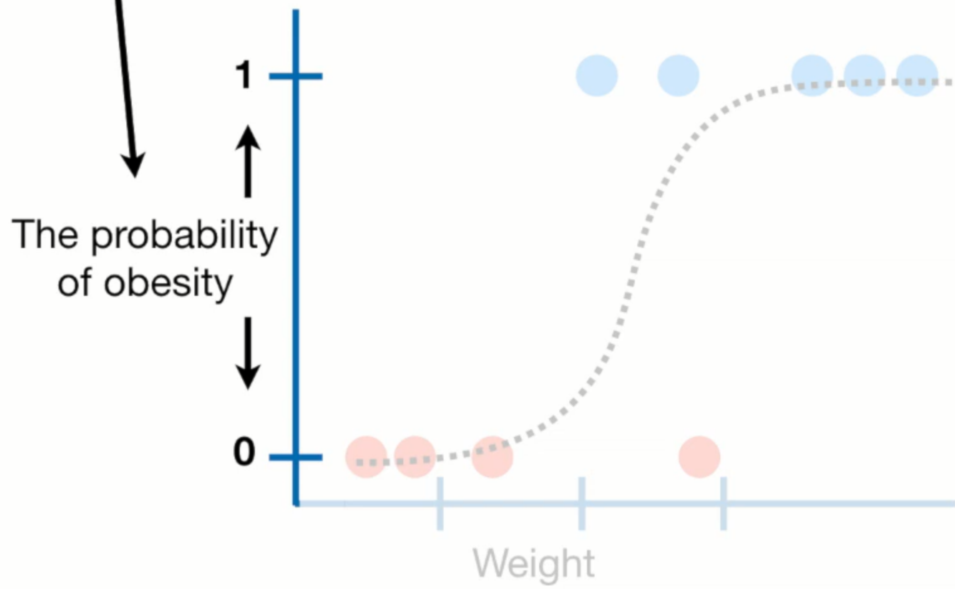
ANTICIPARE LA CRESCITA CON LE NUOVE COMPETENZE SUI BIG DATA – EDIZIONE 2

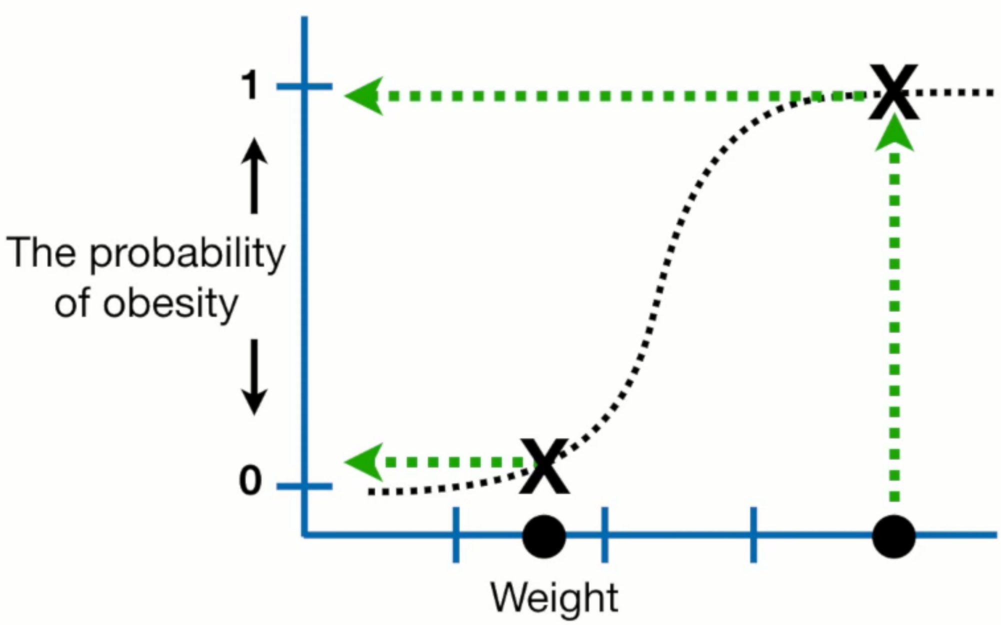
Operazione Rif. PA 2019-11596/RER "Anticipare la crescita con le nuove competenze sui Big Data - Edizione 2", approvata dalla Regione Emilia-Romagna con DGR n° 789 del 20 maggio 2019 e co-finanziata dal Fondo Sociale Europeo PO 2014-2020

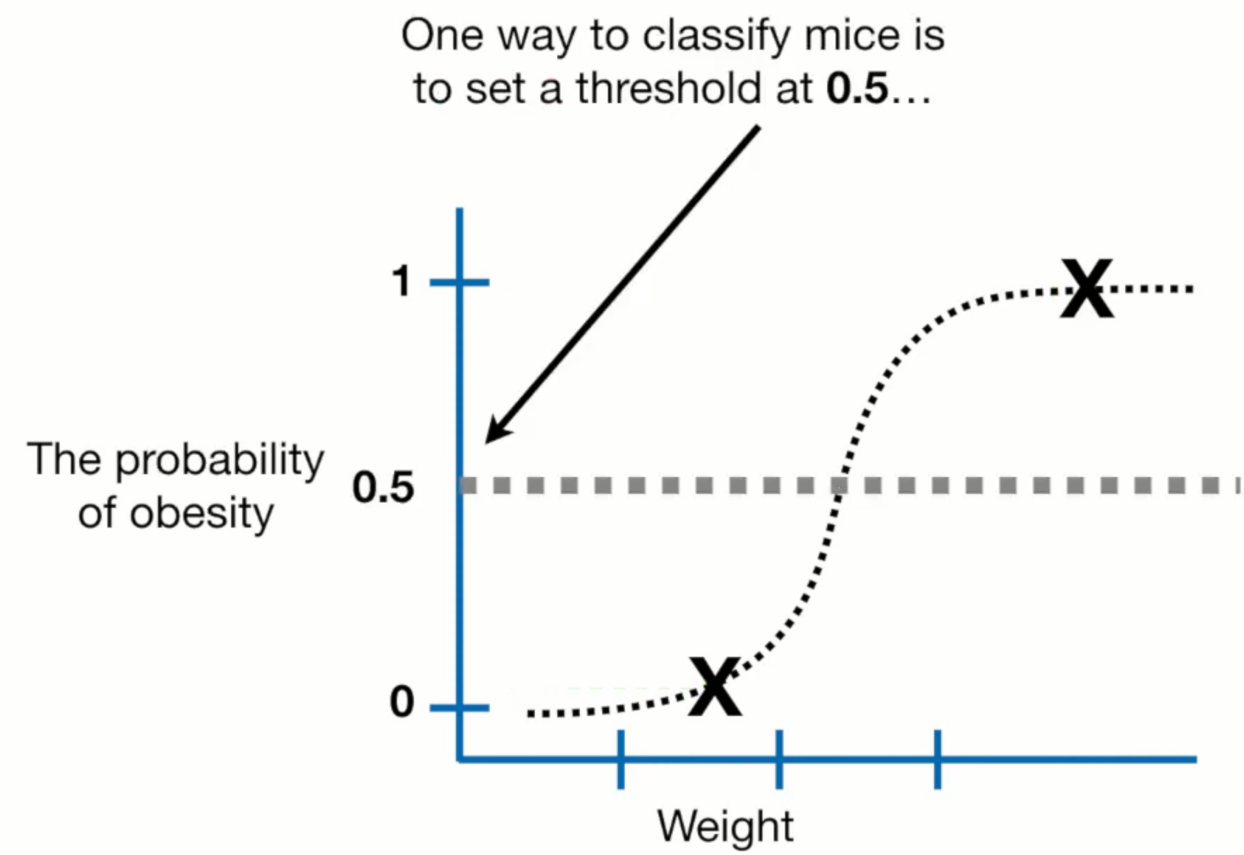
Prog. 4 Ed. 7 Titolo "Tecnologie & Software di Data Science

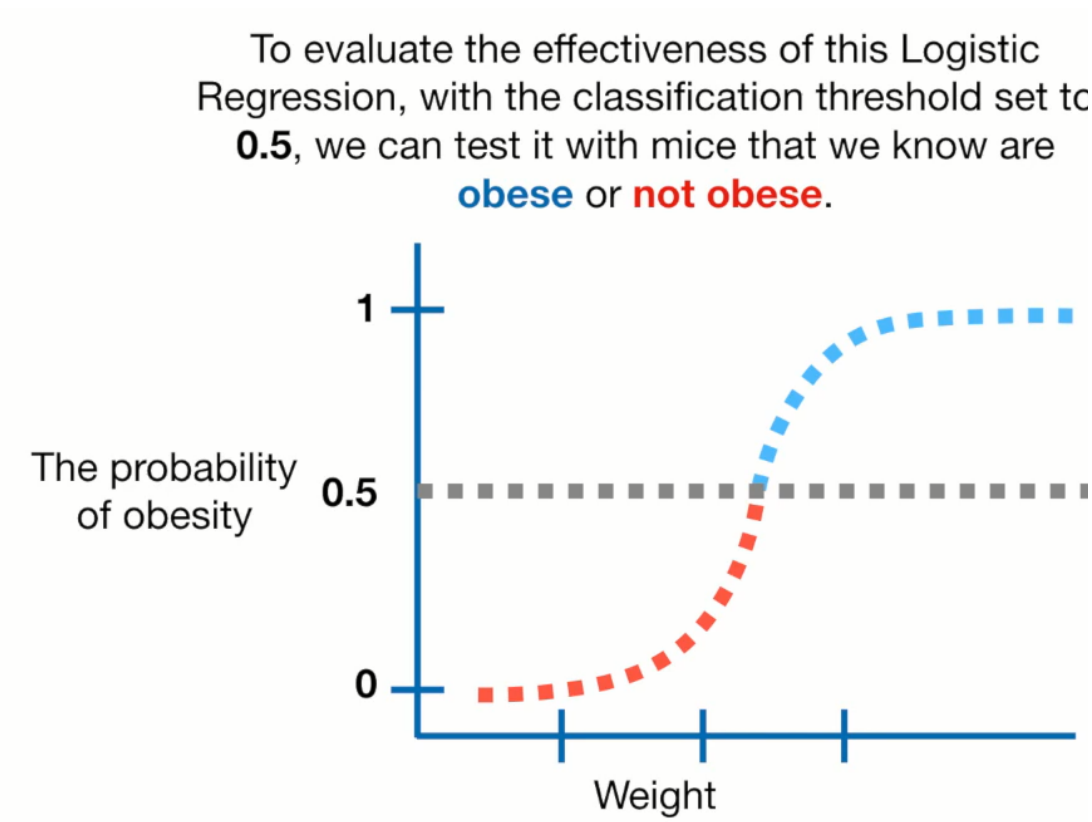
When we're doing Logistic Regression, the y-axis is converted to the probability that a mouse **is obese**.

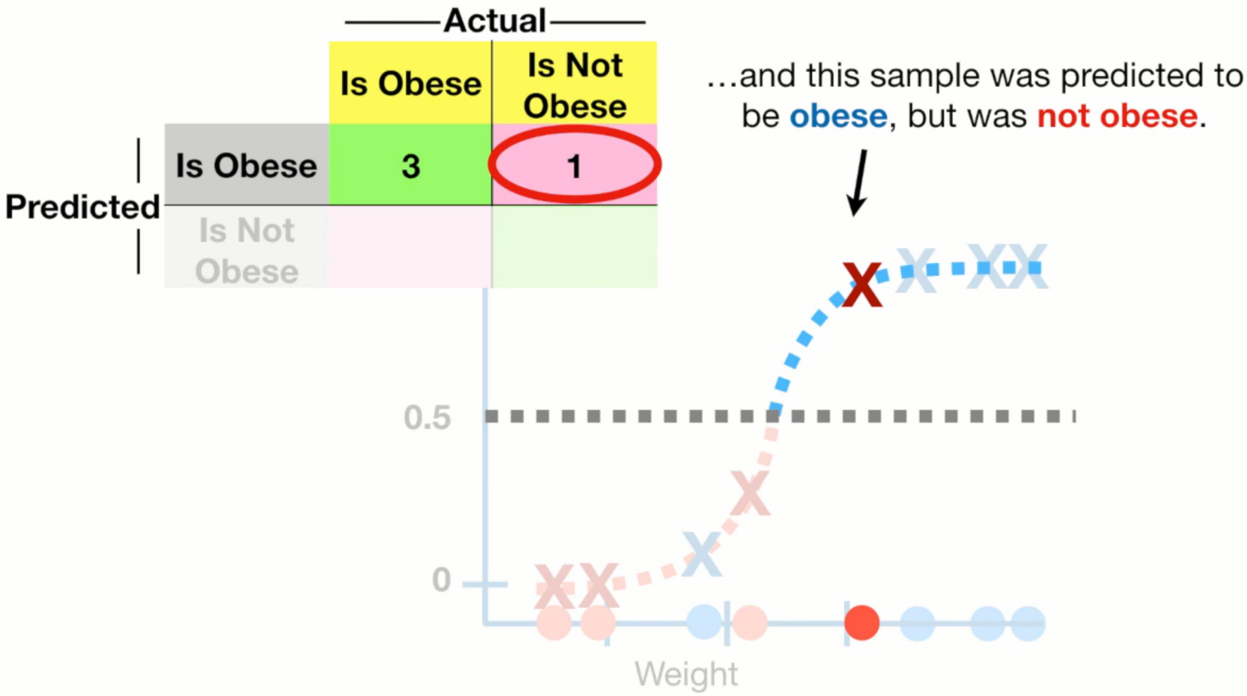


So this Logistic Regression tells us the ***probability*** that a mouse is **obese** based on its weight.




One way to classify mice is
to set a threshold at 0.5…
1
The probability
of obesity
0.5
0
X
X
Weight

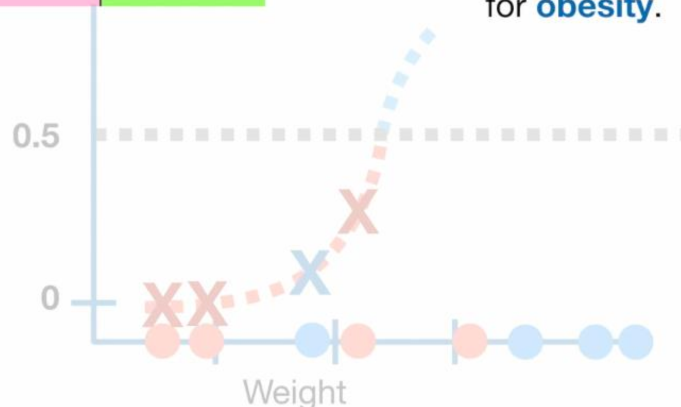

To evaluate the effectiveness of this Logistic
Regression, with the classification threshold set tc
0.5, we can test it with mice that we know are
obese or not obese.
1
The probability
of obesity
0.5
0
Weight


Actual
Is Obese
Is Not Obese
Predicted
Is Obese
3
1
Is Not Obese
...and this sample was predicted to be obese, but was not obese.
0.5
0
Weight


Actual
Is Obese
Is Not Obese
Predicted
Is Obese
3
1
Is Not Obese
1
3
...and this sample was predicted to be not obese, even though it was obese.
0.5
0
Weight

		Actual: Is Obese	Actual: Is Not Obese
Predicted	Is Obese	3	1
	Is Not Obese	1	3

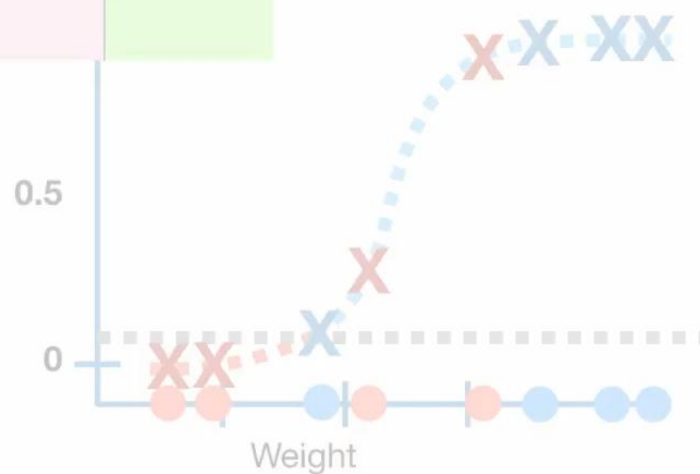
Once the **Confusion Matrix** is filled in, we can calculate **Sensitivity** and **Specificity** to evaluate this Logistic Regression when **0.5** is the threshold for **obesity**.

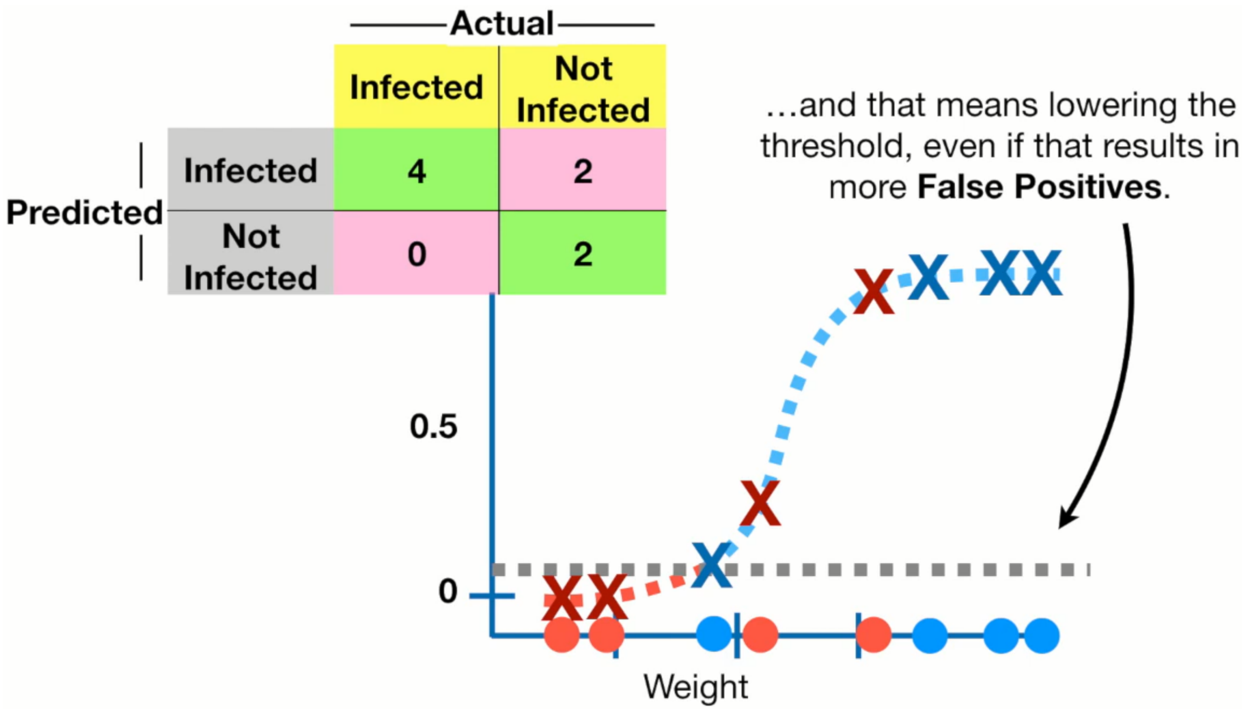


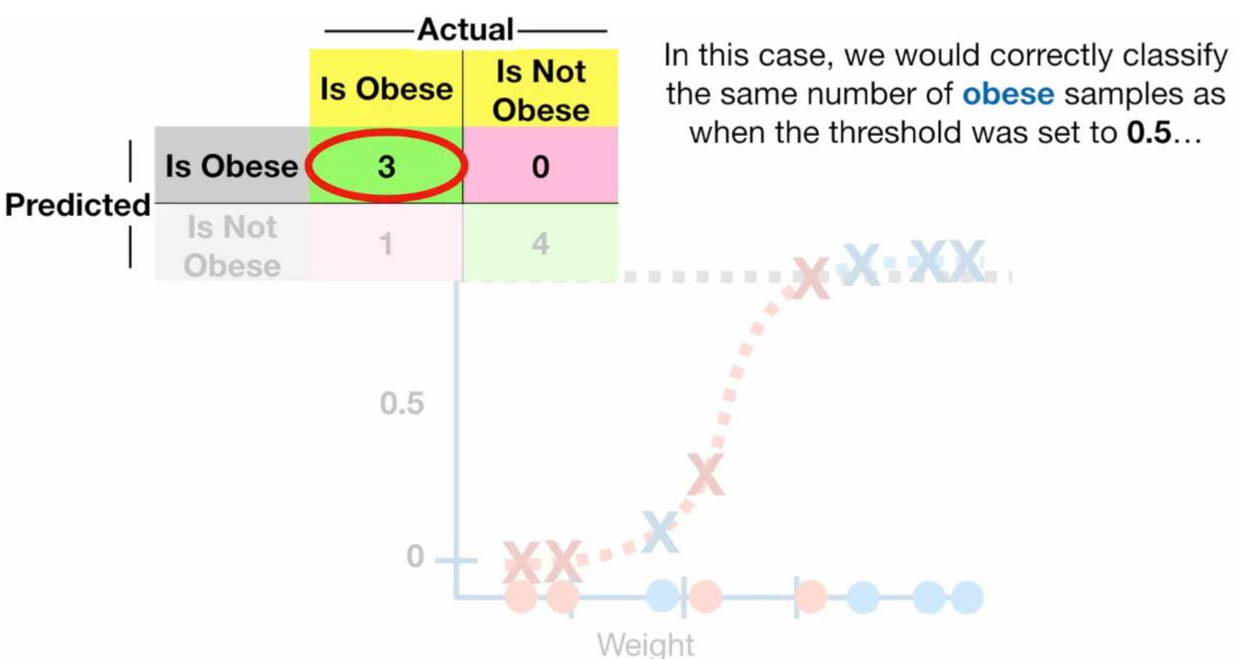
Now let's talk about what happens when we use a different threshold for deciding if a sample is **obese** or **not**.

		Actual: Is Obese	Actual: Is Not Obese
Predicted	Is Obese	4	2
	Is Not Obese		

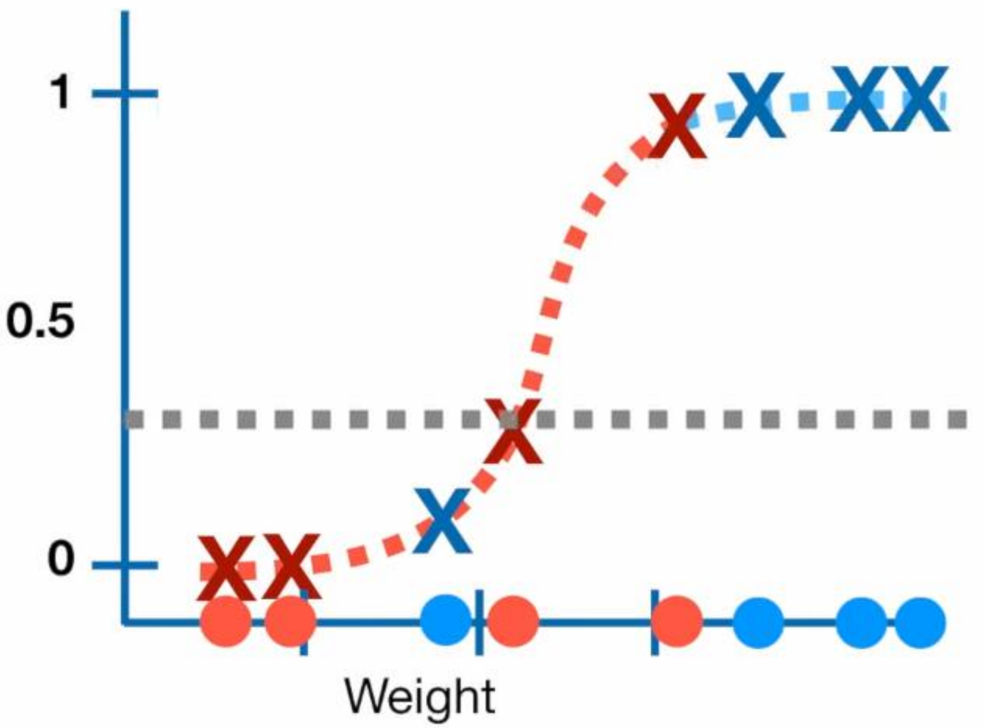
...but it would also increase the number of **False-Positives**.




Actual
Infected
Not Infected
Predicted
Infected
4
2
Not Infected
0
2
…and that means lowering the threshold, even if that results in more **False Positives**.
0.5
0
Weight

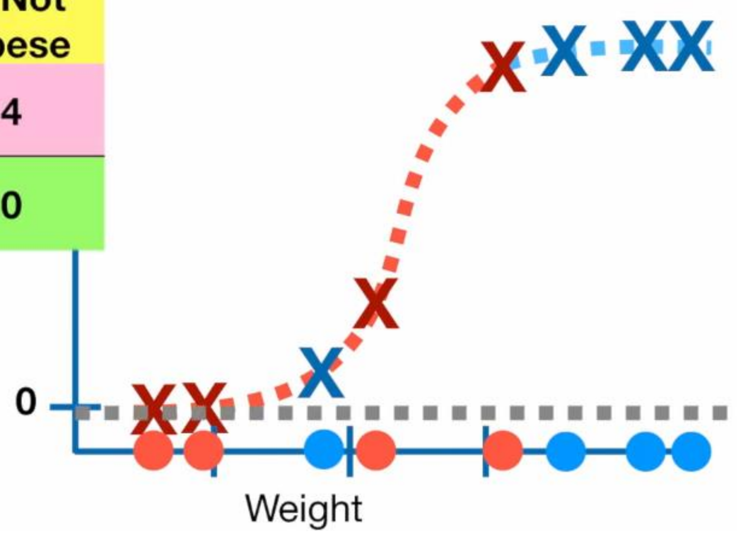

Actual
Is Obese
Is Not Obese
Predicted
Is Obese
3
0
Is Not Obese
1
4
In this case, we would correctly classify the same number of **obese** samples as when the threshold was set to **0.5**…
0.5
0
Weight

…but the threshold could be set to anything between 0 and 1.



But even if we made one confusion matrix for each threshold that mattered, it would result in a confusingly large number of confusion matrices.

	Is Obese	Is Not Obese
Is Obese	4	4
Is Not Obese	0	0



But even if we made one confusion matrix for each threshold that mattered, it would result in a confusingly large number of confusion matrices.

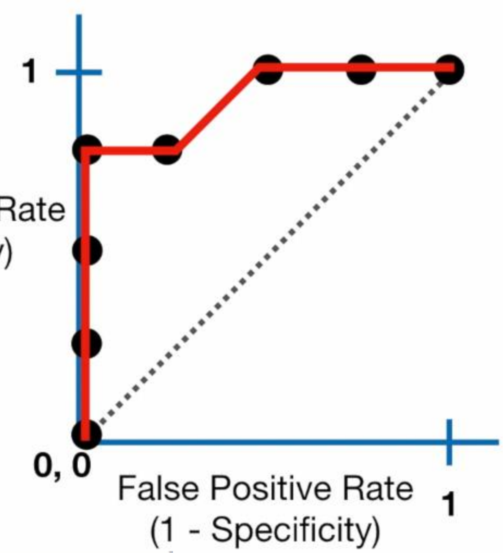
	Is Obese	Is Not Obese
Is Obese	4	[illegible]
Is Not Obese	0	[illegible]

	Is Obese	Is Not Obese
Is Obese	4	2
Is Not Obese	0	2

	Is Obese	Is Not Obese
Is Obese	4	[illegible]
Is Not Obese	0	[illegible]

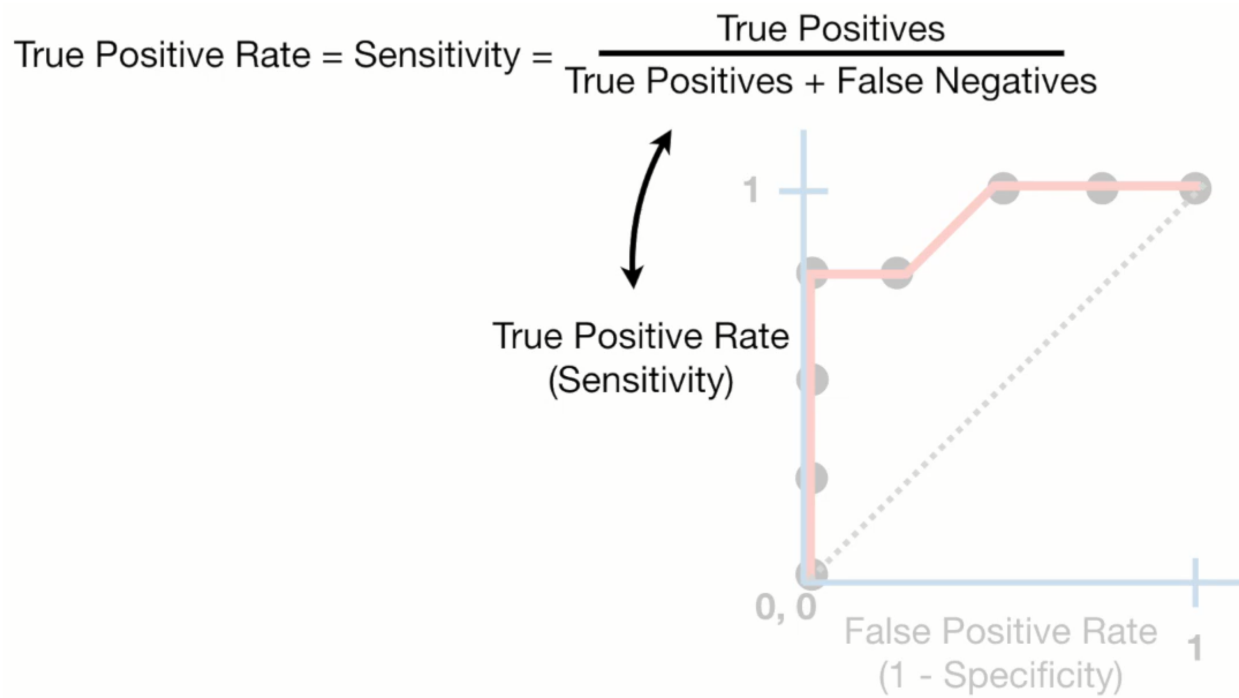
	Is Obese	Is Not Obese
Is Obese	3	2
Is Not Obese	1	2

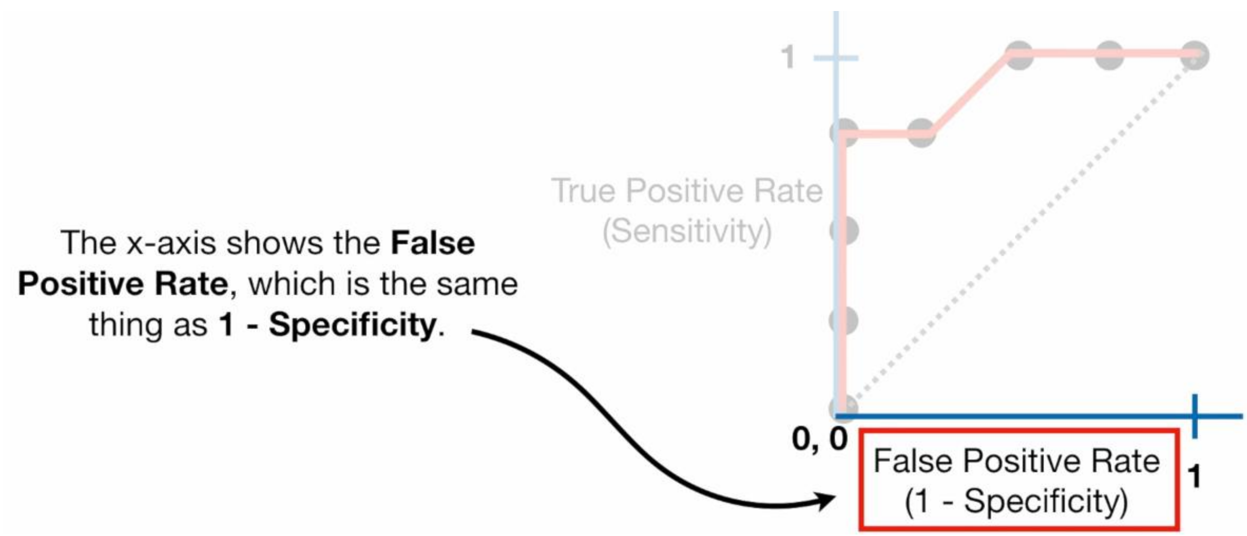
So instead of being overwhelmed with confusion matrices, **Receiver Operator Characteristic** (**ROC**) graphs provide a simple way to summarize all of the information.



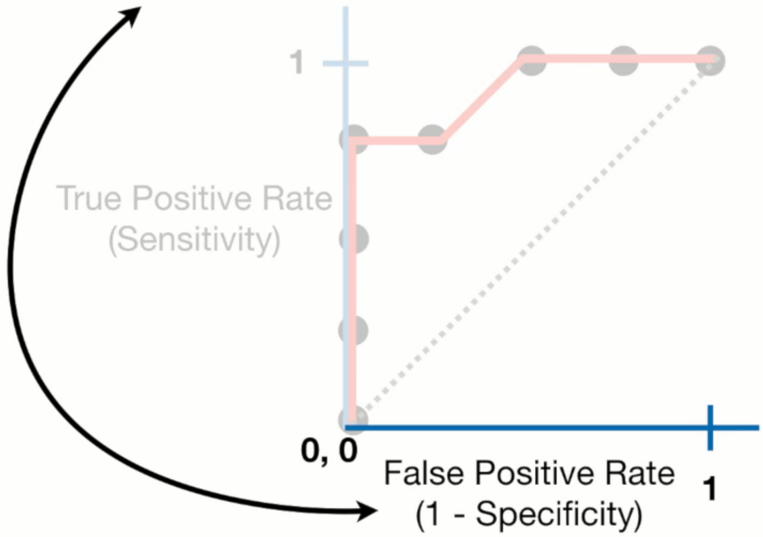
The y-axis shows the **True Positive Rate**, which is the same thing as **Sensitivity**.

True Positive Rate
(Sensitivity)


True Positive Rate = Sensitivity = True Positives / True Positives + False Negatives
1
True Positive Rate
(Sensitivity)
0, 0
False Positive Rate
(1 - Specificity)
1


1
True Positive Rate
(Sensitivity)
The x-axis shows the **False Positive Rate**, which is the same thing as **1 - Specificity**.
0, 0
False Positive Rate
(1 - Specificity)
1

$$\text{False Positive Rate} = (1 - \text{Specificity}) = \frac{\text{False Positives}}{\text{False Positives} + \text{True Negatives}}$$

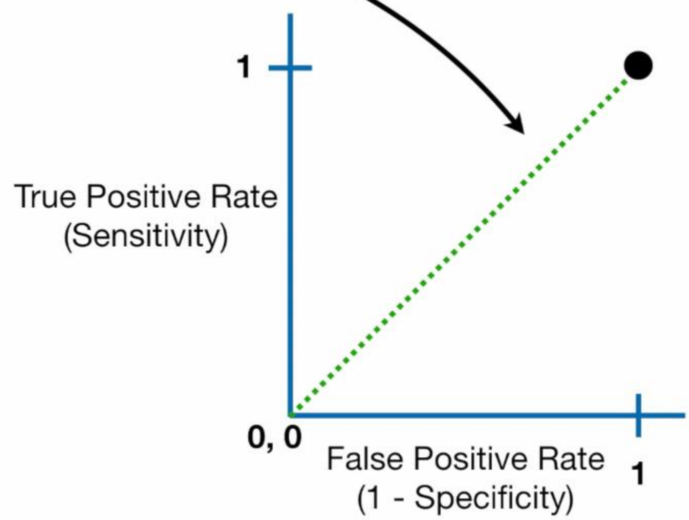


$$\text{False Positive Rate} = (1 - \text{Specificity}) = \frac{\text{False Positives}}{\text{False Positives} + \text{True Negatives}}$$

		Actual	
		Is Obese	**Is Not Obese**
Predicted	**Is Obese**	True Positives	**False Positives**
	Is Not Obese	False Negatives	**True Negatives**

The **False Positive Rate** tells you the proportion of **not obese** samples that were incorrectly classified and are **False Positives**.

This **green diagonal line** shows where the
True Positive Rate = **False Positive Rate**

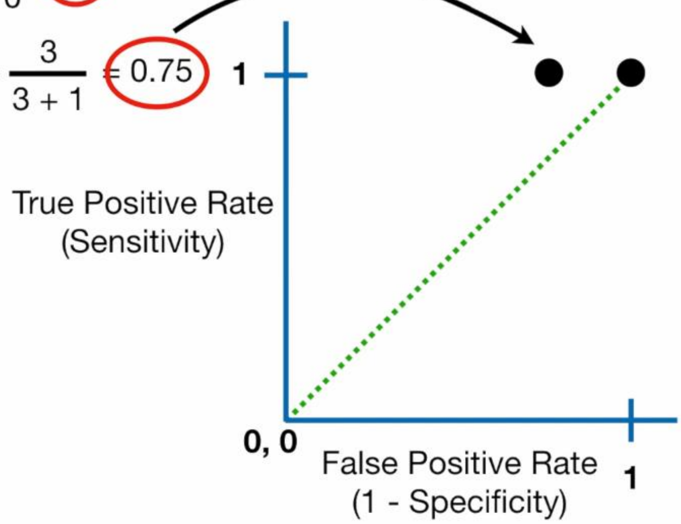


Any point on this **line** means that the **proportion** of ***correctly*** classified **obese** samples is the same as the **proportion** of ***incorrectly*** classified samples that are **not obese**.

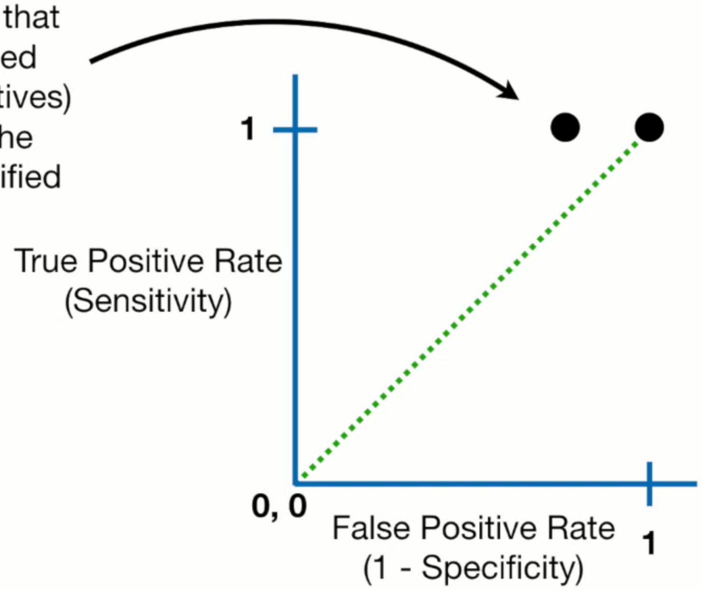
True Positive Rate = Sensitivity = $\frac{4}{4 + 0} = 1$

False Positive Rate = 1 - Specificity = $\frac{3}{3 + 1} = 0.75$

...and plot a point at **0.75, 1**.

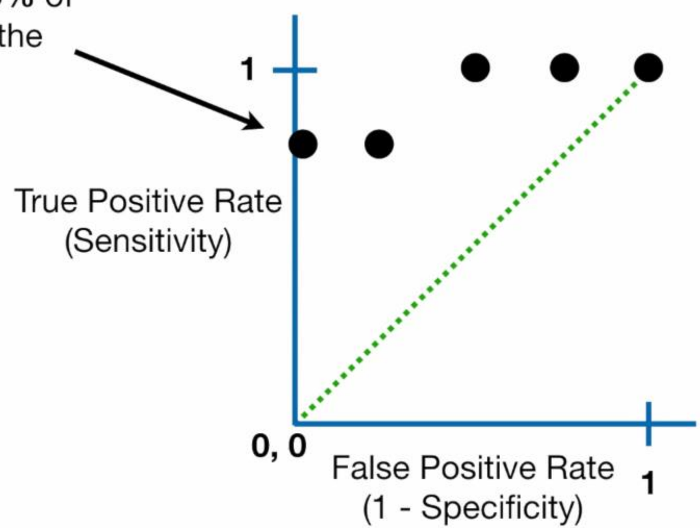


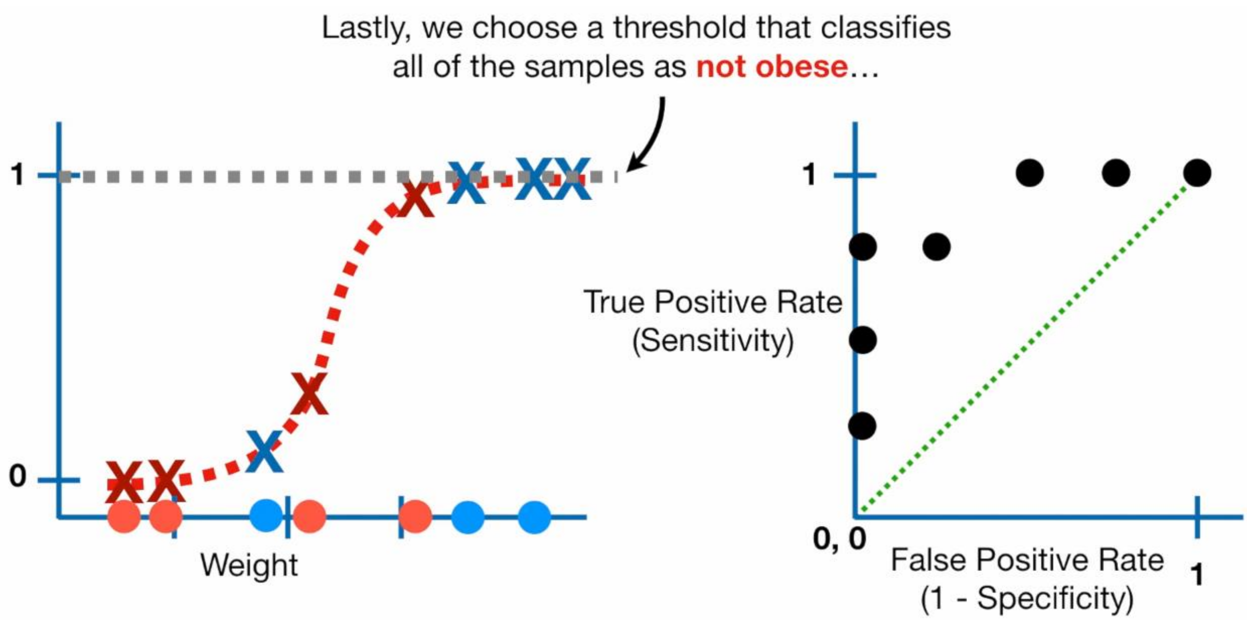
Since the new point (**0.75, 1**) is to the left of the **dotted green line**, we know that the proportion of correctly classified samples that were **obese** (true positives) *is greater* than the proportion of the samples that were incorrectly classified as **obese** (false positives).



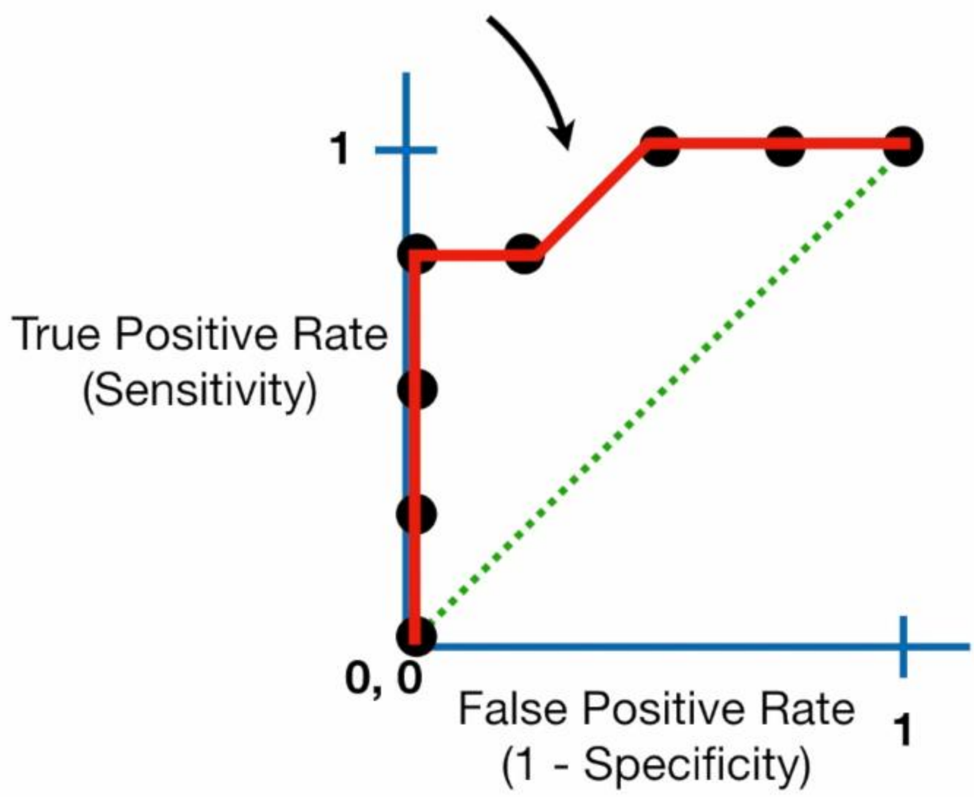
In other words, the new threshold for deciding if a sample is **obese** or **not** is better than the first one.

The threshold represented by the new point (**0, 0.75**) correctly classified **75%** of the **obese** samples and **100%** of the samples that were **not obese**.



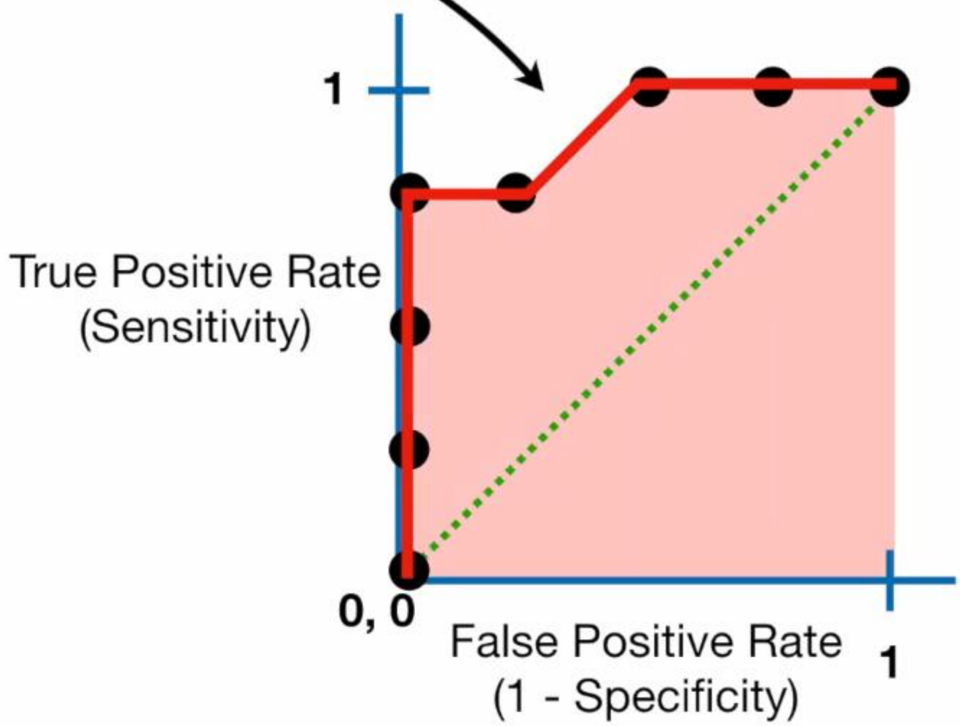


If we want, we can connect the dots…

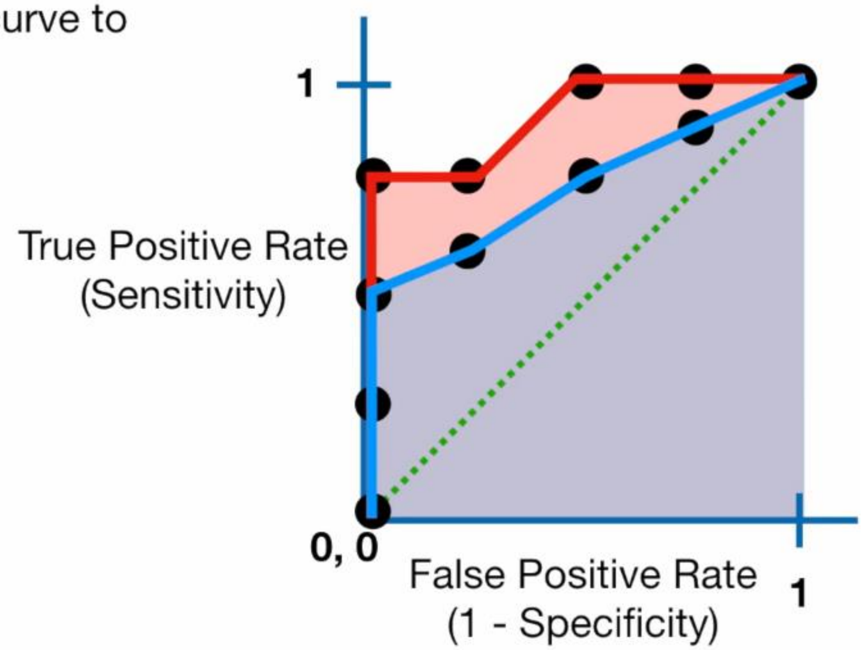


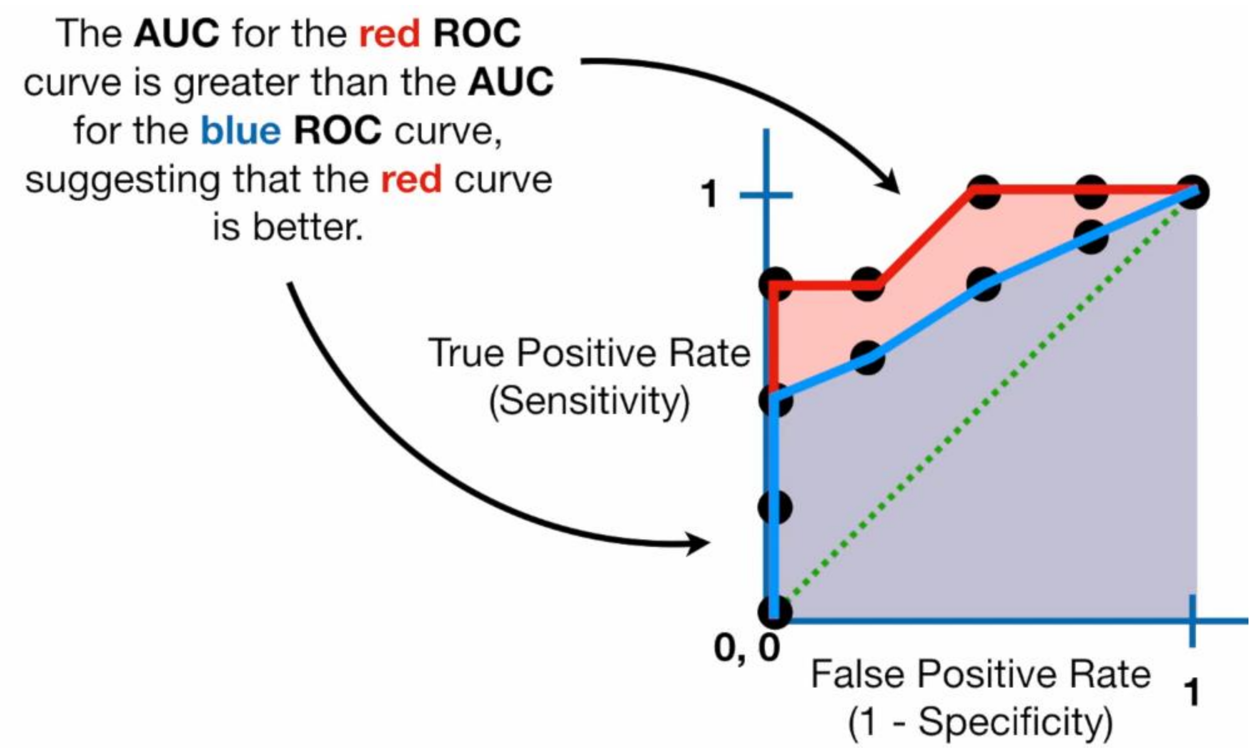
The **ROC** graph summarizes
all of the confusion matrices
that each threshold produced.

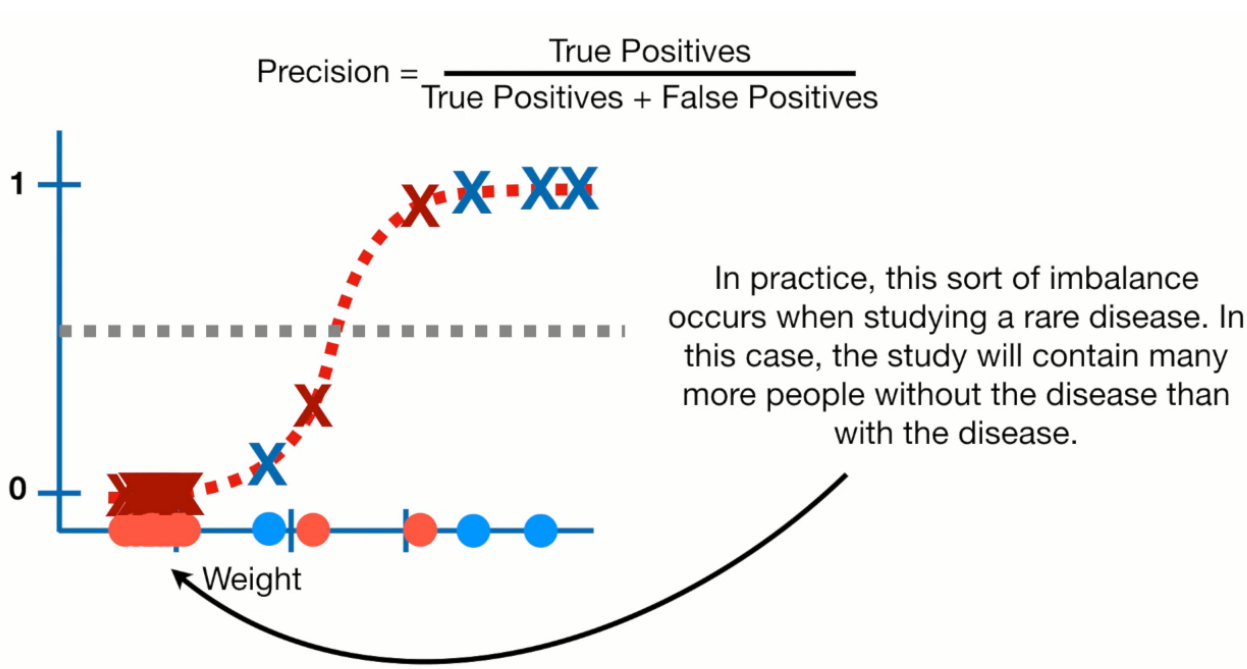
The **AUC** (Area Under the Curve) is **0.9**



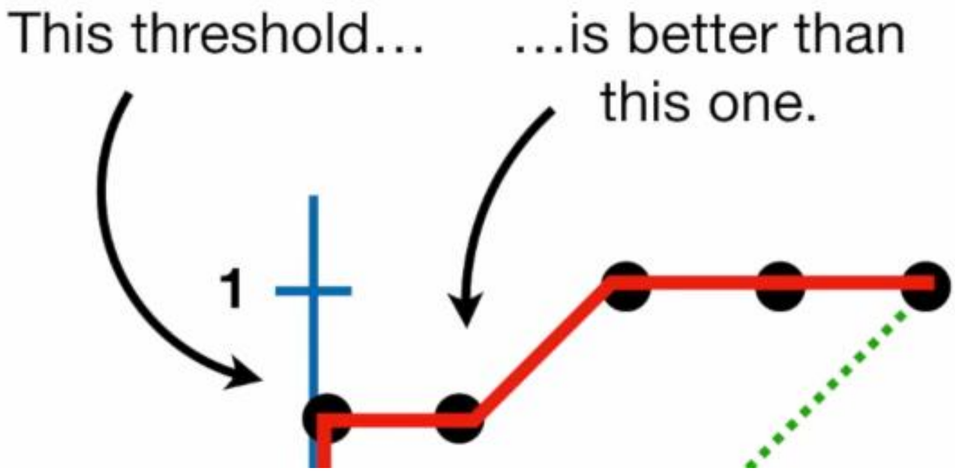
The **AUC** makes it easy to compare one **ROC** curve to another.




The AUC for the red ROC curve is greater than the AUC for the blue ROC curve, suggesting that the red curve is better.
1
True Positive Rate
(Sensitivity)
0, 0
False Positive Rate
(1 - Specificity)
1


Precision = True Positives / True Positives + False Positives
1
0
Weight
In practice, this sort of imbalance occurs when studying a rare disease. In this case, the study will contain many more people without the disease than with the disease.

ROC curves make it easy to identify the best threshold for making a decision…



…and the **AUC** can help you decide which categorization method is better.