

Random Forest - Confusion Matrix

Test Data Count 134	Predicted-Purchased	Predicted-Not Purchased
Actual-Purchased	43 True-Purchased	6 False-Not Purchased
Actual-Not Purchased	7 False-Purchased	78 True-Not Purchased

Accuracy: What is the correct Classification of this model ?

$$\begin{aligned}
 &= \frac{\text{True(Purchased)} + \text{True(Not Purchased)}}{\text{True(Purchased)} + \text{True(Not Purchased)} + \text{False(Purchased)} + \text{False(Not purchased)}} \\
 &= \frac{78+43}{78+43+7+6}
 \end{aligned}$$

Accuracy = 0.90

Recall for Purchased: Out of all actual purchases, how many did we correctly identify ?

$$\begin{aligned}
 &= \frac{\text{True(Purchased)}}{\text{True(Purchased)} + \text{False(Not Purchased)}} \\
 &= \frac{43}{43+6} \\
 &= 0.87
 \end{aligned}$$

Recall for Not Purchased:

$$\begin{aligned}
 &= \frac{\text{True(Not Purchased)}}{\text{True(Not Purchased)} + \text{False(Purchased)}} \\
 &= \frac{78}{78+7} \\
 &= 0.92
 \end{aligned}$$

Precision for Purchased:

Out of all predicted purchases, how many did we correctly identify ?

$$\begin{aligned} &= \frac{\text{True(Purchased)}}{\text{True(Purchased)} + \text{False(Purchased)}} \\ &= \frac{43}{43+7} \\ &= 0.86 \end{aligned}$$

Precision for Not Purchased:

$$\begin{aligned} &= \frac{\text{True(Not Purchased)}}{\text{True(Not Purchased)} + \text{False(Not Purchased)}} \\ &= \frac{78}{78+6} \\ &= 0.92 \end{aligned}$$

F1 score: Overall performance of Purchased

$$\begin{aligned} &= 2 * \frac{\text{Recall} * \text{Precision}}{\text{Recall} + \text{Precision}} \\ &= 2 * \frac{87 * 86}{87 + 86} = 2 * \frac{7482}{173} = 2 * 43.24 \end{aligned}$$

F1 score for purchased = 86.49

F1 score: Overall performance of Not Purchased

$$\begin{aligned} &= 2 * \frac{\text{Recall} * \text{Precision}}{\text{Recall} + \text{Precision}} \\ &= 2 * \frac{92 * 92}{92 + 92} = 2 * \frac{8464}{184} = 2 * 46 \end{aligned}$$

F1 score for Not purchased = 92

Macro Average: Average performance of Precision

$$\begin{aligned}\text{Macro Average} &= \frac{\text{Precision(Purchased)} + \text{Precision(Not Purchased)}}{2} \\ &= \frac{0.86 + 0.92}{2} \\ &= \frac{1.78}{2} \\ &= 0.89\end{aligned}$$

Macro Average: Average performance of Recall

$$\begin{aligned}\text{Macro Average} &= \frac{\text{Recall(Purchased)} + \text{Recall(Not Purchased)}}{2} \\ &= \frac{0.87 + 0.92}{2} \\ &= \frac{1.79}{2} \\ &= 0.895\end{aligned}$$

Macro Average: Average performance of F1-Score

$$\begin{aligned}\text{Macro Average} &= \frac{\text{F1(Purchased)} + \text{F1(Not Purchased)}}{2} \\ &= \frac{86.49 + 92}{2} \\ &= \frac{178.49}{2} \\ &= 89.24\end{aligned}$$

Weighted Average: Precision

$$\begin{aligned}&= \text{Precision Purchased} * \frac{49}{134} + \text{Precision Not Purchased} * \frac{85}{134} \\ &= 0.86 * \frac{49}{134} + 0.92 * \frac{85}{134} \\ &= 0.89\end{aligned}$$

Weighted Average: Recall

$$\begin{aligned} &= \text{Recall Purchased} * \frac{49}{134} + \text{recall Not Purchased} * \frac{85}{134} \\ &= 0.87 * \frac{49}{134} + 0.92 * \frac{85}{134} \\ &= 0.90 \end{aligned}$$

Weighted Average: F1 measure

$$\begin{aligned} &= \text{F1 score for Purchased} * \frac{49}{134} + \text{F1 score for Not Purchased} * \frac{85}{134} \\ &= 86.49 * \frac{49}{134} + 92 * \frac{85}{134} \\ &= 89.98 \end{aligned}$$