Quiz 2 - 8A

Q1. Which performance metric works for balanced classes but not for skewed classes?

Simple accuracy and error works for balanced classes only.

Q2. Which metric we should use for skewed classes

There are many e.g. precision, recall, F1 etc.

Q3. You have trained a model that outputs probabilities for a two class problem. You submit the probabilities for the validation set on Kaggle competition. How do you think Kaggle calculates Area Under the Curve (AUC) score?

By varying the hypothesis threshold (e.g. 0, 0.1, 0.2 ... 0.8, 0.9, 1) and calculating the true positive rate and false positive rate and plotting the curve.