Metrics for classification and regression

ML Instruction Team, Fall 2022

CE Department
Sharif University of Technology

MNIST Dataset
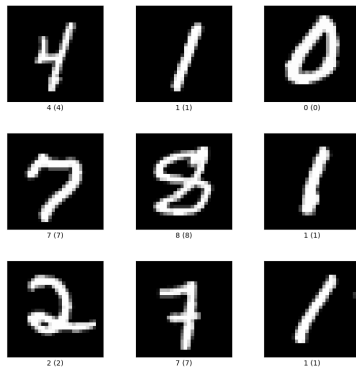

Figure: MNIST dataset

Never5 Classifier

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- Suppose a very dumb classifier that just classifies every single image in the "not-5" class.
- It will achieve a accuracy around **90%**.
- Accuracy is not always a good measurment.

Confusion Matrix

Figure: Confusion Matrix For a Classifier

$$ERR = \frac{FP + FN}{FP + FN + TP + TN} = 1 - ACC \qquad (1)$$

$$ACC = \frac{TP + TN}{FP + FN + TP + TN} = 1 - ERR \qquad (2)$$

False Positive Rate and False Negative Rate

$$TPR = \frac{TP}{P} = \frac{TP}{TP + FN} = 1 - FNR \tag{3}$$

$$FPR = \frac{FP}{N} = \frac{FP}{FP + TN} = 1 - TNR \tag{4}$$

$$FNR = \frac{FP}{N} = \frac{FN}{FN + TP} = 1 - TPR \tag{5}$$

$$TNR = \frac{TN}{N} = \frac{TN}{TN + FP} = 1 - FPR \tag{6}$$
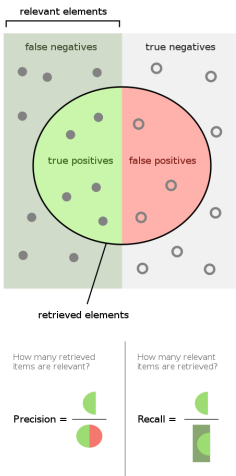
Precision, Recall, F1 Score

Figure: source

Precision, Recall, F1 Score

$$PRE = \frac{TP}{TP + FP} \qquad (7)$$

$$REC = TPR = \frac{TP}{FN + TP} \qquad (8)$$

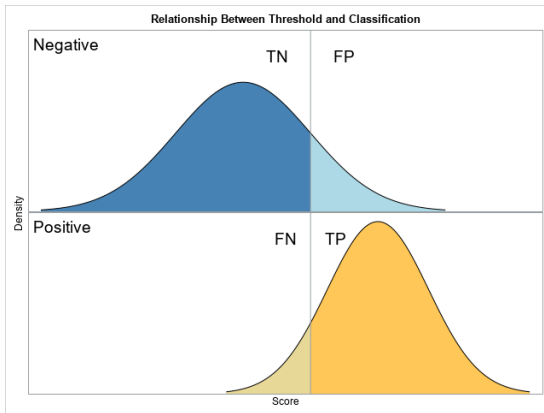$$F1 = 2 . \frac{PRE . REC}{PRE + REC} \qquad (9)$$

Decision Threshold
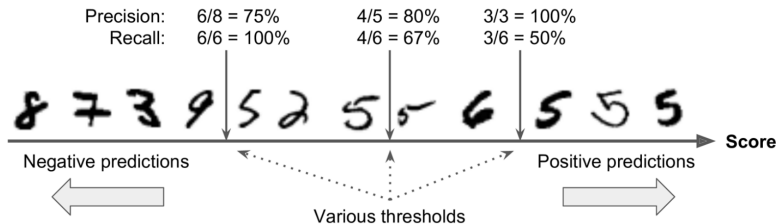

Figure: source

Precision/Recall Trade-off

Figure: the higher the threshold, the lower the recall, but (in general) the higher the precision
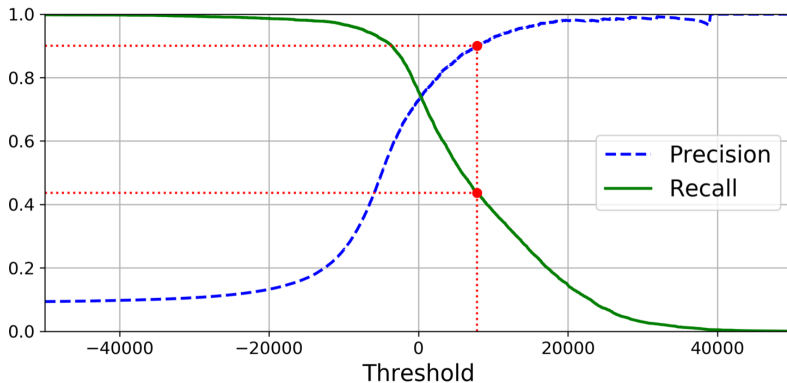
Precision/Recall Trade-off

Figure: Precision and recall versus the decision threshold

Sensitivity and Specificity

$$SEN = TPR = \frac{TP}{P} = \frac{TP}{TP + FN} \tag{10}$$

$$SPC = TNR = \frac{TN}{N} = \frac{TN}{TN + FP} \tag{11}$$

- Sensitivity (SEN) measures the recovery rate of the Positives and complimentary.
- Specificity (SPC) measures the recovery rate of negatives.

Thank You!

Any Question?