Classification

Today's outline

- Classification's difficulty
- Confusion matrix
- Precision, Recall
- F1 Score

Classification's difficulty

What is the essential difference between regression and classification

Classification

Regression

Predict a real value

Classification

Predict a categorical value

Feature		Target	Feature
Income	$h_{m{ heta}}$	House price	Area
4.04	\mapsto	$h_{\theta}(4.04) = 2.02$	13.64
3.32	\mapsto	$h_{\theta}(3.32) = 1.66$	20.31
4.60	\mapsto	$h_{\theta}(4.60) = 2.30$	19.16
4.00	\mapsto	$h_{\theta}(4.00) = 2.00$	19.53

Feature	Target	
Area	$h_{m{ heta}}$	Tumour property
13.64	\mapsto	h_{θ} (13.64) = Benign
20.31	\mapsto	$h_{\theta}(20.31)$ = Malignant
19.16	\mapsto	h_{θ} (19.16) = Malignant
19.53	\mapsto	$h_{\theta}(19.53)$ = Malignant

• Goal: find a reliable hypothesis h_{θ} : (feature) \mapsto (target)

Outline of classification

- Basically the same as that of regression
 - Design a model
 - Design a objective function
 - Optimisation
 - Evaluation
- Caution: naïve evaluation may lead us to a fatal failure...

Naïve criterion: accuracy

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong

- accuracy := $\frac{\text{# correct predictions}}{\text{# total cases}}$
 - Ratio of correct predictions
- In the left example: 0.7
 - # correct predictions = 7
 - # total cases = 10
 - accuracy = $\frac{7}{10}$ = 0.7

Not always a good criterion

"Cheating" to increase the accuracy

Practical prediction

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

Always say "benign"

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong

Same accuracy

Beyond accuracy: Confusion matrix

Two types of wrong predictions: Confusion matrix

- Accuracy does not distinguish diagnosing...
 - Malignant as benign
 - Benign as malignant
- Confusion matrix
 - How to evaluate? precision, recall

		Predicted	
		Malignant	Benign
	Malignant	True positive	False negative
Actual	iviangnanc	(TP)	(FN)
Actual	Ponign	False positive	True negative
	Benign	(FP)	(TN)

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

		Predicted	
		Malignant	Benign
Actual	Malignant		
Actual	Benign		

Predicted	Actual	Performance
Benign	Benign	Correct
Malignant	Malignant	Correct
Malignant	Malignant	Correct
Benign		
Malignant	Malignant	Correct

		Predicted	
		Malignant	Benign
Actual	Malignant	3	
Actual	Benign		

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong

		Predicted	
		Malignant	Benign
A church	Malignant		1
Actual	Benign		

Predicted	Actual	Performance
Benign	Benign	Correct
Malignant	Benign	Wrong
Malignant	Benign	Wrong
Malignant	Benign	Wrong

		Predi	cted
		Malignant	Benign
Actual	Malignant		
Actual	Benign	3	

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Benign	Benign	Correct

		Predi	cted
		Malignant	Benign
Actual	Malignant		
Actual	Benign		18

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

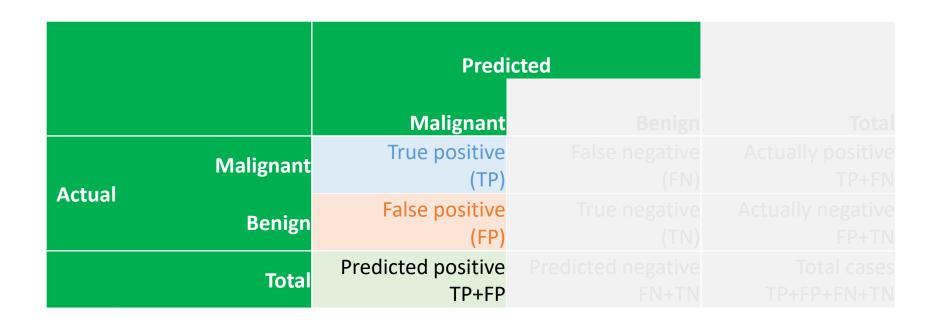
		Predi	icted
		Malignant	Benign
Actual	Malignant	3	1
Actual	Benign	3	18

How can we define a score on this matrix?
- Precision, Recall

Precision and recall

Let's quantify the confusion matrix!

Precision:



Recall TP/(TP+FN)

Precision TP/(TP+FP)

F1 score 2/(1/pre. + 1/rec.)

Precision: example

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

Precision: example

Predicted	Actual	Performance
Malignant	Benign	Wrong
Malignant	Malignant	Correct
Malignant	Benign	Wrong
Malignant	Benign	Wrong
Malignant	Malignant	Correct
Benign		
Malignant	Malignant	Correct

		Pred	icted	
		Malignant		
	Malignant	3		
Actual	Benign	3		
	Total	6		
	Precision	0.50		

Recall:

		Predicted		
		Malignant	Benign	Total
Astrol	Malignant	True positive (TP)	False negative (FN)	Actually positive TP+FN
Actual	Benign			



F1 score 2/(1/pre. + 1/rec.)

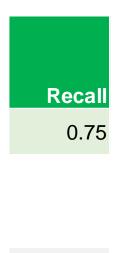
Recall: example

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

Recall: example

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Malignant	Malignant	Correct
Malignant	Malignant	Correct
Malignant	Malignant	Correct

		Predicted		
		Malignant	Benign	Total
Actual	Malignant	3	1	4
Actual	Benign	3		



Accuracy vs precision and recall

Total	Wrong	Correct
TP+FP+FN+TN	FP+FN	TP+TN

Accuracy (TP+TN)/Total

		Predicted		
		Malignant	Benign	Total
	Malignant	True positive	False negative	Actually positive
Actual	ivialigilalit	(TP)	(FN)	TP+FN
Actual	Benign	False positive	True negative	Actually negative
	Denign	(FP)	(TN)	FP+TN
	Total	Predicted positive	Predicted negative	Total cases
	IUtai	TP+FP	FN+TN	TP+FP+FN+TN

Recall TP/(TP+FN)

F1 score 2/(1/pre. + 1/rec.)

Precision TP/(TP+FP)

If we always say "benign"

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong

If we always say "benign"

Predicted	Actual	Performance

		Predicted		
		Malignant	Benign	
	Malignant	0		
Actual	Benign	0		
	Total	0		
	Precision	#DIV/0!		

If we always say "benign"

Predicted	Actual	Performance
Benign	Malignant	Wrong
Benign	Malignant	Wrong
Benign	Malignant	Wrong
Benign	Malignant	Wrong

		Predicted		
		Malignant	Benign	Total
Actual	Malignant	0	4	4
Actual	Benign			
	Total			



Precision #DIV/0!

#DIV/0!

If we detect one malignant…

5 P. J.		
Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct

If we detect one malignant…

Predicted	Actual	Performance
Malignant	Malignant	Correct

		Predicted		
		Malignant		
Actual	Malignant	1		
Actual	Benign	0		
	Total	1		

1.00

Precision

F1 score 0.40

If we detect one malignant…

Predicted	Actual	Performance
Benign	Malignant	Wrong
Benign	Malignant	Wrong
Benign	Malignant	Wrong
Malignant	Malignant	Correct

		Predicted		
		Malignant	Benign	Total
Actual	Malignant	1	3	4
Actual	Benign	0		
	Total			

F1 score 0.40

Recall

0.25

If we always say "malignant"

Predicted	Actual	Performance
Malignant	Benign	Wrong
Malignant	Malignant	Correct
Malignant	Benign	Wrong
Malignant	Malignant	Correct
Malignant	Benign	Wrong
Malignant	Malignant	Correct
Malignant	Benign	Wrong
Malignant	Malignant	Correct

eal	Predicted	
nt		
4		
21		
25		
	nt 4 21 25	4 0 21 0

0.16

Precision

If we always say "malignant"

Predicted	Actual	Performance
Malignant	Malignant	Correct
Malignant	Malignant	Correct
Malignant	Malignant	Correct
Malignant	Malignant	Correct

		Predicted		
		Malignant	Benign	Total
Actual	Malignant	4	0	4
Actual	Benign	21		
	Total			

Recall

1.00

Integrate precision and Recall: F1 score

How to compare?

The naïve mean of the precision and recall is not suitable.

Practical prediction

Precision: 0.500

Recall: 0.750

Mean: 0.625

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

Negative-based

Precision:1.000

Recall: 0.250

Mean: 0.625

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct

F1 score

- Extremely low precision or recall is impractical.
- Idea: penalising extremely low values strongly.
 - Take the reciprocal of the mean of the reciprocals:

(F1 score)
$$=\frac{1}{\frac{1}{2}\left(\frac{1}{\text{(precision)}} + \frac{1}{\text{(recall)}}\right)}$$

• Example: if (precision) = 1.0, (recall) = 0.01 (cf. (Mean) = 0.505)

(F1 score) =
$$\frac{1}{\frac{1}{2}(\frac{1}{1.0} + \frac{1}{0.01})} = \frac{1}{\frac{1}{2}(1 + \frac{100}{100})} = \frac{1}{50.5} \approx 0.02$$

Using reciprocals penalises extremely low values

F1 score: examples

• F1 score penalises extremely low precision and recall

Practical prediction

Precision: 0.500

Recall: 0.750

Mean: 0.625

F1 score: 0.60

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Benign	Benign	Correct
Malignant	Benign	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct
Benign	Benign	Correct
Malignant	Malignant	Correct

Negative-based

Precision:1.000

Recall: 0.250

Mean: 0.625

F1 score: 0.40

Predicted	Actual	Performance
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Benign	Malignant	Wrong
Benign	Benign	Correct
Malignant	Malignant	Correct