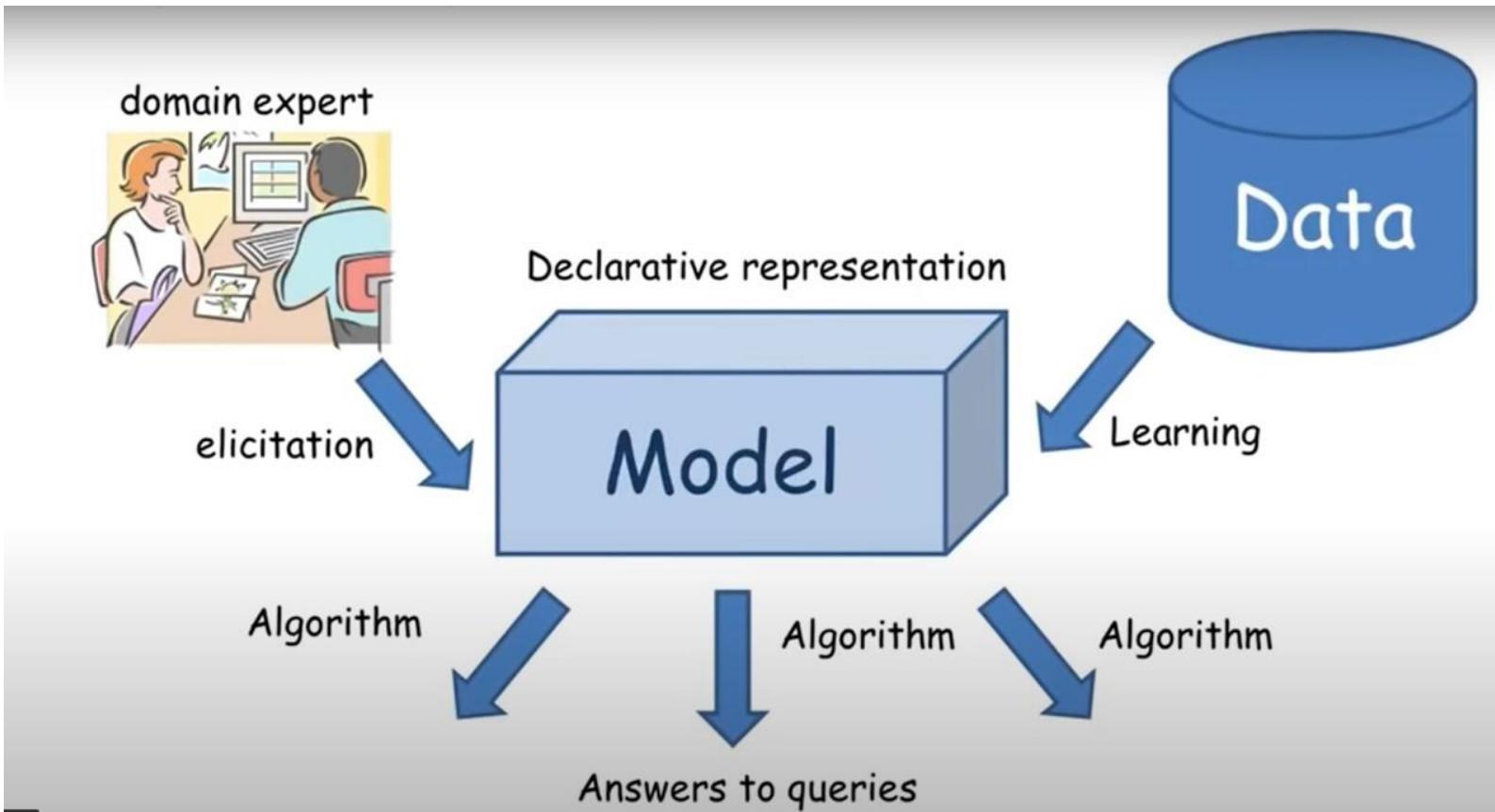


# Machine Learning

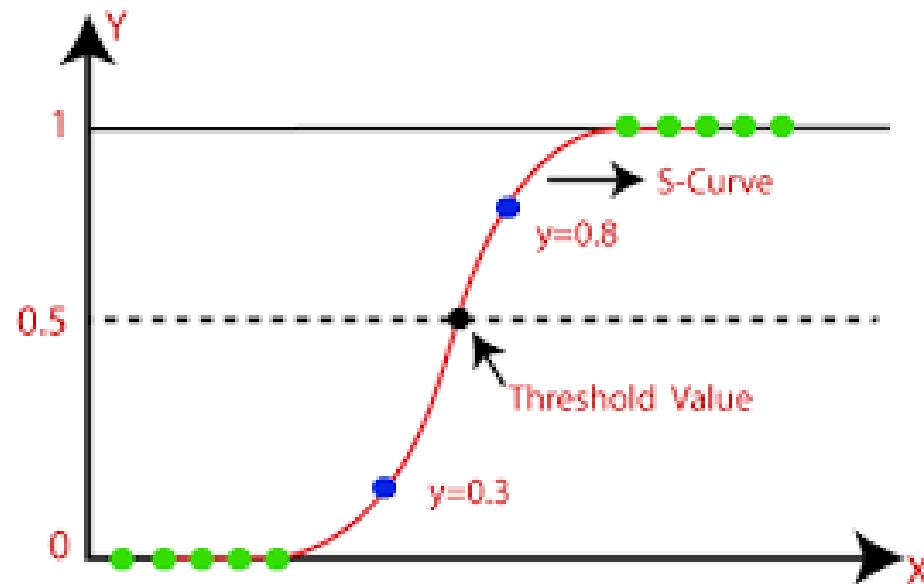
- 1<sup>st</sup> Term, 2025/2026
- October 2025
- **Prof. Mohammed A. Al Ghamdi**

# Probabilistic Modeling: Review of Statistical Principles



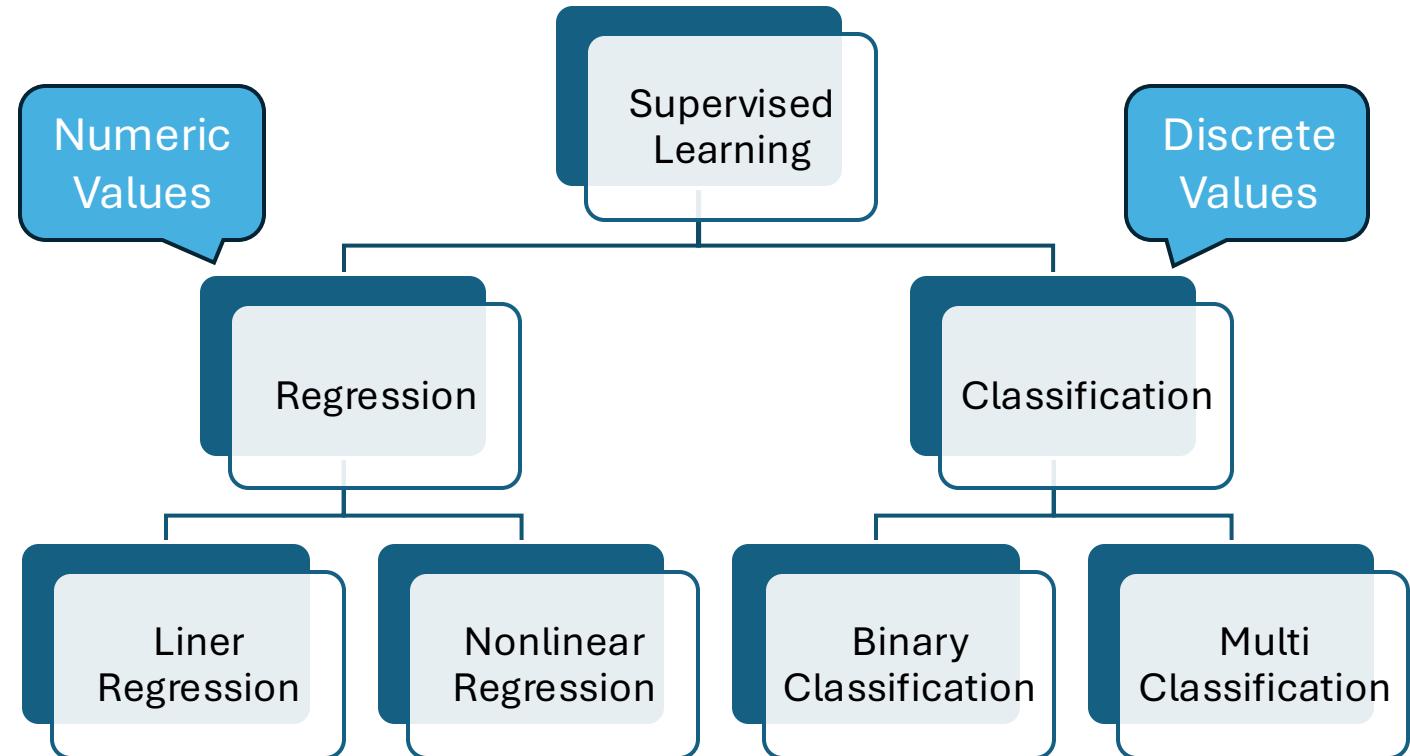
# Review of Some Statistical Principles:

- Logistic Regression.



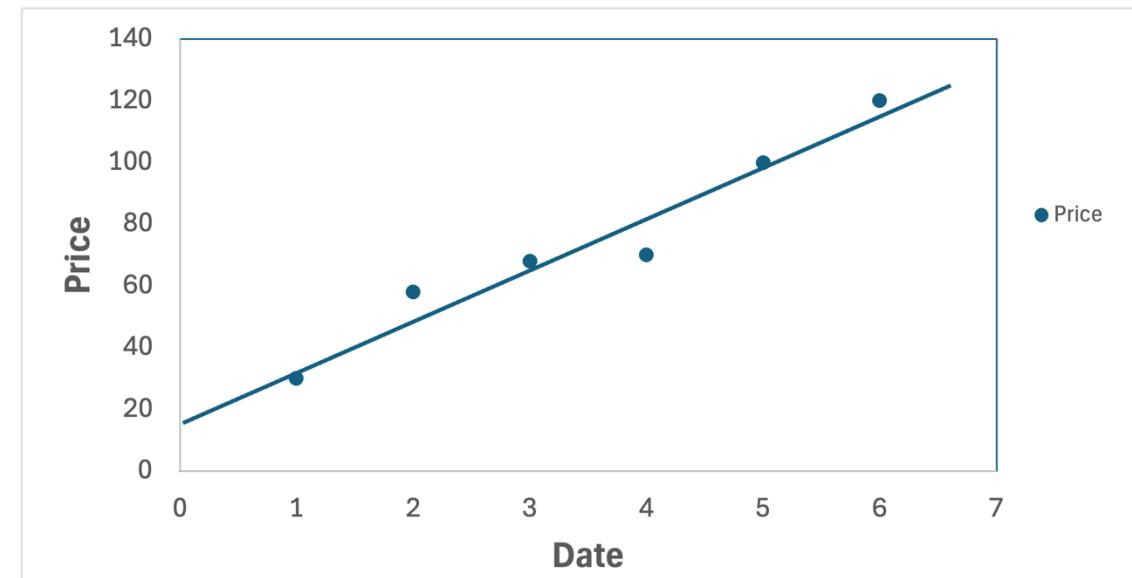


# Facts:



# Logistic Regression vs Linear Regression:

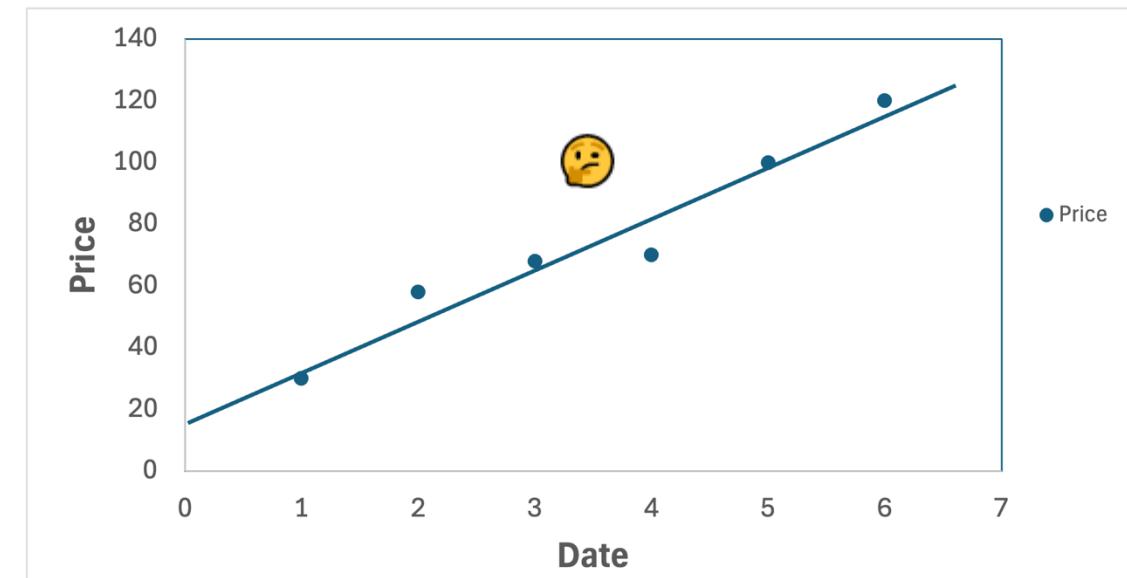
Date	Price
1	30
2	58
3	68
4	70
5	100
6	120



$$h(x) = \theta_0 + \theta_1 x_1$$

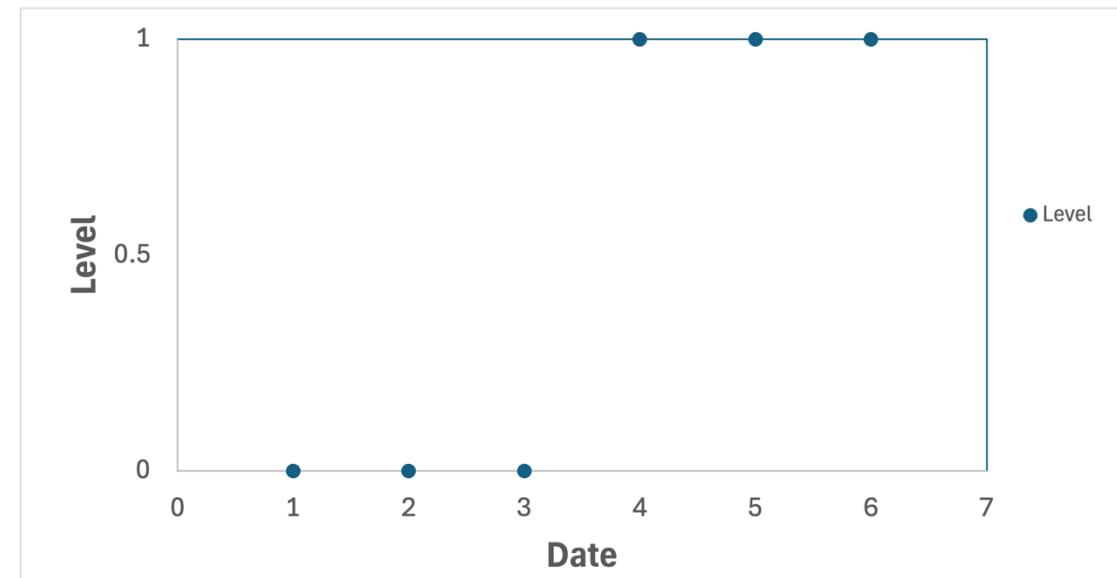
# Logistic Regression vs Linear Regression:

Date	Level
1	Low
2	Low
3	Low
4	High
5	High
6	High



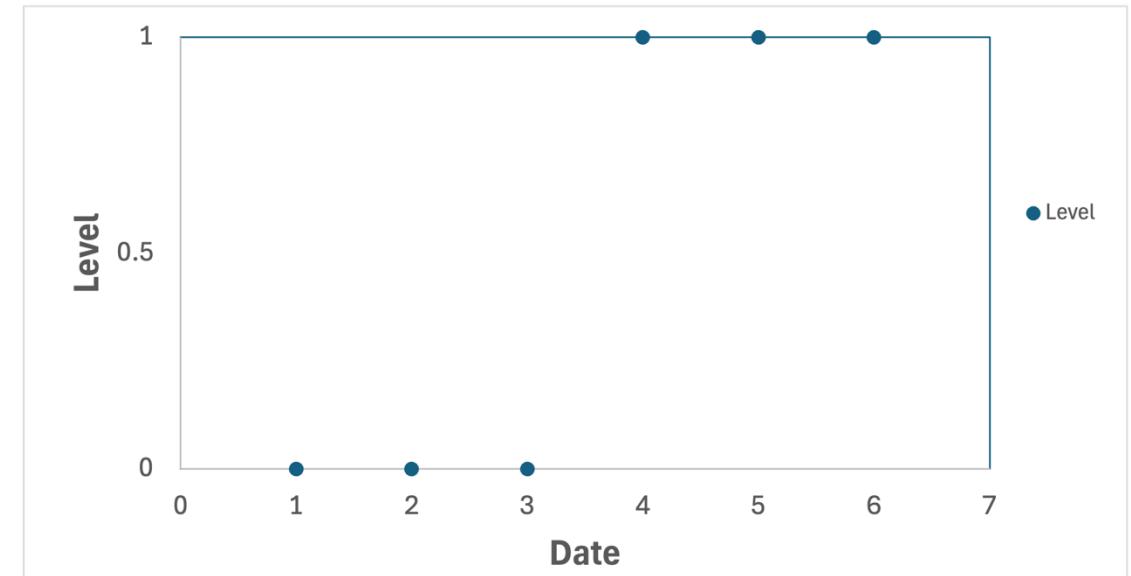
# Logistic Regression vs Linear Regression:

Date	Level
1	0
2	0
3	0
4	1
5	1
6	1



# Logistic Regression vs Linear Regression:

Date	Level
1	0
2	0
3	0
4	1
5	1
6	1



- We need to determine a Threshold value (0.5).

**Where;**

*If  $h(x) \geq 0.5$ , Then  $y=1$ .*

*If  $h(x) < 0.5$ , Then  $y=0$ .*

- In Logistic Regression:

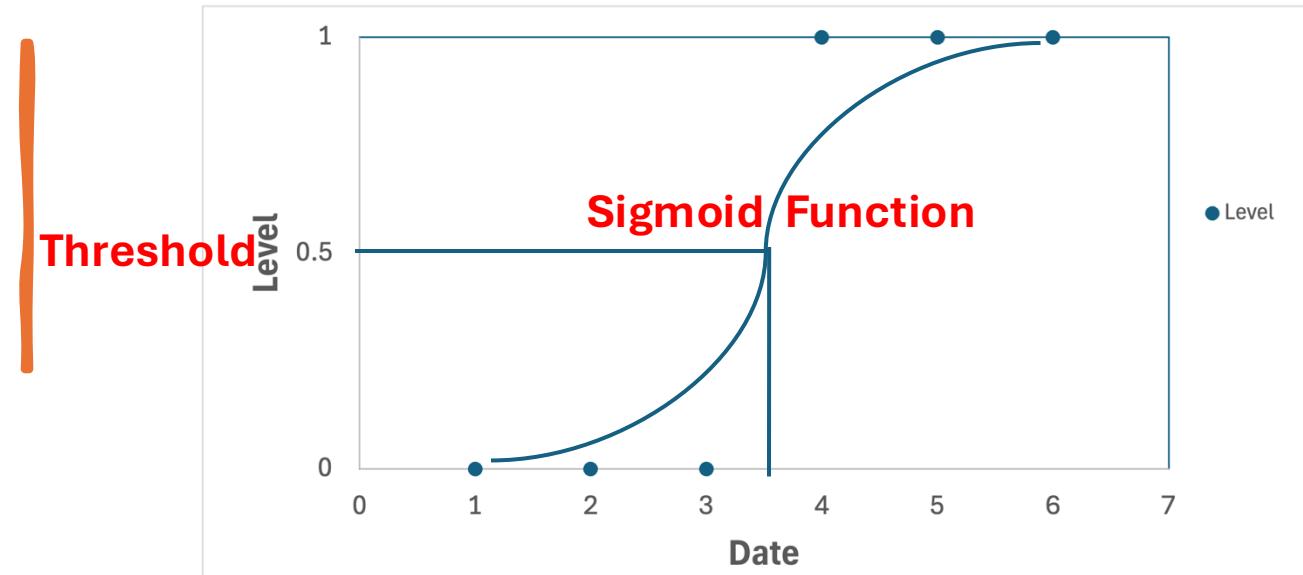
$$0 \leq h(x) \leq 1$$

- For this, we use Sigmoid Function:

$$g(z) = \frac{1}{1+e^{-z}}, \text{ where } z = h(x)$$

# Logistic Regression vs Linear Regression:

Date	Level
1	0
2	0
3	0
4	1
5	1
6	1



- We need to determine a Threshold value (0.5).  
**Where;**  
*If  $h(x) \geq 0.5$ , Then  $y=1$ .*  
*If  $h(x) < 0.5$ , Then  $y=0$ .*
- In Logistic Regression:  
$$0 \leq h(x) \leq 1$$
- For this, we use Sigmoid Function:  
$$g(z) = \frac{1}{1+e^{-z}}, \text{ where } z = h(x), \text{ & } 0 < g(z) < 1.$$

# Example:

$Y \in \{0,1\} \rightarrow 0$ : benign  
 $\rightarrow 1$ : malignant

$x$ : tumor size

x	y
3	1
2	1
1	1
5	0
4	0
6	0

$$h(x) = -2x + 6$$
$$z = h(x)$$

$$g(z) = \frac{1}{1 + e^{-z}}$$

x	z	$e^{-z}$	$1 + e^{-z}$	g(z)	y
3	0	1	2	0.5	1
2	2	0.13536335	1.13536335	0.8808	1
1	4	0.018323237	1.018323237	0.9820	1
5	-4	54.57551085	55.57551085	0.0179	0
4	-2	7.387524	8.387524	0.1192	0
6	-6	403.1778962	404.1778962	0.00247	0

# Example:

$Y \in \{0,1\} \rightarrow 0: \text{Fail}$   
 $\rightarrow 1: \text{Pass}$

$x: \text{Hours Study}$

Hours Study	Status
29	0
15	0
33	1
28	1
39	1

Q: Find out the probability of pass for student who studied 33 hours?

We assume the optimizer for odds of passing course is;  
 **$\log(\text{odds}) = -64 + 2 * \text{Hours}$**

We use Sigmoid function;

$$g(z) = \frac{1}{1 + e^{-z}}$$

Then;

$$\begin{aligned}\log(\text{odds}) &= z = -64 + 2 * \text{Hours} \\ z &= -64 + 66 = +2\end{aligned}$$

So;

$$g(z) = \frac{1}{1+e^{-2}} = \frac{1}{1+2.71828^{-2}} = \frac{1}{1+0.1353} = \frac{1}{1.1353} = 0.88$$

That is; if the student studied 33 hours, then there is **88% chance that the student will pass the exam.**

# Example:

$Y \in \{0,1\} \rightarrow 0$ : Fail  
 $\rightarrow 1$ : Pass

$x$ : Hours Study

Hours Study	Status
29	0
15	0
33	1
28	1
39	1

Q: How many hours at least student should study to pass the course with probability of 95%?

We use Sigmoid function;

$$g(z) = \frac{1}{1+e^{-z}} = 0.95$$

$$0.95 * (1 + e^{-z}) = 1$$

$$0.95 + 0.95 * e^{-z} = 1$$

$$e^{-z} = \frac{0.05}{0.95} = 0.0526$$

$$e^{-z} = 0.0526$$

$$\ln(e^{-z}) = \ln(0.0526)$$

$$\Rightarrow -z = \ln(0.0526) = -2.94$$

$$z = 2.94$$

Then;

$$\log(\text{odds}) = z = -64 + 2 * \text{Hours}$$

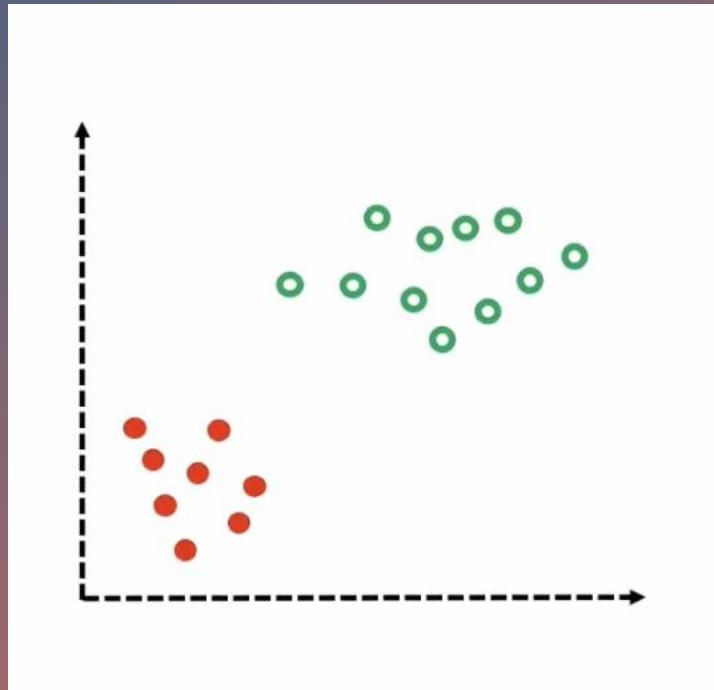
$$2.94 = -64 + 2 * \text{Hours}$$

$$\Rightarrow \text{Hours} = 33.47$$

That is; The student should study at least **33.47** hours to pass the exam with more than **95%** probability.

# Facts:

## Decision Boundary.

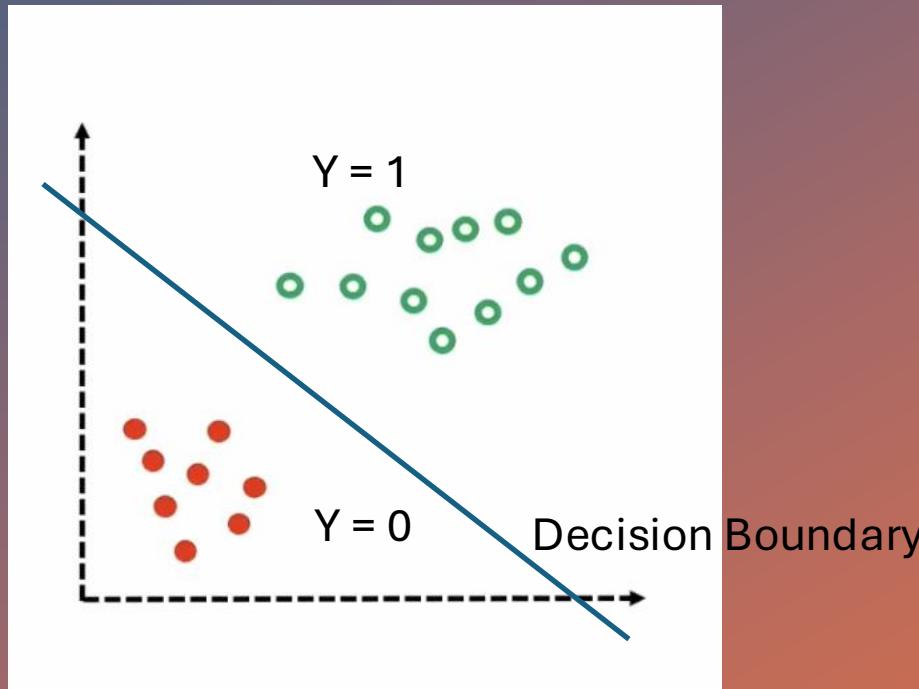


### Rule:

- We need to separate the values into two<sup>+</sup> region.
- The green area represents the 1<sup>st</sup> probability, and the red is for 2<sup>nd</sup> one.

# Facts:

## Decision Boundary.



### Rule:

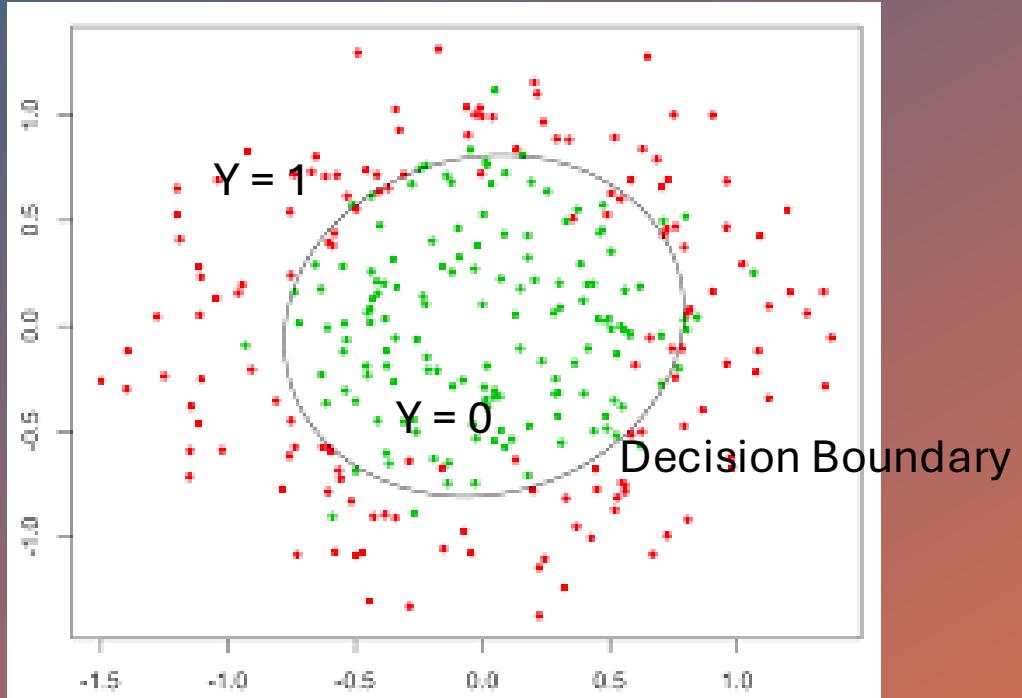
- We need to separate the values into two regions.
- The green area represents the 1<sup>st</sup> probability, and the red is for 2<sup>nd</sup> one.
- The line that make perfect separation between the data is known as Decision Boundary.
- It represented by the following function;

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2$$

$$\text{i.e. } h_{\theta}(x) = -3 + x_1 + x_2$$

# Facts:

## Decision Boundary.



### Rule:

- It represented by the following function;

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_1^2 + \theta_4 x_2^2$$

+  
i.e.  $h_{\theta}(x) = 1 + x_1^2 + x_2^2$       o

- We need cost function to measure the success of our prediction;

$$j(\theta) = \text{cost}(h(x), y);$$

Where;

$$\text{cost}(h(x), y) = \begin{cases} -\log(h(x)), & \text{if } y = 1 \\ -\log(1 - h(x)), & \text{if } y = 0 \end{cases}$$

That is;

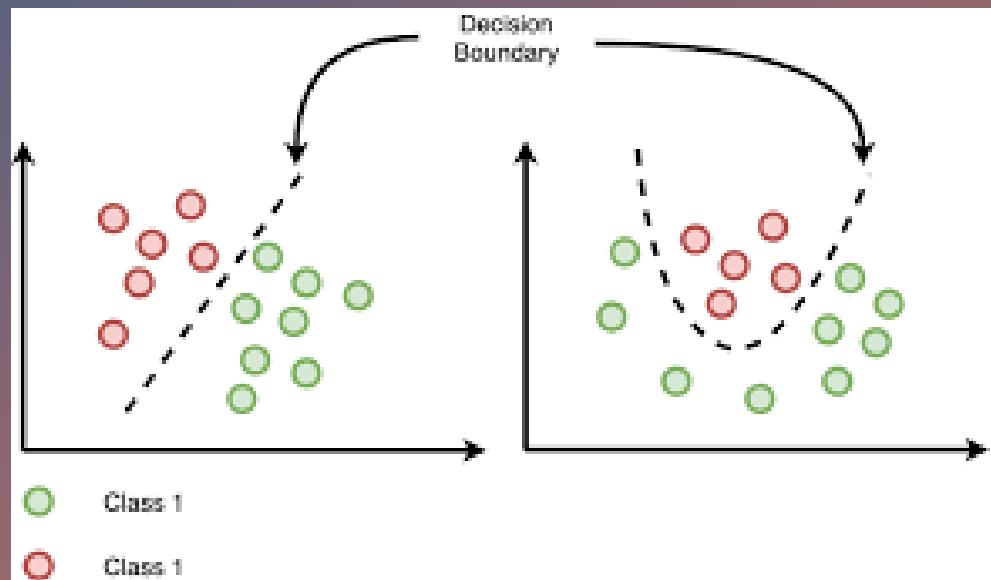
$$j(\theta) = y * -\log(h(x)) - (1-y) * \log(1-h(x)).$$

for all training set =>

$$j(\theta) = -\frac{1}{m} \left[ \sum_{i=1}^m y_i \log(h(x_i)) + (1 - y_i) \log(1 - h(x_i)) \right]$$

# Facts:

## Gradient Descent.



Now;

- The main goal is to minimize the cost function.

How;

- By using optimizer algorithm. That is “Gradient Descent”.

$$\theta_j := \theta_j - y \frac{d}{d\theta_j} j(\theta), \text{ linear regression}$$

- So;

$$\theta_j := \theta_j - y \frac{1}{m} \left[ \sum_{i=1}^m (g(z)^i - y_i) * x_j^i \right], \text{ Repeat}$$

# Multiclass Classification:

*Binary Classification:*

$$\{x_i, y\}^m \quad Y \in \{0, 1\}$$

*Multiclass Classification:*

$$\{x_i, y\}^m \quad Y \in \{1, 2, \dots, N\}$$

i.e. Covid-19 Dataset:

+

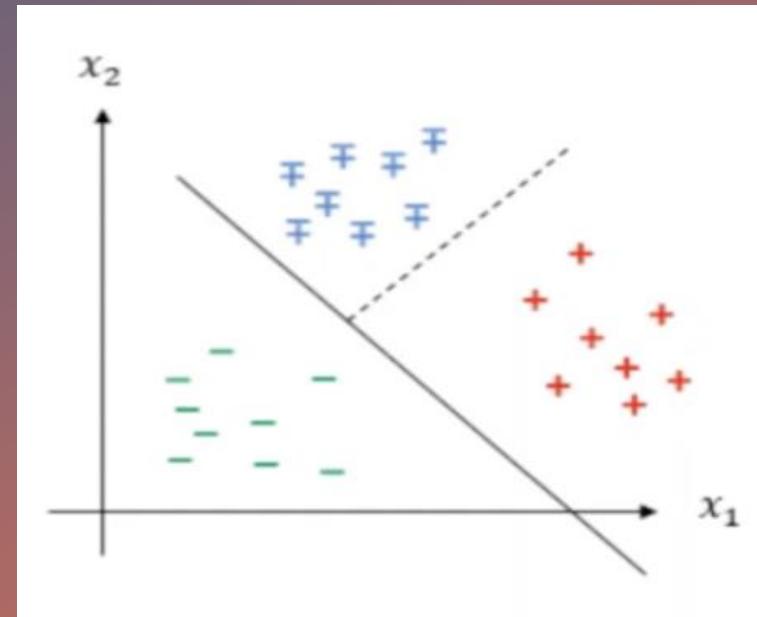
Positive

-

Negative

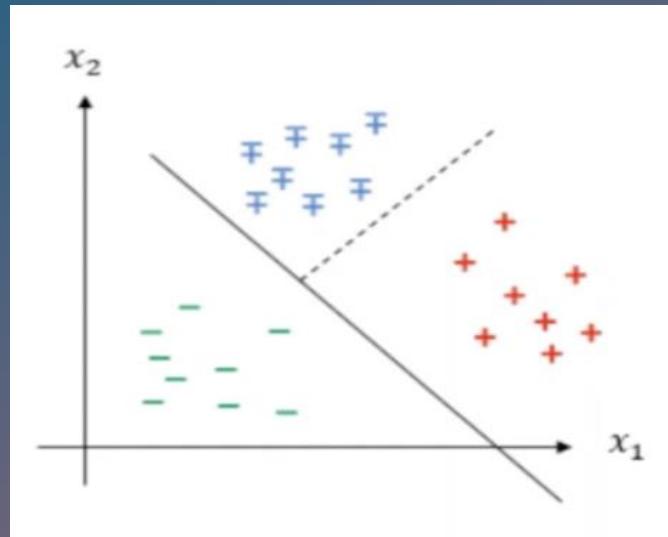
⊤

Positive/No Symptoms



- To deal with Multiclass Classification;
- We convert it to the *Binary Classification*;  
*How;*
- By using one of these two techniques;
  - 1) One vs All.
  - 2) One vs One.

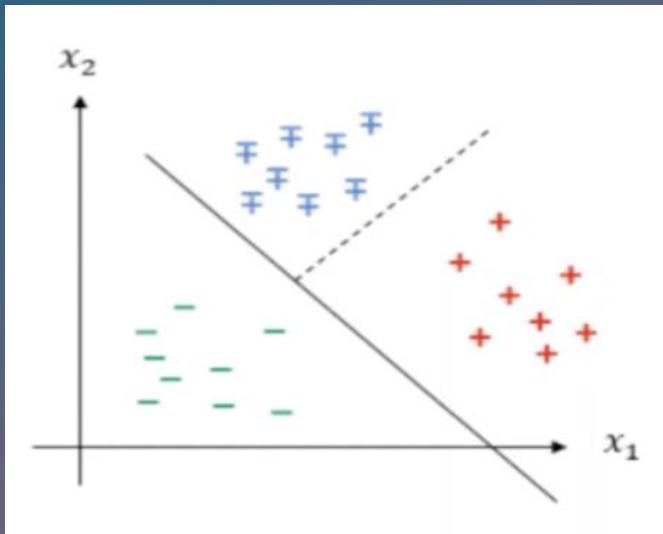
# One vs All



Features		Class
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	⊤

+  
o

# One vs All



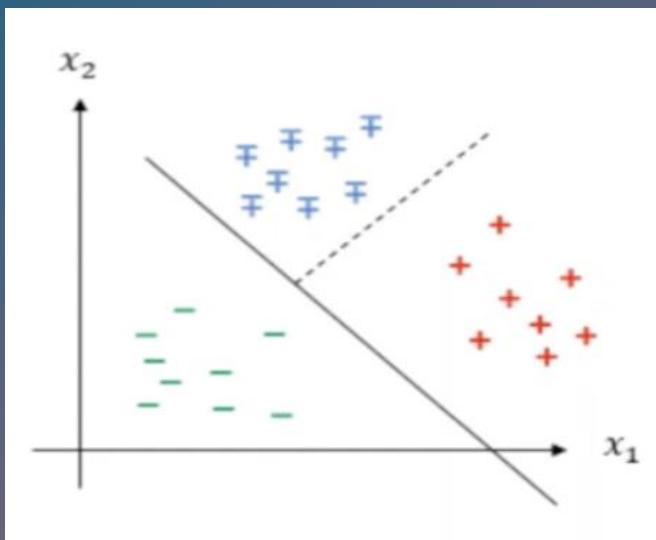
Features		Class
x1	x2	0
x1	x2	1
x1	x2	1
x1	x2	0

Features		Class
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	⊤

+

o

# One vs All



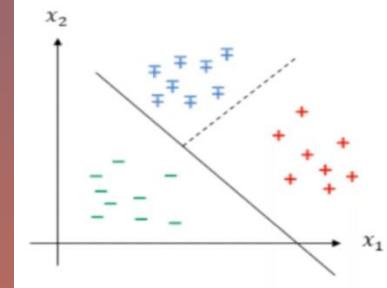
Training Set for +

Features	Class	
x1	x2	0
x1	x2	1
x1	x2	1
x1	x2	0

Training Binary  
Classifier 1

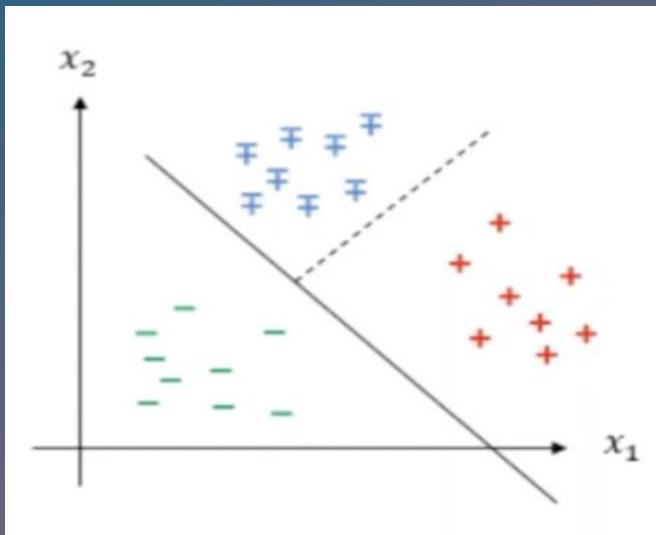
$\theta^t \cdot x_i$  |  $g(z)$  | GD

Classification  
model 1



Features	Class	
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	⊤

# One vs All



Training Set for +

Features	Class	
x1	x2	0
x1	x2	1
x1	x2	1
x1	x2	0

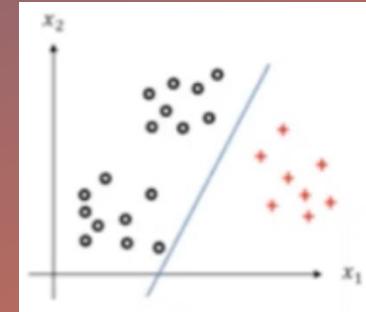
Training Binary  
Classifier 1

$\theta^t \cdot x_i$ ,  $g(z)$ , GD

Classification  
model 1

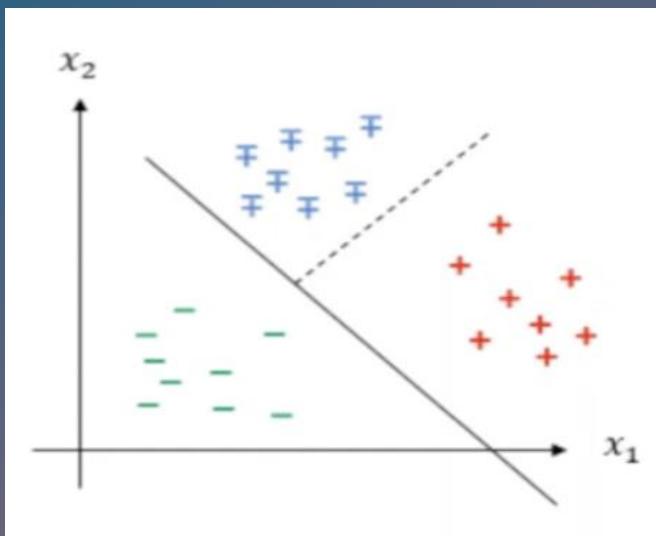
Training Set for -

Features	Class	
x1	x2	1
x1	x2	0
x1	x2	0
x1	x2	0



Features	Class	
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	⊤

# One vs All



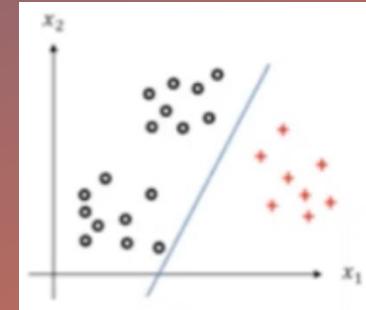
Training Set for +

Features	Class	
x1	x2	0
x1	x2	1
x1	x2	1
x1	x2	0

Training Binary Classifier 1

$\theta^t \cdot x_i$ ,  $g(z)$ , GD

Classification model 1



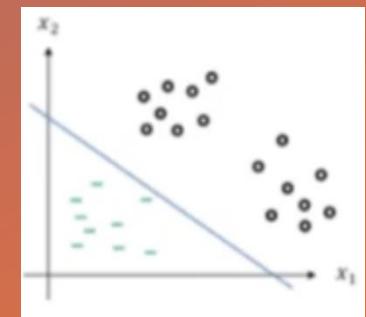
Training Set for -

Features	Class	
x1	x2	1
x1	x2	0
x1	x2	0
x1	x2	0

Training Binary Classifier 2

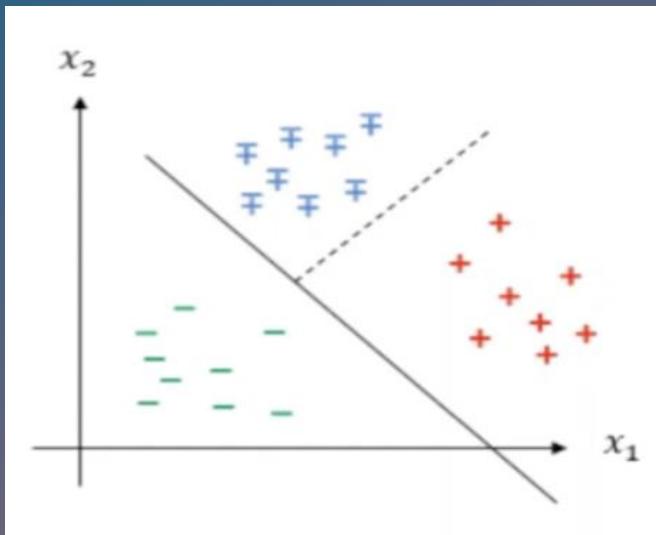
$\theta^t \cdot x_i$ ,  $g(z)$ , GD

Classification model 2



Features	Class	
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	⊤

# One vs All



Features	Class
x1	x2

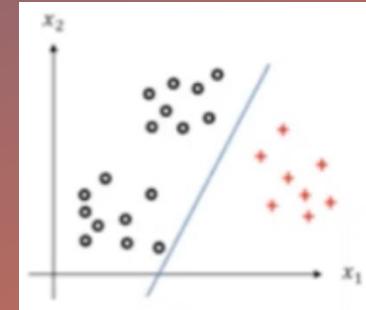
Training Set for +

Features	Class
x1	x2

Training Binary  
Classifier 1

$\theta^t \cdot x_i$ ,  $g(z)$ , GD

Classification  
model 1



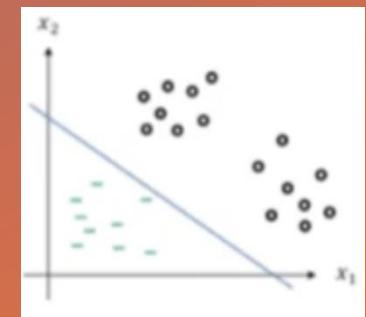
Training Set for -

Features	Class
x1	x2

Training Binary  
Classifier 2

$\theta^t \cdot x_i$ ,  $g(z)$ , GD

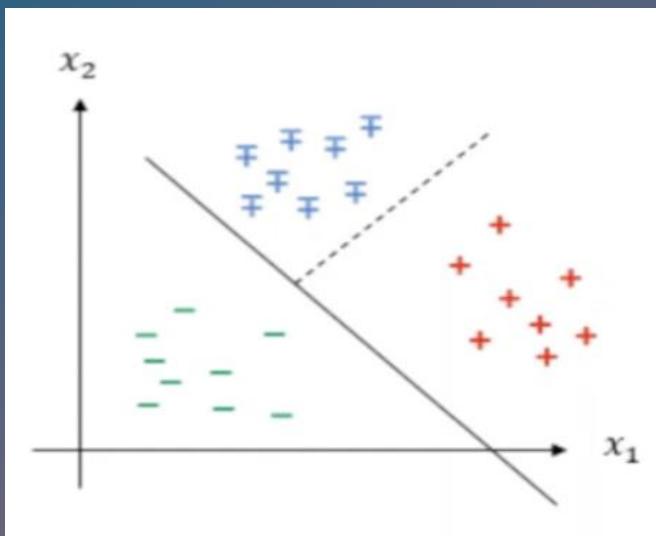
Classification  
model 2



Training Set for  $\bar{T}$

Features	Class
x1	x2

# One vs All



Features	Class	
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	⊤

Training Set for +

Features	Class	
x1	x2	0
x1	x2	1
x1	x2	1
x1	x2	0

Training Set for -

Features	Class	
x1	x2	1
x1	x2	0
x1	x2	0
x1	x2	0

Training Set for ⊤

Features	Class	
x1	x2	0
x1	x2	0
x1	x2	0
x1	x2	1

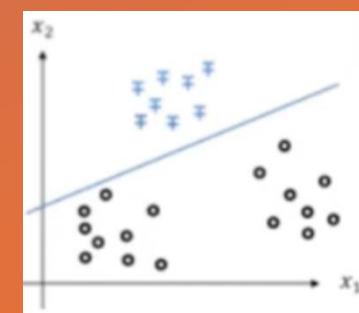
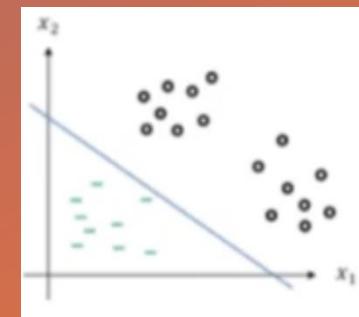
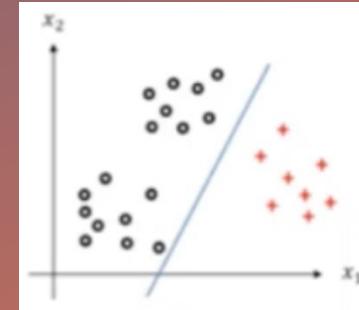
Training Binary Classifier 1

$\theta^t \cdot x_i$

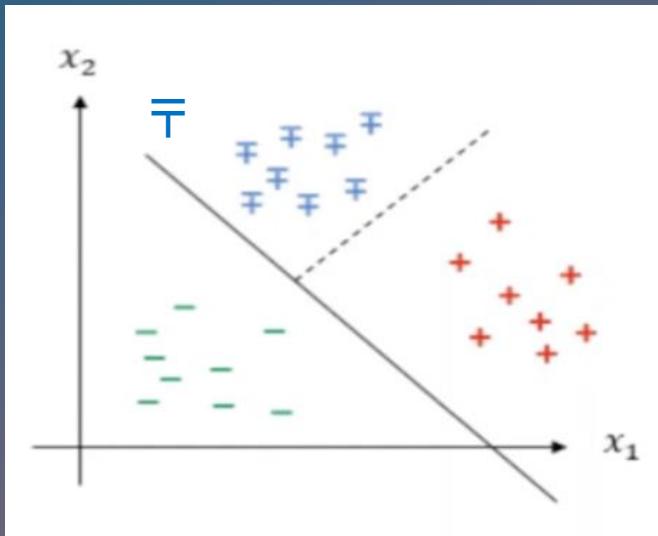
$g(z)$

GD

Classification model 1



# One vs All



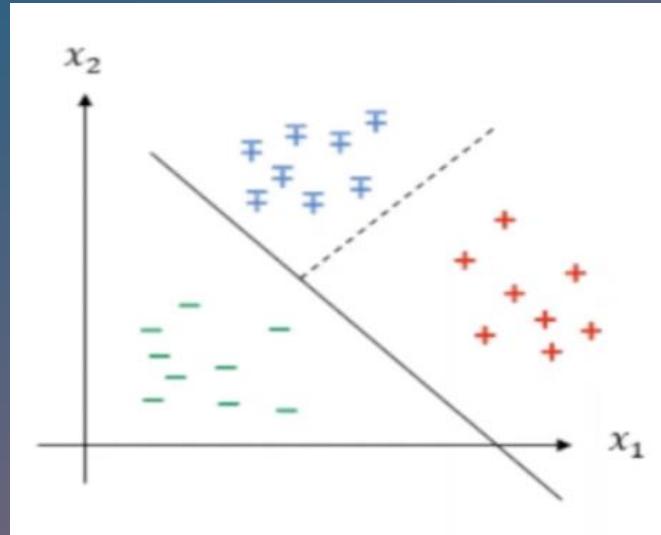
Features		Class
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	T

- Now, if we have new data to predict their class;  $x_1$ , and  $x_2$
- Firstly, the **classification model 1, 2, and 3** will be applied over the given data.
- In each model the given data will be classified separately.
- The output will be presented;

$$p(y = 1 | x_i: \theta)$$

- Then, the predicted  $y$  is defined as;  
$$\text{Predicted } y = \text{Max}(c_1, c_2, c_3)$$

# One vs One



Features		Class
x1	x2	-
x1	x2	+
x1	x2	+
x1	x2	+
x1	x2	⊤

- In this technique, the classification model for each class is compared with another ONE model (that is; One vs. One) = Binary Classification.
- How many Binary Classification do we need?

$$\frac{N * (N-1)}{2}$$

- If we have 4 classes (+, -, ⊤). Then, we will do 6 binary classification.

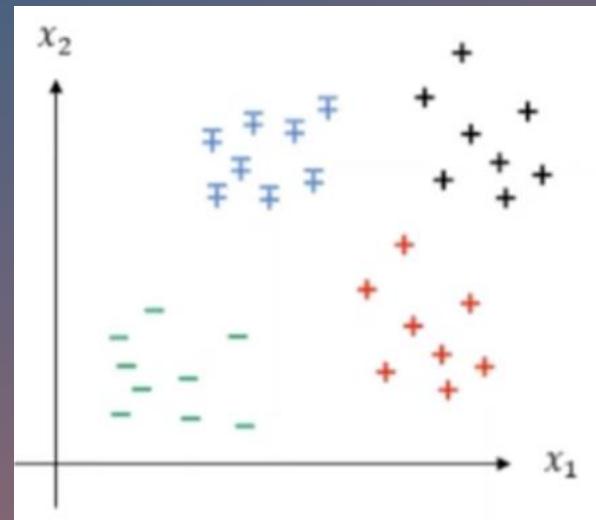
- The output for each classifier model will be presented as;

$$p(y = 1 | x_i : \theta)$$

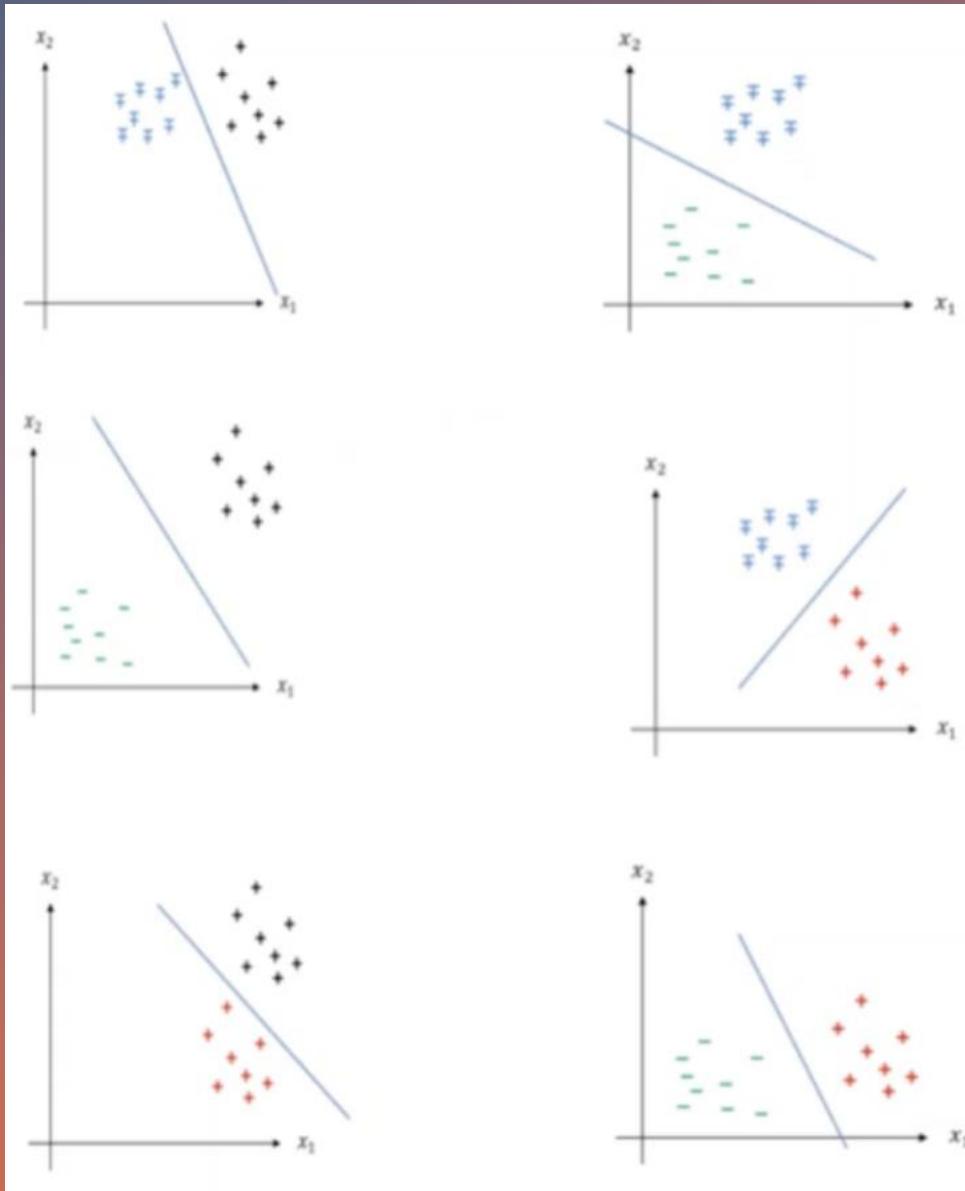
- Then, the predicted y is defined as;

$$\text{Predicted } y = \text{Max}(c_1, c_2, c_3, \dots)$$

# One vs One



*Predicted  $y = \text{Max}(c1, c2, c3, c4, c5, c6)$*



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# Advantages and disadvantages of Logistic regression

- Easy to implement and interpret.
- The predicted parameters give inference about the importance of each feature.
- Performs well on low-dimensional data.
- Very efficient when the dataset has features that are linearly separable.
- Outputs well-calibrated probabilities along with classification results.
- Overfits on high dimensional data.
- Non linear problems can't be solved since it has a linear decision surface.
- Assumes linearity between dependent and independent variables.
- Fails to capture complex relationships.
- Only important and relevant features should be used otherwise model's predictive value will degrade.

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# Example 1:

PassengerId	Survived	Pclass	Name	Sex	Age	SibSp	Parch	Ticket	Fare	Cabin	Embarked
1	0	3	Braund, Mr. Owen Harris	male	22	1	0	A/5 21171	7.25		S
2	1	1	Cumings, Mrs. John Bradley (Florence Briggs Thayer)	female	38	1	0	PC 17599	71.2833	C85	C
3	1	3	Heikkinen, Miss. Laina	female	26	0	0	STON/O2. 3101282	7.925		S
4	1	1	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35	1	0	113803	53.1	C123	S
5	0	3	Allen, Mr. William Henry	male	35	0	0	373450	8.05		S
6	0	3	Moran, Mr. James	male		0	0	330877	8.4583		Q
7	0	1	McCarthy, Mr. Timothy J	male	54	0	0	17463	51.8625	E46	S
8	0	3	Palsson, Master. Gosta Leonard	male	2	3	1	349909	21.075		S
9	1	3	Johnson, Mrs. Oscar W (Elisabeth Vilhelmina Berg)	female	27	0	2	347742	11.1333		S
10	1	2	Nasser, Mrs. Nicholas (Adele Achem)	female	14	1	0	237736	30.0708		C
11	1	3	Sandstrom, Miss. Marguerite Rut	female	4	1	1	PP 9549	16.7	G6	S
12	1	1	Bonnell, Miss. Elizabeth	female	58	0	0	113783	26.55	C103	S
13	0	3	Saunderscock, Mr. William Henry	male	20	0	0	A/5. 2151	8.05		S
14	0	3	Andersson, Mr. Anders Johan	male	39	1	5	347082	31.275		S
15	0	3	Vestrom, Miss. Hulda Amanda Adolfina	female	14	0	0	350406	7.8542		S
16	1	2	Hewlett, Mrs. (Mary D Kingcome)	female	55	0	0	248706	16		S
17	0	3	Rice, Master. Eugene	male	2	4	1	382652	29.125		Q
18	1	2	Williams, Mr. Charles Eugene	male		0	0	244373	13		S
19	0	3	Vander Planke, Mrs. Julius (Emelia Maria Vandemoortele)	female	31	1	0	345763	18		S
20	1	3	Masselmani, Mrs. Fatima	female		0	0	2649	7.225		C
21	0	2	Fynney, Mr. Joseph J	male	35	0	0	239865	26		S
22	1	2	Beesley, Mr. Lawrence	male	34	0	0	248698	13	D56	S
23	1	3	McGowan, Miss. Anna "Annie"	female	15	0	0	330923	8.0292		Q
24	1	1	Sloper, Mr. William Thompson	male	28	0	0	113788	35.5	A6	S
25	0	3	Palsson, Miss. Torborg Danira	female	8	3	1	349909	21.075		S



# Example |:

```
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LogisticRegression
from sklearn.metrics import confusion_matrix
from sklearn.metrics import classification_report,accuracy_score
import seaborn as sns
import matplotlib.pyplot as plt

df = pd.read_csv('Titanic.csv')
df = df[['Survived', 'Age', 'Sex', 'Pclass']]
df = pd.get_dummies(df, columns=['Sex', 'Pclass'])
df.dropna(inplace=True)

df['Survived'].value_counts().plot(kind='bar')

#x = df.drop('Survived', axis=1)
x = df.drop('Survived', axis=1)
y = df['Survived']

x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.2, stratify=y, random_state=0)

model = LogisticRegression(random_state=0)
model.fit(x_train.values, y_train.values)
```

# Example :

```
+ .  
o  
  
predict_test = model.predict(x_test.values)  
confusion_matrix(y_test, predict_test)  
  
print(confusion_matrix(y_test,predict_test))  
print(classification_report(y_test,predict_test))  
print("The Accuracy of the Model is:", round(accuracy_score(y_test,predict_test)*100,2), "%")  
#print(model.score(x_test.values, y_test))  
  
fig, ax = plt.subplots()  
  
sns.heatmap(pd.DataFrame(confusion_matrix(y_test,predict_test)), annot=True, cmap="YlGnBu" ,fmt='g')  
ax.xaxis.set_label_position("top")  
plt.tight_layout()  
plt.title('Confusion matrix', y=1.1)  
plt.ylabel('Actual label')  
plt.xlabel('Predicted label')  
  
# Calculate and display the coefficients and intercept  
coefficients = model.coef_  
intercept = model.intercept_  
  
print("\nCoefficients:")  
print(coefficients)  
print("\nIntercept:")  
print(intercept)
```

# Example |:

```
# Make a prediction about a 45-year-old female traveling in 1st class will survive?  
female = [[30, 1, 0, 1, 0, 0]]  
model.predict(female)[0]  
probability = model.predict_proba(female)[0][1]  
print(f'Probability of survival in this case is: {probability:.1%}')  
  
# Make a prediction about a 60-year-old male traveling in 3rd class will survive?  
male = [[60, 0, 1, 0, 0, 1]]  
probability = model.predict_proba(male)[0][1]  
print(f'Probability of survival in this case is: {probability:.1%}')
```



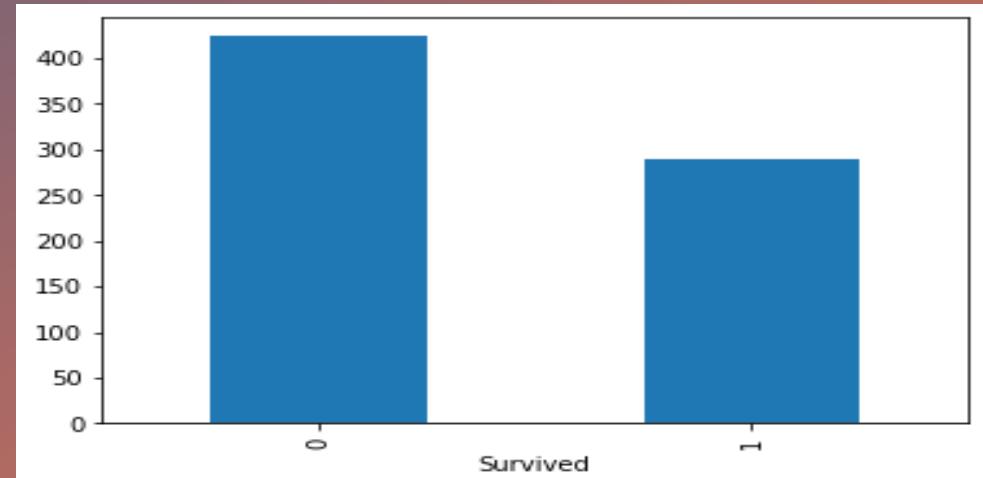
# Example 1:

```
[[78  7]
 [17 41]]
      precision    recall   f1-score   support
      0       0.82     0.92     0.87      85
      1       0.85     0.71     0.77      58
accuracy                           0.83      143
macro avg       0.84     0.81     0.82      143
weighted avg    0.83     0.83     0.83      143

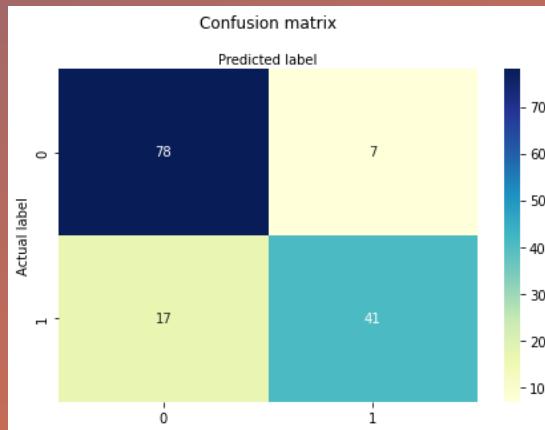
The Accuracy of the Model is: 83.22 %

Coefficients:
[[-0.0391484  1.1492818 -1.14998215  1.19962132  0.00715434 -1.207476  ]]

Intercept:
[1.21225774]
Probability of survival in this case is: 91.6%
Probability of survival in this case is: 2.9%
```



Our model predicts 84% of passengers' survival correctly (precision).



# Example II:

Pregnancies	Glucose	BloodPressure	SkinThickness	Insulin	BMI	DiabetesPedigreeFunction	Age	Outcome	
6	148	72	35	0	33.6		0.627	50	1
1	85	66	29	0	26.6		0.351	31	0
8	183	64	0	0	23.3		0.672	32	1
1	89	66	23	94	28.1		0.167	21	0
0	137	40	35	168	43.1		2.288	33	1
5	116	74	0	0	25.6		0.201	30	0
3	78	50	32	88	31		0.248	26	1
10	115	0	0	0	35.3		0.134	29	0
2	197	70	45	543	30.5		0.158	53	1
8	125	96	0	0	0		0.232	54	1
4	110	92	0	0	37.6		0.191	30	0
10	168	74	0	0	38		0.537	34	1
10	139	80	0	0	27.1		1.441	57	0
1	189	60	23	846	30.1		0.398	59	1
5	166	72	19	175	25.8		0.587	51	1
7	100	0	0	0	30		0.484	32	1
0	118	84	47	230	45.8		0.551	31	1
7	107	74	0	0	29.6		0.254	31	1
1	103	30	38	83	43.3		0.183	33	0

# Example II:

+  
●  
○

```
import pandas as pd

from sklearn.model_selection import train_test_split #To split data into random train and test subsets.
from sklearn.linear_model import LogisticRegression #Logistic Regression classifier.
from sklearn.preprocessing import StandardScaler #Removing the mean and scaling to unit variance.
from sklearn.metrics import classification_report,accuracy_score #Build Report showing the main classification metrics.
from sklearn.metrics import confusion_matrix #Build Confusion Matrix

diabetes = pd.read_csv('diabetes.csv')

print(diabetes.shape)
print(diabetes['Outcome'].value_counts())

diabetes['Outcome'].value_counts().plot(kind='bar')

#Build Model
x = diabetes.drop(['Outcome'],axis=1)
y = diabetes['Outcome']

x_train,x_test,y_train,y_test = train_test_split(x,y,test_size=0.2,random_state=11)
```

# Example II:

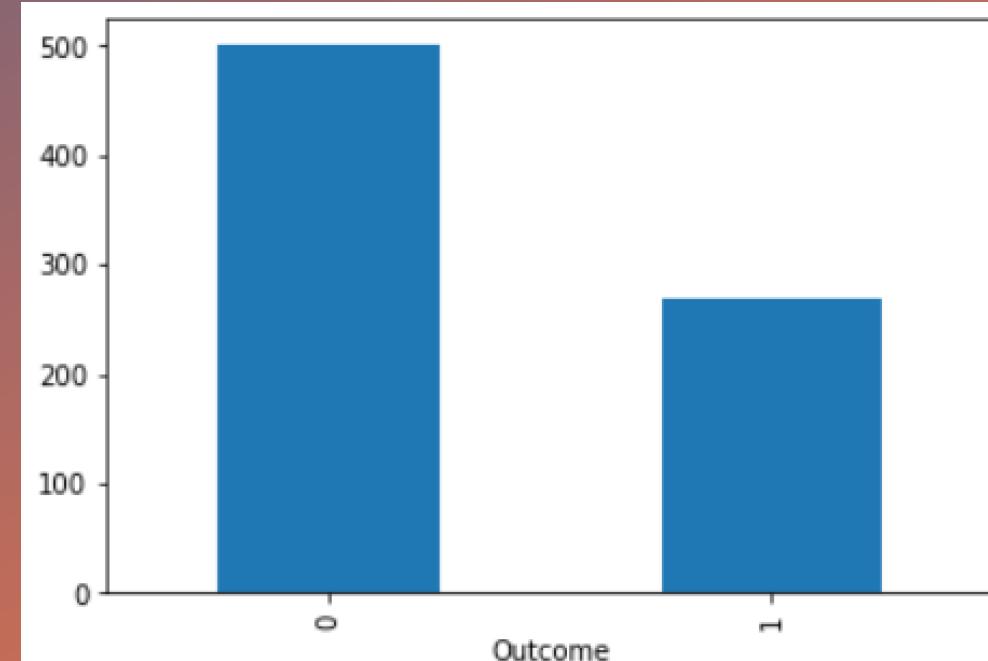
```
s = StandardScaler()  
  
#Learn the parameters and apply the transformation to new data  
x_train = s.fit_transform(x_train)  
x_test = s.fit_transform(x_test)  
  
model = LogisticRegression()  
model.fit(x_train,y_train)  
  
predict_test = model.predict(x_test)  
  
print(confusion_matrix(y_test,predict_test))  
print(classification_report(y_test,predict_test))  
print(round(accuracy_score(y_test,predict_test)*100,2),"%")
```



# Example II:

```
(768, 9)
Outcome
0    500
1    268
Name: count, dtype: int64
[[85 15]
 [26 28]]
```

	precision	recall	f1-score	support
0	0.77	0.85	0.81	100
1	0.65	0.52	0.58	54
accuracy			0.73	154
macro avg	0.71	0.68	0.69	154
weighted avg	0.73	0.73	0.73	154
73.38 %				



# Example III:

+

id	diagnosis	radius_mean	texture_mean	perimeter_mean	area_mean	smoothness_mean	compactness_mean	concavity_mean	concave points_mean	symmetry_mean	fractal_dimension_mean	radius_se	texture_se	perimeter_se	area_se	smoothness_se	compactness_se	concave points_se	symmetry_se	fractal_dimension_se	radius_worst	texture_worst	perimeter_worst	area_worst	smoothness_worst	compactness_worst	concavity_worst	concave points_worst	symmetry_worst	fractal_dimension_worst	
842202	M	17.99	10.38	122.8	1001	0.1184	0.2776	0.3001	0.1471	0.2419	0.07871	1.095	0.9053	8.589	153.4	0.006399	0.04904	0.05373	0.01587	0.03003	0.006193	25.38	17.33	184.6	2019	0.1622	0.6568	0.7119	0.2654	0.4601	0.1189
842517	M	20.57	17.77	132.9	1326	0.08474	0.07864	0.0869	0.07017	0.1812	0.05667	0.5435	0.7339	3.398	74.08	0.006225	0.01308	0.0186	0.0134	0.01389	0.003532	24.99	23.41	158.8	1956	0.1238	0.1866	0.2416	0.186	0.275	0.08902
8430093	M	19.69	21.25	130	1203	0.1096	0.1599	0.1974	0.1279	0.2069	0.05999	0.7456	0.7869	4.585	94.03	0.00615	0.04006	0.03832	0.02058	0.0225	0.004571	23.57	25.53	152.5	1709	0.1444	0.4245	0.4504	0.243	0.3613	0.08758
84348301	M	11.42	20.38	77.58	386.1	0.1425	0.2893	0.2414	0.1052	0.2597	0.09744	0.4956	1.156	3.445	27.23	0.00911	0.07458	0.05661	0.01867	0.05963	0.009208	14.91	98.87	567.7	0.2098	0.8663	0.6869	0.2575	0.6638	0.173	
84358402	M	20.29	14.34	135.1	1297	0.1003	0.1328	0.198	0.1043	0.1809	0.05883	0.7572	0.7813	5.438	94.44	0.01149	0.02461	0.05688	0.01885	0.01756	0.005115	22.54	16.67	152.2	1575	0.1374	0.205	0.4	0.1625	0.2364	0.07678
843786	M	12.45	15.7	82.57	47.11	0.1278	0.17	0.1578	0.08089	0.2087	0.07613	0.3345	0.8902	2.217	27.19	0.00751	0.03435	0.03672	0.01137	0.02165	0.005082	15.47	23.75	103.4	741.6	0.1791	0.5249	0.5355	0.1741	0.3985	0.1244
844369	M	18.25	19.98	119.6	1040	0.09463	0.109	0.1127	0.074	0.1794	0.05742	0.4467	0.7732	3.18	53.91	0.004314	0.01382	0.02254	0.01039	0.01369	0.002179	22.88	27.66	153.2	1606	0.1442	0.2576	0.3784	0.1932	0.3063	0.08368
84458202	M	13.71	20.83	90.2	577.9	0.1189	0.1645	0.09366	0.05985	0.2196	0.07451	0.8385	1.377	3.856	50.96	0.008805	0.03029	0.02468	0.01448	0.01486	0.005412	17.06	28.14	110.6	897	0.1654	0.3682	0.2678	0.1556	0.3196	0.1151
844981	M	13	21.82	87.5	519.8	0.1273	0.1932	0.1859	0.09353	0.235	0.07389	0.3063	1.002	2.406	24.32	0.005731	0.03502	0.01226	0.003749	0.01549	0.007531	15.49	30.73	106.2	739.3	0.1703	0.5401	0.539	0.206	0.4378	0.1072
84501001	M	12.46	24.04	83.97	475.9	0.1186	0.2396	0.2273	0.08543	0.203	0.08243	0.2976	1.599	2.039	23.94	0.007149	0.07217	0.01743	0.01008	0.01789	0.004108	15.09	40.68	97.65	711.4	0.1853	1.058	0.221	0.4366	0.2075	
845636	M	16.02	23.24	102.7	79.8	0.08206	0.06669	0.03299	0.03323	0.1528	0.05697	0.7395	1.187	2.468	40.51	0.004029	0.009269	0.01101	0.0146	0.003042	19.19	33.88	123.8	1150	0.1181	0.1551	0.1459	0.09975	0.2948	0.08452	
84610002	M	15.78	17.89	103.6	781	0.0971	0.1292	0.09854	0.06606	0.1842	0.06082	0.5058	0.9849	3.564	54.18	0.005771	0.04061	0.02791	0.01028	0.02008	0.004144	20.42	27.28	136.5	1299	0.1396	0.5609	0.3965	0.181	0.3792	0.1048
846226	M	19.17	24.8	132.4	1123	0.0974	0.2458	0.2065	0.1118	0.2397	0.078	0.9555	3.568	11.07	116.2	0.003139	0.08297	0.0889	0.0409	0.04484	0.01284	20.96	29.94	151.7	1332	0.1037	0.3903	0.3639	0.1767	0.3176	0.1023
846381	M	15.85	23.95	103.7	78.7	0.08401	0.1002	0.09038	0.05364	0.1847	0.05338	0.4033	1.078	2.903	36.58	0.009769	0.03126	0.05051	0.01992	0.02981	0.003002	16.84	27.66	112	876.5	0.1131	0.1924	0.2322	0.1119	0.2809	0.06287
84667401	M	13.73	22.61	93.6	578.3	0.1131	0.2293	0.2128	0.08025	0.2069	0.07682	0.2121	1.169	2.061	19.21	0.006429	0.05936	0.05501	0.01628	0.01961	0.008093	15.03	32.01	106.8	697.7	0.1651	0.7725	0.6943	0.2208	0.3596	0.1431
8479902	M	14.54	27.54	96.73	658.8	0.1139	0.1595	0.1639	0.07364	0.2303	0.07077	0.37	1.033	2.879	32.55	0.005667	0.0424	0.04741	0.0109	0.01857	0.005466	17.46	37.13	124.1	943.2	0.1678	0.6577	0.7026	0.1712	0.4218	0.1341
848406	M	14.68	20.13	94.74	684.5	0.09867	0.072	0.07395	0.05259	0.1588	0.05922	0.4727	1.24	3.195	45.4	0.005718	0.01162	0.01998	0.01109	0.020085	19.07	30.88	123.4	1138	0.1464	0.1871	0.2914	0.1609	0.3029	0.08216	
84862001	M	16.13	20.68	108.1	798.8	0.117	0.2022	0.1722	0.1028	0.2164	0.07356	0.5692	1.073	3.854	54.18	0.007026	0.02501	0.03188	0.01297	0.01689	0.004142	20.96	31.48	136.8	1315	0.1789	0.4233	0.4784	0.2073	0.3706	0.1142
849014	M	19.81	22.15	130	1260	0.09831	0.1027	0.1479	0.09498	0.1582	0.03953	0.5782	1.017	5.865	112.4	0.006464	0.01893	0.03391	0.01521	0.01356	0.001997	27.32	30.88	166.8	2398	0.1512	0.315	0.5372	0.2388	0.2768	0.07615
8510428	B	13.54	14.36	87.46	566.3	0.09779	0.08189	0.09664	0.04781	0.1895	0.05766	0.2699	0.7886	2.058	23.56	0.008462	0.0146	0.02387	0.01315	0.0198	0.0023	15.11	19.26	99.7	711.2	0.144	0.1773	0.239	0.1288	0.2977	0.07259
8510633	B	13.08	15.71	85.63	520	0.1075	0.127	0.04568	0.0311	0.1967	0.06811	0.1852	0.7477	1.383	14.67	0.004097	0.01898	0.01698	0.00649	0.01678	0.002425	14.5	20.49	96.09	630.5	0.1312	0.2776	0.169	0.07283	0.3184	0.08183
8510824	B	9.504	12.44	60.34	273.9	0.1024	0.06492	0.02956	0.02076	0.1815	0.06905	0.2773	0.9788	1.904	15.7	0.009906	0.01432	0.01985	0.01421	0.02027	0.00296	10.23	15.66	65.13	314.9	0.1324	0.1148	0.08687	0.06227	0.245	0.07773
8511133	M	15.34	14.26	102.5	704.4	0.1073	0.2155	0.2077	0.09756	0.2521	0.07032	0.4388	0.7096	3.384	44.91	0.006789	0.05328	0.06464	0.02252	0.03672	0.004394	18.07	19.08	125.1	980.9	0.139	0.9594	0.6305	0.2393	0.4667	0.09946
851509	M	21.16	23.04	137.2	1404	0.09428	0.1022	0.1097	0.08632	0.1769	0.05278	0.6917	1.127	4.303	93.99	0.004728	0.01259	0.01038	0.01083	0.01987	0.001987	29.17	35.59	188	2615	0.1401	0.26	0.3155	0.2009	0.2822	0.07526
852552	M	16.65	21.38	110	904.6	0.1121	0.1457	0.1525	0.0917	0.1995	0.0633	0.8606	0.9017	5.455	102.6	0.006048	0.01882	0.02411	0.01113	0.01468	0.002601	26.46	31.56	177	2215	0.1805	0.3576	0.4695	0.2095	0.3613	0.09564
852631	M	17.14	16.4	116	912.7	0.1186	0.2278	0.2229	0.1401	0.304	0.07413	1.046	0.976	7.276	114.4	0.008029	0.03792	0.02397	0.02308	0.03732	0.007444	22.25	21.4	152.4	1461	0.1545	0.3949	0.3863	0.255	0.4066	0.1059
852763	M	14.58	21.53	97.41	644.8	0.1054	0.1868	0.1425	0.08783	0.2252	0.06924	0.2545	0.9832	2.11	21.05	0.004452	0.03055	0.02681	0.01352	0.01454	0.003711	17.62	33.21	122.4	896.9	0.1525	0.5539	0.6863	0.2701	0.4264	0.1275
852781	M	18.61	20.25	122.1	1094	0.0944	0.1066	0.149	0.07731	0.1697	0.05699	0.8529	1.849	5.632	93.54	0.01075	0.02722	0.05081	0.01911	0.02233	0.004217	21.31	27.26	139.9	1403	0.1338	0.2117	0.3446	0.149	0.2741	0.07421
852973	M	15.3	25.27	102.4	734.2	0.1082	0.1697	0.1683	0.08751	0.1926	0.0654	0.439	1.012	3.498	43.5	0.005233	0.03057	0.01768	0.01083	0.01768	0.002967	20.27	36.71	149.3	1269	0.1641	0.6335	0.2024	0.4027	0.09876	
853201	M	17.57	15.05	115	95.11	0.09847	0.1157	0.1047	0.0875	0.1917	0.06149	0.2342	1.17	14.16	0.004032	0.02342	0.01741	0.010917	0.007882	0.0017754	13.3	22.81	84.46	545.9	0.0970						

# Example III:

```
import pandas as pd
from sklearn.model_selection import train_test_split #To split data into random train and test subsets.
from sklearn.linear_model import LogisticRegression #Logistic Regression classifier.
from sklearn.preprocessing import StandardScaler #Removing the mean and scaling to unit variance.
from sklearn.metrics import classification_report,accuracy_score #Build Report showing the main classification metrics.
from sklearn.metrics import confusion_matrix #Build Confusion Matrix

cancer = pd.read_csv('data.csv')

print(cancer.shape)

print(cancer['diagnosis'].value_counts())

cancer['diagnosis'].value_counts().plot(kind='bar')

from sklearn.preprocessing import LabelEncoder

#Create a sample dataframe with categorical data
diagnosiss = pd.DataFrame({'diagnosis': ['M', 'B']})

print(f"\nBefore Encoding the Data:\n\n{diagnosiss}\n")

#Create a LabelEncoder object
le = LabelEncoder()
```

# Example III:

```
#Fit and transform the categorical data
cancer['diagnosis'] = le.fit_transform(cancer['diagnosis'])

#Build Model
x = cancer.drop(['diagnosis','id','Unnamed: 32'],axis=1)
y = cancer['diagnosis']

x_train,x_test,y_train,y_test = train_test_split(x, y, test_size=0.2, random_state=11)
s = StandardScaler()

#Learn the parameters and apply the transformation to new data
x_train = s.fit_transform(x_train)
x_test = s.fit_transform(x_test)

model = LogisticRegression()
model.fit(x_train,y_train)

predict_test = model.predict(x_test)
#print(predict_test)

print(confusion_matrix(y_test,predict_test))
print(classification_report(y_test,predict_test))
print(round(accuracy_score(y_test,predict_test)*100,2), "%")
```

# Example III:

```
(569, 33)
diagnosis
B    357
M    212
Name: count, dtype: int64
```

Before Encoding the Data:

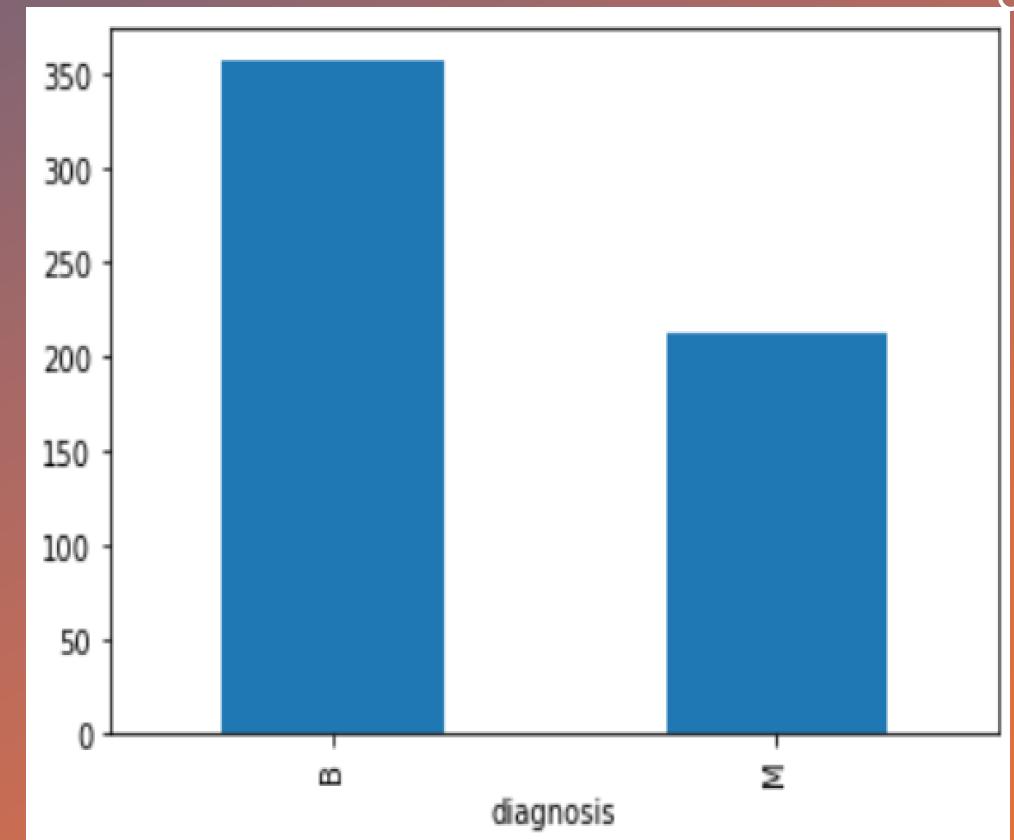
```
diagnosis
0      M
1      B

[[74  2]
 [ 0 38]]

precision    recall   f1-score   support
          0       1.00      0.97      0.99      76
          1       0.95      1.00      0.97      38

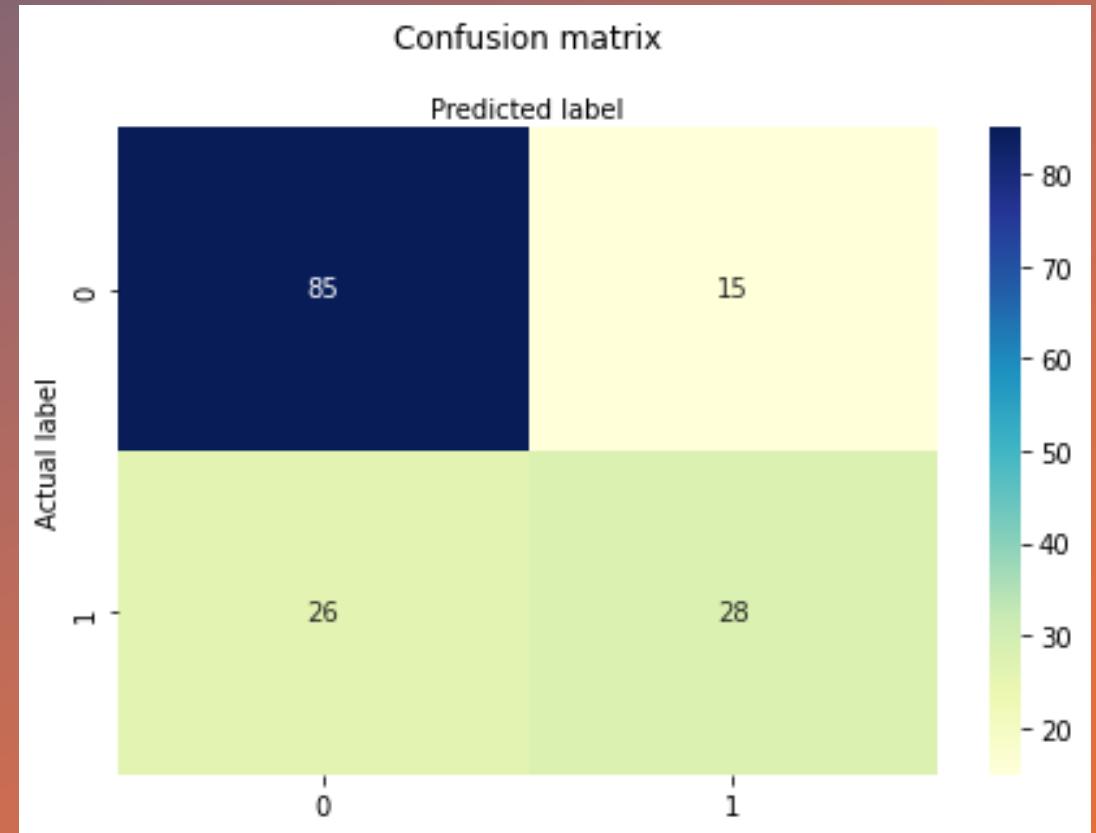
accuracy         0.98
macro avg       0.97      0.99      0.98      114
weighted avg    0.98      0.98      0.98      114

98.25 %
```



# Example III:

```
import seaborn as sns  
import matplotlib.pyplot as plt  
  
fig, ax = plt.subplots()  
  
sns.heatmap(pd.DataFrame(confusion_matrix(y_test,predict_test)), annot=True, cmap="YlGnBu" ,fmt='g')  
ax.xaxis.set_label_position("top")  
plt.tight_layout()  
plt.title('Confusion matrix', y=1.1)  
plt.ylabel('Actual label')  
plt.xlabel('Predicted label')
```



How many **wrong prediction** we have => 15+26

# Model Evaluation:

- **True positives (TP):** Predicted positive and are actually positive.
- **False positives (FP):** Predicted positive and are actually negative.
- **True negatives (TN):** Predicted negative and are actually negative.
- **False negatives (FN):** Predicted negative and are actually positive.

# Confusion Matrix:

		Predicted
Actual	True Positives TP	False Negatives FN
	False Positives FP	True Negatives TN

# Accuracy:

The most commonly used metric to judge a model and is actually not a clear indicator of the performance.

$$= \frac{TP + TN}{TP + FP + TN + FN}$$

# Accuracy:

```
[[78 7]
 [17 41]]
precision    recall   f1-score   support
0            0.82      0.92      0.87      85
1            0.85      0.71      0.77      58

accuracy          0.83
macro avg       0.84      0.81      0.82      143
weighted avg     0.83      0.83      0.83      143

The Accuracy of the Model is: 83.22 %

Coefficients:
[[-0.0391484  1.1492818 -1.14998215  1.19962132  0.00715434 -1.207476  ]]

Intercept:
[1.21225774]
Probability of survival in this case is: 91.6%
Probability of survival in this case is: 2.9%
```

The most commonly used metric to judge a model and is actually not a clear indicator of the performance.

$$\begin{aligned} &= \frac{TP + TN}{TP + FP + TN + FN} \\ &= \frac{78+41}{78+17+41+7} = 0.83 \end{aligned}$$

# Precision:

Percentage of positive instances out of the total predicted positive instances. Here denominator is the model prediction done as positive from the whole given dataset. Take it as to find out '*how much the model is right when it says it is right*'.

$$= \frac{TP}{TP + FP}$$

# Precision:

```
[[78 7]
 [17 41]]
precision    recall   f1-score   support
0            0.82      0.92      0.87      85
1            0.85      0.71      0.77      58

accuracy          0.83
macro avg       0.84      0.81      0.82      143
weighted avg     0.83      0.83      0.83      143

The Accuracy of the Model is: 83.22 %

Coefficients:
[-0.0391484  1.1492818 -1.14998215  1.19962132  0.00715434 -1.207476]

Intercept:
[1.21225774]
Probability of survival in this case is: 91.6%
Probability of survival in this case is: 2.9%
```

Percentage of positive instances out of the total predicted positive instances. Here denominator is the model prediction done as positive from the whole given dataset. Take it as to find out '*how much the model is right when it says it is right*'.

$$\begin{aligned} & \frac{TP}{TP + FP} \\ & = \frac{78}{78+17} = 0.82 \text{ (For 0)} \\ & = \frac{TN}{TN+FN} = \frac{41}{41+7} = 0.85 \text{ (For 1)} \end{aligned}$$

- It means that the predication was correct in 82% when predicting “Not Survived”.
- It means that the predication was correct in 85% when predicting “Survived”.

## Recall/Sensitivity/ True Positive Rate:

Percentage of positive instances out of the ***total actual positive*** instances. Therefore denominator ( $TP + FN$ ) here is the *actual* number of positive instances present in the dataset. Take it as to find out '*how much extra right ones, the model missed when it showed the right ones*'.

$$= \frac{TP}{TP + FN}$$

# Recall/Sensitivity/True Positive Rate:

```
[[78 7]
 [17 41]]
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Percentage of positive instances out of the ***total actual positive*** instances. Therefore denominator ( $TP + FN$ ) here is the *actual* number of positive instances present in the dataset. Take it as to find out '*how much extra right ones, the model missed when it showed the right ones*'.

$$\begin{aligned} &= \frac{TP}{TP + FN} \\ &= \frac{78}{78+7} = 0.92 \text{ (For 0)} \\ &= \frac{TN}{TN+FP} = \frac{41}{41+17} = 0.71 \text{ (For 1)} \end{aligned}$$

- The model correctly found 92% of “Not Survived” case.
- The model correctly found 71% of “Survived” case.

# F1 Score:

It is the harmonic mean of precision and recall. This takes the contribution of both, so higher the F1 score, the better. See that due to the product in the numerator if one goes low, the final F1 score goes down significantly. So, a model does well in F1 score if the positive predicted are actually positives (precision) and doesn't miss out on positives and predicts them negative (recall).

$$\frac{2}{\frac{1}{Precision} + \frac{1}{Recall}} = \frac{2 * Precision * Recall}{Precision + Recall}$$

# F1 Score:

```
[[78 7]
 [17 41]]
```

	precision	recall	f1-score	support
0	0.82	0.92	0.87	85
1	0.85	0.71	0.77	58
accuracy			0.83	143
macro avg	0.84	0.81	0.82	143
weighted avg	0.83	0.83	0.83	143

The Accuracy of the Model is: 83.22 %

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```

Intercept:

```
[1.21225774]
```

Probability of survival in this case is: 91.6%

Probability of survival in this case is: 2.9%

- The F1-score of 87% indicates a good balance between precision and recall when predicting “Not Survived”.
- The F1-score of 77% suggests that there’s room for improvement, particularly in capturing more “Survived” cases (improving recall).

It is the harmonic mean of precision and recall. This takes the contribution of both, so higher the F1 score, the better. See that due to the product in the numerator if one goes low, the final F1 score goes down significantly. So a model does well in F1 score if the positive predicted are actually positives (precision) and doesn't miss out on positives and predicts them negative (recall).

$$\frac{2}{\frac{1}{Precision} + \frac{1}{Recall}} = \frac{2 * Precision * Recall}{Precision + Recall}$$
$$= \frac{2 * 0.82 * 0.92}{0.82 + 0.92} = 0.87 \text{ (For 0)}$$
$$= \frac{2 * 0.85 * 0.71}{0.85 + 0.71} = 0.77 \text{ (For 1)}$$

# Macro AVG:

It is perhaps the most straightforward among the numerous averaging methods. The macro-averaged F1 score (or macro F1 score) is computed by taking the arithmetic mean (aka **unweighted** mean) of all the per-class F1 scores. This method treats all classes equally regardless of their **support** values.

$$= \frac{F1_{classi} + F1_{classj} + F1_{class\_}}{\text{No. of Classes}}$$

# Macro AVG:

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[[78 7]
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It is perhaps the most straightforward among the numerous averaging methods. The macro-averaged F1 score (or macro F1 score) is computed by taking the arithmetic mean (aka **unweighted** mean) of all the per-class F1 scores (*it takes the average of the precision, recall, and F1-scores across all classes, treating each class equally*). This method treats all classes equally regardless of their **support** values.

$$\begin{aligned} &= \frac{F1_{classi} + F1_{classj} + F1_{class\_}}{\text{No. of Classes}} \\ &= \frac{0.87 + 0.77}{2} = 0.82 \end{aligned}$$

# Weighted Average:

is calculated by taking the mean of all per-class F1 scores **while considering each class's support**. **Support** refers to the number of actual occurrences of the class in the dataset.

$$= \frac{(F1_{classi} * Support_{classi}) + (F1_{classj} * Support_{classj}) + (F1_{class..} * Support_{class..})}{\text{Total Number of Classes}}$$

# Weighted Average:

```
[[78 7]
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precision    recall   f1-score   support
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is calculated by taking the mean of all per-class F1 scores **while considering each class's support**. **Support** refers to the number of actual occurrences of the class in the dataset.

$$= (F1_{classi} * Support_{classi}) + (F1_{classj} * Support_{classj}) + \\ (F1_{class..} * Support_{class..})$$

$$= 0.87 * \frac{85}{143} + 0.77 * \frac{58}{143} = 0.83$$

# Model Evaluation Example (Confusion Matrix and Accuracy):

No	Actual	Predicted	Match
1	1	0	FN
2	1	0	FN
3	1	1	TP
4	1	1	TP
5	1	1	TP
6	1	1	TP
7	1	1	TP
8	1	1	TP
9	0	1	FP
10	0	0	TN
11	0	0	TN
12	0	0	TN

# Model Evaluation

## Example

### (Confusion Matrix and Accuracy):

Actual condition	Predicted condition	
	Cancer	Non-cancer
Total $8 + 4 = 12$	Cancer 7	Non-cancer 5
Cancer 8	$6_{TP}$	$2_{FN}$
Non-cancer 4	$1_{FP}$	$3_{TN}$

# Model Evaluation

## Example:

No	Actual	Predicted	Match
1	Airplane	Airplane	✓
2	Car	Boat	✗
3	Car	Car	✓
4	Car	Car	✓
5	Car	Boat	✗
6	Airplane	Boat	✗
7	Boat	Boat	✓
8	Car	Airplane	✗
9	Airplane	Airplane	✓
10	Car	Car	✓

# Model Evaluation Example:

		Predicted			
		Label	Airplane	Boat	Car
Actual	Airplane	2	1	0	
	Boat	0	1	0	
	Car	1	2	3	

# Model Evaluation Example:

Label	True Positive (TP)	False Positive (FP)	False Negative (FN)
Airplane	2(A-A)	1(X-A)	1(A-X)
Boat	1(B-B)	3(X-B)	0(B-X)
Car	3(C-C)	0(X-C)	3(C-X)

# Model Evaluation Example:

Label	TP	FP	FN	Precision	Recall	F1 Score
Airplane	2	1	1	0.67	0.67	$2*(0.67*0.67)/(0.67+0.67) = 0.67$
Boat	1	3	0	0.25	1.00	$2*(0.25*1.00)/(0.25+1.00) = 0.40$
Car	3	0	3	1.00	0.50	$2*(1.00*0.50)/(1.00+0.50) = 0.67$

# Model Evaluation Example:

Label	F1 Score	Macro-AVG
Airplane	0.67	$\frac{0.67 + 0.40 + 0.6}{3} = 0.58$
Boat	0.40	
Car	0.67	

# Model Evaluation Example:

Label	F1 Score	Support	Support Proportion	Weighted Average F1
Airplane	0.67	3	0.3	
Boat	0.40	1	0.1	
Car	0.67	6	0.6	
Total	-	10	1.0	$(0.67 * 0.3) + (0.40 * 0.1) + (0.67 * 0.6) = 0.64$

Note that, we didn't do the confusion matrix and accuracy measurements for this data! (FT is missing)



**Thanks**