performance indicators and in some rare cases calculate corresponding confidence levels. Although some further approaches dealing with uncertainty in complex model systems can be envisioned to enrich policy recommendations (Rasouli and Timmermans, 2012), it is arguable that the development of a single model/equation is necessarily the best approach considering the uncertainty in forecasting due to inherent variability in travel behaviour of individuals and households, within and between contexts. Current research has examined the effect of the size and distribution of error terms, but not the effect of using a set of different representations of the underlying choice process.

To examine this issue, this paper explores the potential of using ensembles of decision trees to predict transport mode choice. Each decision tree combines a subset of the explanatory variables selected to predict the behaviour of interest: in this case transport mode choice. This notion is similar to the concept of random forests in the machine learning research community (Breiman, 2001). Random forest algorithms have found a much wider application in classification studies in many other disciplines, including ecology (e.g., Heung, et al., 2014; Puissant, et al., 2014), pattern recognition (Désir, 2013; Ye, et al., 2013), chemistry (Lee, et al., 2013; Ai, et al., 2014), biomedicine (e.g., Yao, et al., 2013; Taher Azar, et al. 2014), and remote sensing (e.g., Abdel-Rahman, et al., 2014). In travel behaviour research, applications have been primarily limited to the application of
random forests to the detection of transport modes using modern technology such as GPS (e.g., Liu, et al., 2013; Lu, et al., 2013).

However, we are not aware of any study in travel behaviour research, applying this approach to address the issue of behavioural heterogeneity to improve demand model forecasting. Different decision tables may pick up different sources of uncertainty and variability in the data. Thus, from a pure technical point of view, one would expect that error in model forecasting will be reduced by applying model ensembles, as opposed to single model, as for example done in weather forecasting. However, similar to viewing the logit model as a mathematical representation of random utility theory (stochastic preferences and utility-maximizing behaviour), decision tables can be viewed as formalism of decision heuristics, indicating which choices will be made in a particular context by individuals and households with a certain profile. Thus, the application of model ensembles as a multitude of different decision tables theoretically means that we allow for differences in decision heuristics, which is an a largely still underexplored topic in travel behaviour research (Hess and Stathopoulos, 2014). The application of mixed logit and latent class model allow for differences in utility parameters, but the structural specification of the utility function itself is typically identical for each class.

The paper is organised as follows. First, we will we will discuss in detail the problem that we used in this study to investigate the effects of using ensembles of decision trees to predict transport mode choice behaviour. Next, in section 3, we will provide a description of the data that was used for the analysis. This is followed by a discussion of the major findings of the analyses. We will complete the paper by drawing conclusions and discussing possible avenues of future research.

2. The problem

In this study, we consider the problem of transport mode choice. Over the years, a myriad of studies have modeled this choice problem (e.g. Caulfield and Brazil, 2011; Ferdous, et al., 2011; Jiao, et al., 2011; Maley and Weinberger, 2011; Susilo, et al., 2011). The vast majority of these studies has been based on random utility theory and used the conventional multinomial logit model or more advanced discrete choice models to predict the probability that a particular transport mode will be chosen as a function of its attribute levels, relative to the attribute levels of competing transport modes, and a set of socio-economic, built environment and context variables.

Fewer studies have used decision trees or decision tables. A decision table consists of an action state (in this case representing which transport mode will be chosen) and a set of condition states, which may represent both attribute levels of competing transport modes and/or categories of socio-demographic variables. A decision table represents the sets of conditions under which a certain transport mode is being selected. Thus,

\[
\begin{align*}
\text{if } C_1 \in CD_1 \land C_2 \in CD_2 \land \ldots \land C_j \in CS_j \land \ldots \land C_m \in CD_m \text{ then choose A1} \\
\text{if } C_1 \in CD_1 \land C_2 \in CD_2 \land \ldots \land C_j \in CS_j \land \ldots \land C_m \in CD_m \text{ then choose A2} \\
\text{etc}
\end{align*}
\]

where \( CD_i \) represents the domain of condition variable \( C_i \), and \( CS_{j1} \cup CS_{j2} = CD_j \) and \( CS_{j1} \cap CS_{j2} = \emptyset \).

In our study, the action states represent different transport modes. The domain of the condition variables includes socio-demographics, mode availability and distance. The requirements \( CS_{j1} \cup CS_{j2} = CD_j \) and \( CS_{j1} \cap CS_{j2} = \emptyset \) ensure that the domains of any condition variable are exhaustive (\( CS_{j1} \cup CS_{j2} = CD_j \)) and mutually exclusive (\( CS_{j1} \cap CS_{j2} = \emptyset \)). The rules then indicate the set of conditions that need to be met in order to select a particular action (A). Note that different
formalisms, such as IF, THEN, …., ELSE production rules, decision trees, or decision tables may be used to represent these decision heuristics.

Decision tables or decision trees (simply another representation) can be extracted from empirical observations using a variety of algorithms, such as CHAID and C4.5, which differ primarily in terms of the split criteria being used to create the branches of the tree. Examples of the use of decision trees in predicting transport mode choice decisions include Arentze and Timmermans (2000, 2004), Xie, et al. (2003), and Anggraini, et al. (2011).

These prior applications of decision trees (and advanced discrete choice models for that matter) in transportation research have relied on a single tree, which specifies the set of conditions under which a certain transport mode will be chosen. Behaviorally, this implies in the case of deterministic decision trees that all travelers belonging to the same segment according to their socio-demographic profile are assumed to choose the same transport mode. In case of probabilistic decision trees (e.g., Arentze and Timmermans, 2004), all individual with the same profiles exhibit the same probabilistic choice behavior under the same set of conditions. Behavioral heterogeneity is thus incorporated in the sense that sampling from the conditional probabilities may result in different transport mode choices. However, by using probabilistic decision tables or trees which specify the probability that a certain transport mode will be chosen also in this case the conditions that impact the probabilistic choice are the same. Thus, under the same set of condition states, the probability of choosing the different transport modes is the same for all individuals belonging to that segment. There is a single decision tree that splits the condition states into homogeneous segments that are assumed to exhibit identical (probabilistic) choice behavior.

One might argue that different travelers may use different (subsets) of conditions or factors to decide on the choice of transport mode. Technically, this implies that different decision trees with a varying number of factors/conditions should be extracted from the data. One way of achieving that is to use an ensemble of simple decision trees, each producing a response, dependent on a set of conditions. An example of such an approach is the random forest (Breiman, 2001). Ensembles of decision trees are created as follows:

1. Draw $K$ bootstrap samples from a subset of the original sample (the training set), and use these for decision tree induction. The remainder of the original sample is used for validation and deriving estimates of the importance of the conditions.

2. For each bootstrap sample, a single decision tree is derived by recursively partitioning that sample using a subset of randomly selected condition variables for each split. The best split on this subset is used to partition the node.

3. The number of randomly selected explanatory variables is held constant during the tree induction process. Trees are not pruned.

4. The final predicted action is the one that was predicted most across the ensemble of decision trees.

Transport mode choice is predicted by combining these decision trees based on the votes over the predictions of the single decision trees. Although we argue that the different trees may show behavioural heterogeneity, it should be mentioned that this approach does not unique link each individual to a particular trees as done in latent class models. In that sense, the use of ensembles has a strong technical component that picks up the variability in the data. Therefore, some scholars may simply see the use of ensembles as a technical improvement/ variation.
Table 1. Frequency distributions of selected variables

<table>
<thead>
<tr>
<th>Attribute</th>
<th>Categories</th>
<th>Percent</th>
<th>Cumul %</th>
<th>Attribute</th>
<th>Categories</th>
<th>Percent</th>
<th>Cumul %</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of persons in household</td>
<td>1</td>
<td>40.7</td>
<td>40.7</td>
<td>Income</td>
<td>15000&lt;&lt;22500 Euro/year</td>
<td>13.4</td>
<td>59.5</td>
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<tr>
<td></td>
<td>2</td>
<td>38</td>
<td>78.7</td>
<td>22500&lt;&lt;30000 Euro/year</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>7.5</td>
<td>86.2</td>
<td>&lt;30000 Euro/year</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>4</td>
<td>9.6</td>
<td>95.8</td>
<td>Unknown</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>3.2</td>
<td>99</td>
<td>Younger than 18</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>6</td>
<td>0.7</td>
<td>99.7</td>
<td>Yes</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>7</td>
<td>0.3</td>
<td>100</td>
<td>No</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Gender</td>
<td>Male</td>
<td>45.5</td>
<td>45.5</td>
<td>Number of family member younger than 6</td>
<td>0</td>
<td>92.6</td>
<td>92.6</td>
</tr>
<tr>
<td></td>
<td>Female</td>
<td>54.5</td>
<td>100</td>
<td>1</td>
<td>5</td>
<td>97.6</td>
<td></td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>2.4</td>
<td>100</td>
<td>2</td>
<td>2.4</td>
<td>100</td>
<td></td>
</tr>
<tr>
<td>Age</td>
<td>0-17 years old</td>
<td>15.83</td>
<td>15.83</td>
<td>Number of family member 6-11 years old</td>
<td>0</td>
<td>91.6</td>
<td>91.6</td>
</tr>
<tr>
<td></td>
<td>18-49 years old</td>
<td>42.12</td>
<td>57.95</td>
<td>1</td>
<td>5.4</td>
<td>97</td>
<td></td>
</tr>
<tr>
<td></td>
<td>50-74 years old</td>
<td>29.88</td>
<td>87.83</td>
<td>2</td>
<td>2.7</td>
<td>99.7</td>
<td></td>
</tr>
<tr>
<td></td>
<td>75 or older</td>
<td>12.17</td>
<td>100</td>
<td>3</td>
<td>0.3</td>
<td>100</td>
<td></td>
</tr>
<tr>
<td>Education</td>
<td>Younger than 12</td>
<td>10.2</td>
<td>10.2</td>
<td>No movement</td>
<td></td>
<td>19.3</td>
<td>19.3</td>
</tr>
<tr>
<td></td>
<td>Elementary school</td>
<td>16.4</td>
<td>26.6</td>
<td>0.1-1 km</td>
<td></td>
<td>11.6</td>
<td>30.9</td>
</tr>
<tr>
<td></td>
<td>Low level education</td>
<td>25.6</td>
<td>52.2</td>
<td>1-3.7 km</td>
<td></td>
<td>23.1</td>
<td>54</td>
</tr>
<tr>
<td></td>
<td>Medium and high level education</td>
<td>22.5</td>
<td>74.7</td>
<td>3.7-7.5 km</td>
<td></td>
<td>16.2</td>
<td>70.2</td>
</tr>
<tr>
<td></td>
<td>University</td>
<td>20.5</td>
<td>95.2</td>
<td>7.5-15 km</td>
<td></td>
<td>12.3</td>
<td>82.5</td>
</tr>
<tr>
<td></td>
<td>Other</td>
<td>0.6</td>
<td>95.8</td>
<td>15-30 km</td>
<td></td>
<td>8.3</td>
<td>90.8</td>
</tr>
<tr>
<td></td>
<td>Unknown</td>
<td>4.2</td>
<td>100</td>
<td>30-50 km</td>
<td></td>
<td>3.4</td>
<td>94.2</td>
</tr>
<tr>
<td></td>
<td>&gt;50 km</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>5.8</td>
<td>100</td>
</tr>
<tr>
<td>Income</td>
<td>Younger than 12</td>
<td>10.2</td>
<td>10.2</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>No income</td>
<td>13.6</td>
<td>23.7</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>&lt;7500 Euro/year</td>
<td>6.2</td>
<td>29.9</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>7500&lt;&lt;15000 Euro/year</td>
<td>16.3</td>
<td>46.1</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

A few concepts are critical to interpret the results of this approach. The concept of risk estimate is calculated as the proportion of cases incorrectly classified by the (ensemble of) decision tree(s). The standard error of this risk estimates can also be calculated and in a way says something
about the uncertainty of any misclassifications. The concept of variable importance of a condition variable measures the sum of reduction in uncertainty (misclassification) across all nodes of the decision tree relative to the largest sum found across all condition variables. This means that the variable importance of the condition variable that is most successful in predicting the splits is set at 100.

3. Data

The data used in this study stem from the Dutch National Travel Survey called MON (Mobilitéit Onderzoek Nederlands – Mobility Research Netherlands). MON is a continuous travel survey, conducted to obtain travel and activity information of a representative sample of residents in the Netherlands. Although the data collection instrument is primarily based on a trip-diary, details about activities are also collected in addition to the usual individual and household socio-demographics such as age, household composition, education level, income level, vehicle availability, and residential location. Respondents complete a questionnaire about all their trips and activities made within 24 hours of a designated day. This study is based on a subset of the MON 2004 data, pertaining to respondents living in the Rotterdam area. This sub-sample includes 1446 respondents. Half this set was used for training, the other half for testing. The size of the subset of conditions is given by $\log(M+1)$, where $M$ is the number of variables in the training set.

The dependent variable is transport mode choice. The MON data include the following categories for this variable: no transportation, car driver, car passenger, train, bus/tram/metro, motor, bike, walking, and other. In addition, the set of condition variables, listed in Table 1 were selected.

4. Analyses and results

The main goal of the analysis was to examine the effects of an increasing number of decision trees (ensemble size) on the uncertainty in the prediction of transport mode. As transport mode is a categorical variable, uncertainty was measured in terms of the share of off-diagonal elements in the confusion matrix. Note that if the ensemble of decision trees predicts the observed transport mode choice perfectly, the confusion matrix will only have predicted frequencies in its diagonal. Any off-diagonal entries in the confusion matrix depict prediction error.

Figure 1 displays the change in risk estimates as a function of the number of decision trees for the training data. It demonstrates the general tendency of the risk estimate, which represents the proportion of wrong predictions of transport mode, to decrease, albeit not monotonically, as a function of the number of decision trees. In particular, the risk estimate drops substantially from 5 to 20 trees. After that, the drop is less and sometimes it may temporarily increase again. The standard deviation of the risk estimation for the training data, which is portrayed in Figure 2 shows a similar tendency. Note however, that changes in standard errors with increased ensemble size are relatively small.

Figures 3 and 4 depict the corresponding results for the test data set. As shown, the pattern is similar to that observed for the training data set with a higher risk estimate, which is to be expected. These figures also show that sometimes (ensemble size 35 and again at ensemble size 100) uncertainty increases again. It seems to reflect the randomness in the sampling process.

Figure 5 shows the corresponding values for the predictive success of the ensembles as a function of the number of decision trees. As discussed, this graph more or less represents the opposite to the risk estimate as it quantifies the percentage correct predictions. The graph shows that transport mode choices of sample respondents are better predicted with increasing ensemble size.
The highest increment in the percentage correct predictions is obtained when the number of decision trees is increased from five to ten. After that, predictive success tails off.

Finally, Figure 6 shows the chances in the importance of the variables. Results shows that distance is the most important explaining transport mode choice, followed by age and purpose, income, number of persons, car availability, driver’s license, household age and gender. Variable importance is not invariant across ensemble size. For example, Figure 6 shows that purpose takes a second position until the largest number of decision trees where it drops to the third position. Especially, up to an ensemble size of 10, the importance of particular variables may swap. After 20 number of decision trees, variable importance tends to stable more or less.

Figure 1: Relationship between ensemble size and risk estimate for training data

Figure 2: Relationship between ensemble size and standard deviation of risk estimate for training data
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**Figure 3:** Relationship between ensemble size and risk estimate for test data

**Figure 4:** Relationship between ensemble size and standard deviation of risk estimate for test data

**Figure 5:** Relationship between ensemble size and predictive ability
Analysis and modeling of travel demand in general and transport mode choice in particular have typically relied on a single equation or alternative single representations such as a decision tree. Behaviorally, this implies that researchers have invariably assumed that travelers apply the same utility function or set of decision heuristics when choosing between alternative transportation modes. In reality, however, different people may have different rules. If this hypothesis would be true, the success of predicting transport mode choice would increase if different sets of decision rules with variable condition variables would be used. We argued that this behavioral principle is congruent with the notion of using ensembles of models to predict transport mode choice.

In this paper, we report the findings of such a study, focusing on ensembles of decision trees. The predictive performance of the decision tree formalism is investigated as a function of ensemble size for a subset of the 2004 national travel survey data pertaining to the Rotterdam metropolitan area. Various measures of predictive success and uncertainty in predictions are used to examine the effects of increased ensembles size. In addition, the impact of increased ensembles size on the predicted importance of conditions is investigated.

A few relevant conclusions can be drawn. First, predictive success tends to increase with increasing ensemble size and the corresponding uncertainty in predicted transport modes tends to decrease with increasing ensemble size. Second, this process is not monotonic; in particular predictive success and corresponding uncertainty tend to fluctuate for predictions that involve less than 20 decision trees. More or less stable results are obtained for ensemble sizes higher than 20, although again the statistics are still not necessarily monotonic with such ensemble size. Third, the predictive accuracy of the ensemble of decision trees tends to increase with increasing ensemble size. Fourth, jointly with changes in predictive accuracy, the importance of predictor variables varies as a function of ensemble size, both in absolute and relative terms. Consequently, the importance of a particular variable relative to that of other predictor variable may change with an increasing number of decision trees used to predict transport mode choice.

Although this study suggests that including a richer behavioral spectrum in the predictions to reduce uncertainty in forecasting, this seems a rather technical stance. Behavioral heterogeneity is constructed by bootstrapping procedures and random selection of socio-demographic and contextual variables. In that sense, behaviorally, results depend on the bootstrapping and random selection approach. This approach is akin to the current discrete choice approach that is explicitly formulated against a theoretical framework. Hence, to improve the behavioral
foundations of ensembles, it would be interesting in future research to develop a more systematic approach in which the various decision tables are not derived by a theory-neutral algorithm but rather on an approach that systematically identifies maximum behaviorally distinct segments, using different decision heuristics.

The aim of the present study has been primarily on the relationship between ensemble size and uncertainty. However, the application of random forests involves another layer of many operational decisions that may affect the ultimate results. Examples include the initial categorization of input variables, some of which are small probabilities or represent missing answers. Overall, the impact of these categories will be small, but they may result in differences. Other examples include the selection of training and test samples, the nature of the cross-validation, etc. Future research should also address the sensitivity of the findings to these operational decisions that are associated with the application of random forests and machine learning methods in general.

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