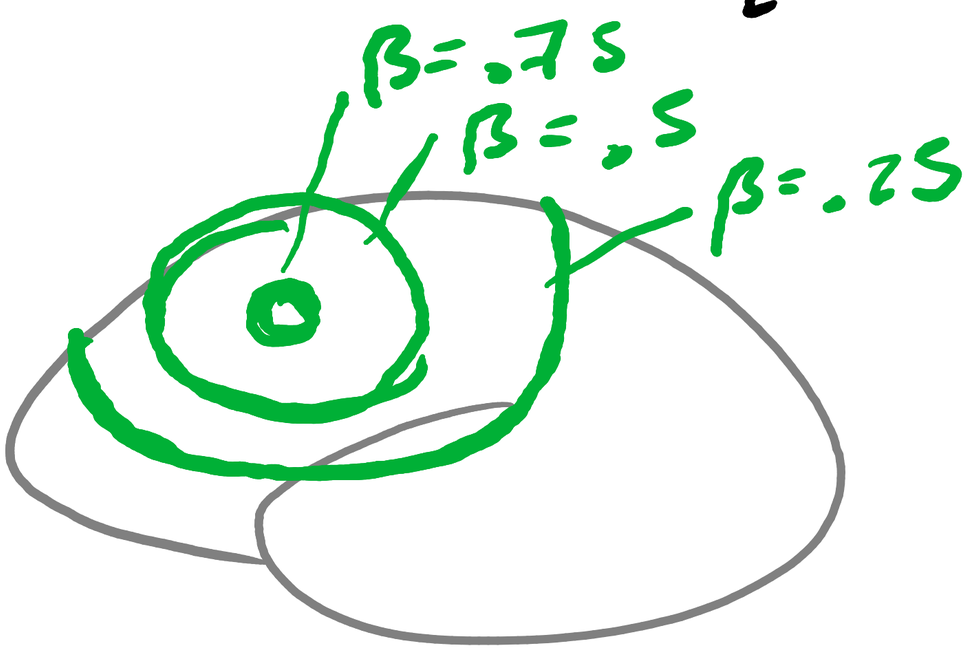
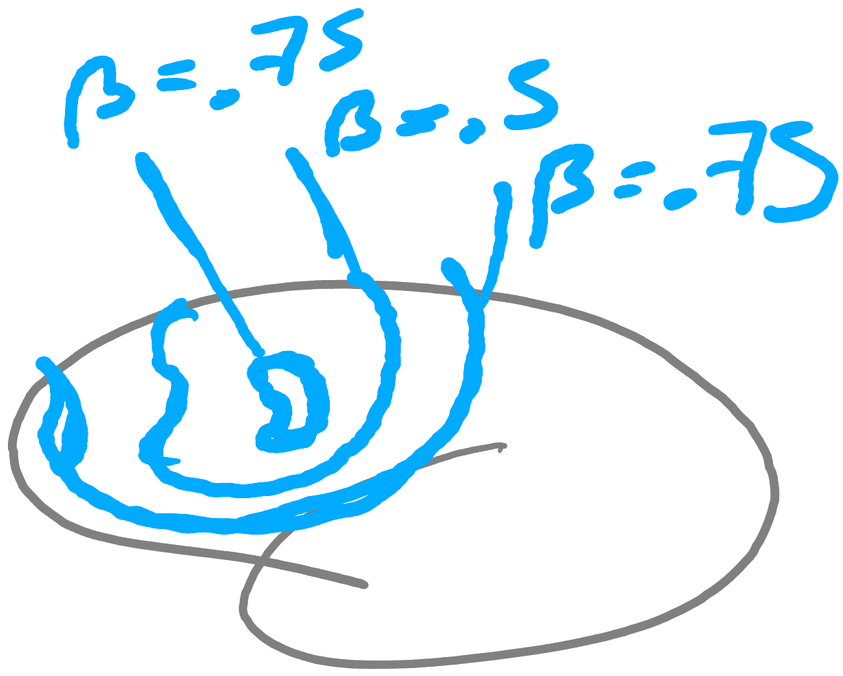
$$M = \max \|J_n\|_2$$

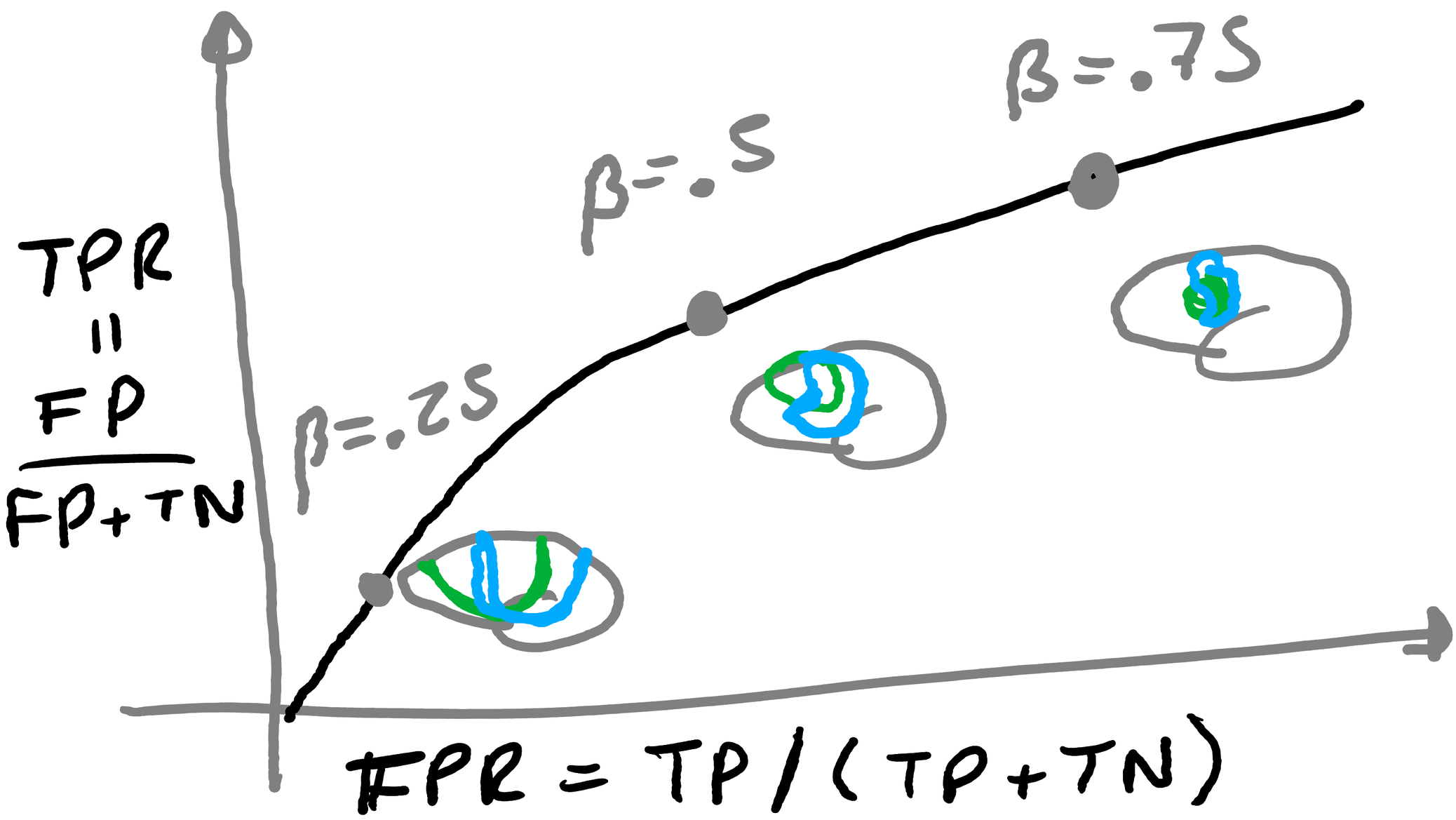
$$\hat{m} = \max \|\hat{J}_n\|_2$$



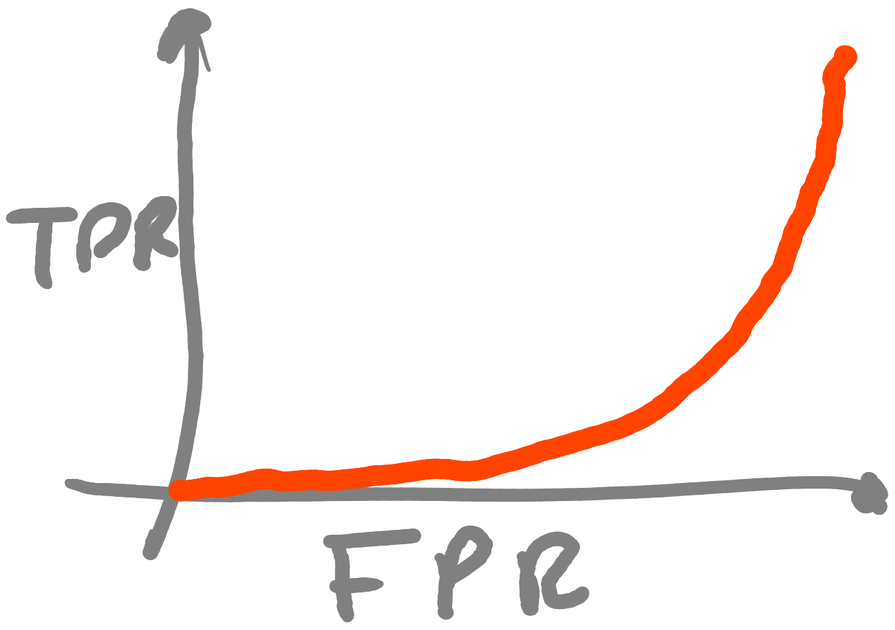
$$\|J_n\|_2 < \beta M$$



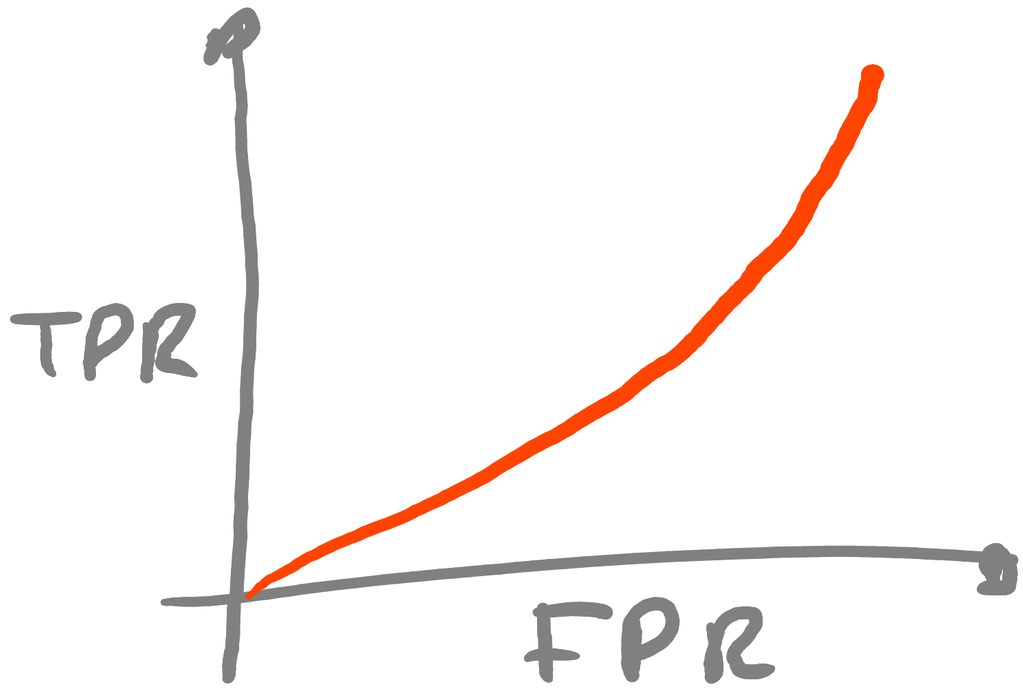
$$\|\hat{J}_n\|_2 < \beta \hat{M}$$



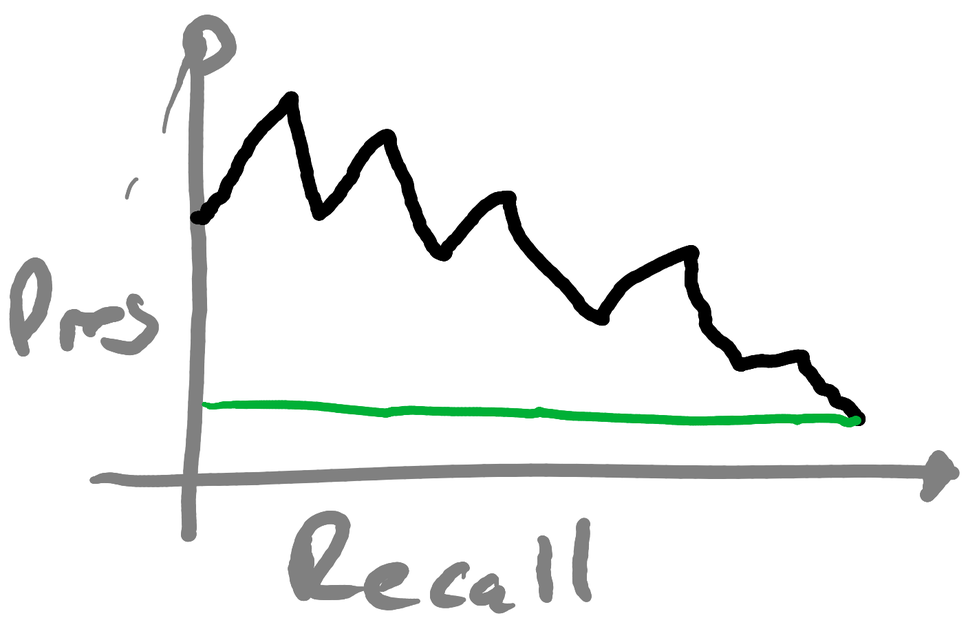
Global (AUROC)

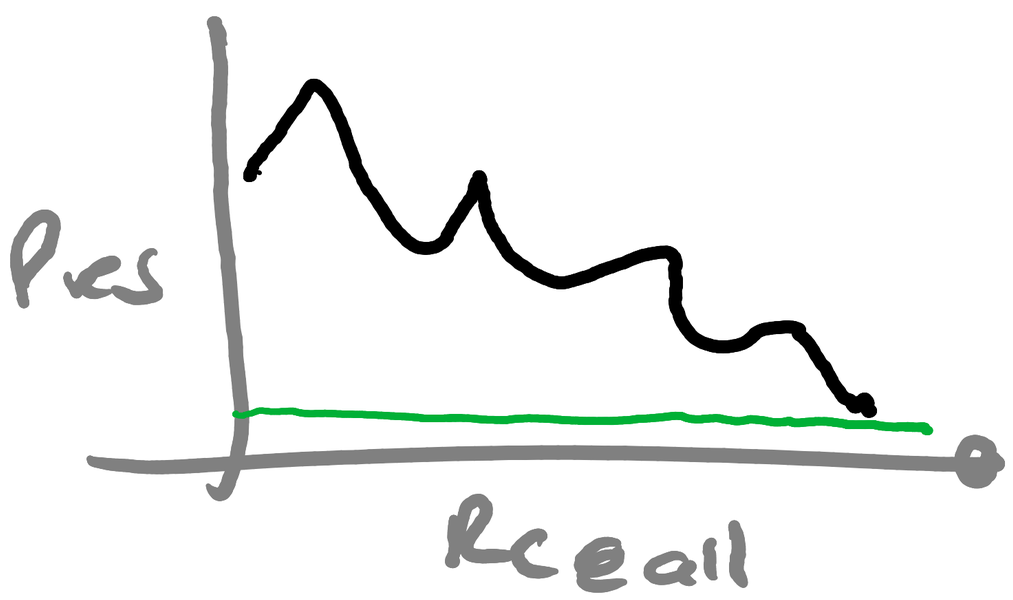


Local



(Avg Prec)

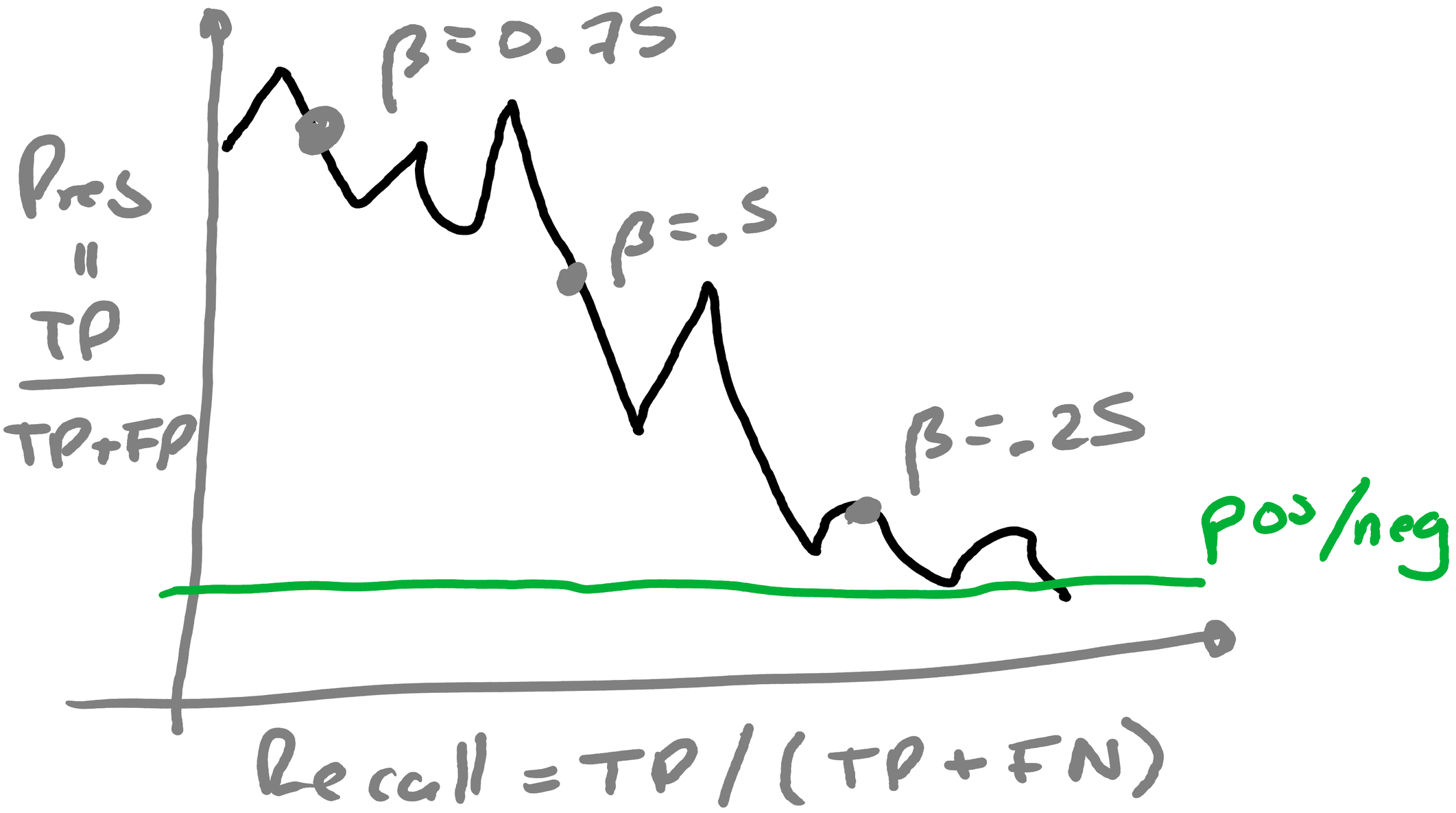




F1 - Score heuristic $\left[\left(\frac{Pre(\lambda)^{-1} + Rec(\lambda)^{-1}}{2}\right)^{-1}\right]$

$$F_1(\lambda) = \frac{2\, Pre(\lambda) \cdot Rec(\lambda)}{Pre(\lambda) + Rec(\lambda)}$$

$$\lambda_{optim} = \arg\max_{\lambda} F_1(\lambda)$$


β = 0.75
β = .5
β = .25
Precision = TP / (TP + FP)
pos/neg
Recall = TP / (TP + FN)