

Confusion Matrix - Definition & Formulas

| | Predicted Positive | Predicted Negative |
|-----------------|--------------------|--------------------|
| Actual Positive | TP | FN |
| Actual Negative | FP | TN |

1. Precision

- The percentage of positive predictive value to the sum of correctly predicted positive and wrongly predicted positive
- Out of all positive predictions, how many are actually positive?

$$\text{Formula} = \text{TP} / (\text{TP} + \text{FP})$$

2. Recall - Out of all positive inputs, how much did it predict correctly as positive?

$$\text{Formula} = \text{TP} / (\text{TP} + \text{FN})$$

3. F1-score - Overall performance of true positive/true negative

$$\text{Formula} = 2 * \text{recall} * \text{precision} / (\text{recall} + \text{precision})$$

4. Accuracy - What is the overall correctness/performance/prediction of the model

$$\text{Formula} = (\text{TP} + \text{TN}) / (\text{TP} + \text{TN} + \text{FN} + \text{FP})$$

5. Macro avg - Average performance of recall, precision & F1 measure

$$\text{recall} = (\text{recall}(\text{TP}) + \text{recall}(\text{TN})) / 2$$

$$\text{Precision} = (\text{precision}(\text{TP}) + \text{precision}(\text{TN})) / 2$$

6. Weighted avg - how many instances belong to each class

$$\text{Precision} = \text{precision}(\text{TP}) * (\text{total count of TP} / \text{total input}) + \text{precision}(\text{TN}) * (\text{total count of TN} / \text{total input})$$