Tutorial 2

Decision Tree, Cross-validation, Precision and Recall

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Objectives

1. Evaluation Metrics: Accuracy, Precision, Recall and F1 score
2. ROC curve and AUC
3. Should you trust the results?
4. Parametric Tests VS. Non-parametric Tests
5. Regression and Least Square Problem
6. Ensemble Methods

Confusion Matrix

Confusion Matrix can be applied to **binary** classification as well as for **multiclass** classification problems.

		Predicted	
		Positive	**Negative**
Actual	**Positive**	True Positive	False Negative
	Negative	False Positive	True Negative

- True Positive (TP): Correctly classified.
- True Negative (TN): Correctly rejected.
- False Positive (FP): Incorrectly classified. Type I Error.
- False Negative (FN): Incorrectly rejected. Type II Error.

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

Confusion Matrix

How many selected items are relevant? Selected Elements $= \mathrm{TP} + \mathrm{FP}$

$$\text{Precision (P)} = \frac{\mathrm{TP}}{\mathrm{TP} + \mathrm{FP}}$$

How many relevant items are selected? Relevant Elements $= \mathrm{TP} + \mathrm{FN}$

$$\text{Recall (R)} = \frac{\mathrm{TP}}{\mathrm{TP} + \mathrm{FN}}$$

F_1 score is the **harmonic mean** between Precision and Recall.

$$F_1 = 2 \times \frac{P \times R}{P + R}$$

Example – Weather Prediction

Build a logistic regression model to predict the weather based on the humidity.
Recorded 10 days in total.

Class	Prediction
P	P
N	P
P	N
P	P
N	P
P	P
N	P
N	N
N	N
P	P

Caveat: A model with high Recall may also has high FPR (Type I Error).

		Predicted P	Predicted N	Total
Actual	**P**	4	1	5
	N	3	2	5
	Total	7	3	**10**

$$\text{Acc.} = \frac{6}{10} = 0.6$$

$$\text{Precision (P)} = \frac{\text{TP}}{\text{TP}+\text{FP}} = \frac{4}{4+3} \approx 0.571$$

$$\text{Recall (R)} = \frac{\text{TP}}{\text{TP}+\text{FN}} = \frac{4}{4+1} \approx 0.8$$

$$F_1 = 2\frac{P \times R}{P+R} = 2 \times \frac{0.571 \times 0.8}{0.571+0.8} \approx 0.667$$

ROC curve and AUC

Should you trust the results?

Parametric Tests VS. Non-parametric Tests

Regression and Least Square Problem

Ensemble Methods