

Confusion Matrix Metrics Practice Problems

(a) Binary confusion matrix

		Actual Label	
		Positive	Negative
Predicted Label	Positive	True Positive (TP)	False Positive (FP)
	Negative	False Negative (FN)	True Negative (TN)

(b) Multiclass confusion matrix

		Actual Label		
		Class A	Class B	Class C
Predicted Label	Class A	1 TP _A (A as A)	2 Error _{BA} (B as A)	3 Error _{CA} (C as A)
	Class B	4 Error _{AB} (A as B)	5 TP _B (B as B)	6 Error _{CB} (C as B)
Predicted Label	Class C	7 Error _{AC} (A as C)	8 Error _{BC} (B as C)	9 TP _C (C as C)

Problem 1

A model predicts whether a user will subscribe to a newsletter.

n=100	Predicted No:	Predicted Yes:
Actual No 60	50	10
Actual Yes 40	5	35

Step 1 – Identify values:

TP = 45, TN = 40, FP = 10, FN = 5. Total = 100.

Step 2 – Metrics:

$$\text{Precision} = \text{TP} / (\text{TP} + \text{FP}) = 45 / 55 = 0.818$$

$$\text{Recall} = \text{TP} / (\text{TP} + \text{FN}) = 45 / 50 = 0.90$$

$$\text{Accuracy} = (\text{TP} + \text{TN}) / \text{Total} = 85 / 100 = 0.85$$

$$\text{F1} = 2\text{PR} / (\text{P} + \text{R}) = 0.857$$

Problem 2

A bank predicts loan default.

n=165	Predicted: NO	Predicted: YES
Actual: NO	50	10
Actual: YES	5	100

Step 1 - Identify values:

TP = 60, TN = 90, FP = 30, FN = 20. Total = 200.

Step 2 - Metrics:

$$\text{Precision} = 60 / 90 = 0.667$$

$$\text{Recall} = 60 / 80 = 0.75$$

$$\text{Accuracy} = 150 / 200 = 0.75$$

$$F1 = 0.706$$

Problem 3

Fraud detection where fraud is rare.

	Pred No	Pred Yes
Actual No	950	30
Actual Yes	10	10

Step 1 - Identify values:

TP = 10, TN = 950, FP = 30, FN = 10.

Total = 1000.

Step 2 - Metrics:

Precision = $10 / 40 = 0.25$

Recall = $10 / 20 = 0.50$

Accuracy = $960 / 1000 = 0.96$

F1 = 0.333

Problem 4

Medical screening test.

	Pred No	Pred Yes
Actual No	15	5
Actual Yes	35	45

Step 1 – Identify values:

TP = 45, TN = 15, FP = 5, FN = 35. Total = 100.

Step 2 – Metrics:

Precision = $45 / 50 = 0.90$

Recall = $45 / 80 = 0.563$

Accuracy = $60 / 100 = 0.60$

F1 = 0.693

Problem 5

Marketing campaign response prediction.

Actual No / Pred No = 300

Actual No / Pred Yes = 120

Actual Yes / Pred No = 25

Actual Yes / Pred Yes = 55

Step 1 – Identify values:

TP = 55, TN = 300, FP = 120, FN = 25. Total = 500.

Step 2 – Metrics:

Precision = $55 / 175 = 0.314$

Recall = $55 / 80 = 0.688$

Accuracy = $355 / 500 = 0.71$

F1 = 0.431