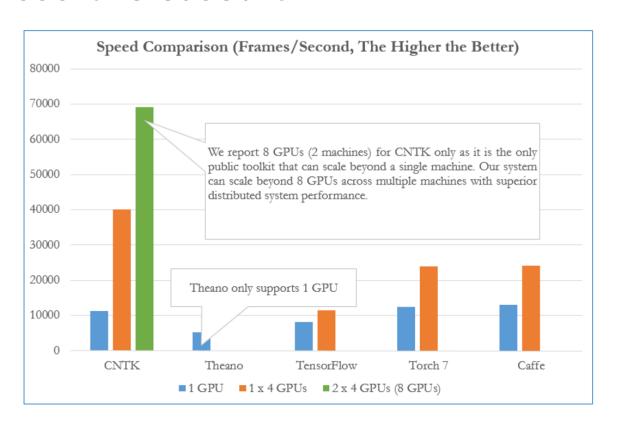
Machine Learning applied to Planetary Sciences

PTYS 595B/495B Leon Palafox

Yet one other player

Microsoft released CNTK



https://github.com/Microsoft/CNTK

Validation Methods

Bias-Variance Analysis

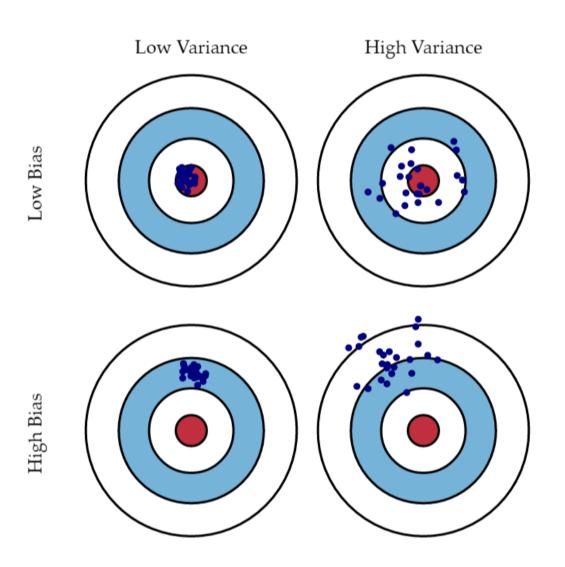
Concepts

 Bias: Measures how far off is our model from the correct set of predictions.

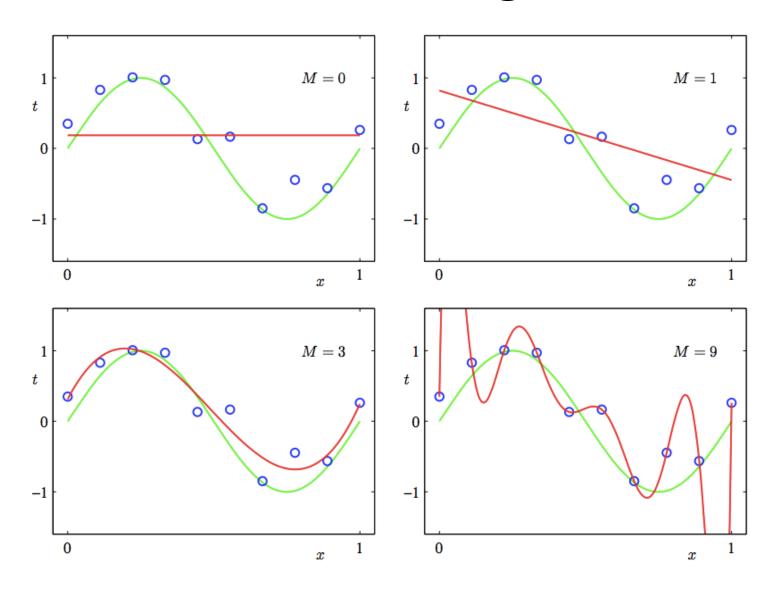
 Variance: It measures how consistent are the predictions of the model.

• Is a trade-off.

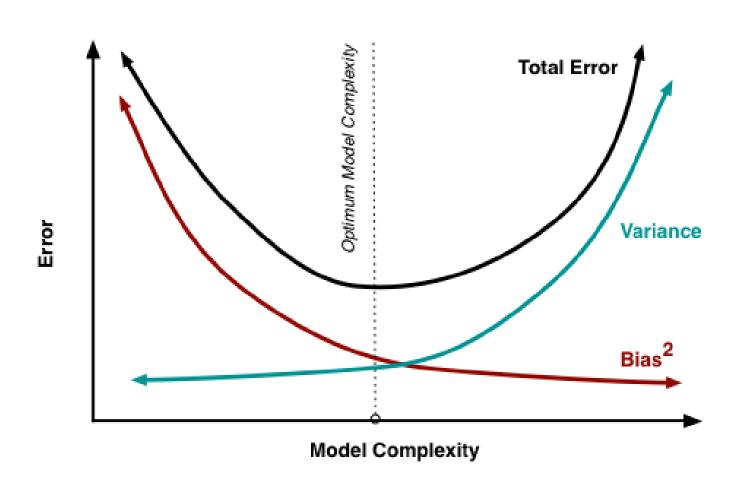
An example



Smallest training error



Bias-Variance Plot



Notes

Is best used as a stop point when running CV.

 You can use it without CV, and you can still have very good results.

 Bias and Variance are defined differently for different algorithms. Thus, it adds an extra layer of complexity in implementation.

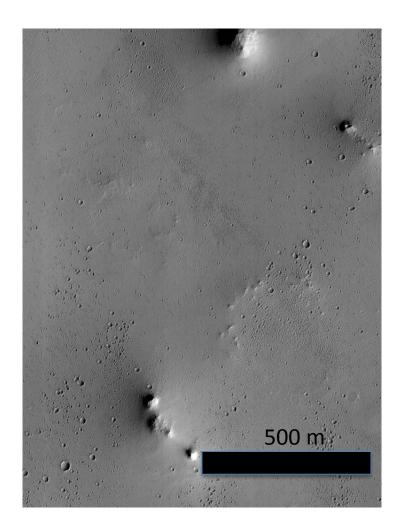
Metrics for classifiers

Terminology

- True Positive: Correct detection of a positive example.
- True Negative: Correct detection of a negative(null) example.
- False Positive: False detection of a positive example
- False Negative: False detection of a negative example.

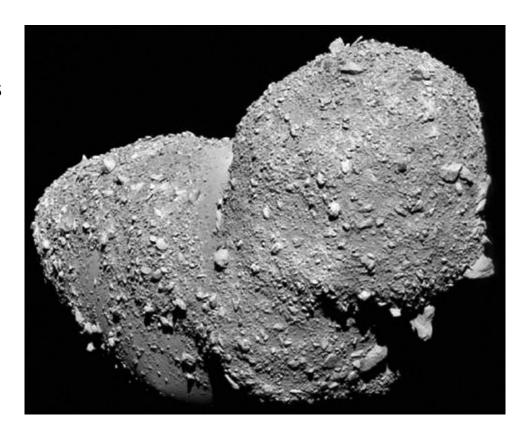
Crater Detection

In this example false negatives are not very important, but false positives are important.



Boulder Detection

In this example false negatives are crucial, while false positives are not as essential.



Accuracy

- Is a measure of the statistical bias.
- Is one of the most widely used metrics.
- Out of all your classifications, which ones did you get right.

$$ext{Accuracy} = rac{tp+tn}{tp+tn+fp+fn}$$

Precision

- Out of all your positive detections, which ones are correct.
- Gives you a good sense of how good is the classifier at detecting your positive examples.

$$ext{Precision} = rac{tp}{tp + fp}$$

Recall

- Along with accuracy, helps us to score unbalanced datasets.
- Is the ability to detect the positive cases.

$$ext{Recall} = rac{tp}{tp+fn}$$

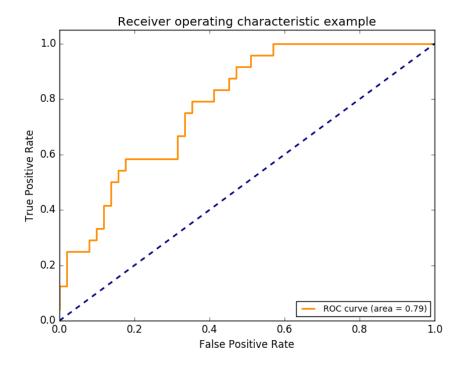
F1-Score

- Is a mixture of precision and recall
- Works to have a single number that indicates how good is the classification doing.

$$F_1 = 2 \cdot rac{ ext{precision} \cdot ext{recall}}{ ext{precision} + ext{recall}}$$

ROC Plot

- Receiver operating characteristic
- Is a plot that shows, in a single shot, many of the metrics we've been talking about.

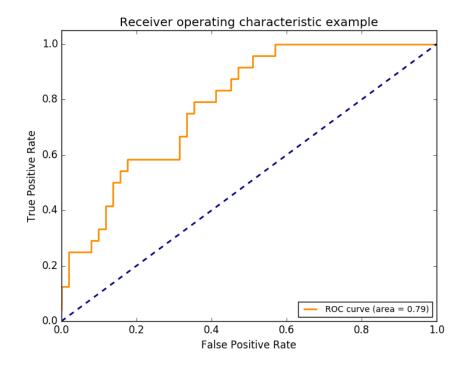


ROC Plot

- Classifiers generally give us a number between 0 and 1.
- Generally we use a threshold of 0.5
- By changing the threshold, we can become more or less sensitive to TP or FP.

ROC Plot

- Train classifier
 - Set threshold to 0.1
 - Obtain TPR and FPR
 - Set a point
 - Set threshold to 0.2
 - Repeat
 - **—**



Area under the curve (AUC)

 As the name implies it, is the area under the ROC curve.

 Is intuitive to see that you want an area as large as possible.