PERFORMANCE EVALUATION I METRICS FOR CLASSIFICATION

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WHAT IS A GOOD CLASSIFIER?

The ultimate Classifier:

- Is very accurate!
- Is never confused!
- Is a 100% sure!
- Is never wrong!



Need to evaluate performance.

ACCURACY

First straightforward metric: compute the accuracy

Accuracy: Fraction of samples that have been correctly classified.
 For N samples:

$$Accuracy = \frac{N_{correct}}{N}$$

ACCURACY ISSUE

Imagine an unbalanced data set with 92 dogs and 8 cats.

Once trained the classifier returns only dogs ——> the accuracy is 92% !!! the accuracy is good but the classifier is apparently bad.

Need more different metrics:

- Precision
- Recall

TRUE AND FALSE PREDICTION

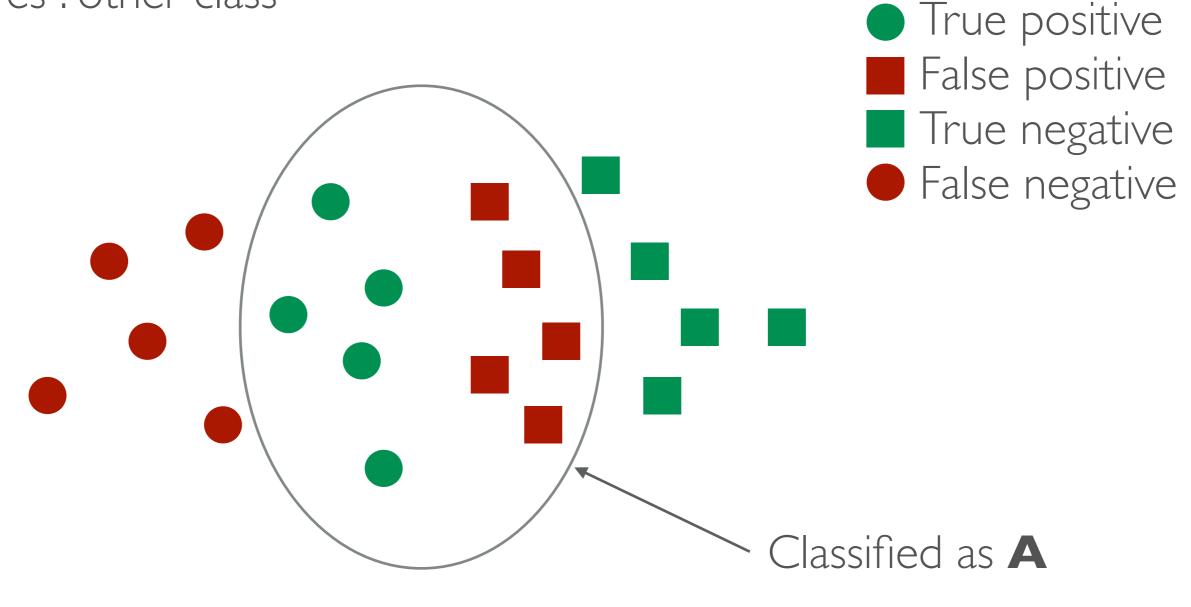
For a given class A

- True positive : sample of class A classified as A
- False positive : sample of a different class classified as A
- True negative : sample of a different class <u>not</u> classified as A
- False negative : sample of class A not classified as A

TRUE AND FALSE PREDICTION

Circles: samples of class A

Squares: other class



PRECISION AND RECALL

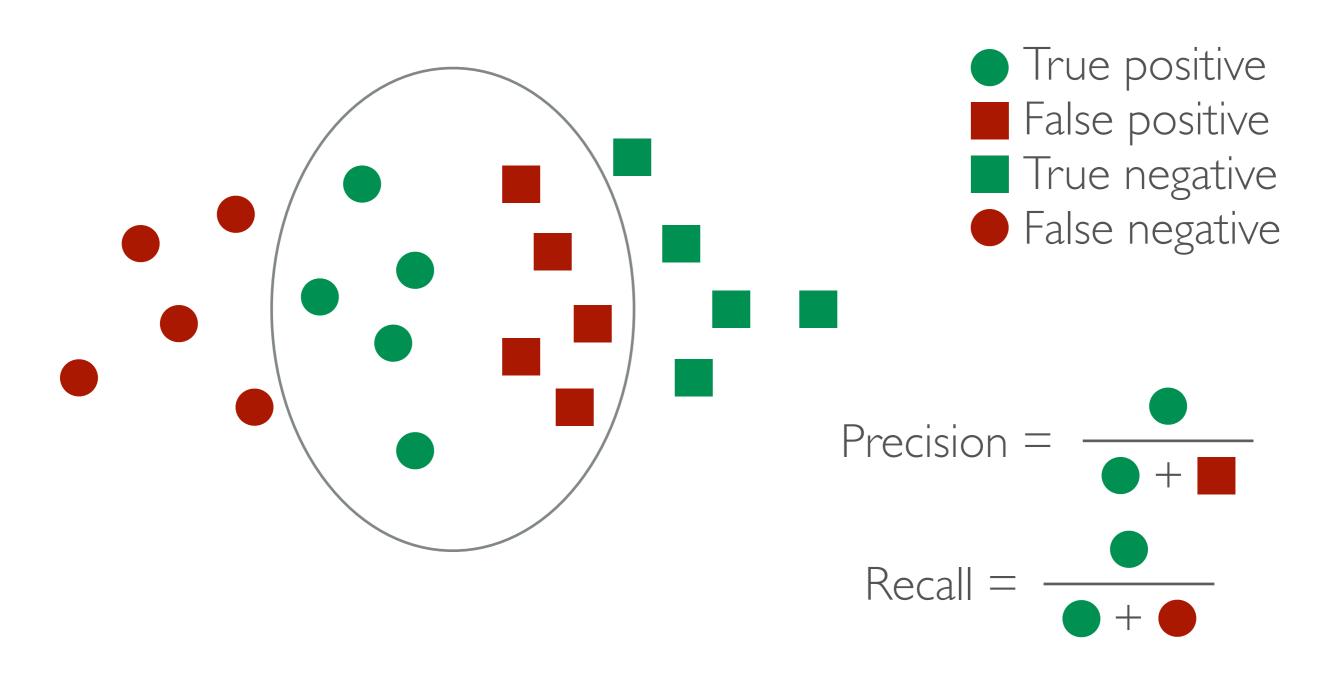
Precision: number of true positives divided by the sum of true positives and false positives

$$Precision = \frac{N_{TruePositive}}{N_{TruePositive} + N_{FalsePositive}}$$

Recall: number of true positives divided by the sum of true positives and false negatives

$$Recall = \frac{N_{TruePositive}}{N_{TruePositive} + N_{FalseNegative}}$$

PRECISION AND RECALL



PRECISION AND RECALL

In other words:

Precision:

fraction of samples classified as A that are truly from class A

Recall:

fraction of samples from class A that are correctly classified as A

Choosing to favour precision over recall or recall over precision depends on the problem!

Example: detection of rocks vs landmines... think about it

FI SCORE

FI-Score evaluates balance between precision and recall:

$$F1 = \frac{2(precision \times recall)}{precision + recall}$$

$$= \frac{2 \times N_{TruePositive}}{2 \times N_{TruePositive} + N_{FalsePositive} + N_{FalseNegative}}$$

Perfect classifier get FI = 1.0!

CONFUSION

When the number of class>2, useful to look in more details where a classifier went wrong. How? Answer: **Confusion Matrix**!

Confusion Matrix = $[C_{ij}]$ where C_{ij} is the number (or fraction) of samples from class i classified as being from class j.

Hence:

- · diagonal elements are number of correctly classified samples.
- non-diagonal elements are number of misclassified samples.

CONFUSION

Illustration: 3 classes A, B and C

A	A	A	A
	correctly	mistaken	mistaken
	classified	as B	as C
В	B	B	B
	mistaken	correctly	mistaken
	as A	classified	as C
C	C	C	C
	mistaken	mistaken	correctly
	as A	as B	classified

Confusion Matrix elements *Cij* are numbers or fractions

CODINGTIME

- Use two classifiers of your choice on the iris dataset.
- Use the different metrics on the trained classifiers;
- Do results make sense?

