Precision Recall

November 23, 2021

[1]: import pandas as pd

```
import numpy as np
      import os
      import glob
 [2]: label_index_mapping = {'10370003': 0, '111288001': 1, '11157007': 2,__
       _{\hookrightarrow}'111975006': 3, '164861001': 4, '164865005': 5, '164867002': 6, '164873001':_{\sqcup}
        _{9}7, '164884008': 8, '164889003': 9, '164890007': 10, '164895002': 11, _{11}
       \rightarrow '164896001': 12, '164909002': 13, '164917005': 14, '164921003': 15, \Box
        \rightarrow '164930006': 16, '164931005': 17, '164934002': 18, '164937009': 19, \Box
        \hookrightarrow '164947007': 20, '164951009': 21, '17338001': 22, '195042002': 23, \Box
        \rightarrow '195060002': 24, '195080001': 25, '195101003': 26, '195126007': 27, \Box
       \hookrightarrow '233917008': 28, '251120003': 29, '251139008': 30, '251146004': 31, \sqcup
       \rightarrow '251164006': 32, '251170000': 33, '251180001': 34, '251200008': 35, \Box
       _{\hookrightarrow}'251259000': 36, '251266004': 37, '251268003': 38, '253339007': 39, _{\sqcup}
       →'253352002': 40, '266249003': 41, '270492004': 42, '27885002': 43, □
       →'284470004': 44, '29320008': 45, '370365005': 46, '39732003': 47, □
        \hookrightarrow '413444003': 48, '413844008': 49, '425419005': 50, '425623009': 51, \sqcup
        \hookrightarrow '426177001': 52, '426434006': 53, '426627000': 54, '426648003': 55, \sqcup
       \hookrightarrow '426664006': 56, '426749004': 57, '426761007': 58, '426783006': 59, \sqcup
       \hookrightarrow '426995002': 60, '427084000': 61, '427172004': 62, '427393009': 63, \sqcup
       \hookrightarrow '428417006': 64, '428750005': 65, '429622005': 66, '445118002': 67, \sqcup
       →'445211001': 68, '446358003': 69, '446813000': 70, '47665007': 71, □
        _{\hookrightarrow}'49578007': 72, '54329005': 73, '55930002': 74, '59118001': 75, '59931005':_{\sqcup}
       476, '63593006': 77, '6374002': 78, '65778007': 79, '67198005': 80, 11
       \hookrightarrow '67741000119109': 81, '698252002': 82, '704997005': 83, '713422000': 84, \Box
       →'713426002': 85, '713427006': 86, '74390002': 87, '74615001': 88, '75532003':
        → 89, '77867006': 90, '81898007': 91, '82226007': 92, '89792004': 93}
[14]: | #model folder = 'models/02 03 21-15/architectures_cpc.cpc_combined.CPCCombined'
       #model folder = 'models/09_03_21-18/architectures_cpc.cpc_combined.CPCCombined'
       #model_folder = 'models/10_03_21-18/architectures_cpc.cpc_combined.CPCCombined0'
      model_folder = 'models/10_03_21-18/architectures_cpc.cpc_combined.CPCCombined1'
[15]: pred_path = glob.glob(os.path.join(model_folder ,'*output.csv'))[0]
      dfp = pd.read_csv(pred_path)
      pred = dfp.values[:, 1:]
```

dfp

```
[15]:
                                                        Unnamed: 0
                                                                         10370003
      0
              /media/julian/data/data/ECG/ptbxl_challenge/HR...
                                                                  2.087841e-04
              /media/julian/data/data/ECG/ptbxl_challenge/HR...
      1
                                                                  1.423953e-05
      2
              /media/julian/data/data/ECG/ptbxl_challenge/HR...
                                                                  6.672048e-07
      3
              /media/julian/data/data/ECG/ptbxl_challenge/HR...
                                                                  3.236617e-04
      4
              /media/julian/data/data/ECG/ptbxl_challenge/HR...
                                                                  3.624512e-06
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                                                                  1.398510e-06
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             /media/julian/data/data/ECG/ptbxl_challenge/HR...
                                                                  1.177412e-05
                 111288001
                             11157007
                                       111975006
                                                   164861001
                                                               164865005
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      0
             3.226466e-05
                             0.003158
                                         0.001773
                                                    0.068205
                                                                0.006216
                                                                            0.063119
      1
              1.303028e-06
                             0.000152
                                         0.004093
                                                    0.023717
                                                                0.041257
                                                                            0.156696
      2
              3.538130e-07
                             0.000183
                                         0.003039
                                                    0.016408
                                                                0.019658
                                                                            0.011421
      3
              2.876266e-03
                             0.003877
                                         0.002087
                                                    0.012676
                                                                0.046206
                                                                            0.137421
      4
              3.865126e-06
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                                                                0.233155
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             2.276055e-05
                             0.000144
                                         0.002249
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             7.314545e-07
                                         0.005206
                                                    0.025028
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      21835
              4.683243e-07
                             0.000348
                                         0.021632
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                                                                0.046151
                                                                            0.053379
                                                                            0.024423
      21836
             6.864070e-07
                             0.000054
                                         0.004394
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                                                                0.015996
              164873001
                         164884008
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                                         0.000174
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                          0.026258
                                                     0.000620
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              0.048559
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              0.000661
                          0.012075
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              0.022186
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                                                                      81898007
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                                                  2.040971e-07
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      1
              1.507377e-06
                             0.000104
                                       0.00004
                                                  3.131340e-06
                                                                 4.826618e-07
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              1.572609e-06
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                                       0.00001
                                                  1.688296e-06
                                                                 1.273030e-07
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             3.583556e-05
                                       0.000700
                                                  1.298575e-05
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              1.913160e-05
                             0.000006
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21832
             2.492348e-06
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             9.453243e-06
                            0.000056
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                                                  2.109037e-05
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      21834
             8.145556e-07
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                                                  2.701388e-07
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      21835
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                                       0.000007
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             0.000015
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             0.000410
      21836
             0.000014
      [21837 rows x 95 columns]
[16]: label_path = glob.glob(os.path.join(model_folder ,'*labels*.csv'))[0]
      dfl = pd.read_csv(label_path)
      labels = dfl.values[:, 1:].astype(int)
      dfl
[16]:
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                                                                    10370003
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             /media/julian/data/data/ECG/ptbxl_challenge/HR...
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                                                            0.0
```

[21837 rows x 95 columns]

```
[17]: np.set_printoptions(suppress=True)
np.round(np.sum(pred, axis=0).astype(float), 0)
```

```
[17]: array([ 10.,
                                         87., 1566., 2038., 6476.,
                          1.,
                                 27.,
                                                                        836.,
                                                                                295.,
               1179.,
                        168.,
                                  3.,
                                         28.,
                                                353.,
                                                         17.,
                                                                  1., 4126.,
                                                                                276.,
                164.,
                          1.,
                                  0.,
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                                                 69.,
                                                         76.,
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                 15.,
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                                379.,
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               2392.,
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                 83.,
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                        141.,
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                                                        335.,
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                         44.,
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```

```
2., 4., 4., 41.])
```

```
[18]: np.sum(labels, axis=0)
[18]: array([ 296,
                           0,
                                 82,
                                        118,
                                               2175,
                                                       5261,
                                                                  0,
                                                                       2359,
                                                                               1154.
               1514.
                          73,
                                           0,
                                                536,
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                                                                          0,
               2345.
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                                 77,
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                                                182,
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                                   0,
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                                                         30,
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                           0,
                               5146,
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                                                        219,
                                                                142,
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                                                 27, 18092,
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                                           0,
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                772,
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                                381,
                                       1009,
                                              1626,
                                                        177,
                                                                 99,
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                                                                                343,
                                          Ο,
                                                                          Ο,
                   0,
                        354,
                                770,
                                                294,
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                                                                                 24,
                        789,
                427,
                                   0,
                                           Ο,
                                               1118,
                                                        542,
                                                                 80,
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                                                                                  0,
                   0,
                                        126])
                           0,
                                   0,
[19]: n_classes = labels.shape[1]
      n_{classes}
```

[19]: 94

0.1 Calculate ROC

```
[28]: from sklearn.metrics import precision_recall_curve
      from sklearn.metrics import average_precision_score
      # For each class
      precision = dict()
      recall = dict()
      average_precision = dict()
      for i in range(n_classes):
          precision[i], recall[i], _ = precision_recall_curve(labels[:, i],
                                                               pred[:, i])
          average_precision[i] = average_precision_score(labels[:, i], pred[:, i])
      # A "micro-average": quantifying score on all classes jointly
      precision["micro"], recall["micro"], _ = precision_recall_curve(labels.ravel(),
          pred.ravel())
      average_precision["micro"] = average_precision_score(labels, pred,
                                                            average="micro")
      print('Average precision score, micro-averaged over all classes: {0:0.2f}'
            .format(average_precision["micro"]))
```

/home/julian/anaconda3/envs/ml/lib/python3.7/sitepackages/sklearn/metrics/_ranking.py:681: RuntimeWarning: invalid value
encountered in true_divide
 recall = tps / tps[-1]

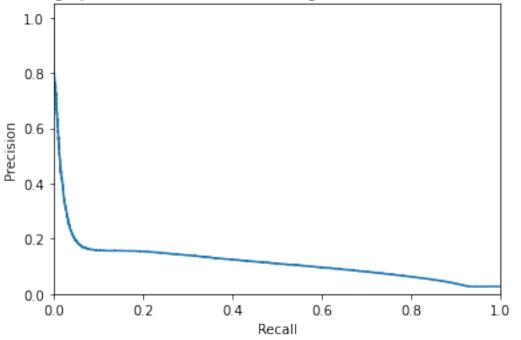
Average precision score, micro-averaged over all classes: 0.12

```
[29]: import matplotlib.pyplot as plt
def plot_precision_recall_microavg(recall, precision):
    plt.figure()
    plt.step(recall['micro'], precision['micro'], where='post')

    plt.xlabel('Recall')
    plt.ylabel('Precision')
    plt.ylim([0.0, 1.05])
    plt.xlim([0.0, 1.0])
    plt.title(
        'Average precision score, micro-averaged over all classes: AP={0:0.2f}'
        .format(average_precision["micro"]))
```

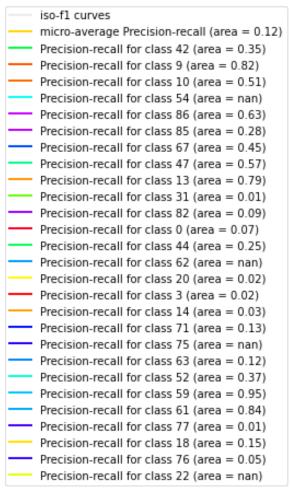
```
[30]: plot_precision_recall_microavg(recall, precision)
```

Average precision score, micro-averaged over all classes: AP=0.12

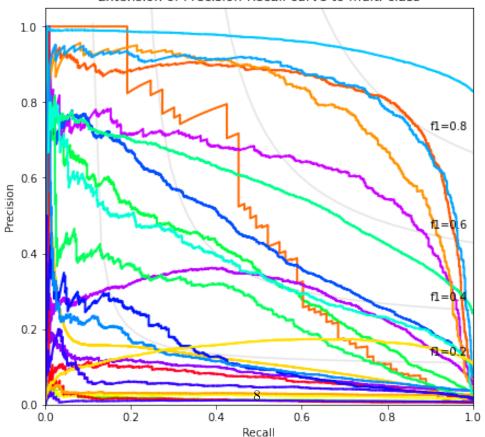


```
[31]: from itertools import cycle
  def plot_precision_recall_multiclass(recall, precision, selection=None):
     cm = plt.get_cmap('gist_rainbow')
     if selection is None:
          selection = range(n_classes)
     # setup plot details
     colors = cycle([cm(1.*i/n_classes) for i in selection])
```

```
plt.figure(figsize=(7, 8))
f_scores = np.linspace(0.2, 0.8, num=4)
lines = []
labels = []
for f_score in f_scores:
    x = np.linspace(0.01, 1)
    y = f_score * x / (2 * x - f_score)
    1, = plt.plot(x[y \ge 0], y[y \ge 0], color='gray', alpha=0.2)
    plt.annotate('f1={0:0.1f}'.format(f_score), xy=(0.9, y[45] + 0.02))
lines.append(1)
labels.append('iso-f1 curves')
1, = plt.plot(recall["micro"], precision["micro"], color='gold', lw=2)
lines.append(1)
labels.append('micro-average Precision-recall (area = {0:0.2f})'
              ''.format(average_precision["micro"]))
for i, color in zip(selection, colors):
    1, = plt.plot(recall[i], precision[i], color=color, lw=2)
    lines.append(1)
    labels.append('Precision-recall for class {0} (area = {1:0.2f})'
                  ''.format(i, average_precision[i]))
fig = plt.gcf()
fig.subplots_adjust(bottom=0.25)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('Recall')
plt.ylabel('Precision')
plt.title('Extension of Precision-Recall curve to multi-class')
plt.legend(lines, labels, loc="lower right", bbox_to_anchor=(1.1, 1.05))
plt.show()
```







[33]: precision.keys()

```
[33]: dict_keys([0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 29, 30, 31, 32, 33, 34, 35, 36, 37, 38, 39, 40, 41, 42, 43, 44, 45, 46, 47, 48, 49, 50, 51, 52, 53, 54, 55, 56, 57, 58, 59, 60, 61, 62, 63, 64, 65, 66, 67, 68, 69, 70, 71, 72, 73, 74, 75, 76, 77, 78, 79, 80, 81, 82, 83, 84, 85, 86, 87, 88, 89, 90, 91, 92, 93, 'micro'])
```

Below taken (and changed) from: https://github.com/physionetchallenges/evaluation-2020/blob/master/evaluate 12ECG score.py

```
[34]: #!/usr/bin/env python
      # This file contains functions for evaluating algorithms for the 2020 PhysioNet/
      # Computing in Cardiology Challenge. You can run it as follows:
         python evaluate_12ECG_score.py labels outputs scores.csv
      # where 'labels' is a directory containing files with the labels, 'outputs' is a
      # directory containing files with the outputs from your model, and 'scores.csv'
      # (optional) is a collection of scores for the algorithm outputs.
      # Each file of labels or outputs must have the format described on the Challenge
      # webpage. The scores for the algorithm outputs include the area under the
      # receiver-operating characteristic curve (AUROC), the area under the recall-
      # precision curve (AUPRC), accuracy (fraction of correct recordings), macro F-
      # measure, and the Challenge metric, which assigns different weights to
      # different misclassification errors.
      import numpy as np, os, os.path, sys
      def evaluate_12ECG_score(label_scores_data, label_binary_data, output_data):
          # Define the weights, the SNOMED CT code for the normal class, and \Box
       →equivalent SNOMED CT codes.
          weights_file = 'weights.csv'
          normal class = '426783006'
          equivalent_classes = [['713427006', '59118001'], ['284470004', '63593006'], __
       \rightarrow ['427172004', '17338001']]
          # Load the scored classes and the weights for the Challenge metric.
          print('Loading weights...')
          classes, weights = load_weights(weights_file, equivalent_classes)
          # Load the label and output files.
          print('Loading label and output files...')
```

```
binary_outputs, scalar_outputs = label_binary_data, label_scores_data
    # Evaluate the model by comparing the labels and outputs.
   print('Evaluating model...')
   print('- AUROC and AUPRC...')
   auroc, auprc, auroc_classes, auprc_classes = compute_auc(labels,_
 →scalar outputs)
   print('- Accuracy...')
   accuracy = compute_accuracy(labels, binary_outputs)
   print('- F-measure...')
   f measure, f measure_classes = compute f measure(labels, binary_outputs)
   print('- F-beta and G-beta measures...')
   f_beta_measure, g_beta_measure = compute_beta_measures(labels,_
→binary_outputs, beta=2)
   print('- Challenge metric...(skipped)')
   challenge_metric = -1.0 #compute_challenge_metric(weights, labels, u
 →binary_outputs, classes, normal_class)
   print('Done.')
   # Return the results.
   return classes, auroc, auroc, auroc_classes, auprc_classes, accuracy, u

→f_measure, f_measure_classes, f_beta_measure, g_beta_measure,

→challenge_metric
# Check if the input is a number.
def is number(x):
   try:
       float(x)
       return True
   except ValueError:
       return False
# Load weights.
def load_weights(weight_file, equivalent_classes):
    # Load the weight matrix.
   rows, cols, values = load_table(weight_file)
   assert(rows == cols)
   # For each collection of equivalent classes, replace each class with the
→representative class for the set.
```

```
rows = replace_equivalent_classes(rows, equivalent_classes)
    # Check that equivalent classes have identical weights.
    for j, x in enumerate(rows):
        for k, y in enumerate(rows[j+1:]):
            if x==y:
                assert(np.all(values[j, :]==values[j+1+k, :]))
                assert(np.all(values[:, j]==values[:, j+1+k]))
    # Use representative classes.
    classes = [x for j, x in enumerate(rows) if x not in rows[:j]]
    indices = [rows.index(x) for x in classes]
    weights = values[np.ix (indices, indices)]
    return classes, weights
# Compute recording-wise accuracy.
def compute_accuracy(labels, outputs):
    num_recordings, num_classes = np.shape(labels)
    num_correct_recordings = 0
    for i in range(num_recordings):
        if np.all(labels[i, :]==outputs[i, :]):
            num_correct_recordings += 1
    return float(num_correct_recordings) / float(num_recordings)
# Compute confusion matrices.
def compute_confusion_matrices(labels, outputs, normalize=False):
    # Compute a binary confusion matrix for each class k:
    #
         [TN_k FN_k]
         [FP_k TP_k]
    # If the normalize variable is set to true, then normalize the contributions
    # to the confusion matrix by the number of labels per recording.
    num_recordings, num_classes = np.shape(labels)
    if not normalize:
        A = np.zeros((num_classes, 2, 2))
        for i in range(num_recordings):
            for j in range(num_classes):
                if labels[i, j] == 1 and outputs[i, j] == 1: # TP
                    A[j, 1, 1] += 1
                elif labels[i, j]==0 and outputs[i, j]==1: # FP
                    A[j, 1, 0] += 1
```

```
elif labels[i, j] == 1 and outputs[i, j] == 0: # FN
                    A[j, 0, 1] += 1
                elif labels[i, j] == 0 and outputs[i, j] == 0: # TN
                    A[j, 0, 0] += 1
                else: # This condition should not happen.
                    raise ValueError('Error in computing the confusion matrix.')
    else:
        A = np.zeros((num_classes, 2, 2))
        for i in range(num recordings):
            normalization = float(max(np.sum(labels[i, :]), 1))
            for j in range(num_classes):
                if labels[i, j]==1 and outputs[i, j]==1: # TP
                    A[j, 1, 1] += 1.0/normalization
                elif labels[i, j]==0 and outputs[i, j]==1: # FP
                    A[j, 1, 0] += 1.0/normalization
                elif labels[i, j] == 1 and outputs[i, j] == 0: # FN
                    A[j, 0, 1] += 1.0/normalization
                elif labels[i, j] == 0 and outputs[i, j] == 0: # TN
                    A[j, 0, 0] += 1.0/normalization
                else: # This condition should not happen.
                    raise ValueError('Error in computing the confusion matrix.')
    return A
# Compute macro F-measure.
def compute_f_measure(labels, outputs):
    num_recordings, num_classes = np.shape(labels)
    A = compute_confusion_matrices(labels, outputs)
    f_measure = np.zeros(num_classes)
    for k in range(num_classes):
        tp, fp, fn, tn = A[k, 1, 1], A[k, 1, 0], A[k, 0, 1], A[k, 0, 0]
        if 2 * tp + fp + fn:
            f_{measure}[k] = float(2 * tp) / float(2 * tp + fp + fn)
        else:
            f_measure[k] = float('nan')
    macro_f_measure = np.nanmean(f_measure)
    return macro_f_measure, f_measure
# Compute F-beta and G-beta measures from the unofficial phase of the Challenge.
def compute_beta_measures(labels, outputs, beta):
    num_recordings, num_classes = np.shape(labels)
    A = compute_confusion_matrices(labels, outputs, normalize=True)
```

```
f_beta_measure = np.zeros(num_classes)
    g_beta_measure = np.zeros(num_classes)
    for k in range(num_classes):
        tp, fp, fn, tn = A[k, 1, 1], A[k, 1, 0], A[k, 0, 1], A[k, 0, 0]
        if (1+beta**2)*tp + fp + beta**2*fn:
            f_beta_measure[k] = float((1+beta**2)*tp) / float((1+beta**2)*tp +__
 \hookrightarrowfp + beta**2*fn)
        else:
            f_beta_measure[k] = float('nan')
        if tp + fp + beta*fn:
            g_beta_measure[k] = float(tp) / float(tp + fp + beta*fn)
        else:
            g_beta_measure[k] = float('nan')
    macro_f_beta_measure = np.nanmean(f_beta_measure)
    macro_g_beta_measure = np.nanmean(g_beta_measure)
    return macro_f_beta_measure, macro_g_beta_measure
# Compute macro AUROC and macro AUPRC.
def compute_auc(labels, outputs):
    num_recordings, num_classes = np.shape(labels)
    # Compute and summarize the confusion matrices for each class across at \Box
\rightarrow distinct output values.
    auroc = np.zeros(num classes)
    auprc = np.zeros(num_classes)
    for k in range(num_classes):
        # We only need to compute TPs, FPs, FNs, and TNs at distinct output
\rightarrow values.
        thresholds = np.unique(outputs[:, k])
        thresholds = np.append(thresholds, thresholds[-1]+1)
        thresholds = thresholds[::-1]
        num_thresholds = len(thresholds)
        # Initialize the TPs, FPs, FNs, and TNs.
        tp = np.zeros(num_thresholds)
        fp = np.zeros(num_thresholds)
        fn = np.zeros(num_thresholds)
        tn = np.zeros(num_thresholds)
        fn[0] = np.sum(labels[:, k]==1)
        tn[0] = np.sum(labels[:, k]==0)
        # Find the indices that result in sorted output values.
        idx = np.argsort(outputs[:, k])[::-1]
```

```
# Compute the TPs, FPs, FNs, and TNs for class k across thresholds.
       i = 0
       for j in range(1, num_thresholds):
           # Initialize TPs, FPs, FNs, and TNs using values at previous_{\sqcup}
\rightarrow threshold.
           tp[j] = tp[j-1]
           fp[j] = fp[j-1]
           fn[j] = fn[j-1]
           tn[j] = tn[j-1]
           # Update the TPs, FPs, FNs, and TNs at i-th output value.
           while i < num recordings and outputs[idx[i], k] >= thresholds[j]:
               if labels[idx[i], k]:
                    tp[j] += 1
                    fn[j] = 1
               else:
                    fp[j] += 1
                   tn[i] = 1
               i += 1
       \# Summarize the TPs, FPs, FNs, and TNs for class k.
       tpr = np.zeros(num_thresholds)
       tnr = np.zeros(num_thresholds)
       ppv = np.zeros(num_thresholds)
       for j in range(num_thresholds):
           if tp[j] + fn[j]:
               tpr[j] = float(tp[j]) / float(tp[j] + fn[j])
           else:
               tpr[j] = float('nan')
           if fp[j] + tn[j]:
               tnr[j] = float(tn[j]) / float(fp[j] + tn[j])
           else:
               tnr[j] = float('nan')
           if tp[j] + fp[j]:
               ppv[j] = float(tp[j]) / float(tp[j] + fp[j])
           else:
               ppv[j] = float('nan')
       # Compute AUROC as the area under a piecewise linear function with TPR/
       # sensitivity (x-axis) and TNR/specificity (y-axis) and AUPRC as the \Box
\rightarrowarea
       # under a piecewise constant with TPR/recall (x	ext{-}axis) and PPV/precision
       # (y-axis) for class k.
       for j in range(num_thresholds-1):
           auroc[k] += 0.5 * (tpr[j+1] - tpr[j]) * (tnr[j+1] + tnr[j])
           auprc[k] += (tpr[j+1] - tpr[j]) * ppv[j+1]
```

```
# Compute macro AUROC and macro AUPRC across classes.
   macro_auroc = np.nanmean(auroc)
   macro_auprc = np.nanmean(auprc)
   return macro_auroc, macro_auprc, auroc, auprc
# Compute modified confusion matrix for multi-class, multi-label tasks.
def compute modified confusion matrix(labels, outputs):
    # Compute a binary multi-class, multi-label confusion matrix, where the rows
    # are the labels and the columns are the outputs.
   num_recordings, num_classes = np.shape(labels)
   A = np.zeros((num_classes, num_classes))
   # Iterate over all of the recordings.
   for i in range(num_recordings):
        # Calculate the number of positive labels and/or outputs.
       normalization = float(max(np.sum(np.any((labels[i, :], outputs[i, :]),
→axis=0)), 1))
        # Iterate over all of the classes.
        for j in range(num classes):
            # Assign full and/or partial credit for each positive class.
            if labels[i, j]:
                for k in range(num_classes):
                    if outputs[i, k]:
                        A[j, k] += 1.0/normalization
   return A
# Compute the evaluation metric for the Challenge.
def compute_challenge_metric(weights, labels, outputs, classes, normal_class):
   num recordings, num classes = np.shape(labels)
   normal_index = classes.index(normal_class)
   # Compute the observed score.
   A = compute_modified_confusion_matrix(labels, outputs)
   observed_score = np.nansum(weights * A)
    # Compute the score for the model that always chooses the correct label(s).
   correct_outputs = labels
   A = compute_modified_confusion_matrix(labels, correct_outputs)
    correct_score = np.nansum(weights * A)
    # Compute the score for the model that always chooses the normal class.
    inactive_outputs = np.zeros((num_recordings, num_classes), dtype=np.bool)
    inactive_outputs[:, normal_index] = 1
   A = compute_modified_confusion_matrix(labels, inactive_outputs)
```

```
inactive_score = np.nansum(weights * A)

if correct_score != inactive_score:
    normalized_score = float(observed_score - inactive_score) /

float(correct_score - inactive_score)

else:
    normalized_score = 0.0

return normalized_score
```

[]: