

# Evaluation Metrics

## CS229

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(Adapted from past CS229 teams)

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# Topics

- Why are metrics important?
- Binary classifiers
  - Rank view, Thresholding
- Metrics
  - Confusion Matrix
  - Point metrics: Accuracy, Precision, Recall / Sensitivity, Specificity, F-score
  - Summary metrics: AU-ROC, AU-PRC, Log-loss.
- Class Imbalance
  - Failure scenarios for each metric
- Multi-class
- Choosing Metrics
- Unsupervised, Regression, Segmentation Metrics

## Why are metrics important?

- Training objective (cost function) is only a proxy for real world objectives.
- Metrics help capture a business goal into a quantitative target (not all errors are equal).
- Helps organize ML team effort towards that target.
  - Generally in the form of improving that metric on the dev set.
- Useful to quantify the “gap” between:
  - Desired performance and baseline (estimate effort initially).
  - Desired performance and current performance.
  - Measure progress over time.
- Useful for lower level tasks and debugging (e.g. diagnosing bias vs variance).
- Ideally training objective should be the metric, but not always possible. Still, metrics are useful and important for evaluation.

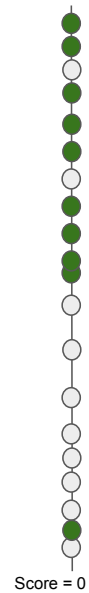
# Binary Classification

# Binary Classification

- $x$  is input
- $y$  is binary output (0/1)
- Model is  $\hat{y} = h(x)$
- Two types of models
  - Models that output a categorical class directly (K-nearest neighbor, Decision tree)
  - Models that output a real valued score (SVM, Logistic Regression)
    - Score could be margin (SVM), probability (LR, NN)
    - Need to pick a threshold
    - We focus on this type (the other type can be interpreted as an instance)

# Score based models

Score = 1



●	Positive example
○	Negative example

Example of Score: Output of logistic regression.  
For most metrics: Only ranking matters.  
If too many examples: Plot class-wise histogram.

$$\text{Prevalence} = \frac{\text{\# positive examples}}{\text{\# positive examples} + \text{\# negatives examples}}$$

## Threshold → Classifier → Point Metrics



## Point metrics: Confusion Matrix



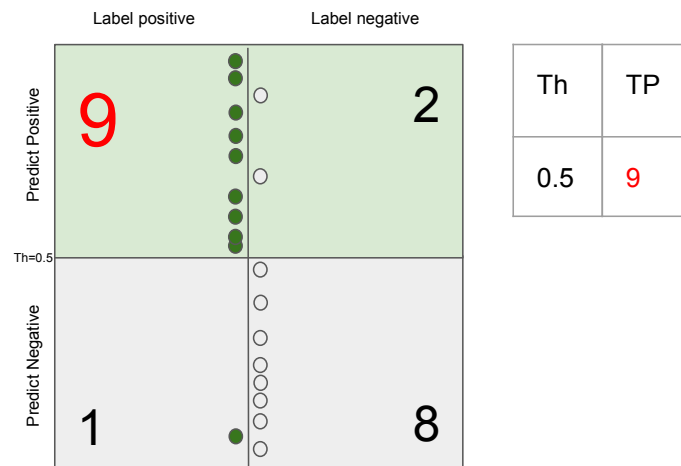
### Properties:

- Total sum is fixed (population).
- Column sums are fixed (class-wise population).
- Quality of model & threshold decide how columns are split into rows.
- We want diagonals to be “heavy”, off diagonals to be “light”.



		Predicted condition		Source: Wikipedia	
		Positive (PP)	Negative (PN)	Informedness, bookmaker informedness (BM) $= \text{TPR} + \text{TNR} - 1$	Prevalence threshold (PT) $= \frac{\sqrt{\text{TPR} \times \text{FPR}} - \text{FPR}}{\text{TPR} - \text{FPR}}$
Actual condition	Total population $= P + N$				
	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{\text{TP}}{P} = 1 - \text{FNR}$	False negative rate (FNR), miss rate $= \frac{\text{FN}}{P} = 1 - \text{TPR}$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{\text{FP}}{N} = 1 - \text{TNR}$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{\text{TN}}{N} = 1 - \text{FPR}$
	Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{\text{TP}}{\text{PP}} = 1 - \text{FDR}$	False omission rate (FOR) $= \frac{\text{FN}}{\text{PN}} = 1 - \text{NPV}$	Positive likelihood ratio (LR+) $= \frac{\text{TPR}}{\text{FPR}}$	Negative likelihood ratio (LR-) $= \frac{\text{FNR}}{\text{TNR}}$
	Accuracy (ACC) $= \frac{\text{TP} + \text{TN}}{P + N}$	False discovery rate (FDR) $= \frac{\text{FP}}{\text{PP}} = 1 - \text{PPV}$	Negative predictive value (NPV) $= \frac{\text{TN}}{\text{PN}}$ $= 1 - \text{FOR}$	Markedness (MK), deltaP ( $\Delta p$ ) $= \text{PPV} + \text{NPV} - 1$	Diagnostic odds ratio (DOR) $= \frac{\text{LR}+}{\text{LR}-}$
	Balanced accuracy (BA) $= \frac{\text{TPR} + \text{TNR}}{2}$	$F_1$ score $= \frac{2 \text{PPV} \times \text{TPR}}{\text{PPV} + \text{TPR}} = \frac{2 \text{TP}}{2 \text{TP} + \text{FP} + \text{FN}}$	Fowlkes–Mallows index (FM) $= \sqrt{\text{PPV} \times \text{TPR}}$	Matthews correlation coefficient (MCC) $= \frac{\sqrt{\text{TPR} \times \text{TNR} \times \text{PPV} \times \text{NPV}}}{\sqrt{\text{FNR} \times \text{FPR} \times \text{FOR} \times \text{FDR}}}$	Threat score (TS), critical success index (CSI), Jaccard index $= \frac{\text{TP}}{\text{TP} + \text{FN} + \text{FP}}$

## Point metrics: True Positives



## Point metrics: True Negatives



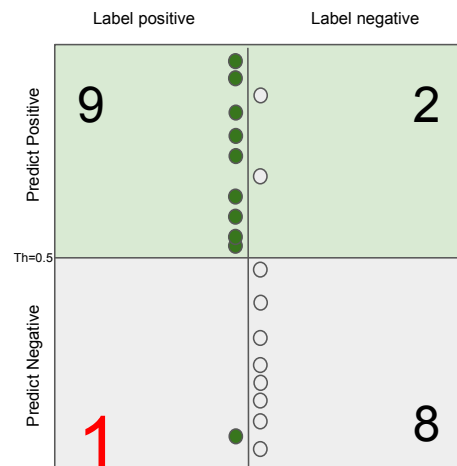
Th	TP	TN
0.5	9	8

## Point metrics: False Positives



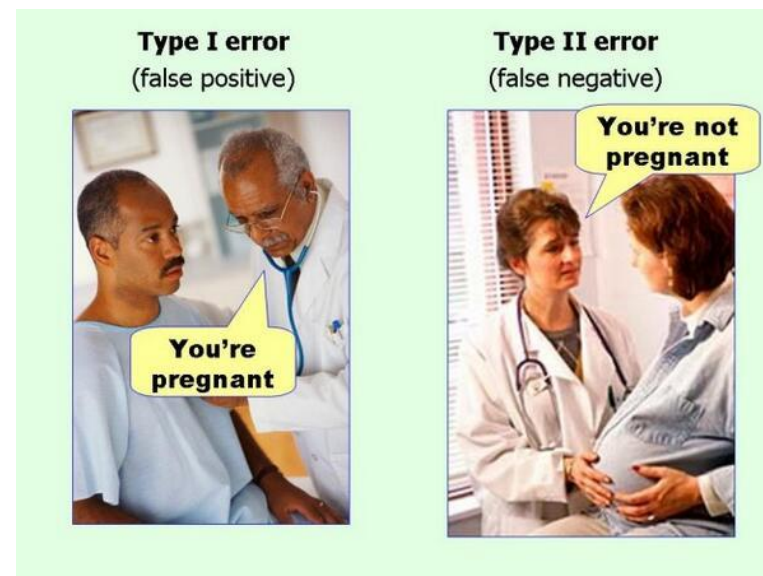
Th	TP	TN	FP
0.5	9	8	2

## Point metrics: False Negatives



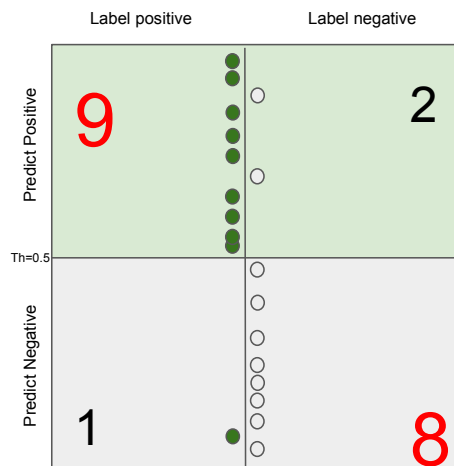
Th	TP	TN	FP	FN
0.5	9	8	2	1

FP and FN also called Type-1 and Type-2 errors



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## Point metrics: Accuracy



Th	TP	TN	FP	FN	Acc
0.5	9	8	2	1	0.85

Equivalent to 0-1 Loss!

		Predicted condition		Source: Wikipedia	
		Positive (PP)	Negative (PN)	Informedness, bookmaker informedness (BM) $= \text{TPR} + \text{TNR} - 1$	Prevalence threshold (PT) $= \frac{\sqrt{\text{TPR} \times \text{FPR}} - \text{FPR}}{\text{TPR} - \text{FPR}}$
Actual condition	Total population $= P + N$				
	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{\text{TP}}{P} = 1 - \text{FNR}$	False negative rate (FNR), miss rate $= \frac{\text{FN}}{P} = 1 - \text{TPR}$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{\text{FP}}{N} = 1 - \text{TNR}$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{\text{TN}}{N} = 1 - \text{FPR}$
		Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{\text{TP}}{\text{PP}} = 1 - \text{FDR}$	False omission rate (FOR) $= \frac{\text{FN}}{\text{PN}} = 1 - \text{NPV}$	Positive likelihood ratio (LR+) $= \frac{\text{TPR}}{\text{FPR}}$
		Accuracy (ACC) $= \frac{\text{TP} + \text{TN}}{P + N}$	False discovery rate (FDR) $= \frac{\text{FP}}{\text{PP}} = 1 - \text{PPV}$	Negative predictive value (NPV) $= \frac{\text{TN}}{\text{PN}}$ $= 1 - \text{FOR}$	Negative likelihood ratio (LR-) $= \frac{\text{FNR}}{\text{TNR}}$
		Balanced accuracy (BA) $= \frac{\text{TPR} + \text{TNR}}{2}$	$F_1$ score $= \frac{2 \text{PPV} \times \text{TPR}}{\text{PPV} + \text{TPR}} = \frac{2 \text{TP}}{2 \text{TP} + \text{FP} + \text{FN}}$	Fowlkes–Mallows index (FM) $= \sqrt{\text{PPV} \times \text{TPR}}$	Markedness (MK), deltaP ( $\Delta p$ ) $= \text{PPV} + \text{NPV} - 1$
				Matthews correlation coefficient (MCC) $= \frac{\sqrt{\text{TPR} \times \text{TNR} \times \text{PPV} \times \text{NPV}}}{\sqrt{\text{FNR} \times \text{FPR} \times \text{FOR} \times \text{FDR}}}$	Diagnostic odds ratio (DOR) $= \frac{\text{LR}^+}{\text{LR}^-}$
					Threat score (TS), critical success index (CSI), Jaccard index $= \frac{\text{TP}}{\text{TP} + \text{FN} + \text{FP}}$



## Point metrics: Precision



Th	TP	TN	FP	FN	Acc	Prec
0.5	9	8	2	1	0.85	0.81

		Predicted condition		Source: Wikipedia	
		Positive (PP)	Negative (PN)	Informedness, bookmaker informedness (BM) $= \text{TPR} + \text{TNR} - 1$	Prevalence threshold (PT) $= \frac{\sqrt{\text{TPR} \times \text{FPR}} - \text{FPR}}{\text{TPR} - \text{FPR}}$
Actual condition	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{\text{TP}}{\text{P}} = 1 - \text{FNR}$	False negative rate (FNR), miss rate $= \frac{\text{FN}}{\text{P}} = 1 - \text{TPR}$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{\text{FP}}{\text{N}} = 1 - \text{TNR}$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{\text{TN}}{\text{N}} = 1 - \text{FPR}$
	Prevalence $= \frac{\text{P}}{\text{P} + \text{N}}$	Positive predictive value (PPV), precision $= \frac{\text{TP}}{\text{PP}} = 1 - \text{FDR}$	False omission rate (FOR) $= \frac{\text{FN}}{\text{PN}} = 1 - \text{NPV}$	Positive likelihood ratio (LR+) $= \frac{\text{TPR}}{\text{FPR}}$	Negative likelihood ratio (LR-) $= \frac{\text{FNR}}{\text{TNR}}$
	Accuracy (ACC) $= \frac{\text{TP} + \text{TN}}{\text{P} + \text{N}}$	False discovery rate (FDR) $= \frac{\text{FP}}{\text{PP}} = 1 - \text{PPV}$	Negative predictive value (NPV) $= \frac{\text{TN}}{\text{PN}}$ $= 1 - \text{FOR}$	Markedness (MK), deltaP ( $\Delta p$ ) $= \text{PPV} + \text{NPV} - 1$	Diagnostic odds ratio (DOR) $= \frac{\text{LR}^+}{\text{LR}^-}$
	Balanced accuracy (BA) $= \frac{\text{TPR} + \text{TNR}}{2}$	$F_1$ score $= \frac{2 \text{PPV} \times \text{TPR}}{\text{PPV} + \text{TPR}} = \frac{2 \text{TP}}{2 \text{TP} + \text{FP} + \text{FN}}$	Fowlkes–Mallows index (FM) $= \sqrt{\text{PPV} \times \text{TPR}}$	Matthews correlation coefficient (MCC) $= \frac{\sqrt{\text{TPR} \times \text{TNR} \times \text{PPV} \times \text{NPV}}}{\sqrt{\text{FNR} \times \text{FPR} \times \text{FOR} \times \text{FDR}}}$	Threat score (TS), critical success index (CSI), Jaccard index $= \frac{\text{TP}}{\text{TP} + \text{FN} + \text{FP}}$

## Point metrics: Positive Recall (Sensitivity)



Th	TP	TN	FP	FN	Acc	Prec	Recall
0.5	9	8	2	1	0.85	0.81	0.90

		Predicted condition		Source: Wikipedia	
		Positive (PP)	Negative (PN)	Informedness, bookmaker informedness (BM) $= \text{TPR} + \text{TNR} - 1$	Prevalence threshold (PT) $= \frac{\sqrt{\text{TPR} \times \text{FPR}} - \text{FPR}}{\text{TPR} - \text{FPR}}$
Actual condition	Total population $= P + N$				
	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{\text{TP}}{P} = 1 - \text{FNR}$	False negative rate (FNR), miss rate $= \frac{\text{FN}}{P} = 1 - \text{TPR}$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{\text{FP}}{N} = 1 - \text{TNR}$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{\text{TN}}{N} = 1 - \text{FPR}$
		Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{\text{TP}}{\text{PP}} = 1 - \text{FDR}$	False omission rate (FOR) $= \frac{\text{FN}}{\text{PN}} = 1 - \text{NPV}$	Positive likelihood ratio (LR+) $= \frac{\text{TPR}}{\text{FPR}}$
		Accuracy (ACC) $= \frac{\text{TP} + \text{TN}}{P + N}$	False discovery rate (FDR) $= \frac{\text{FP}}{\text{PP}} = 1 - \text{PPV}$	Negative predictive value (NPV) $= \frac{\text{TN}}{\text{PN}}$ $= 1 - \text{FOR}$	Negative likelihood ratio (LR-) $= \frac{\text{FNR}}{\text{TNR}}$
		Balanced accuracy (BA) $= \frac{\text{TPR} + \text{TNR}}{2}$	$F_1$ score $= \frac{2 \text{PPV} \times \text{TPR}}{\text{PPV} + \text{TPR}} = \frac{2 \text{TP}}{2 \text{TP} + \text{FP} + \text{FN}}$	Fowlkes–Mallows index (FM) $= \sqrt{\text{PPV} \times \text{TPR}}$	Matthews correlation coefficient (MCC) $= \frac{\sqrt{\text{TPR} \times \text{TNR} \times \text{PPV} \times \text{NPV}}}{\sqrt{\text{FNR} \times \text{FPR} \times \text{FOR} \times \text{FDR}}}$
					Threat score (TS), critical success index (CSI), Jaccard index $= \frac{\text{TP}}{\text{TP} + \text{FN} + \text{FP}}$

## Point metrics: Precision vs Recall



Th	TP	TN	FP	FN	Acc	Prec	Recall
0.5	9	8	2	1	0.85	0.81	0.90

Trivial 100% recall?

Pull everybody above the threshold.

Trivial 100% precision?

Push everybody below the threshold except 1 green on top. (Hopefully no gray above it!)

Striving for good precision with 100% recall =  
pulling up the lowest green as high as possible in the ranking.

Striving for good recall with 100% precision =  
pushing down the top gray as low as possible in the ranking.

## Point metrics: Negative Recall (Specificity)



Th	TP	TN	FP	FN	Acc	Prec	Recall
0.5	9	8	2	1	0.85	0.81	0.90

Sens.	Spec.
0.90	0.80

Source: Wikipedia

		Predicted condition			
		Positive (PP)	Negative (PN)	Informedness, bookmaker informedness (BM) $= \text{TPR} + \text{TNR} - 1$	Prevalence threshold (PT) $= \frac{\sqrt{\text{TPR} \times \text{FPR}} - \text{FPR}}{\text{TPR} - \text{FPR}}$
Actual condition	Total population $= P + N$				
	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{\text{TP}}{P} = 1 - \text{FNR}$	False negative rate (FNR), miss rate $= \frac{\text{FN}}{P} = 1 - \text{TPR}$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{\text{FP}}{N} = 1 - \text{TNR}$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{\text{TN}}{N} = 1 - \text{FPR}$
	Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{\text{TP}}{\text{PP}} = 1 - \text{FDR}$	False omission rate (FOR) $= \frac{\text{FN}}{\text{PN}} = 1 - \text{NPV}$	Positive likelihood ratio (LR+) $= \frac{\text{TPR}}{\text{FPR}}$	Negative likelihood ratio (LR-) $= \frac{\text{FNR}}{\text{TNR}}$
	Accuracy (ACC) $= \frac{\text{TP} + \text{TN}}{P + N}$	False discovery rate (FDR) $= \frac{\text{FP}}{\text{PP}} = 1 - \text{PPV}$	Negative predictive value (NPV) $= \frac{\text{TN}}{\text{PN}}$ $= 1 - \text{FOR}$	Markedness (MK), deltaP ( $\Delta p$ ) $= \text{PPV} + \text{NPV} - 1$	Diagnostic odds ratio (DOR) $= \frac{\text{LR}+}{\text{LR}-}$
	Balanced accuracy (BA) $= \frac{\text{TPR} + \text{TNR}}{2}$	$F_1$ score $= \frac{2 \text{PPV} \times \text{TPR}}{\text{PPV} + \text{TPR}} = \frac{2 \text{TP}}{2 \text{TP} + \text{FP} + \text{FN}}$	Fowlkes–Mallows index (FM) $= \sqrt{\text{PPV} \times \text{TPR}}$	Matthews correlation coefficient (MCC) $= \frac{\sqrt{\text{TPR} \times \text{TNR} \times \text{PPV} \times \text{NPV}}}{\sqrt{\text{FNR} \times \text{FPR} \times \text{FOR} \times \text{FDR}}}$	Threat score (TS), critical success index (CSI), Jaccard index $= \frac{\text{TP}}{\text{TP} + \text{FN} + \text{FP}}$

## Point metrics: F1-score



Th	TP	TN	FP	FN	Acc	Prec	Recall		F1
0.5	9	8	2	1	0.85	0.81	0.90		0.857
							Sens.	Spec.	
							0.90	0.80	

$$F_1 = \left( \frac{2}{\text{recall}^{-1} + \text{precision}^{-1}} \right) = 2 \cdot \frac{\text{precision} \cdot \text{recall}}{\text{precision} + \text{recall}}$$



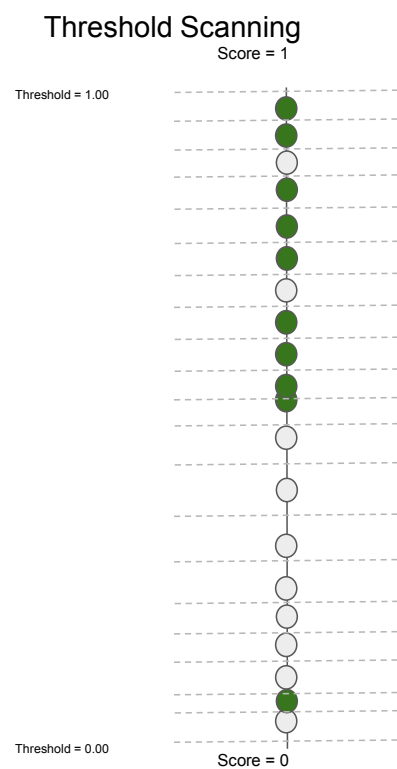
		Predicted condition		Source: Wikipedia	
Actual condition	Total population = P + N	Positive (PP)	Negative (PN)	Informedness, bookmaker informedness (BM) = TPR + TNR - 1	Prevalence threshold (PT) $= \frac{\sqrt{TPR \times FPR} - FPR}{TPR - FPR}$
	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{TP}{P} = 1 - FNR$	False negative rate (FNR), miss rate $= \frac{FN}{P} = 1 - TPR$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{FP}{N} = 1 - TNR$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{TN}{N} = 1 - FPR$
	Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{TP}{PP} = 1 - FDR$	False omission rate (FOR) $= \frac{FN}{PN} = 1 - NPV$	Positive likelihood ratio (LR+) $= \frac{TPR}{FPR}$	Negative likelihood ratio (LR-) $= \frac{FNR}{TNR}$
	Accuracy (ACC) $= \frac{TP + TN}{P + N}$	False discovery rate (FDR) $= \frac{FP}{PP} = 1 - PPV$	Negative predictive value (NPV) $= \frac{TN}{PN}$ $= 1 - FOR$	Markedness (MK), deltaP ( $\Delta p$ ) $= PPV + NPV - 1$	Diagnostic odds ratio (DOR) $= \frac{LR+}{LR-}$
	Balanced accuracy (BA) $= \frac{TPR + TNR}{2}$	<b>F<sub>1</sub> score</b> $= \frac{2PPV \times TPR}{PPV + TPR} = \frac{2TP}{2TP + FP + FN}$	Fowlkes–Mallows index (FM) $= \sqrt{PPV \times TPR}$	Matthews correlation coefficient (MCC) $= \frac{\sqrt{TPR \times TNR \times PPV \times NPV}}{\sqrt{FNR \times FPR \times FOR \times FDR}}$	Threat score (TS), critical success index (CSI), Jaccard index $= \frac{TP}{TP + FN + FP}$

## Point metrics: Changing threshold



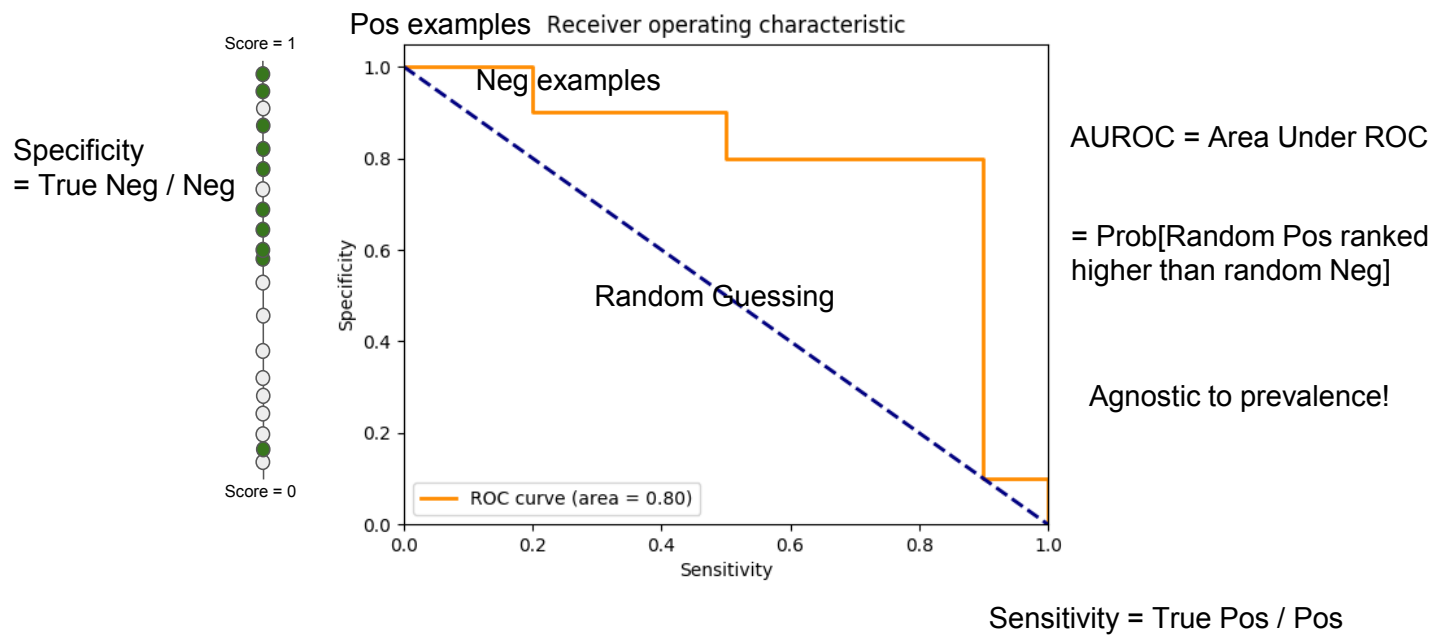
Th	TP	TN	FP	FN	Acc	Prec	Recall		F1
0.6	7	8	2	3	0.75	0.77	0.70		0.733
							Sens.	Spec.	
							0.70	0.80	

# effective thresholds = # examples + 1

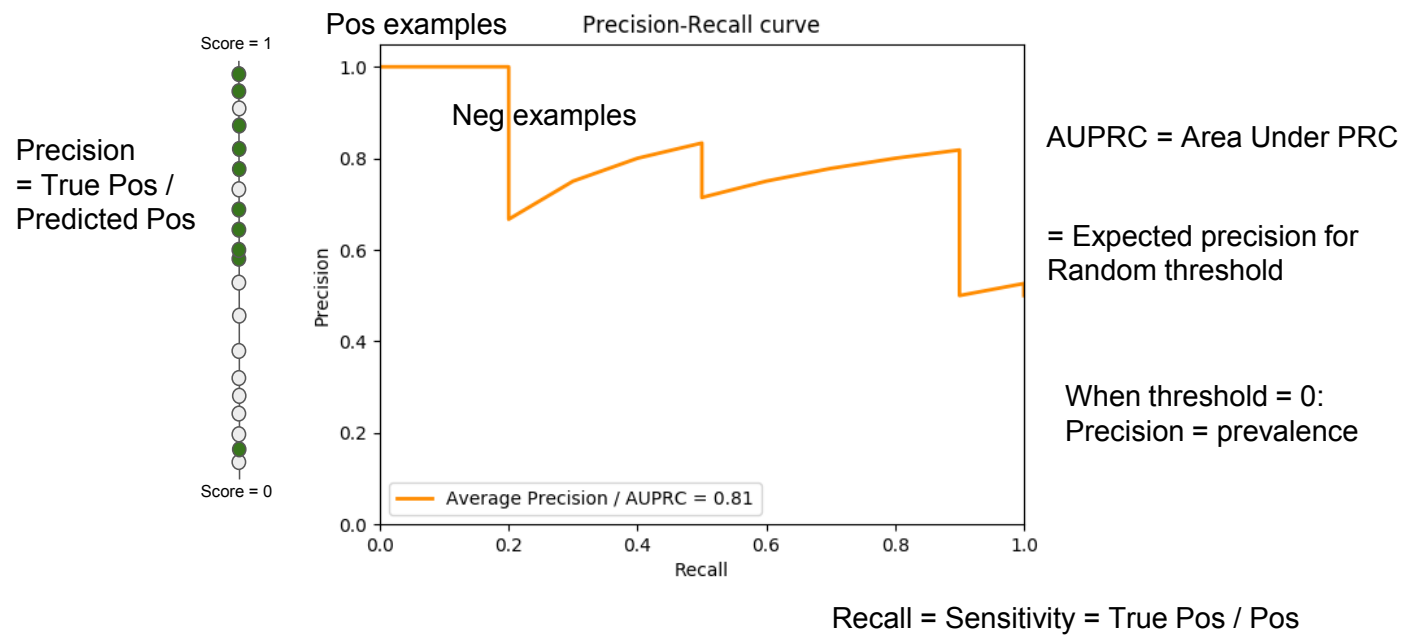


Threshold	TP	TN	FP	FN	Accuracy	Precision	Recall	Specificity	F1
1.00	0	10	0	10	0.50	1	0	1	0
0.95	1	10	0	9	0.55	1	0.1	1	0.182
0.90	2	10	0	8	0.60	1	0.2	1	0.333
0.85	2	9	1	8	0.55	0.667	0.2	0.9	0.308
0.80	3	9	1	7	0.60	0.750	0.3	0.9	0.429
0.75	4	9	1	6	0.65	0.800	0.4	0.9	0.533
0.70	5	9	1	5	0.70	0.833	0.5	0.9	0.625
0.65	5	8	2	5	0.65	0.714	0.5	0.8	0.588
0.60	6	8	2	4	0.70	0.750	0.6	0.8	0.667
0.55	7	8	2	3	0.75	0.778	0.7	0.8	0.737
0.50	8	8	2	2	0.80	0.800	0.8	0.8	0.800
0.45	9	8	2	1	0.85	0.818	0.9	0.8	0.857
0.40	9	7	3	1	0.80	0.750	0.9	0.7	0.818
0.35	9	6	4	1	0.75	0.692	0.9	0.6	0.783
0.30	9	5	5	1	0.70	0.643	0.9	0.5	0.750
0.25	9	4	6	1	0.65	0.600	0.9	0.4	0.720
0.20	9	3	7	1	0.60	0.562	0.9	0.3	0.692
0.15	9	2	8	1	0.55	0.529	0.9	0.2	0.667
0.10	9	1	9	1	0.50	0.500	0.9	0.1	0.643
0.05	10	1	9	0	0.55	0.526	1	0.1	0.690
0.00	10	0	10	0	0.50	0.500	1	0	0.667

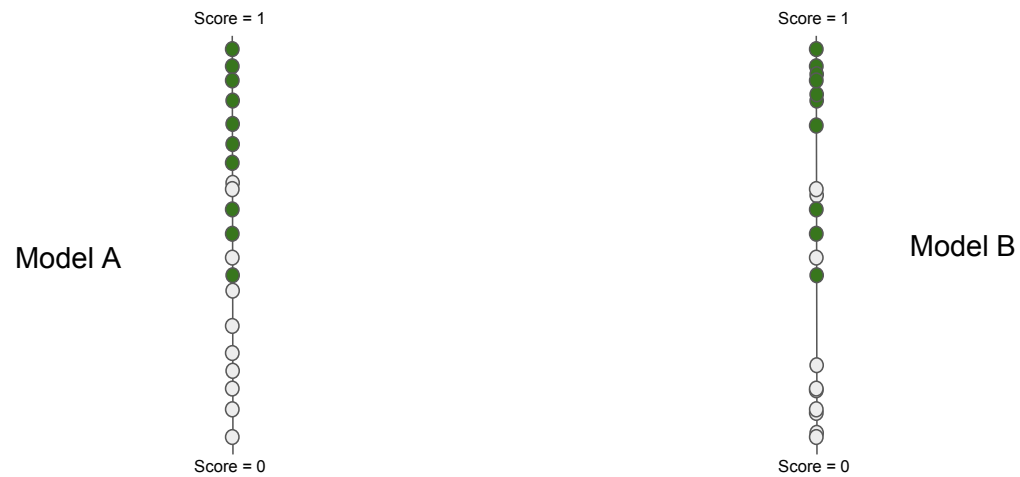
## Summary metrics: Rotated ROC (Sen vs. Spec)



## Summary metrics: PRC (Recall vs. Precision)



## Summary metrics:



Two models scoring the same data set. Is one of them better than the other?

## Summary metrics: Log-Loss vs Brier Score

- Same ranking, and therefore the same AUROC, AUPRC, accuracy!

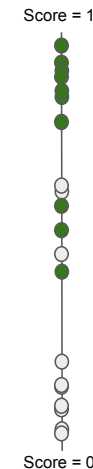
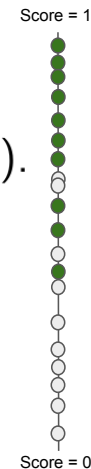
$$\text{Log Loss} = \frac{1}{N} \sum_{i=1}^N -y_i \log \hat{y}_i - (1 - y_i) \log (1 - \hat{y}_i).$$

- Rewards confident correct answers, heavily penalizes confident wrong answers.
- One perfectly confident wrong prediction is fatal.

-> Well-**calibrated** model

- **Proper** scoring rule: Minimized at  $\hat{y} = y$

$$\text{Brier Score} = \frac{1}{N} \sum_{i=1}^N (\hat{y}_i - y_i)^2$$

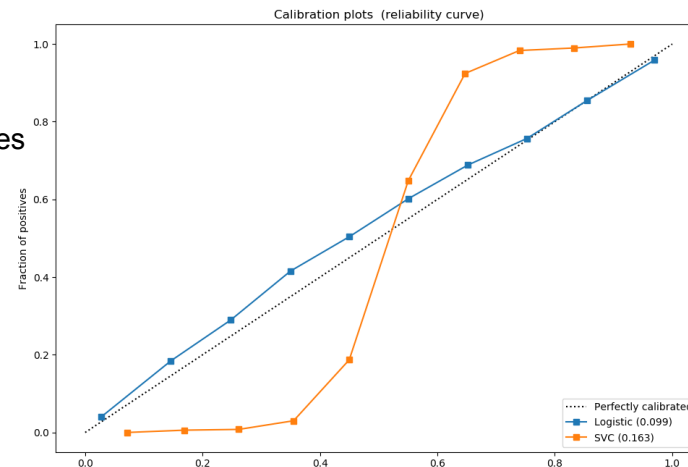


# Calibration vs Discriminative Power

Logistic (th=0.5):  
Precision: 0.872  
Recall: 0.851  
F1: 0.862  
Brier: 0.099

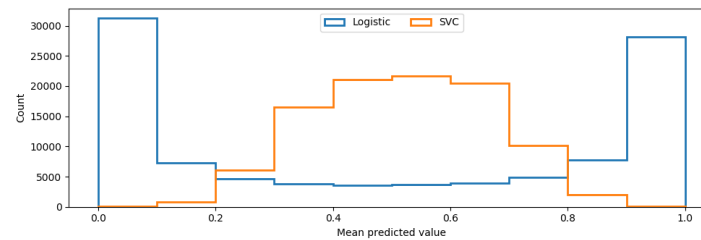
SVC (th=0.5):  
Precision: 0.872  
Recall: 0.852  
F1: 0.862  
Brier: 0.163

Fraction of Positives



Output

Histogram





# Binary Classification Under Class Imbalance

# Class Imbalance

Symptom: Prevalence  $< 5\%$  (no strict definition)

Metrics: May not be meaningful.

Learning: May not focus on minority class examples at all

(majority class can overwhelm logistic regression, to a lesser extent SVM)

## What happen to the metrics under class imbalance?

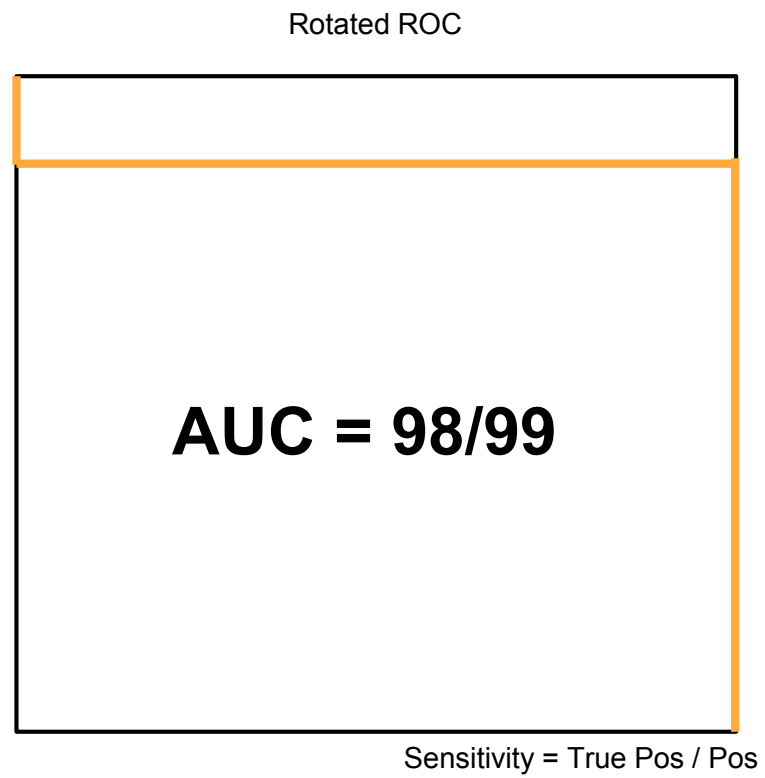
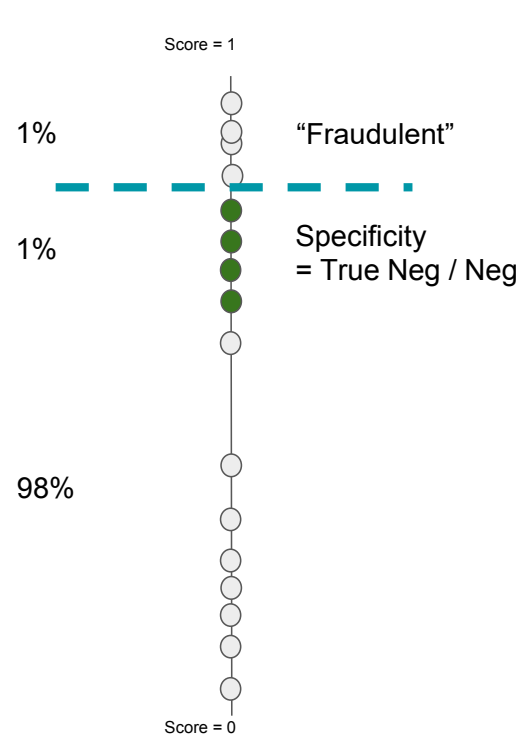
Accuracy: Blindly predicts majority class -> prevalence is the baseline.

Log-Loss: Majority class can dominate the loss.

AUROC: Easy to keep AUC high by scoring most negatives very low.

AUPRC: More robust than AUROC. But other challenges.

In general:  $\text{Accuracy} < \text{AUROC} < \text{AUPRC}$



# Multi-Class Classification

# Multi-class

(white board)

- Confusion matrix will be  $N * N$  (still want heavy diagonals, light off-diagonals)
- Most metrics (except accuracy) generally analyzed as multiple 1-vs-many
- Multiclass variants of other metrics (micro vs macro averaging)
  - Macro: Class-wise, each class is given the same weightage
  - Micro: No class differences considered.  $F1 = Pr = Re = Acc$
- Class imbalance is common (both in absolute and relative sense)
- Cost sensitive learning techniques (also helps in binary Imbalance)
  - Assign weights for each block in the confusion matrix.
  - Incorporate weights into the loss function.

# Choosing Metrics

# Choosing Metrics

Some common patterns:

- High precision is hard constraint, do best recall (search engine results, grammar correction): Intolerant to FP
  - Metric: Recall at Precision = XX %
- High recall is hard constraint, do best precision (medical diagnosis): Intolerant to FN
  - Metric: Precision at Recall = 100 %
- Capacity constrained (by K)
  - Metric: Precision in top-K.
- .....



Unsupervised Learning,  
Regression,  
Semantic Segmentation

# Unsupervised Learning

- Log  $P(x)$  is a measure of fit in Probabilistic models (GMM, Factor Analysis)
  - High log  $P(x)$  on training set, but low log  $P(x)$  on test set is a measure of overfitting
  - Raw value of log  $P(x)$  hard to interpret in isolation
- K-means is trickier (because of fixed covariance assumption)

# Regression

Common metrics:

- MSE: penalizes larger errors more
- MAE: penalizes all errors equally
- (others: Max Error, Mean squared logarithmic error, Mean absolute percentage error, Median absolute error, Pinball loss, ...)

# Semantic Segmentation

- Binary Mask prediction: so all binary classification metrics hold

But more important:

- DICE Score: Dice Sørensen Coefficient
  - Equivalent to F1 Score
  - $\frac{2 |A \cap B|}{|A| + |B|}$
- IoU / Jaccard Metric

Thank You!