Evaluation Metrics

David Robinson

Metrics

Accuracy measures the number of correct predictions relative to the total predictions.

$$\mathbf{Accuracy} = \frac{TP + TN}{P + N}$$

Precision measures how many of the predicted positives are actually positive.

$$\mathbf{Precision} = \frac{TP}{TP + FP}$$

Recall measures the ability to identify all relevant instances.

$$\mathbf{Recall} = \frac{TP}{TP + FN}$$

Generalized F β -Measure

 F_{β} allows you to adjust the balance between precision and recall, where $\beta > 1$ puts more emphasis on recall and $\beta < 1$ puts more emphasis on precision.

$$F_{\beta} = (1 + \beta^2) \cdot \frac{\operatorname{Precision} \cdot \operatorname{Recall}}{\beta^2 \cdot \operatorname{Precision} + \operatorname{Recall}}$$

F1-Score is the harmonic mean of precision and recall, which gives more weight to low values.

Paired t-Test

The **paired t-test** compares two related groups, like scores or results from two different methods applied to the same dataset.

- 1. Calculate the difference between each pair of scores
- 2. Calculate the mean of the differences
- 3. Find the standard deviation of the differences
- 4. Calculate the t-statistic

$$t = \frac{\bar{d}}{\frac{s_d}{\sqrt{n}}}$$

5. Compare the t-statistic to a critical value from a t-distribution table and the difference is significant if the t-statistic is larger than the critical value

1