A Bayesian Methodology for Estimating Uncertainty of Decisions in Safety-Critical Systems

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Abstract. Uncertainty of decisions in safety-critical engineering applications can be estimated on the basis of the Bayesian Markov Chain Monte Carlo (MCMC) technique of averaging over decision models. The use of decision tree (DT) models assists experts to interpret causal relations and find factors of the uncertainty. The Bayesian averaging also allows experts to estimate the uncertainty accurately when a priori information on favored structure of DTs is available. Then an expert can select a single DT model, typically the Maximum a Posteriori, for interpretation purposes. Unfortunately, the prior information on favored structure of DTs can be unavailable. For this reason, we suggest a new prior on DTs for the Bayesian MCMC technique. We also suggest a new procedure of selecting a single DT. In our experiments on real-world data our technique outperforms the existing Bayesian techniques in predictive accuracy of the selected single DTs.

Keywords. Uncertainty, decision tree, Bayesian averaging, MCMC.

Introduction

The assessment of uncertainty of decisions is of crucial importance for many safety-critical engineering applications [1], e.g., in air-traffic control [2]. For such applications Bayesian model averaging provides reliable estimates of the uncertainty [3, 4, 5]. In the theory, uncertainty of decisions can be accurately estimated on the basis of Bayesian Markov Chain Monte Carlo (MCMC) technique by averaging over the ensemble of diverse decision models. The use of decision trees (DT) for Bayesian model averaging is attractive for experts aimed to interpret causal relations and find factors of the uncertainty [3, 4, 5].

The Bayesian averaging over DT models allows the uncertainty of decisions to be estimated accurately when a prior information on favored structure of DTs is available as described in [6]. Then for interpretation purposes, an expert can select a single DT

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model which provides Maximum a Posteriori (MAP) performance [7]. Unfortunately, in most practical cases, the prior information on the favored structure of DTs is not available. For this reason, we suggest a new prior on DT models within a sweeping strategy we described in [8].

We also suggest a new procedure of selecting a single DT described in Section 3. This procedure is based on the estimates obtained within an Uncertainty Envelope technique we described in [9].

In this Chapter we aim to compare the predictive accuracy of decisions obtained with the suggested Bayesian DT technique and the standard Bayesian DT techniques. The comparison is run on air-traffic control data made available by the National Air Traffic Services (NATS), the UK. In our experiments, the suggested technique outperforms the existing Bayesian techniques in terms of predictive accuracy.

1. Bayesian Averaging over Decision Tree Models

In general, a DT is a hierarchical system consisting of splitting and terminal nodes. DTs are binary if the splitting nodes ask a specific question and then divide the data points into two disjoint subsets [3]. The terminal node assigns all data points falling in that node to the class whose points are prevalent. Within a Bayesian framework, the class posterior distribution is calculated for each terminal node, which makes the Bayesian integration computationally expensive [4].

To make the Bayesian averaging DTs a feasible approach, Denison et al. [5] have suggested the use of the MCMC technique, taking a stochastic sample from the posterior distribution. During sampling, the parameters $\hat{\theta}$ of candidate-models are drawn from the given proposal distributions. The candidate is accepted or rejected accordingly to Bayes rule calculated on the given data $D$. Thus, for the $m$-dimensional input vector $x$, data $D$ and parameters $\hat{\theta}$, the class posterior distribution $p(y \mid x, D)$ is

$$p(y \mid x, D) = \int p(y \mid x, \hat{\theta}, D)p(\hat{\theta} \mid D)d\hat{\theta} = \frac{1}{N} \sum_{i=1}^{N} p(y \mid x, \hat{\theta}^{(i)}, D),$$

where $p(\hat{\theta} \mid D)$ is the posterior distribution of parameters $\hat{\theta}$ conditioned on data $D$, and $N$ is the number of samples taken from the posterior distribution.

Sampling across DT models of variable dimensionality, the above technique exploits a Reversible Jump (RJ) extension suggested by Green [10]. When prior information is not distorted and the number of samples is reasonably large, the RJ MCMC technique, making birth, death, change-question, and change-rule moves, explores the posterior distribution and as a result provides accurate estimates of the posterior.

To grow large DTs from real-world data, Denison et al. [5] and Chipman et al. [6] suggested exploring the posterior probability by using the following types of moves:

**Birth.** Randomly split the data points falling in one of the terminal nodes by a new splitting node with the variable and rule drawn from the corresponding priors.

**Death.** Randomly pick a splitting node with two terminal nodes and assign it to be a single terminal with the united data points.

**Change-split.** Randomly pick a splitting node and assign it a new splitting variable and rule drawn from the corresponding priors.
**Change-rule.** Randomly pick a splitting node and assign it a new rule drawn from a given prior.

The first two moves, *birth* and *death*, are reversible and change the dimensionality of $\theta$ as described in [10]. The remaining moves provide jumps within the current dimensionality of $\theta$. Note that the *change-split* move is included to make “large” jumps which potentially increase the chance of sampling from a maximal posterior whilst the *change-rule* move does “local” jumps.

For the birth moves, the proposal ratio $R$ is written

$$R = \frac{q(\hat{\theta} \mid \hat{\theta}') p(\hat{\theta}')}{q(\hat{\theta}' \mid \hat{\theta}) p(\hat{\theta})},$$

where the $q(\hat{\theta} \mid \hat{\theta}')$ and $q(\hat{\theta}' \mid \hat{\theta})$ are the proposed distributions, $\hat{\theta}'$ and $\theta$ are $(k + 1)$ and $k$-dimensional vectors of DT parameters, respectively, and $p(\theta)$ and $p(\hat{\theta}')$ are the probabilities of the DT with parameters $\theta$ and $\hat{\theta}'$.

$$p(\hat{\theta}) = \left\{ \frac{1}{\prod_{i=1}^{k-1} N(s_i^{\text{var}})} m \right\}^{k-1} \frac{1}{S_k} \frac{1}{K},$$

where $N(s_i^{\text{var}})$ is the number of possible values of $s_i^{\text{var}}$ which can be assigned as a new splitting rule, $S_k$ is the number of ways of constructing a DT with $k$ terminal nodes, and $K$ is the maximal number of terminal nodes, $K = n - 1$.

The proposal distributions are as follows

$$q(\hat{\theta} \mid \hat{\theta}') = \frac{d_{k+1}}{D_{Q'}},$$

where $D_{Q} = D_{Q'} + 1$ is the number of splitting nodes whose branches are both terminal nodes.

Then the proposal ratio for a *birth* is given by

$$R = \frac{d_{k+1}}{b_k} \frac{k}{D_{Q} S_{k+1}}.$$

The number $D_{Q}$ is dependent on the DT structure and it is clear that $D_{Q} < k \forall k = 1, \ldots, K$. Analyzing the above Eq., we can also assume $d_{k+1} = b_k$. Then letting the DTs grow, i.e., $k \rightarrow K$, and considering $S_{k+1} > S_k$, we can see that the value of $R \rightarrow c$, where $c$ is a constant lying between 0 and 1.

Alternatively, for the death moves the proposal ratio is written as
\[ R = \frac{b_k}{d_{k-1}} \frac{D_Q}{(k-1) S_{k-1}}. \]

However, in practice the lack of prior information brings bias in the posterior estimates, and as a result the evaluation of classification uncertainty may be incorrect [11].

Within the RJ MCMC technique, the prior on the number of splitting nodes should be given properly. Otherwise, most samples may be taken from the posterior calculated for DTs that are located far away from a region containing the desired DT models. Likewise, when the prior on the number of splits is assigned as uniform, the minimal number of data points, \( p_{\text{min}} \), allowed to be at nodes may be set inappropriately small. In this case, the DTs will grow excessively and most of the samples will be taken from the posterior distribution calculated for over-fitted DTs. As a result, the use of inappropriately assigned priors leads to poor results [5, 6].

For the special cases when there is knowledge of the favored DT structure, Chipman et al. [6] suggested the prior probability, with which a terminal node should be split further. This probability is dependent on how many splits have been made above it. For the given constants \( \gamma > 0 \) and \( \delta \geq 0 \), the probability \( P_s \) of splitting the \( i \)th node is

\[ P_s(i) = \gamma(1 + d_i)^{-\delta}, \]

where \( d_i \) is the number of splits made above node \( i \). Here the additional parameters \( \gamma \) and \( \delta \) serving as hyperpriors should be given properly.

2. A Sweeping Strategy

Clearly, the lack of prior knowledge on the favored DT structure, which often happens in practice, increases the uncertainty in results of the Bayesian averaging DTs. To decrease the uncertainty of decisions, the new Bayesian strategy of sampling DT models has been suggested [8]. The main idea behind this strategy is to assign the prior probability of further splitting DT nodes dependent on the range of values within which the number of data points will be not less than \( p_{\text{min}} \). This prior is explicit because at the current partition the range of such values is unknown.

Within the above prior, the new splitting value \( q_j^* \) for variable \( j \) is drawn from a uniform distribution:

\[ q_j^* \sim U(x_{\text{min}}^{1,j}, x_{\text{max}}^{1,j}), \]

and from a Gaussian with a given variance \( \delta_j \):

\[ q_j^* \sim N(q_j, \delta_j), \]
for the birth and change moves, respectively.

Because of the hierarchical structure, new moves applied to the first partition levels can heavily change the shape of the DT and, as a result, at its bottom partitions the terminal nodes can contain fewer data points than \( p_{\text{min}} \). However, if the DT contains one such node, we can sweep it and then make the death move. Less likely, after birth or change moves the DT will contain more than one node containing less than \( p_{\text{min}} \) data points. In such cases we have to resample the DT.

3. Selection of a Single DT

In this Section we describe our method of interpreting Bayesian DT ensembles. This method is based on the estimates of confidence in the outcomes of the DT ensemble which can be quantitatively estimated on the training data within the Uncertainty Envelope technique.

3.1. Selection Techniques

There are two approaches to interpreting of DT ensembles. The first approach is based on searching a DT of MAP [11]. The second approach is based on an idea of clustering DTs in two-dimensional space of DT size and DT fitness [12].

Our approach is based on the quantitative estimates of classification confidence, which can be made within the Uncertainty Envelope technique described in [9]. The idea behind our method of interpreting the Bayesian DT ensemble is to find a single DT which covers most of the training examples classified as confident and correct. For multiple classification systems the confidence of classification outputs can be easily estimated by counting the consistency of the classification outcomes.

Indeed, within a given classification scheme the outputs of the multiple classifier system depend on how well the classifiers were trained and how representative were the training data. For a given data sample, the consistency of classification outcomes depends on how close is this sample is to the class boundaries. So for the \( i \)th class, the confidence in the set of classification models can be estimated as a ratio \( \gamma_i \) between the number of classifier outcomes of the \( i \)th class, \( N_i \), and the total number of classifiers \( N \):

\[
\gamma_i = \frac{N_i}{N}, \quad i = 1, \ldots, C,
\]

where \( C \) is the number of classes.

Clearly the classification confidence is maximal, equal to 1.0, if all the classifiers assign a given input to the same class, otherwise the confidence is less than 1.0. The minimal value of confidence is equal to \( 1/C \) if the classifiers assign the input datum to the \( C \) classes in equal proportions. So for a given input the classification confidence in the set of classifiers can be properly estimated by the ratio \( \gamma \).

Within the above framework in real-world applications, we can define a given level of the classification confidence, \( \gamma_0 \): \( 1/C \leq \gamma_0 \leq 1 \), for which cost of misclassification is small enough to be accepted. Then for the given input, the outcome of the set of classifiers is said to be confident if the ratio \( \gamma \geq \gamma_0 \). Clearly, on the labeled data we can distinguish between confident and correct outcomes and confident but incorrect outcomes. The last outcomes of the multiple classifier system may appear due to noise or overlapping classes in the data.
3.2. A Selection Procedure

In practice, the number of DTs in the ensemble as well as the number of the training examples can be large. Nevertheless, counting the number of confident and correct outcomes as described above, we can find a desired DT which can be used for interpreting the confident classification. The performance of such a DT can be slightly worse than that of the Bayesian DT ensemble. Within the Chapter we provide the experimental comparison of their performances. The main steps of the selection procedure are next.

All that we need is to find a set of the DTs which cover a maximal number of the training samples classified as confident and correct while the number of misclassifications on the remaining examples is kept minimal. To find such a DT set, we can remove the conflicting examples from the training data and then select the DTs with a maximal cover of the training samples classified by the DT ensemble as confident and correct.

Thus the main steps of the selection procedure are as follows:

1. Amongst a given Bayesian DT ensemble find a set of DTs, S1, which cover a maximal number of the training samples classified as confident and correct with a given confidence level $\gamma_0$.
2. Find the training samples which were misclassified by the Bayesian DT ensemble and then remove them from the training data. Denote the remaining training samples as D1.
3. Amongst the set S1 of DTs find those which provide a minimal misclassification rate on the data D1. Denote the found set of such DTs as S2.
4. Amongst the set S2 of DTs select those whose size is minimal. Denote a set of such DTs as S3. The set S3 contains the desired DTs.

The above procedure finds one or more DTs and puts them in the set S3. These DTs cover a maximal number of the training samples classified as confident and correct with a given confident level $\gamma_0$. The size of these DTs is minimal and any of them can be finally selected for interpreting the confident classification.

4. Experimental Results

In this Section first we describe the data used in our experiments. Then we show how the suggested Bayesian technique runs on these data. The resultant Bayesian averaging over DT models gives us a feature importance diagram. The suggested selection procedure gives us the single DTs for each run and finally we compare the predictive accuracies obtained with the existing procedures.

4.1. The Experimental Data

The data used in our experiments are related to Short-Term Conflict Alert (STCA) problem which emerges when the distance between two aircrafts, landing or taking off, might be critically short. Table 1 lists 12 features selected for predicting STCA.
In this table $\Delta_x$, $\Delta_y$, and $\Delta_z$ are the distances between pair of crafts in planes X, Y, and height Z, respectively. Feature $x_4 = \sqrt{\Delta_x^2 + \Delta_y^2 + \Delta_z^2}$ is the distance between pair of crafts in 3-dimensional space. $V_{x,1}$ is the velocity of craft 1 in plane X, ..., $V_{z,2}$ is the velocity of craft 2 in height Z. $T_1$ and $T_2$ are the time since last correlated plot in lateral plane for craft 1 and craft 2, respectively.

In our experiments we used 2500 examples of radar cycles taken each 6 s. From these examples 984 cycles were labeled as alert. The number of cycles related to one pair is dependent on the velocity and, on average, is around 40. The all examples of radar cycles were split into halves for training and test data sets within 5 fold cross-validation.

### Table 1. The features selected for predicting STCA.

<table>
<thead>
<tr>
<th>#</th>
<th>Name</th>
<th>Feature</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>$x_1$</td>
<td>$\Delta_x$</td>
</tr>
<tr>
<td>2</td>
<td>$x_2$</td>
<td>$\Delta_y$</td>
</tr>
<tr>
<td>3</td>
<td>$x_3$</td>
<td>$\Delta_z$</td>
</tr>
<tr>
<td>4</td>
<td>$x_4$</td>
<td>$\sqrt{\Delta_x^2 + \Delta_y^2 + \Delta_z^2}$</td>
</tr>
<tr>
<td>5</td>
<td>$x_5$</td>
<td>$V_{x,1}$</td>
</tr>
<tr>
<td>6</td>
<td>$x_6$</td>
<td>$V_{y,1}$</td>
</tr>
<tr>
<td>7</td>
<td>$x_7$</td>
<td>$V_{z,1}$</td>
</tr>
<tr>
<td>8</td>
<td>$x_8$</td>
<td>$V_{x,2}$</td>
</tr>
<tr>
<td>9</td>
<td>$x_9$</td>
<td>$V_{y,2}$</td>
</tr>
<tr>
<td>10</td>
<td>$x_{10}$</td>
<td>$V_{z,2}$</td>
</tr>
<tr>
<td>11</td>
<td>$x_{11}$</td>
<td>$T_1$</td>
</tr>
<tr>
<td>12</td>
<td>$x_{12}$</td>
<td>$T_2$</td>
</tr>
</tbody>
</table>

Fig. 1 shows two pairs of aircrafts flying with different velocities: the distance between crafts of pair is presented here by $x_4$ versus the radar cycles. The alert cycles are labeled by the stars, and the cycles, recognized by experts as normal, are labeled by the circles.

From Fig. 1, we can see that the left hand trace seems more complex for predicting the STCA than the right hand trace. First the series of the alert cycles on the left hand trace is disrupted by 2 normal cycles, and second the air-crafts having passed a critical 30th cycle remain to be in the alert zone. In contrast, the right hand trace seems straight and predictable.
Figure 1. Two examples of alert cycles denoted here by the stars.

4.2. Performance of the Bayesian DT averaging technique

We ran the Bayesian DT technique without prior information on the preferable DT shape and size. The minimal number of data points allowed in the splits, $p_{min}$, was given equal to 15 or 1.2% of the 1250 training examples. The proposal probabilities for the death, birth, change-split and change-rules were set to be 0.1, 0.1, 0.2, and 0.6, respectively. The numbers of burn-in and post burn-in samples were given equal to 100k and 10k, respectively. The sampling rate was set equal to 7, and the proposal variance was given to be 0.3 in order to achieve the rational rate of acceptance rate around 0.25, which was recommended in [5].

The 5 fold cross-validation was used to estimate the variability of the resultant DTs. The performances of all the 5 runs were nearly the same, and for the first run Fig. 2 depicts samples of log likelihood and numbers of DT nodes as well as the densities of DT nodes for burn-in and post burn-in phases.
From the top left plot we can see that the Markov chain converges to the stationary value of log likelihood near to $-500$ from the starting around $-1200$. During the post burn-in phase the values of log likelihood slightly oscillate between $-550$ and $-500$.

The acceptance rates were 0.24 for the burn-in and 0.22 for the post burn-in phases. The average number of DT nodes and its variance were equal to 54.4 and 2.2, respectively.

On the first run, the Bayesian DT averaging technique has misclassified 14.3% of the test examples. The rate of the confident and correct outcomes was 62.77%.

4.3. Feature Importance

Table 2 lists the average posterior weights of the all 12 features sorted on the value of the posterior weights. The bigger posterior weight of feature, the bigger is its contribution to the outcome. On this base, Table 2 provides ranks for the all 12 features.

Fig. 3 shows us the error bars calculated for contributions of the 12 features to the outcome averaged over the 5 fold cross-validation. From this figure we can see that such features as $x_8$, $x_1$, and $x_9$ are used in the Bayesian DTs, on average, more frequently than the others. In contrast, feature $x_{12}$ is used with a less frequency. Additionally, the widths of the error bars in Fig. 3 give us the estimates of variance of the contributions.
Table 2. Posterior weights of the features sorted on their contribution to the outcome.

<table>
<thead>
<tr>
<th>Feature</th>
<th>Posterior weight</th>
<th>Rank</th>
</tr>
</thead>
<tbody>
<tr>
<td>$x_8$</td>
<td>0.168</td>
<td>1</td>
</tr>
<tr>
<td>$x_1$</td>
<td>0.137</td>
<td>2</td>
</tr>
<tr>
<td>$x_9$</td>
<td>0.120</td>
<td>3</td>
</tr>
<tr>
<td>$x_6$</td>
<td>0.110</td>
<td>4</td>
</tr>
<tr>
<td>$x_4$</td>
<td>0.095</td>
<td>5</td>
</tr>
<tr>
<td>$x_5$</td>
<td>0.090</td>
<td>6</td>
</tr>
<tr>
<td>$x_3$</td>
<td>0.078</td>
<td>7</td>
</tr>
<tr>
<td>$x_2$</td>
<td>0.061</td>
<td>8</td>
</tr>
<tr>
<td>$x_{10}$</td>
<td>0.050</td>
<td>9</td>
</tr>
<tr>
<td>$x_7$</td>
<td>0.042</td>
<td>10</td>
</tr>
<tr>
<td>$x_{11}$</td>
<td>0.001</td>
<td>11</td>
</tr>
<tr>
<td>$x_{12}$</td>
<td>0.008</td>
<td>12</td>
</tr>
</tbody>
</table>

Figure 3. Feature importance averaged over 5 fold cross-validation.

4.4. A Resultant DT

The resultant DT selected by the SC procedure is presented as a machine diagram in Fig. 4. Each splitting node of the DT provides a specific question that has a yes/no answer, and two branches. The terminal nodes provide the predictive probabilities of alert, whose values range between 0.0 and 1.0.
node01 \( X_04 < 1847.05 \), then node03, otherwise node45
node03 \( X_04 < 1459.91 \), then node06, otherwise node28
node06 \( X_05 < -281.95 \), then node15, otherwise node07
node07 \( X_03 < 1713.61 \), then node08, otherwise node12
node08 \( X_01 < -1.64 \), then node02, otherwise node04
node02 \( X_07 < 6.19 \), then node10, otherwise node14
node04 \( X_04 < 324.47 \), then node18, otherwise node11
node10 \( X_08 < 69.80 \), then node20, otherwise alert(0.99)
node11 \( X_08 < -13.43 \), then node19, otherwise node17
node12 \( X_08 < -105.10 \), then alert(1.00), otherwise node09
node14 \( X_08 < 150.30 \), then node23, otherwise alert(0.45)
node17 \( X_05 < 82.84 \), then node25, otherwise node13
node18 \( X_06 < -235.08 \), then alert(0.09), otherwise node31
node19 \( X_08 < -45.98 \), then node43, otherwise node05
node20 \( X_04 < 415.29 \), then alert(0.13), otherwise node21
node21 \( X_09 < 31.87 \), then alert(0.89), otherwise node39
node15 \( X_09 < 81.89 \), then node34, otherwise node29
node25 \( X_09 < -138.94 \), then node27, otherwise node41
node13 \( X_01 < 2.31 \), then node44, otherwise node22
node22 \( X_06 < -275.55 \), then alert(0.50), otherwise alert(0.99)
node28 \( X_08 < -28.49 \), then node16, otherwise node30
node29 \( X_08 < -46.49 \), then alert(0.06), otherwise alert(1.00)
node27 \( X_05 < 11.31 \), then node42, otherwise alert(0.00)
node34 \( X_01 < -1.24 \), then alert(0.96), otherwise node32
node30 \( X_03 < 4075.28 \), then alert(0.00), otherwise alert(0.00)
node39 \( X_05 < 142.61 \), then alert(0.98), otherwise alert(0.27)
node37 \( X_05 < -212.06 \), then node26, otherwise node40
node42 \( X_02 < -1.28 \), then node38, otherwise node51
node16 \( X_07 < -0.02 \), then alert(0.03), otherwise alert(1.00)
node41 \( X_08 < 314.03 \), then alert(0.07), otherwise alert(0.00)
node33 \( X_08 < 76.40 \), then alert(0.16), otherwise alert(0.86)
node40 \( X_09 < 174.57 \), then node35, otherwise alert(0.12)
node37 \( X_12 < 0.00 \), then alert(0.08), otherwise alert(1.00)
node35 \( X_02 < 0.28 \), then alert(0.27), otherwise alert(0.79)
node51 \( X_06 < 23.34 \), then alert(0.65), otherwise alert(1.00)
node44 \( X_05 < 261.38 \), then alert(1.00), otherwise alert(0.62)
node45 \( X_01 < -15.93 \), then alert(0.96), otherwise alert(0.89)
node32 \( X_01 < 13.80 \), then alert(0.00), otherwise alert(0.61)
node09 \( X_10 < 0.64 \), then alert(0.89), otherwise node49
node23 \( X_09 < 26.46 \), then alert(0.17), otherwise alert(0.07)
node49 \( X_01 < 9.91 \), then alert(0.24), otherwise alert(0.57)
node24 \( X_09 < -9.68 \), then alert(1.00), otherwise alert(0.83)
node26 \( X_05 < -239.50 \), then alert(0.06), otherwise alert(0.00)

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4.5. Comparison of Performances

In this section we compare our technique of extracting a sure correct (SC) DT with the MAP, and the maximum a posterior weight (MAPW). The comparison is made in terms of misclassification within 5 fold cross-validation. The misclassification rates of the above three techniques: SC, MAP, and MAPW are shown in Fig. 5.

The right side plot shows the misclassification rates of the single DTs on the test data, and the left size plot shows its sizes.

In the theory, the Bayesian averaging technique should provide fewer misclassification rates than any other single DTs selected by the SC, MAP, and MAPW.
techniques. On the first run, we can observe that all the single DTs perform worse than the Bayesian ensemble of DTs which has misclassified 14.3% of the test data.

Comparing the misclassification rates of the SC, MAP, and MAPW shown in Fig. 5, we can see that the suggested SC technique more often out-performs the other two techniques, that is, the SC technique out-performs the MAP and MAPW techniques on the 4 runs.

Comparing the DT sizes on the right side plot, we can see that the SC technique has extracted shorter DTs than the MAP technique on the 4 run. In the same time, comparing the sizes of the SC and MAPW DTs, we can see that the SC technique has extracted shorter DTs on the 2 runs only.

![Figure 5. Comparison of test error and DT sizes within 5 fold cross-validation for the MAPW, MAP and proposed SC techniques.](image)

5. Conclusion

For estimating uncertainty of decisions in safety-critical engineering applications, we have suggested the Bayesian averaging over decision models using a new strategy of the RJ MCMC sampling for the cases when a prior information on favored structure of models is unavailable. The use of DT models assists experts to interpret causal relations and find factors of the uncertainty. However, the Bayesian averaging over DTs allows experts to estimate the uncertainty accurately when a prior information on favored structure of DTs is available.

To interpret an ensemble of diverse DTs sampled by the RJ MCMC technique, experts select a single DT model providing Maximum a Posterior. However in practice
this selection technique tends to choose over-fitted DTs which are incapable of providing a high predictive accuracy.

In this Chapter we have proposed a new procedure of selecting a single DT. This procedure is based on the estimates of uncertainty in the ensemble of the Bayesian DTs. For estimating the uncertainty, the use of an Uncertainty Envelope technique has been advocated. As a result, in our experiments with the STCA data, the suggested technique outperforms the existing Bayesian techniques in terms of predictive accuracy.

Thus, we conclude that the technique proposed for interpreting the ensemble of DTs allows experts to select a single DT providing the most confident estimates of outcomes. These are very desirable properties for classifiers used in safety-critical systems, in which assessment of uncertainty of decisions is of crucial importance.

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References