Machine Learning SS2013

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Matlab Implementation

First, we introduce and briefly describe our M files, included in the attached zip file.

- knnClassify.m function, that uses k-nearest neighbours method to predict labels
- evaluateK.m evaluates knnClassify for different k-values and returns the minimal k
- loss01.m Gets as input a prediction calculated by the knnClasifiy and correct labels y. The function returns the average error (empirical risk with respect to the 0-1 loss) for this prediction.
- doExercise1.m loads all training and test data for exercise 1, calls knnClassify and plots the result
- doExercise2.m loads all training and test data for exercise 2, calculates and plots the results
- Assignment02.m the main script, calls doExercise1 and doExercise2 with different parameters, also contains the code for exercise 4

Exercise 5

Question 1

What are false positive, false negative and average error of you(r) calssifier?

Answer

To answer this question we simply need to fill out the following table:

	spam	not spam	overall
classified as spam			
classified as not spam			
overall	60 %		

We know that 85 % of spam is classified as such, which gives us that $60\% \cdot 85\% = 51\%$ of mails are spam and are classified as spam.

As 60 % of all mail is spam, 40 % of mail is not. This means that if 5 % of all non-spam mails are classified as spam this is 2 % of all mails.

	spam	not spam	overall
classified as spam	51 %	2 %	
classified as not spam			
overall	60 %	40 %	

Subtraction now tells us that 9 % of mails are spam but not classified spam and 38 % are spam and correctly classified.

	spam	not spam	overall
classified as spam	51 %	2 %	53 %
classified as not spam	9 %	38 %	47 %
overall	60 %	40 %	100 %

Therefore, the false positive rate is 2 % and the false negative rate is 9 %.

Task 2

Find a classification algorithm with false positive rate 0. Find a classification algorithm with false negative rate 0.

Solution

An algorithm with false positive rate of 0 can be achieved by not classifying anything as spam (resulting in a 40 % false negative rate).

Conversely, an algorithm with false negative rate of 0 can be achieved by classifying everything as spam (resulting in a 60 % false positive rate).

Question 3

Which entries of X' lead to a false positive error and which ones to a false negative error in the Bayes classification?

Answer

The false positives are those classified as 2 but being 1, in this case this applies to 2.5. The false negatives are those classified as 1 but being 2, in this case this applies to 2.

Task 4

Sketch the approximate Bayesian decision boundary by hand with respect to the following loss functions

- 0-1 loss
- Unsymmetric los(s): $\ell(\text{spam}, \text{non-spam}) = 1$, $\ell(\text{non-spam}, \text{spam}) = 100$.

Solution

The first is the same as if there was no loss function. In the following graph, one can see with solid lines the decision curves for none or a 0-1 loss function and with dashed lines are the decision curves for the asymmetric loss. Magenta being in favour for 1 (non-spam) and black being in favour for 2 (spam):

