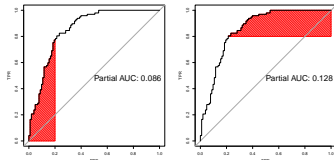


Introduction to Machine Learning

Evaluation: Partial AUC



Learning goals

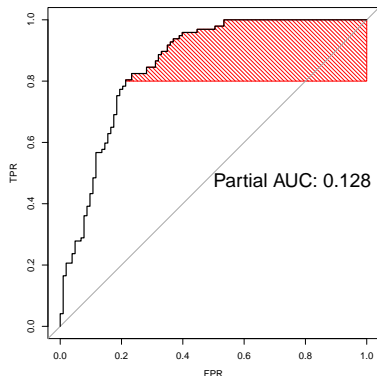
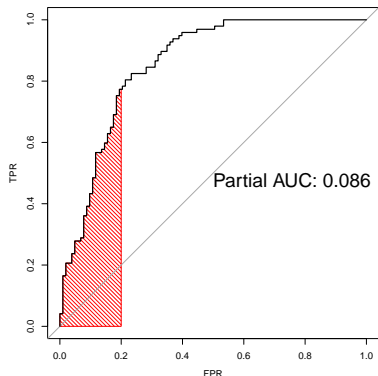
- Understand that entire AUC is not always relevant
- Learn about partial AUC

PARTIAL AUC

- TPR and FPR often treated asymmetrically in biomed contexts
- TPR = disease detection, is crucial
- But low FPR needed to avoid unnecessary treatments
- Common solution: Fix either TPR or FPR to a required value and optimize the other, but not easy to select exact point

PARTIAL AUC

- Can be useful to limit region under ROC curve
- E.g. $\text{FPR} > 0.2$ or $\text{TPR} < 0.8$ might not be acceptable for task, then we don't want to integrate over that region

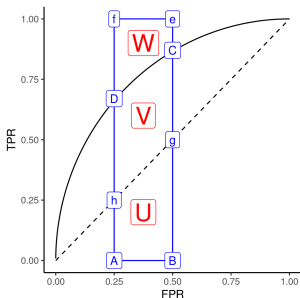


CORRECTED PARTIAL AUC

- Range of pAUC depends on cut-off values
- Normalize to $[0, 1]$:

$$\text{pAUC}_{\text{corrected}} = \frac{1}{2} \left(1 + \frac{\text{pAUC} - \text{pAUC}_{\min}}{\text{pAUC}_{\max} - \text{pAUC}_{\min}} \right),$$

- pAUC is $V+U = \text{"A-B-C-D"}$
- pAUC_{\min} is pAUC of random classifier, so $U = \text{"A-B-g-h"}$
- pAUC_{\max} is $U+V+W = \text{"A-B-e-f"}$
- Compute percentage of V in $V+W$
- Rescale so random=0.5; optimal=1



2WAY PARTIAL AUC

- Can also limit both TPR and FPR
- 2way pAUC = compute area under 2way limited segment

