

# Laboratory 7

## Confusion matrices

Confusion matrices are a tool to visualize the number of samples predicted as class  $i$  and belonging to class  $j$ . A confusion matrix is a  $K \times K$  matrix whose elements  $M_{i,j}$  represent the number of samples belonging to class  $j$  that are predicted as class  $i$ .

We start considering the Gaussian classifiers (MVG) on the IRIS dataset. We make use of the dataset split that we employed in Laboratory 5 (the 2-to-1 split, not the K-fold version, see 5\_Lab.pdf).

For the moment we assume that mis-classification costs are all equal to 1. We have seen that, in this case, optimal prediction correspond to predicting the class which has maximum posterior probability. Compute the confusion matrix for the predictions of the MVG classifier on the IRIS dataset. You should get

		Class		
		0	1	2
Prediction	0	19	0	0
	1	0	15	0
	2	0	2	14

FINO AD ORA ABBIAMO PRESO SEMPRE QUELLO CON LA MASSIMA PROBABILITA' A POSTERIORI

If you repeat the same process for the Tied covariance classifier you would get

		Class		
		0	1	2
Prediction	0	19	0	0
	1	0	16	0
	2	0	1	14

NEL DATASET IRIS CI SONO POCHI ERRORI QUINDI NON E' INTERESSANTE DA VEDERE

Given the limited number of errors, a detailed analysis of the IRIS dataset is not very interesting. We thus turn our attention to the problem of Laboratory 6. You can use your version of the classifier for tercets or use the one provided as solution to Laboratory 6. The class-conditional log-likelihoods and the corresponding tercet labels are provided in `Data/commedia_ll.npy` and `Data/commedia_labels.npy`. Compute the confusion matrix for decisions based on uniform prior and cost assumptions (i.e. maximum posterior class probability decisions). You should get

		Class		
		0	1	2
Prediction	0	210	113	61
	1	137	191	111
	2	53	98	230

PER CALCOLARE LA MATRICE DI CONFUSIONE DEVI CALCOLARE LA PROB A POSTERIORI

UNIFORM COST MATRIX

MATRICE MxMxMxM CLASS NUMERO DUE CLASSI OGNI ELEMENTO  $x_{ij}$  RAPPRESENTA IL COSTO DI CLASSIFICARE UN ELEMENTO DI CLASSE  $i$  COME  $j$ . IN QUESTA MATRICE IL COSTO DI CLASSIFICARE CON LA GIUSTA CLASSE VALE 0. MENTRE E' 1 PER GLI ALTRI

## Optimal Bayes decision

We now focus on making optimal decisions when priors and costs are not uniform. Optimal Bayes decisions are decisions that minimize the expected Bayes cost, from the point of view of the recognizer  $\mathcal{R}$ .

Although in the lectures we denoted classes with  $k = 1 \dots K$ , in the following we use indices  $k = 0 \dots K - 1$ . This has the advantage that indexing follows the same convention used in numpy matrices, and we have the same representations for binary and multiclass problems.

For a K-class problem, let

$$\text{prior} \rightarrow \pi = \begin{bmatrix} \pi_0 \\ \vdots \\ \pi_{K-1} \end{bmatrix}$$

DICE SDO COME FUNZIONA

denote the prior class probabilities. We already discussed how to compute class posterior probabilities:

$$P(C = c|x, \mathcal{R}) = \frac{f_{X|C, \mathcal{R}}(x|c)\pi_c}{\sum_{k=0}^{K-1} f_{X|C, \mathcal{R}}(x|k)\pi_k}$$

We define the cost matrix

$$\mathbf{C} = \begin{bmatrix} 0 & C_{0,1} & \dots & C_{0,K-1} \\ C_{1,0} & 0 & \dots & C_{1,K-1} \\ \vdots & \vdots & \ddots & \vdots \\ C_{K-1,0} & C_{K-1,1} & \dots & 0 \end{bmatrix}$$

$C_{i,j}$  represents the cost of predicting class  $i$  when the actual class is  $j$ .

*CIOÈ QUANDO STAI SBAGLIANDO LA CLASSIFICAZIONE*

When we classify a new sample, we do not know its real class, however we can compute the expected Bayes cost of predicting class  $c$  according to the posterior class probabilities provided by the recognizer  $\mathcal{R}$ :

$$\mathcal{C}_{x, \mathcal{R}}(c) = \sum_{k=0}^{K-1} C_{c,k} P(C = k|x, \mathcal{R})$$

The optimal Bayes decision consists in predicting the class  $c^*$  which has minimum expected Bayes cost:

$$c^* = \arg \min_c \mathcal{C}_{x, \mathcal{R}}(c)$$

*LA CLASSE È QUELLA CHE HA IL MINIMO COSTO DI BAYES*

For binary tasks with classes  $\mathcal{H}_T = 1$ ,  $\mathcal{H}_F = 0$ , we have two costs  $C_{0,1} = C_{fn}$  and  $C_{1,0} = C_{fp}$ , i.e. the costs of false negatives and false positive errors. The expected Bayes cost for predicting either of the two classes are

$$\begin{aligned} \mathcal{C}_{x, \mathcal{R}}(0) &= C_{0,0}P(C = 0|x, \mathcal{R}) + C_{0,1}P(C = 1|x, \mathcal{R}) = C_{fn}P(C = 1|x, \mathcal{R}) \\ \mathcal{C}_{x, \mathcal{R}}(1) &= C_{1,0}P(C = 0|x, \mathcal{R}) + C_{1,1}P(C = 1|x, \mathcal{R}) = C_{fp}P(C = 0|x, \mathcal{R}) \end{aligned}$$

We predict the class  $c^*$  that has **minimum** cost  $c^* = \arg \min_c \mathcal{C}_{x, \mathcal{R}}(c)$ . For the binary task, we can also express  $c^*$  as

$$\begin{aligned} c^* &= \begin{cases} 1 & \text{if } \log \frac{C_{fn}P(C=1|x, \mathcal{R})}{C_{fp}P(C=0|x, \mathcal{R})} > 0 \\ 0 & \text{if } \log \frac{C_{fn}P(C=1|x, \mathcal{R})}{C_{fp}P(C=0|x, \mathcal{R})} \leq 0 \end{cases} \\ &= \begin{cases} 1 & \text{if } \log \frac{\pi_1 C_{fn} f_{X|C, \mathcal{R}}(x|1)}{(1-\pi_1) C_{fp} f_{X|C, \mathcal{R}}(x|0)} > 0 \\ 0 & \text{if } \log \frac{\pi_1 C_{fn} f_{X|C, \mathcal{R}}(x|1)}{(1-\pi_1) C_{fp} f_{X|C, \mathcal{R}}(x|0)} \leq 0 \end{cases} \\ &= \begin{cases} 1 & \text{if } \log \frac{f_{X|C, \mathcal{R}}(x|1)}{f_{X|C, \mathcal{R}}(x|0)} > -\log \frac{\pi_1 C_{fn}}{(1-\pi_1) C_{fp}} \\ 0 & \text{if } \log \frac{f_{X|C, \mathcal{R}}(x|1)}{f_{X|C, \mathcal{R}}(x|0)} \leq -\log \frac{\pi_1 C_{fn}}{(1-\pi_1) C_{fp}} \end{cases} \end{aligned}$$

i.e., we can compare the log-likelihood ratio

$$r(x) = \log \frac{f_{X|C, \mathcal{R}}(x|1)}{f_{X|C, \mathcal{R}}(x|0)}$$

with threshold

$$t = -\log \frac{\pi_1 C_{fn}}{(1-\pi_1) C_{fp}}$$

*LLR È IL RAPPORTO DI VEROSIMILIANZA LOGARITMICO È UTILE NEI TEST DI IPOTESI E IN APPLICAZIONI DI RICONOSCIMENTO DI PAROLE E CLASSIFICAZIONE*

## Binary task: optimal decisions

Write a function that computes optimal Bayes decisions for different priors and costs starting from binary log-likelihood ratios. The log-likelihood ratios can be computed from the classifier conditional probabilities for the two classes. File `Data/commedia_llr_infpar.npy` contains the LLRs for the inferno-vs-paradiso task. The corresponding labels are in `Data/commedia_labels_infpar.npy`. We assume that label  $\mathcal{H}_T$  is inferno and  $\mathcal{H}_F$  is paradiso. The function should receive the triple  $(\pi_1, C_{fn}, C_{fp})$ , corresponding to the cost matrix

$$\mathbf{C} = \begin{bmatrix} 0 & C_{fn} \\ C_{fp} & 0 \end{bmatrix}$$

$$LLR = \log \left( \frac{P(D|\theta_1)}{P(D|\theta_0)} \right)$$

DATI D  
 MODELLO ALTERNATIVO  
 MODELLO NULO

· VALORE POSITIVO : UN VALORE POSITIVO I DATI SONO PIÙ PROBABILI SOTTO IL MODELLO ALTERNATIVO

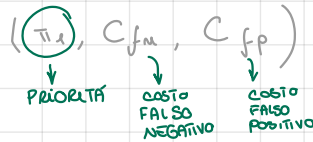
· VALORE NEGATIVO : PIÙ PROB SOTTO MODELLO NULO

· VALORE ZERO : VALORI USUALMENTE PROB SOTTO ENTRAMBI I MODELLI

TEST D'IPOTESI : SI USA PER DECIDERE TRA  $H_0$  O  $H_1$  . SI CONFRONTA LLR CON UNA SOGLIA PER DIRE SE  $\in H_0$  O  $H_1$

→ OGNI ELEMENTO CONTIENE LA PROB CHE APPARTENGA A QUELLA CLASSE L'ELEMENTO

$H_T \rightarrow$  INFERNO  
 $H_F \rightarrow$  PARADISO



### COMPUTE - OPTIMAL - BAYES - BINARY - LLR

- CALCOLA UNA SOGLIA  $T_h$  COME IL LOGARITMO TRA  $PROR \cdot C_{fm} \cdot C_{fp}$  SERVE PER DECIDERE TRA DUE CLASSI . POI USI LA  $T_h$  PER VEDERE A CUI APPARTIENE QUEL VALORE IN BASE ALLA SOGLIA

and to prior class probabilities  $P(C = \mathcal{H}_T) = \pi_1$ ,  $P(C = \mathcal{H}_F) = 1 - \pi_1$ .

To verify that your predictions are correct, you can find below the confusion matrix that you should obtain with decisions made with different costs and priors.

Prior ( $\pi$ )  
 È LA PROBABILITÀ A PRIORI  
 DI UNA CLASSE IN UN COMPLETO  
 DI CLASSIFICAZIONE BINARIA.  
 È UTILIZZATA PER CALCOLO  
 LA SOLUZIONE.

		Class	
		0	1
Prediction	0	293	96
	1	109	304

$\pi_1 = 0.5$   
 $C_{fn} = C_{0,1} = 1$   
 $C_{fp} = C_{1,0} = 1$

		Class	
		0	1
Prediction	0	271	80
	1	131	320

$\pi_1 = 0.8$   
 $C_{fn} = C_{0,1} = 1$   
 $C_{fp} = C_{1,0} = 1$

		Class	
		0	1
Prediction	0	257	75
	1	145	325

$\pi_1 = 0.5$   
 $C_{fn} = C_{0,1} = 10$   
 $C_{fp} = C_{1,0} = 1$

Diagram showing transitions between matrices with labels: DIMINUISCE (decreases), AUMENTA (increases), and arrows indicating the effect of changing costs or priors.

		Class	
		0	1
Prediction	0	302	113
	1	100	287

$\pi_1 = 0.8$   
 $C_{fn} = C_{0,1} = 1$   
 $C_{fp} = C_{1,0} = 10$

We can observe that

- When the prior for class 1 increases, the classifier tends to predict class 1 more frequently
- When the cost of predicting class 0 when the actual class is 1,  $C_{0,1}$  increases, the classifier will make more false positive errors and less false negative errors. The opposite is true when  $C_{1,0}$  is higher.

• SE  $C_{0,1}$  CRESCE  
 → CA SOLO PIÙ  
 $C_{fp}$  È MINORE  
 $C_{fn}$   
 • L'OPPOSTO  
 QUANDO  
 $C_{1,0}$  È ALTO

## Binary task: evaluation

We now turn our attention at evaluating the predictions made by our classifier  $\mathcal{R}$  for a target application with prior and costs given by  $(\pi_1, C_{fn}, C_{fp})$ .

At evaluation time, we use the real labels of the test set to evaluate the decisions  $c^*$ . As we have seen, we can compute the empirical Bayes risk (or detection cost function, DCF), that represents the cost that we pay due to our decisions  $c^*$  for the test data. The risk can be expressed as

$$DCF_u = \mathcal{B} = \sum_{k=0}^{K-1} \frac{\pi_k}{N_k} \sum_{i|c_i=k} \mathcal{C}(c_i^*|k)$$

$$= \pi_1 C_{fn} P_{fn} + (1 - \pi_1) C_{fp} P_{fp}$$

COME ESPRIMI IL RISCHIO

where  $c_i$  is the actual class for sample  $i$  and  $c_i^*$  is the predicted class for the same sample.  $P_{fn}$  and  $P_{fp}$  are the false negative and false positive rates. These can be computed from the confusion matrix  $M$ . Remember that  $M_{i,j}$  represents the number of samples of class  $j$  predicted as belonging to class  $i$ . We can then compute

NUMERO DEI SAMPLE PREDETTI COME  $j$  MA CHE APPARTENGONO AD  $i$

$$P_{fn} = \frac{FN}{FN + TP} = \frac{M_{0,1}}{M_{0,1} + M_{1,1}}, \quad P_{fp} = \frac{FP}{FP + TN} = \frac{M_{1,0}}{M_{0,0} + M_{1,0}}$$

Write a function that computes the Bayes risk from the confusion matrix corresponding to the optimal decisions for an application  $(\pi_1, C_{fn}, C_{fp})$  (use the same values both for computing the cost and for computing the decisions). For the previous four configurations, you should get

## BINARY TASK : EVALUATION

$$DCF_u = B = \pi_1 C_{fn} P_{fn} + (1 - \pi_1) C_{fp} P_{fp}$$

$$P_{fn} = \frac{M_{0,1}}{M_{0,1} + M_{1,1}} \quad P_{fp} = \frac{M_{1,0}}{M_{0,0} + M_{1,0}}$$

		CLASS	
		0	1
PREDICT	0	$f_{0,0}$	$f_{0,1}$
	1	$f_{1,0}$	$f_{1,1}$

$$B_{dummy} = \min(\pi_1 C_{fn}, (1 - \pi_1) C_{fp})$$

→ PER CALCOLO  $\frac{DCF}{B_{dummy}}$

CALCOLA IL COSTO MINIMO POSSIBILE CHE SI VERIFICA QUANDO TUTTI GLI ESEMPLI SONO CLASSIFICATI CORRETTAMENTE OTTIENI UNA MISURA DI ERRORE TRA 0 E 1 QUESTA NORMALIZZAZIONE È UTILE PER CONFRONTARE LE PRESTAZIONI DI DIVERSI CLASSIFICATORI OPPURE PER CONFRONTARE LE PRESTAZIONI SU UNO STESSO SET DI DATI MA CON DIVERSA PRIORITÀ E COSTI

$(\pi_1, C_{fn}, C_{fp})$	$DCF_u(\mathcal{B})$
(0.5, 1, 1)	0.256 ✓
(0.8, 1, 1)	0.225 ✓
(0.5, 10, 1)	1.118 ✓
(0.8, 1, 10)	0.724 ✓

The Bayes risk allows us comparing different systems, however it does not tell us what is the benefit of using our recognizer with respect to optimal decisions based on prior information only. We can compute a normalized detection cost, by dividing the Bayes risk by the risk of an optimal system that does not use the test data at all. We have seen that the cost of such system is

$$\mathcal{B}_{dummy} = \min(\pi_1 C_{fn}, (1 - \pi_1) C_{fp})$$

Compute the normalized DCF for the aforementioned configurations. You should get

$(\pi_1, C_{fn}, C_{fp})$	DCF
(0.5, 1, 1)	0.511
(0.8, 1, 1)	1.126
(0.5, 10, 1)	2.236
(0.8, 1, 10)	0.904

We can observe that only in two cases the DCF is lower than 1, in the remaining cases our system is actually harmful.

### Minimum detection costs

We have seen during the lectures that, for binary tasks, we can measure the contribution to the cost due to poor class separation and the contribution due to poor score calibration: our classifier does not produce outputs that represent log-likelihood ratios, thus the theoretical threshold is not optimal anymore (note that this happens even for generative models — for example, the model parameters may not be consistent between training and test population).

Scores can be re-calibrated by using a (small) set of labeled samples, that behave similarly to the evaluation population and were not used for model training (i.e. a validation set). Alternatively, we can compute the optimal threshold for a given application on the same validation set, and use such threshold for the test population (K-fold cross validation can be also exploited to extract validation sets from the training data when validation data is not available). Even if we do not have available such data, it may still be interesting knowing how good the model would perform if we had selected the best possible threshold. To this extent, we can compute the (normalized) DCF over the test set using all possible thresholds, and select its minimum value. This represents a lower bound for the DCF that our system can achieve (minimum DCF in the following).

To compute the minimum cost, consider a set of thresholds corresponding to  $(-\infty, s_1 \dots s_M, +\infty)$ , where  $s_1 \dots s_M$  are the test scores, sorted in increasing order (notice that the DCF can change only when we change a prediction, and that can happen only when the threshold moves “across” one of the evaluation scores). For each threshold  $t$ , compute the confusion matrix on the test set itself that would be obtained if scores were thresholded at  $t$ , and the corresponding normalized DCF using the code developed in the previous section. The minimum DCF is the minimum of the obtained values.

$(\pi_1, C_{fn}, C_{fp})$	min DCF
(0.5, 1, 1)	0.506 ✓
(0.8, 1, 1)	0.752 ✓
(0.5, 10, 1)	0.842 ✓
(0.8, 1, 10)	0.709 ✓

With the except of the first application, we can observe a significant loss due to poor calibration. This loss is even more significant for the two applications which had a normalized DCF larger than 1. In these two scenarios, our classifier is able to provide discriminant scores, but we were not able to employ the scores to make better decisions than those that we would make from the prior alone.

## PER CALCOLARE IL MINIMO DCF

- LLR  $\rightarrow$  UN ARRAY DI PUNTEGGI LLR
- CLASS LABEL  $\rightarrow$  ETICHETTA DEI DATI
- PRIOR, C<sub>fn</sub>, C<sub>fp</sub>

LA FUNZIONE ITERA SU TUTTE LE POSSIBILI SOGLIE CHE SONO I PUNTEGGI LLR PIÙ -INF E +INF.  
CALCOLA LA PREVISIONE PER OGNI SOGLIA E CALCOLA IL DCF PER LE PREVISIONI TENENDO TRACCA  
DEL MINIMO DCF E DELLA CORRISPONDENTE SOGLIA.  
DEVI CALCOLARE TUTTI I DCF E QUE SOGLIA TI HA DATO IL MINIMO

**Esatto, la soglia restituita dalla funzione `compute_minDCF_binary_slow` è il valore di Log-Likelihood Ratio (LLR) che minimizza il Detection Cost Function (DCF) per il tuo modello di classificazione binaria. Questa soglia è utilizzata per decidere se un esempio deve essere classificato come positivo o negativo. Nel contesto della classificazione binaria, se il punteggio LLR di un esempio è superiore alla soglia, l'esempio viene classificato come positivo; altrimenti, viene classificato come negativo. Quindi, questa soglia è il punto di decisione ottimale tra le due classi, in termini di minimizzazione del costo totale della classificazione errata.**

## • VERSIONE FAST

La funzione `compute_Pfn_Pfp_allThresholds_fast` calcola le probabilità di falso negativo (Pfn) e falso positivo (Pfp) per tutte le possibili soglie in un modo più efficiente rispetto alla versione "slow". Nella versione "slow", per ogni soglia possibile, le previsioni e le matrici di confusione vengono ricalcolate da zero. Questo può essere molto costoso in termini di tempo se ci sono molte soglie possibili. Nella versione "fast", invece, i punteggi LLR e le etichette di classe vengono ordinati all'inizio. Poi, mentre si scorrono i punteggi LLR ordinati, si tiene traccia del numero di falsi negativi e falsi positivi e si aggiornano questi numeri ogni volta che si sposta la soglia. Questo approccio è più efficiente perché non richiede il ricalcolo delle previsioni e delle matrici di confusione per ogni soglia. Inoltre, la versione "fast" implementa un'ottimizzazione aggiuntiva per gestire i punteggi LLR ripetuti: invece di calcolare Pfn e Pfp per ogni punteggio LLR ripetuto, mantiene solo il valore che corrisponde a un effettivo cambiamento della soglia. Questo può ridurre ulteriormente il tempo di calcolo se ci sono molti punteggi LLR ripetuti

VIENE TORNATA LA PROB DI FALSO POSITIVO, DI FALSO NEGATIVO E LA SOGLIA CORRISPONDENTE  
POI CALCOLI DCF PER TUTTI E PRENDI SOLO QUELLO MINIMO E PRENDI LA SOGLIA.  
INVECE NEL METODO SLOW DOVEVI RECALCOLARE TUTTO OGNI VOLTA APPESANTENDO  
MOLTO IN BASE AL NUMERO DI PUNTEGGI CHE HAI.

## ROC curves

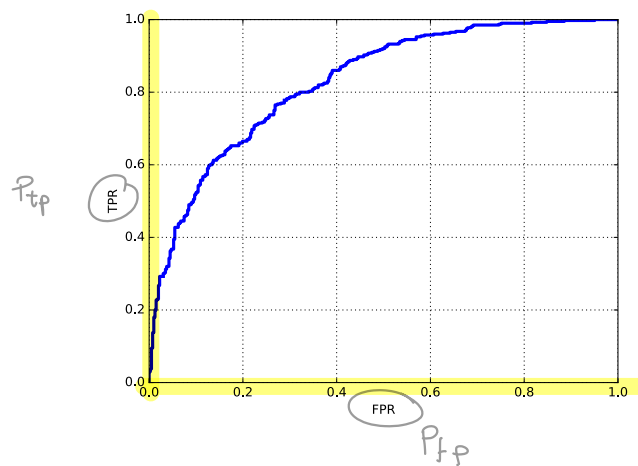
ROC curves are a method to evaluate the trade-off between the different kind of errors for our recognizer. ROC curves can be used, for example, to plot false positive rates versus true positive rates as the threshold varies. Note that these plots do not account for errors due to poor selection of the threshold (i.e. mis-calibration), since they simply plot how the error rates change when we modify the threshold on the evaluation set.

I GRAFICI NON  
TENGONO CONTO  
DEI SUOI ERRORI  
DONTI A UNA  
CATTIVA SCELTA DEL  
DELLA SCELTA POICHE'  
SEMPREMENTE  
TRACCIANO COME  
CAMBIANO I TASSI DI  
ERRORE QUANDO  
MODIFICHIAMO LA SCELTA  
DEL SET DI VALIDAZIONE.

The most commonly used ROC curves plot true positive rates against false positive rates. You can compute true positive rates from false negative rates as  $P_{tp} = 1 - P_{fn}$ . The ROC curve consists of points  $(P_{fp}(t), P_{tp}(t))$  where  $t$  is the threshold. By sweeping all possible thresholds we can obtain the coordinates of the ROC curve.

COME VARIA IL NUMERO  
DI TRUE POSITIVE E FALSE POSITIVE  
AL VARIARE DELLA SCELTA

Plot the ROC curve for the inferno-vs-paradiso scores. For each threshold, compute the confusion matrix and extract the  $P_{fn}$  and  $P_{fp}$  as you did in the previous section. Compute  $P_{tp}$  as  $1 - P_{fn}$ . Plot the curve that contains, on x-axis, all the false positive rates, and on the y-axis all corresponding true positive rates. You should obtain:



## Bayes error plots

The last tool that we consider to assess the performance of our recognizer consists in plotting the normalized costs as a function of an effective prior  $\tilde{\pi}$ . We have seen that, for binary problems, an application  $(\pi_1, C_{fn}, C_{fp})$  is indeed equivalent to an application  $(\tilde{\pi}, 1, 1)$ . We can thus represent different applications with different values of  $\tilde{\pi}$ . The normalized Bayes error plot allows assessing the performance of the recognizer as we vary the application, i.e. as a function of prior log-odds  $\tilde{p} = \log \frac{\tilde{\pi}}{1-\tilde{\pi}}$  (note that the prior log-odds are the negative of the theoretical threshold for the considered application).

Compute the Bayes error plot for our recognizer. Consider values of  $\tilde{p}$  ranging, for example, from -3 to +3. You can generate linearly spaced values with `effPriorLogOdds = numpy.linspace(-3, 3, 21)` (21 is the number of points we evaluate the DCF at in the example, i.e. the number of values of  $\tilde{p}$  we consider). For each value  $\tilde{p}$ , compute the corresponding effective prior

$$\tilde{\pi} = \frac{1}{1 + e^{-\tilde{p}}}$$

Compute the normalized DCF, and the normalized minimum DCF corresponding to  $\tilde{\pi}$ . Plot the computed values as a function of log-odds  $\tilde{p}$ : the x-axis should contain the values of  $\tilde{p}$ , the y-axis the corresponding DCF. To obtain the DCF, you can re-use the previous code: for each value of  $\tilde{\pi}$ , compute the DCF for the application  $(\tilde{\pi}, 1, 1)$ .

You can plot both DCF and minimum DCF over the same figure by using

```
matplotlib.pyplot.plot(effPriorLogOdds, dcf, label='DCF', color='r')
matplotlib.pyplot.plot(effPriorLogOdds, mindcf, label='min DCF', color='b')
matplotlib.pyplot.ylim([0, 1.1])
matplotlib.pyplot.xlim([-3, 3])
```



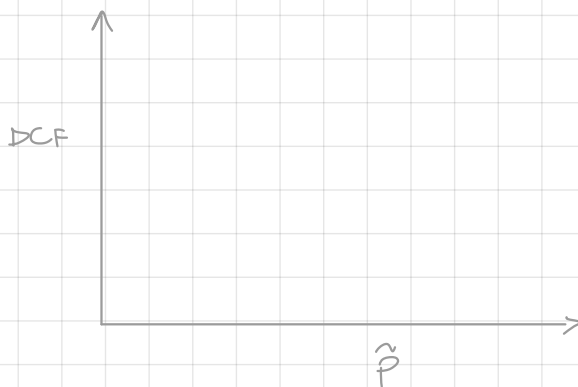
DEVI TRACCIARE UN GRAFICO DELL'ERRORE DI BAYES IN FUNZIONE DI UN PRIORE  $\tilde{\pi}$ . SI PERMETTE DI GIUDICARE IL CLASSIFICATORE IN BASE AI LOG-ODDS PRECEDENTI  $\tilde{p}$

1) GENERA VALORI DI LOG-ODDS PRECEDENTI  $\tilde{p}$ . `numpy.linspace(-3, 3, 21)`  
↓  
21 VALORI DISTRIBUITI  $\tilde{p}$

2)  $\forall \tilde{p}$  CALCOLI LA PRIOR  $\hat{\pi} = \frac{1}{1 + e^{-p}}$

3)  $\forall \hat{\pi}$  SI DEVE CALCOLARE IL DCF NORMALIZZATO E IL DCF MINIMO NORMALIZZATO PER  $(\hat{\pi}, 1, 1)$

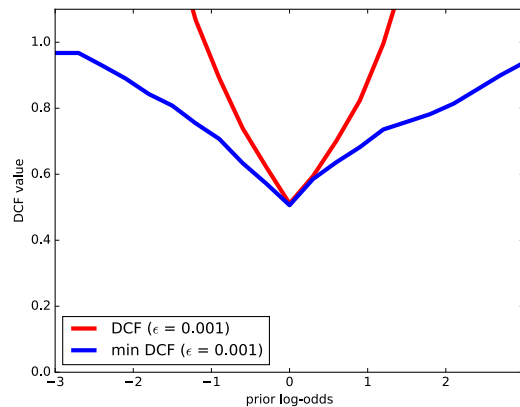
4) TRACCIA I VALORI DI DCF OTTENUTI IN FUNZIONE DEL LOG-ODDS  $\tilde{p}$



QUESTO PERMETTE DI VANTAGE COME LE PRESTAZIONI DEL CLASSIFICATORE CAMBIA, CIOÈ AL VARIARE DI  $\tilde{p}$

where **dcf** is the array containing the DCF values, and **mindcf** is the array containing the minimum DCF values.

The Bayes plot should look like



### Comparing recognizers

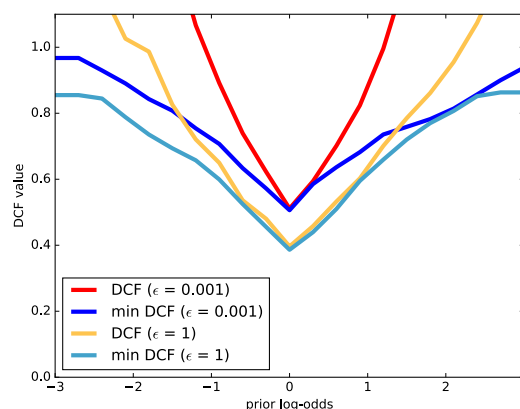
We now employ the tools that we have seen to compare the recognizer obtained with pseudocounts  $\varepsilon = 0.001$  and  $\varepsilon = 1$  (see Laboratory 6).

You can find the LLRs for the second model in `Data/commedia_llr_infpar_eps1.npy`. You should get the following DCFs for the applications we considered:

$(\pi_1, C_{fn}, C_{fp})$	$\varepsilon = 0.001$		$\varepsilon = 1.0$	
	DCF	min DCF	DCF	min DCF
(0.5, 1, 1)	0.511	0.506	0.396	0.386
(0.8, 1, 1)	1.126	0.752	0.748	0.695
(0.5, 10, 1)	2.236	0.842	1.053	0.839
(0.8, 1, 10)	0.904	0.709	0.658	0.604

IL VALORE EPSILON STA PER LIVELLO DI RUMORE O PERTURBAZIONE. SE È PIÙ ALTO QUESTO PUÒ AIUTARE A PREVENIRE L'OVERFITTING MENTRE SE È PIÙ PICCOLO C'È UN LIVELLO DI RUMORE O PERTURBAZIONE PIÙ BASSO.

and the Bayes error plots:



We can conclude that the model with  $\varepsilon = 1.0$  is superior over a wide range of applications (lower DCF), and also produces better calibrated scores (lower gap between DCF and minimum DCF).

### Multiclass evaluation

QUESTO CHE SERVE PER IL PROGETTO

We now consider multiclass problems. In contrast with binary problems, the target application cannot be parametrized by a single value. This makes the analysis more difficult, since we do not have a single

SI PUÒ CONCLUDERE CHE IL MODELLO CON  $\varepsilon = 1.0$  È SUPERIORE IN AMPIA GAMMA E PRODUCE PUNTEGGI CALIBRATI MEGLIO

optimal threshold anymore, but decisions take more complex expressions. It is thus also more difficult to separate the classifier ability to discriminate the classes from the loss due to poorly calibrated conditional likelihoods. For these reasons, we restrict our analysis to confusion matrices and Bayes costs.

Files `Data/commedia_ll.npy` and `Data/commedia_labels.npy` contain conditional log-likelihoods and labels for the evaluation population. In this case we have three classes, so the cost matrix has the form

$$C = \begin{bmatrix} 0 & C_{0,1} & C_{0,2} \\ C_{1,0} & 0 & C_{1,2} \\ C_{2,0} & C_{2,1} & 0 \end{bmatrix}$$

and the prior probabilities can be represented by a vector

$$\pi = \begin{bmatrix} \pi_0 \\ \pi_1 \\ \pi_2 \end{bmatrix}$$

with  $\pi_0 + \pi_1 + \pi_2 = 1$ .

The Bayes cost of classifying a pattern  $x_t$  as belonging to class  $c$  can be computed as

$$C_{x_t, \mathcal{R}}(c) = \sum_{k=0}^{K-1} C_{c,k} P(C = k | x_t, \mathcal{R})$$

We can compute the vector of costs

$$\bar{C}_{x_t, \mathcal{R}} = \begin{bmatrix} C_{x_t, \mathcal{R}}(0) \\ C_{x_t, \mathcal{R}}(1) \\ C_{x_t, \mathcal{R}}(2) \end{bmatrix}$$

from the vector of posterior class probabilities

$$P_{x_t, \mathcal{R}} = \begin{bmatrix} P(C = 0 | x_t, \mathcal{R}) \\ P(C = 1 | x_t, \mathcal{R}) \\ P(C = 2 | x_t, \mathcal{R}) \end{bmatrix}$$

as

$$\bar{C}_{x_t, \mathcal{R}} = C P_{x_t, \mathcal{R}}$$

We can then predict the class that has the minimum cost.

Compute the optimal class for cost matrix and prior vector

$$\left\{ C = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix}, \quad \pi = \begin{bmatrix} 0.3 \\ 0.4 \\ 0.3 \end{bmatrix} \right\}$$

$C$  encodes larger errors due to classifying an inferno tercet as belonging to paradiso or vice versa.

**Suggestion 1:** You can directly work with the matrix of class posterior probabilities for all test samples. Let  $\hat{P}$  be such matrix, the corresponding matrix of costs for all classes and all samples can be computed as  $\hat{C} = C \hat{P}$ . The optimal class can be obtained using `numpy.argmin(..., axis=0)` (note that we take the minimum)

**Suggestion 2:** You can compute the normalized DCF by computing the Bayes cost of a classifier that always selects the class with minimum prior cost. The cost of classifying a sample as belonging to class  $c$  according to the prior probabilities is

$$C_{\mathcal{P}}(c) = \sum_{k=1}^K C_{c,k} \pi_k$$

The cost of a “dummy” system whose decisions are based on the prior alone is the minimum of these costs. In vector form, you can compute the cost of the “dummy” system, i.e. the normalization term

required for computing normalized DCF, as `numpy.min(numpy.dot(C, vPrior))`, where `vPrior` is a column vector containing prior probabilities

**Suggestion 3:** Given optimal class assignments, compute the confusion matrix, and the mis-classification ratios for each class  $R_{i,j} = \frac{M_{i,j}}{\sum_i M_{i,j}}$ . Once you have the matrix  $R$  of mis-classification ratios, you can compute the detection cost by simply computing

$$DCF_u = B = \sum_{j=1}^k \pi_j \sum_{i=1}^k R_{i,j} C_{i,j}$$

The normalized cost is obtained by dividing the  $DCF_u$  value by the cost of the “dummy” system (see previous suggestion)

For  $\varepsilon = 0.001$  you should get

$$\checkmark M = \begin{bmatrix} 205 & 111 & 56 \\ 145 & 199 & 121 \\ 50 & 92 & 225 \end{bmatrix}, \quad DCF_u = 0.560, \quad DCF = \frac{DCF_u}{0.6} = 0.933$$

i.e., slightly better than using just the prior information system.

With  $\varepsilon = 1.0$  you should get

$$M = \begin{bmatrix} 216 & 77 & 31 \\ 146 & 236 & 143 \\ 38 & 89 & 228 \end{bmatrix}, \quad DCF_u = 0.485, \quad DCF = \frac{DCF_u}{0.6} = 0.808$$

For an application with uniform class priors and costs,  $\pi_k = \frac{1}{3}$ ,  $C_{i,j} = 1 \forall i \neq j$ , you should obtain

	DCF <sub>u</sub>	DCF
$\varepsilon = 0.001$	0.476	0.714
$\varepsilon = 1.0$	0.415	0.623

## Project RILEVAMENTO DELLO SPOOFING DELLE IMPRONTE DIGITALI

Analyze the performance of the MVG classifier and its variants for different applications.

Start considering five applications, given by  $(\pi_1, C_{fn}, C_{fp})$ :

- (0.5, 1.0, 1.0), i.e., uniform prior and costs  
↳ PROB SIA TRUE O FALSE È UGUALE
- (0.9, 1.0, 1.0), i.e., the prior probability of a genuine sample is higher (in our application, most users are legit)  
↳ BASA LA PROBABILITÀ CHE SIA AUTENTICA
- (0.1, 1.0, 1.0), i.e., the prior probability of a fake sample is higher (in our application, most users are impostors)
- (0.5, 1.0, 9.0), i.e., the prior is uniform (same probability of a legit and fake sample), but the cost of accepting a fake image is larger (granting access to an impostor has a higher cost than labeling as impostor a legit user - we aim for strong security)
- (0.5, 9.0, 1.0), i.e., the prior is uniform (same probability of a legit and fake sample), but the cost of rejecting a legit image is larger (granting access to an impostor has a lower cost than labeling a legit user as impostor - we aim for ease of use for legit users)

$\pi$  PRIOR È LA PROBABILITÀ CHE UN CAMPIONE SIA CLASSIFICATO COSÌ A PRIORI. NEL CASO PER ESEMPIO DI  $\pi = 0.9$  È PIÙ PROBABILE CHE L'IMPRONTA SIA LEGITTIMA.

Represent the applications in terms of effective prior. What do you obtain? Observe how the costs of mis-classifications are reflected in the prior: stronger security (higher false positive cost) corresponds to an equivalent lower prior probability of a legit user.

Prior 0.50, Cost False Negative 1.00, Cost False Positive 1.00

### MVG

Confusion Matrix: ✓

[[927 75]

[ 65 933]]

DCF: 0.069964

DCF normalized: 0.139929 ✓

minDFC 0.13016833077316947 ✓

### TIED

Confusion Matrix:

[[898 92]

[ 94 916]] ✓

DCF: 0.093014

DCF normalized: 0.186028 ✓

minDFC 0.18124359959037378 ✓

### NAIVE

Confusion Matrix:

[[925 77]

[ 67 931]]

DCF: 0.071965

DCF normalized: 0.143929 ✓

minDFC 0.1311283922171019 ✓

Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00

### MVG

Confusion Matrix:

[[728 15]

[264 993]]

DCF: 0.040006

DCF normalized: 0.400058 ✓

minDFC 0.34230990783410137 ✓

### TIED

Confusion Matrix:

[[666 15]

[326 993]]

DCF: 0.046256

DCF normalized: 0.462558 ✓

minDFC 0.4421082949308756 ✓

### NAIVE

Confusion Matrix:

[[721 13]

[271 995]]

DCF: 0.038926

DCF normalized: 0.389257 ✓

minDFC 0.3509504608294931 ✓

Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00

### MVG

Confusion Matrix:

[[988 271]

[ 4 737]]

DCF: 0.030514

DCF normalized: 0.305140 ✓

QUI STAI DICENDO CHE  
A PRIORI È PIÙ ALTA LA PROB  
CHE SIA AUTENTICA  
ALL'IMPRONTA.

QUI CHE SIA  
FALSA

minDFC 0.2629128264208909 ✓

### TIED

Confusion Matrix:

[[983 327]

[ 9 681]]

DCF: 0.040606

DCF normalized: 0.406058 ✓

minDFC 0.36283922171018945 ✓

### NAIVE

Confusion Matrix:

[[988 268]

[ 4 740]]

DCF: 0.030216

DCF normalized: 0.302163 ✓

minDFC 0.25696044546851 ✓

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

### MVG

Confusion Matrix:

[[988 271]

[ 4 737]]

DCF: 0.152570

DCF normalized: 0.305140

minDFC 0.262912826420891

### TIED

Confusion Matrix:

[[983 327]

[ 9 681]]

DCF: 0.203029

DCF normalized: 0.406058

minDFC 0.36283922171018945

### NAIVE

Confusion Matrix:

[[988 268]

[ 4 740]]

DCF: 0.151082

DCF normalized: 0.302163

minDFC 0.25696044546851

Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

### MVG

Confusion Matrix:

[[728 15]

[264 993]]

DCF: 0.200029

DCF normalized: 0.400058

minDFC 0.34230990783410137

### TIED

Confusion Matrix:

[[666 15]

[326 993]]

DCF: 0.231279

QUI DA UN COSTO  
PIÙ ALTO SE CLASSIFICHI  
COME POSITIVO UN  
NEGATIVO. QUINDI DICI  
DI FARE ATTENZIONE E  
PIÙ OSTO A CLASSIFICARE  
COME NEGATIVO UN POSITIVO

QUI IL CONTRARIO

DCF normalized: 0.462558  
minDFC 0.44210829493087556

### NAIVE

Confusion Matrix:

[[721 13]

[271 995]]

DCF: 0.194628

DCF normalized: 0.389257

minDFC 0.3509504608294931

Dai dati forniti, possiamo fare alcune osservazioni:

- **Effetto della prior:** Quando la prior è impostata a 0.90 o 0.10, il Decision Cost Function (DCF) tende ad essere più basso rispetto a quando la prior è impostata a 0.50. Questo suggerisce che il modello può avere prestazioni migliori quando la distribuzione delle classi è sbilanciata.
- **Effetto del costo delle false negative e false positive:** Quando il costo delle false negative è molto più alto del costo delle false positive (9.00 vs 1.00), il DCF tende ad essere più alto rispetto a quando i costi sono uguali. Questo suggerisce che il modello può avere difficoltà a minimizzare le false negative quando queste hanno un costo molto più alto.
- **Confronto tra i modelli:** Il modello MVG (Multivariate Gaussian) tende ad avere il DCF più basso tra i tre modelli in quasi tutti i casi. Questo suggerisce che il modello MVG potrebbe essere il più performante tra i tre per questo particolare set di dati e configurazione dei costi.
- **Minimo DCF:** Il minimo DCF fornisce una misura del miglior risultato possibile che si potrebbe ottenere variando la soglia di decisione. In tutti i casi, il minimo DCF è inferiore al DCF calcolato con la soglia di decisione attuale. Questo suggerisce che potrebbe essere possibile migliorare le prestazioni del modello ottimizzando la soglia di decisione.

Sono  
su questi o tutti?

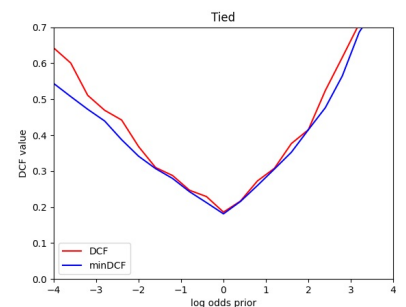
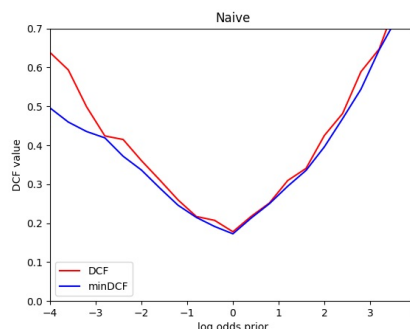
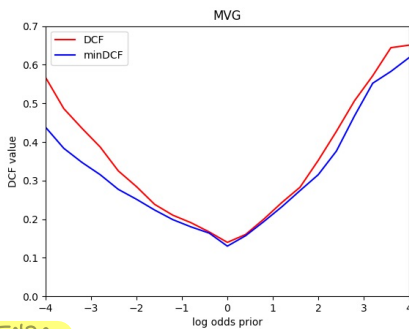
$((0.1, 1, 1), (0.5, 1, 1), (0.9, 1, 1))$

? We now focus on the three applications, represented in terms of effective priors (i.e., with costs of errors equal to 1) given by  $\tilde{\pi} = 0.1$ ,  $\tilde{\pi} = 0.5$  and  $\tilde{\pi} = 0.9$ , respectively.   
 ↳ QUESTO SI RIFERISCE ALLA PROBABILITÀ A PRIORI CHE VIENE EFFETTIVAMENTE UTILIZZATA DOPO AVER PRESO IN CONSIDERAZIONE I DATI

1) For each application, compute the optimal Bayes decisions for the validation set for the MVG models and its variants, with and without PCA (try different values of  $m$ ). Compute DCF (actual) and minimum DCF for the different models. Compare the models in terms of minimum DCF. Which models perform best? Are relative performance results consistent for the different applications? Now consider also actual DCFs. Are the models well calibrated (i.e., with a calibration loss in the range of few percents of the minimum DCF value) for the given applications? Are there models that are better calibrated than others for the considered applications?

Consider now the PCA setup that gave the best results for the  $\tilde{\pi} = 0.1$  configuration (this will be our main application). Compute the Bayes error plots for the MVG, Tied and Naive Bayes Gaussian classifiers. Compare the minimum DCF of the three models for different applications, and, for each model, plot minimum and actual DCF. Consider prior log odds in the range  $(-4, +4)$ . What do you observe? Are model rankings consistent across applications (minimum DCF)? Are models well-calibrated over the considered range?

1) IL MODELLO PIÙ PERFORMANTE SEMBRA ESSERE MVG POICHÉ SEMBRA AVERE DCF PIÙ BASSI NEGLI MAGGIORI PARTE DEI CASI.  
 LA COERENZA TRA LE DIVERSE APPLICAZIONI PUÒ ESSERE CONFRONTATA GUARDANDO I DCF NORMALIZZATI SE TRA LE DIVERSE APPLICAZIONI LE SUE PRESTAZIONI SONO COERENTI.  
 LA CALIBRAZIONE DEL MODELLO PUÒ ESSERE VALUTATA CONFRONTANDO IL DCF CON IL MINIMO DCF. È BEN CALIBRATO SE IL DCF È VICINO AL MINIMO DCF. TUTTI I MODELLI HANNO UN DCF MAGGIORE DEL MINIMO CHE SUGGERISCE CHE POTREBBERO NON ESSERE PERFETTAMENTE CALIBRATI.  
 PER DARE MIGLIORI GIUDIZI BISOGNEREBBE USARE ALTRE METRICHE COME L'AREA SOTTO LA CURVA ROC



COERENZA

SE PER OGNI MODELLO I VALORI DI DCF MINIMO PIÙ BASSI SONO COERENTI TRA LE DIVERSE APPLICAZIONI, ALLORA LE CLASSIFICHE DEI MODELLI SONO COERENTI.

CALIBRAZIONE

SE MIN E DCF SONO VICINI ALLORA VUOL DIRE CHE HANNO UNA BUONA CALIBRAZIONE INOLTRE SE AL VARIARE DEI VALORI RESTANO STABILI.

È BEN CALIBRATO POICHÉ I VALORI NON SI DISCOSTANO TROPPO



Apply PCA

PCA+MVG, m= 1

MVG 2-Class problem - Error rate: 9.250000%

Naive 2-Class problem - Error rate: 9.250000%

Tied 2-Class problem - Error rate: 9.350000%

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[900 93]

[ 92 915]]

DCF: 0.092502

DCF normalized: 0.185004

minDFC 0.17690732206861237

TIED

Confusion Matrix:

[[898 93]

[ 94 915]]

DCF: 0.093510

DCF normalized: 0.187020

minDFC 0.17690732206861237

NAIVE

Confusion Matrix:

[[900 93]

[ 92 915]]

DCF: 0.092502

DCF normalized: 0.185004

minDFC 0.17690732206861237

Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[660 16]

[332 992]]

DCF: 0.047753

DCF normalized: 0.477535

minDFC 0.4341877880184332

TIED

Confusion Matrix:

[[657 16]

[335 992]]

DCF: 0.048056

DCF normalized: 0.480559

minDFC 0.4341877880184332

NAIVE

Confusion Matrix:

[[660 16]

[332 992]]

DCF: 0.047753

DCF normalized: 0.477535

minDFC 0.4341877880184332

Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[984 327]

[ 8 681]]

DCF: 0.039699

DCF normalized: 0.396985

minDFC 0.3686475934459805

TIED

Confusion Matrix:

[[983 323]

[ 9 685]]

DCF: 0.040209

DCF normalized: 0.402090

minDFC 0.3686475934459805

NAIVE

Confusion Matrix:

[[984 327]

[ 8 681]]

DCF: 0.039699

DCF normalized: 0.396985

minDFC 0.3686475934459805

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

MVG

Confusion Matrix:

[[984 327]

[ 8 681]]

DCF: 0.198493

DCF normalized: 0.396985

minDFC 0.3686475934459805

TIED

Confusion Matrix:

[[983 323]

[ 9 685]]

DCF: 0.201045

DCF normalized: 0.402090

minDFC 0.3686475934459805

NAIVE

Confusion Matrix:

[[984 327]

[ 8 681]]

DCF: 0.198493

DCF normalized: 0.396985

minDFC 0.3686475934459805

Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[660 16]

[332 992]]

DCF: 0.238767

DCF normalized: 0.477535

minDFC 0.43418778801843316

TIED

Confusion Matrix:

[[657 16]

[335 992]]

DCF: 0.240279

DCF normalized: 0.480559

minDFC 0.43418778801843316

NAIVE

Confusion Matrix:

[[660 16]

[332 992]]

DCF: 0.238767

DCF normalized: 0.477535

minDFC 0.43418778801843316

PCA+MVG, m= 2

MVG 2-Class problem - Error rate: 8.800000%

Naive 2-Class problem - Error rate: 8.850000%

Tied 2-Class problem - Error rate: 9.250000%

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[905 89]

[ 87 919]]

DCF: 0.087998

DCF normalized: 0.175995

minDFC 0.17308307731694828

TIED

Confusion Matrix:

[[898 91]

[ 94 917]]

DCF: 0.092518

DCF normalized: 0.185036

minDFC 0.1788594470046083

NAIVE

Confusion Matrix:

[[906 91]

[ 86 917]]

DCF: 0.088486

DCF normalized: 0.176971

minDFC 0.1710189452124936

Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[685 15]

[307 993]]

DCF: 0.044340

DCF normalized: 0.443404

minDFC 0.4383640552995392

TIED

Confusion Matrix:

[[659 16]

[333 992]]

DCF: 0.047854

DCF normalized: 0.478543

minDFC 0.4351958525345622

NAIVE

Confusion Matrix:

[[686 15]

[306 993]]

DCF: 0.044240

DCF normalized: 0.442396

minDFC 0.432315668202765

Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[985 327]

[ 7 681]]

DCF: 0.038791

DCF normalized: 0.387913

minDFC 0.35264656938044037

TIED

Confusion Matrix:

[[984 326]

[ 8 682]]

DCF: 0.039599

DCF normalized: 0.395993

minDFC 0.36298323092677925

NAIVE

Confusion Matrix:

[[985 326]

[ 7 682]]

DCF: 0.038692

DCF normalized: 0.386921

minDFC 0.35618279569892475

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

MVG

Confusion Matrix:

[[985 327]

[ 7 681]]

DCF: 0.193956

DCF normalized: 0.387913

minDFC 0.35264656938044037

TIED

Confusion Matrix:

[[984 326]

[ 8 682]]

DCF: 0.197997

DCF normalized: 0.395993

minDFC 0.3629832309267793

NAIVE

Confusion Matrix:

[[985 326]

[ 7 682]]

DCF: 0.193460

DCF normalized: 0.386921

minDFC 0.35618279569892475

Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[685 15]

[307 993]]

DCF: 0.221702

DCF normalized: 0.443404

minDFC 0.43836405529953915

TIED

Confusion Matrix:

[[659 16]

[333 992]]

DCF: 0.239271

DCF normalized: 0.478543

minDFC 0.4351958525345622

NAIVE

Confusion Matrix:

[[686 15]

[306 993]]

DCF: 0.221198

DCF normalized: 0.442396

minDFC 0.432315668202765

PCA+MVG, m= 3

MVG 2-Class problem - Error rate: 8.800000%

Naive 2-Class problem - Error rate: 9.000000%

Tied 2-Class problem - Error rate: 9.250000%

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[911 95]

[ 81 913]]

DCF: 0.087950

DCF normalized: 0.175899

minDFC 0.17343509984639016

TIED

Confusion Matrix:

[[900 93]

[ 92 915]]

DCF: 0.092502

DCF normalized: 0.185004

minDFC 0.18301971326164873

NAIVE

Confusion Matrix:

[[907 95]  
[ 85 913]]  
DCF: 0.089966  
DCF normalized: 0.179932  
minDFC 0.17461917562724014  
Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00  
MVG

Confusion Matrix:

[[696 19]  
[296 989]]

DCF: 0.046803  
DCF normalized: 0.468030  
minDFC 0.4392281105990784  
TIED

Confusion Matrix:

[[672 15]  
[320 993]]

DCF: 0.045651  
DCF normalized: 0.456509  
minDFC 0.4341877880184332  
NAIVE

Confusion Matrix:

[[696 18]  
[296 990]]

DCF: 0.045910  
DCF normalized: 0.459101  
minDFC 0.43433179723502313

Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[985 327]  
[ 7 681]]

DCF: 0.038791  
DCF normalized: 0.387913  
minDFC 0.35632680491551455  
TIED

Confusion Matrix:

[[982 320]  
[ 10 688]]

DCF: 0.040819  
DCF normalized: 0.408186  
minDFC 0.3680875576036866  
NAIVE

Confusion Matrix:

[[984 325]  
[ 8 683]]

DCF: 0.039500  
DCF normalized: 0.395001  
minDFC 0.36453533026113677  
Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

MVG

Confusion Matrix:

[[985 327]

[ 7 681]]

DCF: 0.193956

DCF normalized: 0.387913

minDFC 0.3563268049155146

TIED

Confusion Matrix:

[[982 320]

[ 10 688]]

DCF: 0.204093

DCF normalized: 0.408186

minDFC 0.3680875576036866

NAIVE

Confusion Matrix:

[[984 325]

[ 8 683]]

DCF: 0.197501

DCF normalized: 0.395001

minDFC 0.3645353302611367

Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[696 19]

[296 989]]

DCF: 0.234015

DCF normalized: 0.468030

minDFC 0.4392281105990783

TIED

Confusion Matrix:

[[672 15]

[320 993]]

DCF: 0.228255

DCF normalized: 0.456509

minDFC 0.43418778801843316

NAIVE

Confusion Matrix:

[[696 18]

[296 990]]

DCF: 0.229551

DCF normalized: 0.459101

minDFC 0.434331797235023

PCA+MVG, m= 4

MVG 2-Class problem - Error rate: 8.050000%

Naive 2-Class problem - Error rate: 8.850000%

Tied 2-Class problem - Error rate: 9.250000%

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[916 85]  
[ 76 923]]  
DCF: 0.080469  
DCF normalized: 0.160938  
minDFC 0.15372183819764465  
TIED  
Confusion Matrix:  
[[899 92]  
[ 93 916]]  
DCF: 0.092510  
DCF normalized: 0.185020  
minDFC 0.18210765488991296  
NAIVE  
Confusion Matrix:  
[[906 91]  
[ 86 917]]  
DCF: 0.088486  
DCF normalized: 0.176971  
minDFC 0.17167498719918073  
Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00  
MVG  
Confusion Matrix:  
[[713 20]  
[279 988]]  
DCF: 0.045982  
DCF normalized: 0.459821  
minDFC 0.4150345622119816  
TIED  
Confusion Matrix:  
[[667 15]  
[325 993]]  
DCF: 0.046155  
DCF normalized: 0.461550  
minDFC 0.44412442396313373  
NAIVE  
Confusion Matrix:  
[[701 19]  
[291 989]]  
DCF: 0.046299  
DCF normalized: 0.462990  
minDFC 0.431307603686636  
Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00  
MVG  
Confusion Matrix:  
[[987 310]  
[ 5 698]]  
DCF: 0.035290  
DCF normalized: 0.352903  
minDFC 0.3011872759856631  
TIED



Confusion Matrix:

[[983 324]

[ 9 684]]

DCF: 0.040308

DCF normalized: 0.403082

minDFC 0.3609991039426523

NAIVE

Confusion Matrix:

[[984 327]

[ 8 681]]

DCF: 0.039699

DCF normalized: 0.396985

minDFC 0.3614151305683564

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

MVG

Confusion Matrix:

[[987 310]

[ 5 698]]

DCF: 0.176451

DCF normalized: 0.352903

minDFC 0.3011872759856631

TIED

Confusion Matrix:

[[983 324]

[ 9 684]]

DCF: 0.201541

DCF normalized: 0.403082

minDFC 0.36099910394265233

NAIVE

Confusion Matrix:

[[984 327]

[ 8 681]]

DCF: 0.198493

DCF normalized: 0.396985

minDFC 0.3614151305683564

Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[713 20]

[279 988]]

DCF: 0.229911

DCF normalized: 0.459821

minDFC 0.41503456221198154

TIED

Confusion Matrix:

[[667 15]

[325 993]]

DCF: 0.230775

DCF normalized: 0.461550

minDFC 0.4441244239631337

NAIVE

Confusion Matrix:

[[701 19]

[291 989]]

DCF: 0.231495

DCF normalized: 0.462990

minDFC 0.43130760368663595

PCA+MVG, m= 5

MVG 2-Class problem - Error rate: 7.100000%

Naive 2-Class problem - Error rate: 8.750000%

Tied 2-Class problem - Error rate: 9.300000%

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[927 77]

[ 65 931]]

DCF: 0.070957

DCF normalized: 0.141913

minDFC 0.13314452124935997

TIED

Confusion Matrix:

[[897 91]

[ 95 917]]

DCF: 0.093022

DCF normalized: 0.186044

minDFC 0.1811635944700461

NAIVE

Confusion Matrix:

[[906 89]

[ 86 919]]

DCF: 0.087494

DCF normalized: 0.174987

minDFC 0.1736911162314388

Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[730 15]

[262 993]]

DCF: 0.039804

DCF normalized: 0.398041

minDFC 0.35123847926267276

TIED

Confusion Matrix:

[[666 15]

[326 993]]

DCF: 0.046256

DCF normalized: 0.462558

minDFC 0.44513248847926273

NAIVE

Confusion Matrix:

[[698 19]  
[294 989]]  
DCF: 0.046601  
DCF normalized: 0.466014  
minDFC 0.4340437788018433  
Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG  
Confusion Matrix:  
[[988 270]  
[ 4 738]]  
DCF: 0.030415  
DCF normalized: 0.304147  
minDFC 0.27382552483358935

TIED  
Confusion Matrix:  
[[983 326]  
[ 9 682]]  
DCF: 0.040507  
DCF normalized: 0.405066  
minDFC 0.36482334869431643

NAIVE  
Confusion Matrix:  
[[984 323]  
[ 8 685]]  
DCF: 0.039302  
DCF normalized: 0.393017  
minDFC 0.3544706861239119  
Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

MVG  
Confusion Matrix:  
[[988 270]  
[ 4 738]]  
DCF: 0.152074  
DCF normalized: 0.304147  
minDFC 0.27382552483358935

TIED  
Confusion Matrix:  
[[983 326]  
[ 9 682]]  
DCF: 0.202533  
DCF normalized: 0.405066  
minDFC 0.36482334869431643

NAIVE  
Confusion Matrix:  
[[984 323]  
[ 8 685]]  
DCF: 0.196509  
DCF normalized: 0.393017  
minDFC 0.3544706861239119  
Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[730 15]

[262 993]]

DCF: 0.199021

DCF normalized: 0.398041

minDFC 0.3512384792626728

TIED

Confusion Matrix:

[[666 15]

[326 993]]

DCF: 0.231279

DCF normalized: 0.462558

minDFC 0.4451324884792627

NAIVE

Confusion Matrix:

[[698 19]

[294 989]]

DCF: 0.233007

DCF normalized: 0.466014

minDFC 0.4340437788018433

PCA+MVG, m= 6

MVG 2-Class problem - Error rate: 7.000000%

Naive 2-Class problem - Error rate: 8.900000%

Tied 2-Class problem - Error rate: 9.300000%

Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[927 75]

[ 65 933]]

DCF: 0.069964

DCF normalized: 0.139929

minDFC 0.13016833077316947

TIED

Confusion Matrix:

[[898 92]

[ 94 916]]

DCF: 0.093014

DCF normalized: 0.186028

minDFC 0.18124359959037378

NAIVE

Confusion Matrix:

[[904 90]

[ 88 918]]

DCF: 0.088998

DCF normalized: 0.177995

minDFC 0.1726990527393753

Prior: 0.90, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[728 15]  
[264 993]]  
DCF: 0.040006  
DCF normalized: 0.400058  
minDFC 0.34230990783410137  
TIED

Confusion Matrix:  
[[666 15]  
[326 993]]  
DCF: 0.046256  
DCF normalized: 0.462558  
minDFC 0.4421082949308756  
NAIVE

Confusion Matrix:  
[[695 17]  
[297 991]]  
DCF: 0.045118  
DCF normalized: 0.451181  
minDFC 0.43591589861751157

Prior: 0.10, Cost False Negative: 1.00, Cost False Positive: 1.00

MVG  
Confusion Matrix:  
[[988 271]  
[ 4 737]]  
DCF: 0.030514  
DCF normalized: 0.305140  
minDFC 0.2629128264208909  
TIED

Confusion Matrix:  
[[983 327]  
[ 9 681]]  
DCF: 0.040606  
DCF normalized: 0.406058  
minDFC 0.36283922171018945  
NAIVE

Confusion Matrix:  
[[984 322]  
[ 8 686]]  
DCF: 0.039203  
DCF normalized: 0.392025  
minDFC 0.3534786226318484  
Prior: 0.50, Cost False Negative: 1.00, Cost False Positive: 9.00

MVG  
Confusion Matrix:  
[[988 271]  
[ 4 737]]  
DCF: 0.152570  
DCF normalized: 0.305140  
minDFC 0.262912826420891  
TIED

Confusion Matrix:

[[983 327]

[ 9 681]]

DCF: 0.203029

DCF normalized: 0.406058

minDFC 0.36283922171018945

NAIVE

Confusion Matrix:

[[984 322]

[ 8 686]]

DCF: 0.196013

DCF normalized: 0.392025

minDFC 0.3534786226318484

Prior: 0.50, Cost False Negative: 9.00, Cost False Positive: 1.00

MVG

Confusion Matrix:

[[728 15]

[264 993]]

DCF: 0.200029

DCF normalized: 0.400058

minDFC 0.34230990783410137

TIED

Confusion Matrix:

[[666 15]

[326 993]]

DCF: 0.231279

DCF normalized: 0.462558

minDFC 0.44210829493087556

NAIVE

Confusion Matrix:

[[695 17]

[297 991]]

DCF: 0.225590

DCF normalized: 0.451181

minDFC 0.4359158986175115