

Performance Measures

Draft

Confusion Matrix

- In the field of [machine learning](#) and specifically the problem of [statistical classification](#), a **confusion matrix**, also known as an error matrix, is a specific table layout that allows visualization of the performance of an algorithm, typically a [supervised learning](#) one (in [unsupervised learning](#) it is usually called a **matching matrix**).
- Each row of the [matrix](#) represents the instances in an actual class while each column represents the instances in a predicted class, or vice versa – both variants are found in the literature.
- The name stems from the fact that it makes it easy to see whether the system is confusing two classes (i.e. commonly mislabeling one as another).

Confusion matrix

		Predicted condition	
		Positive (PP)	Negative (PN)
Actual condition	Total population = P + N		
	Positive (P)	True positive (TP)	False negative (FN)
	Negative (N)	False positive (FP)	True negative (TN)

		Predicted condition	
		Cancer	Non-cancer
Actual condition	Total 8 + 4 = 12	7	5
	Cancer 8	6	2
	Non-cancer 4	1	3

Confusion matrix

- **True Positive (TP):** if the actual classification is positive and the predicted classification is positive (1,1), this is called a true positive result because the positive sample was correctly identified by the classifier. In short, the prediction outcome is true, and it is also true in reality.
- **False Negative (FN):** if the actual classification is positive and the predicted classification is negative (1,0), this is called a false negative result because the positive sample is incorrectly identified by the classifier as being negative. In short, predictions are false, but they are true in actuality.
- **False Positive (FP):** if the actual classification is negative and the predicted classification is positive (0,1), this is called a false positive result because the negative sample is incorrectly identified by the classifier as being positive. In short, prediction outcomes are true, but they are false in actuality.
- **True Negative (TN):** if the actual classification is negative and the predicted classification is negative (0,0), this is called a true negative result because the negative sample gets correctly identified by the classifier. In short, the prediction outcome is false, and it is also false in reality.

Classification Accuracy

- It is most common performance metric for classification algorithms. It may be defined as the number of correct predictions made as a ratio of all predictions made. We can easily calculate it by confusion matrix with the help of following formula –

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

Classification Accuracy

- **When to Use Accuracy?**

- It is good to use the Accuracy metric when the target variable classes in data are approximately balanced. For example, if 60% of classes in a fruit image dataset are of Apple, 40% are Mango.

- **When not to use Accuracy?**

- It is recommended not to use the Accuracy measure when the target variable majorly belongs to one class. For example, Suppose there is a model for a disease prediction in which, out of 100 people, only five people have a disease, and 95 people don't have one.

Precision or Positive Predictive Value (PPV)

- The precision metric is used to overcome the limitation of Accuracy. The precision determines the proportion of positive prediction that was actually correct. It can be calculated as the True Positive or predictions that are actually true to the total positive predictions (True Positive and False Positive). Precision is the ratio of true positives and total positives predicted.

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

$$P = \frac{TP}{TP+FP} = \frac{\text{Cancer patients correctly identified}}{\text{Cancer patients correctly identified+incorrectly labelled cancer patients as non-cancerous}}$$

Recall or Sensitivity or Hit Rate or True Positive Rate

- It is also similar to the Precision metric; however, it aims to calculate the proportion of actual positive that was identified incorrectly. It can be calculated as True Positive or predictions that are actually true to the total number of positives, either correctly predicted as positive or incorrectly predicted as negative (true Positive and false negative).

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

When to use Precision and Recall?

- From the above definitions of Precision and Recall, we can say that recall determines the performance of a classifier with respect to a false negative, whereas precision gives information about the performance of a classifier with respect to a false positive.
- So, if we want to minimize the false negative, then, Recall should be as near to 100%, and if we want to minimize the false positive, then precision should be close to 100% as possible.
- In simple words, *if we maximize precision, it will minimize the FP errors, and if we maximize recall, it will minimize the FN error.*

F-Score

- F-score or F1 Score is a metric to evaluate a binary classification model on the basis of predictions that are made for the positive class. It is calculated with the help of Precision and Recall. It is a type of single score that represents both Precision and Recall. So, ***the F1 Score can be calculated as the harmonic mean of both precision and Recall, assigning equal weight to each of them.*** The formula for calculating the F1 score is given below:

$$F1 - score = 2 * \frac{precision * recall}{precision + recall}$$

When to use F-Score?

- As F-score make use of both precision and recall, so it should be used if both of them are important for evaluation, but one (precision or recall) is slightly more important to consider than the other. For example, when False negatives are comparatively more important than false positives, or vice versa.

sensitivity, recall, hit rate, or true positive rate (TPR)

$$\text{TPR} = \frac{\text{TP}}{\text{P}} = \frac{\text{TP}}{\text{TP} + \text{FN}} = 1 - \text{FNR}$$

specificity, selectivity or true negative rate (TNR)

$$\text{TNR} = \frac{\text{TN}}{\text{N}} = \frac{\text{TN}}{\text{TN} + \text{FP}} = 1 - \text{FPR}$$

precision or positive predictive value (PPV)

$$\text{PPV} = \frac{\text{TP}}{\text{TP} + \text{FP}} = 1 - \text{FDR}$$

miss rate or false negative rate (FNR)

$$\text{FNR} = \frac{\text{FN}}{\text{P}} = \frac{\text{FN}}{\text{FN} + \text{TP}} = 1 - \text{TPR}$$

fall-out or false positive rate (FPR)

$$\text{FPR} = \frac{\text{FP}}{\text{N}} = \frac{\text{FP}}{\text{FP} + \text{TN}} = 1 - \text{TNR}$$

accuracy (ACC)

$$\text{ACC} = \frac{\text{TP} + \text{TN}}{\text{P} + \text{N}} = \frac{\text{TP} + \text{TN}}{\text{TP} + \text{TN} + \text{FP} + \text{FN}}$$

condition positive (P)

the number of real positive cases in the data

condition negative (N)

the number of real negative cases in the data

true positive (TP)

A test result that correctly indicates the presence of a condition or characteristic

true negative (TN)

A test result that correctly indicates the absence of a condition or characteristic

false positive (FP)

A test result which wrongly indicates that a particular condition or attribute is present

false negative (FN)

A test result which wrongly indicates that a particular condition or attribute is absent

F1 score

is the **harmonic mean** of **precision** and **sensitivity**:

$$F_1 = 2 \times \frac{\text{PPV} \times \text{TPR}}{\text{PPV} + \text{TPR}} = \frac{2\text{TP}}{2\text{TP} + \text{FP} + \text{FN}}$$