Evaluation Metrics

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Overview

How do you know if your model is truly performing well? Evaluation metrics provide the answer. They act as a scorecard, measuring your model's ability to make accurate and meaningful predictions. From Accuracy to F-score, these metrics highlight strengths, reveal weaknesses, and guide improvements.

1. Confusion Matrix, TP, FP, TN, and FN

The **confusion matrix** is a 2x2 matrix that provides a summary of prediction results, comparing actual labels with predicted labels. The key terms are:

- **True Positives (TP):** Correctly predicted positive cases.
- **False Positives (FP):** Incorrectly predicted as positive (false alarms).
- **True Negatives (TN):** Correctly predicted negative cases.
- **False Negatives (FN):** Incorrectly predicted as negative (missed positives).

	Predicted: 0	**Predicted: 1**
Actual: 0	True Negative (TN)	False Positive (FP)
Actual: 1	False Negative (FN)	True Positive (TP)

2. Evaluation Metrics

Accuracy:

The proportion of correct predictions out of the total predictions.

$$\text{Accuracy} = \frac{\text{TP} + \text{TN}}{\text{TP} + \text{FP} + \text{FN} + \text{TN}}$$

Precision:

How many of the predicted positive cases are truly positive.

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

Recall:

How many of the actual positive cases are correctly predicted.

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

F-score:

The harmonic mean of Precision and Recall, balancing the two.

$$\text{F-score} = 2 \cdot \frac{\text{Precision} \cdot \text{Recall}}{\text{Precision} + \text{Recall}} = \frac{2 \cdot TP}{2 \cdot TP + FP + FN}$$

Tricks to remember:

Imagine casting a net into a lake to catch fish. Your net will catch a mixture of fish, plants, garbage, debris etc.

Precision: Of all the things you caught in the net, how many are fish ? (TP / TP + FP)

Recall: Of all of the fish in the lake, how many did you catch ? (TP / TP + FN).

F-Score: 2 multiplies with the product and divide by the sum of Precision and Recall

3. Exercise

Given the following confusion matrix:

n = 192	Predicted: 0	Predicted: 1
Actual: 0	118	12
Actual: 1	47	15

Compute the Accuracy, Precision, Recall, and F-score for this model.

In [1]:
```python
TP = 15
FP = 12
TN = 118
FN = 47

Accuracy = (TP + TN) / (TP + FP + TN + FN)
Precision = TP / (TP + FP)
Recall = TP / (TP + FN)
F_score = 2 * (Precision*Recall) / (Precision+Recall)

print(f"Accuracy: {Accuracy:.4f}")
print(f"Precision: {Precision:.4f}")
print(f"Recall: {Recall:.4f}")
print(f"F_score: {F_score:.4f}")
```

```
Accuracy: 0.6927
Precision: 0.5556
Recall: 0.2419
F_score: 0.3371
```