

## Pattern Recognition Numerical

n=165	Predicted: NO	Predicted: YES
	Actual: NO	Actual: YES
	50	10
	5	100

What can we learn from this matrix?

- There are two possible predicted classes: "yes" and "no". If we were predicting the presence of a disease, for example, "yes" would mean they have the disease, and "no" would mean they don't have the disease.
- The classifier made a total of 165 predictions (e.g., 165 patients were being tested for the presence of that disease).
- Out of those 165 cases, the classifier predicted "yes" 110 times, and "no" 55 times.
- In reality, 105 patients in the sample have the disease, and 60 patients do not.

Let's now define the most basic terms, which are whole numbers (not rates):

- **true positives (TP):** These are cases in which we predicted yes (they have the disease), and they do have the disease.
- **true negatives (TN):** We predicted no, and they don't have the disease.
- **false positives (FP):** We predicted yes, but they don't actually have the disease. (Also known as a "Type I error.")
- **false negatives (FN):** We predicted no, but they actually do have the disease. (Also known as a "Type II error.")

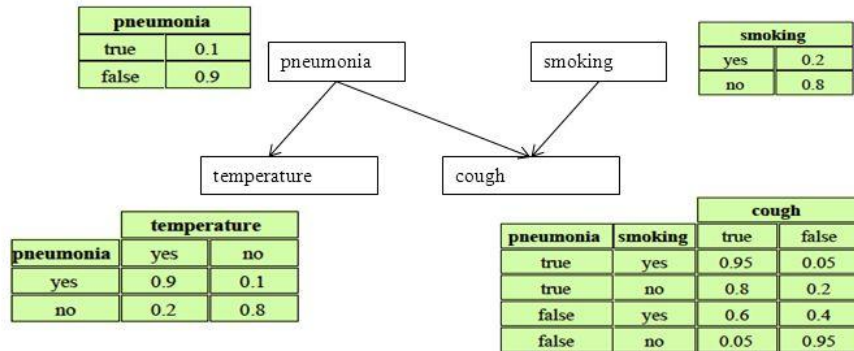
Now, added these terms to the confusion matrix, and also added the row and column totals:

n=165		Predicted: NO	Predicted: YES	
Actual: NO		TN = 50	FP = 10	60
Actual: YES		FN = 5	TP = 100	105
		55	110	

This is a list of rates that are often computed from a confusion matrix for a binary classifier:

- **Accuracy:** Overall, how often is the classifier correct?
  - $(TP+TN)/total = (100+50)/165 = 0.91$
- **Misclassification Rate:** Overall, how often is it wrong?
  - $(FP+FN)/total = (10+5)/165 = 0.09$
  - equivalent to 1 minus Accuracy
  - also known as "Error Rate"
- **True Positive Rate:** When it's actually yes, how often does it predict yes?
  - $TP/actual\ yes = 100/105 = 0.95$
  - also known as "Sensitivity" or "Recall"
- **False Positive Rate:** When it's actually no, how often does it predict yes?
  - $FP/actual\ no = 10/60 = 0.17$
- **True Negative Rate:** When it's actually no, how often does it predict no?
  - $TN/actual\ no = 50/60 = 0.83$
  - equivalent to 1 minus False Positive Rate
  - also known as "Specificity"
- **Precision:** When it predicts yes, how often is it correct?
  - $TP/predicted\ yes = 100/110 = 0.91$
- **Prevalence:** How often does the yes condition actually occur in our sample?
  - $actual\ yes/total = 105/165 = 0.64$

- **Diagnostic: Evidence:** *cough=true*. What is  $P(\text{pneumonia} | \text{cough})$ ?



$$\begin{aligned}
 P(\text{pneumonia} | \text{cough}) &= \frac{P(\text{cough} | \text{pneumonia})P(\text{pneumonia})}{P(\text{cough})} \\
 &= \frac{[P(\text{cough} | \text{pneumonia}, \text{smoking})P(\text{smoking}) + P(\text{cough} | \text{pneumonia}, \neg \text{smoking})P(\neg \text{smoking})]P(\text{pneumonia})}{P(\text{cough})} \\
 &= \frac{[(.95)(.2) + (.8)(.8)](.1)}{P(\text{cough})} = \frac{.083}{P(\text{cough})} \\
 &= \frac{.083}{P(\text{cough})} = \frac{.083}{.227} = .366
 \end{aligned}$$

Q. While watching a game of Champions League football in a cafe, you observe someone who is clearly supporting Manchester United in the game. Using Bayes Rule Calculate the probability that they ~~are~~ were actually born within 30 miles of Manchester. Assume that:

- The probability that a randomly selected person in a typical local bar environment is born within 30 miles of Manchester is  $\frac{1}{20}$
- The chance that a person born within 30 miles of Manchester actually supports Manchester United is  $\frac{7}{10}$
- The probability that a person not born within 30 miles of Manchester supports Manchester United with probability  $\frac{1}{10}$

Solution:

Let  $M$ : Set of born within 30 miles of Manchester

$N$ : " " Not " " " " " "

$S$ : Set of Supporters of Manchester

Here, given,

$$P(M) = \frac{1}{20}$$

$$P(N) = 1 - \frac{1}{20} = \frac{19}{20}$$

$$P(M|S) = \frac{7}{10}$$

$$P(N|S) = \frac{1}{10}$$

$$P(S|M) = ?$$

$$\begin{aligned}
 P(S|M) &= \frac{P(M) \cdot P(M|S)}{P(M) \cdot P(M|S) + P(N) \cdot P(N|S)} \\
 &= \frac{\frac{1}{20} * \frac{7}{10}}{\frac{1}{20} * \frac{7}{10} + \frac{19}{20} * \frac{1}{20}} \\
 &= \frac{7}{26}
 \end{aligned}$$