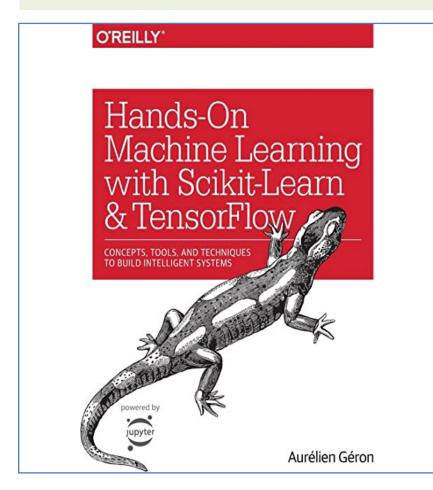
Machine Learning





Introduced by

Dr. Ebtsam Adel



Machine Learning

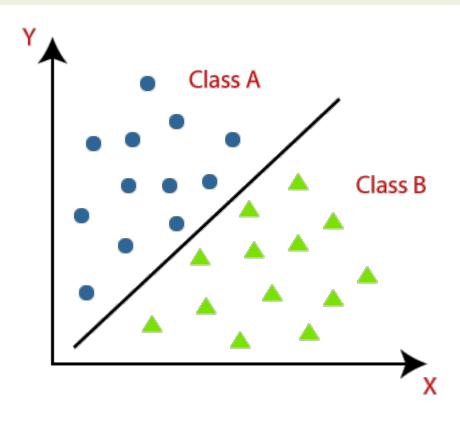






What is the Classification Algorithm?

- The Classification algorithm is a Supervised Learning technique that is used to identify the category of new observations on the basis of training data.
- In Classification, a program learns from the given dataset or observations and then classifies new observation into a number of classes or groups. Such as, Yes or No, 0 or 1, Spam or Not Spam, cat or dog, etc. Classes can be called as targets/labels or categories.



 Unlike regression, the output variable of Classification is a category, not a value, such as "Green or Blue", "fruit or animal", etc.

The most commonly used classifiers are as follows:

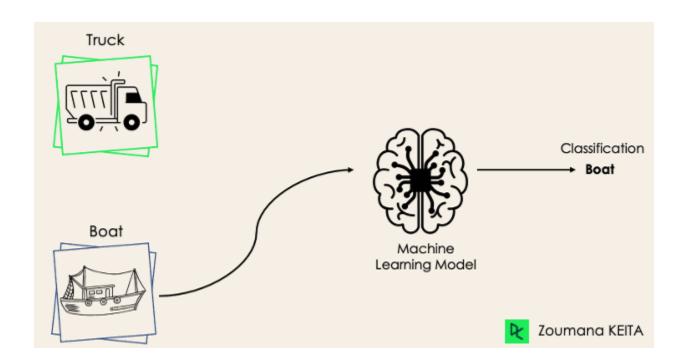
- ✓ Logistic regression
- ✓ Naive Bayes classifier
- ✓ Support vector machines
- √ <u>k-nearest neighbor</u>
- ✓ <u>Decision trees</u>
- ✓ Random forests
- ✓ Neural networks
- ✓

Different Types of Classification Tasks in Machine Learning

There are many main classification tasks in Machine learning.

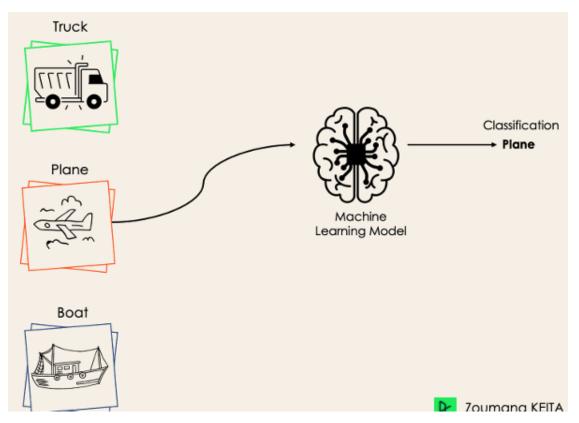
Binary Classification

In a binary classification task, the goal is to classify the input data into two exclusive categories.



Multi-Class Classification

The multi-class classification, on the other hand, has at least two exclusive class labels, where the goal is to predict to which class a given input example belongs to.



MNIST

- the MNIST dataset, which is a set of 70,000 small images of digits handwritten by high school students and employees of the US Census Bureau.
- Each image is labeled with the digit it represents.
- This set has been studied so much that it is often called the "Hello World" of Machine Learning.
- There are 70,000 images, and each image has **784** features. This is because each image is 28×28 pixels, and each feature simply represents one pixel's intensity, from 0 (white) to 255 (black).

The MNIST dataset is actually already split into a training set (the first 60,000 images) and a test set (the last 10,000 images):

 X_{train} , X_{test} , y_{train} , $y_{test} = X[:60000]$, X[60000:], y[:60000], y[60000:]

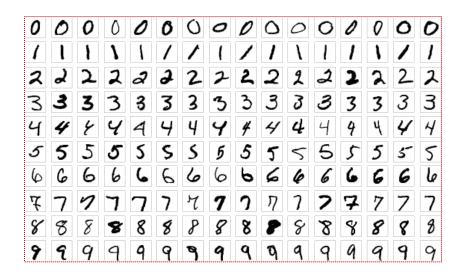


- A DESCR key describing the dataset.
- A data key containing an array with one row per instance and one column per feature.
- A target key containing an array with the labels.

the **complexity** of the classification task.



- The training set is already shuffled for us, which is good as this guarantees that all cross-validation folds will be similar Moreover, some learning algorithms are sensitive to the order of the training instances, and they perform poorly if they get many similar instances in a row.
- Shuffling the dataset ensures that this won't happen.



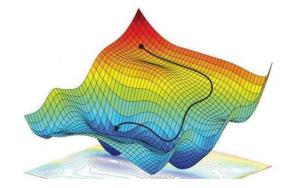


Training a Binary Classifier

- This "5-detector" will be an example of a binary classifier, capable of Separating between just two classes, 5 and not 5.
- Let's create the target vectors for this classification task:

```
y_train_5 = (y_train == 5) # True for all 5s, False for all other digits.
y_test_5 = (y_test == 5)
```

- good place to start is with a Stochastic Gradient Descent (SGD) classifier, using Scikit-Learn's SGDClassifier class.
- This classifier has the advantage of being capable of handling very large datasets efficiently. This is in part because SGD deals with training instances independently, one at a time.
- Suitable for online learning.



Performance Measures

Performance metrics in machine learning are used to **evaluate** the performance of a machine learning model.

- Performance metrics are important because they help us understand how well our model is performing and whether it is meeting our requirements.
- There are many performance metrics that can be used in machine learning, depending on the type of problem being solved and the specific requirements of the problem.
- Some common performance metrics include: Accuracy , Recall, F1
 Score,...

Confusion Matrix – A confusion matrix is a table that is used to evaluate the performance of a classification model. It shows the number of true positives, true negatives, false positives, and false negatives for each class in the dataset.

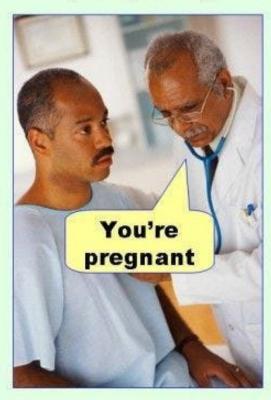
Confusion Matrix

FN: Ham mail in spam folder.

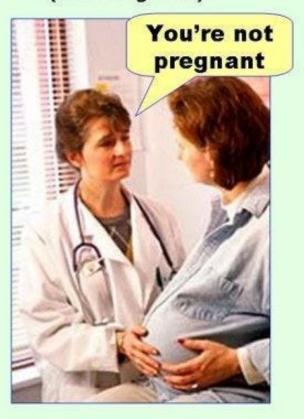
FP: spam email in inbox.

	Actually Positive (1)	Actually Negative (0)
Predicted Positive (1)	True Positives (TPs)	False Positives (FPs)
Predicted Negative (0)	False Negatives (FNs)	True Negatives (TNs)

Type I error (false positive)



Type II error (false negative)



- True Positive(TP): the prediction outcome is true, and it is true in reality, also.
- True Negative(TN): the prediction outcome is false, and it is false in reality, also.
- False Positive(FP): prediction outcomes are true, but they are false in actuality.
- False Negative(FN): predictions are false, and they are true in actuality.

	Actual YES	Actual NO
Predicted YES	True Positive	False Positive
Predicted NO	False Negative	True Negative

- Accuracy Accuracy is one of the most basic performance metrics and measures the proportion of correctly classified instances in the dataset.
- It is calculated as the number of correctly classified instances divided by the total number of instances in the dataset.
- Precision: It is calculated as the number of true positive instances divided by the sum of true positive and false positive instances.

$$Accuracy = \frac{Number\ of\ Correct\ Predictions}{Total\ number\ of\ predictions}$$

$$Precision = \frac{TP}{(TP + FP)}$$

 Recall "sensitivity": It is calculated as the number of true positive instances divided by the sum of true positive and false negative instances.

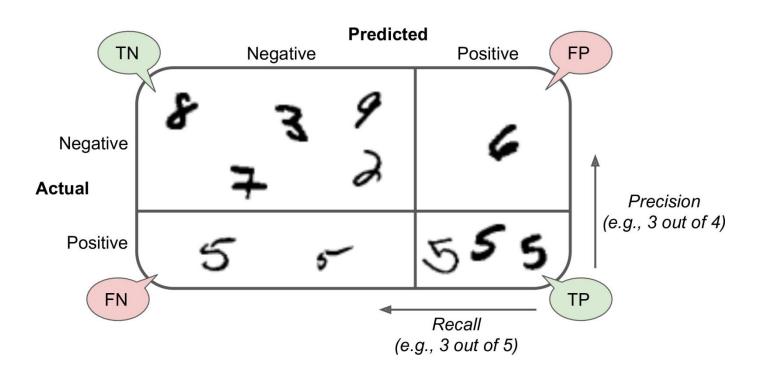
$$Recall = \frac{TP}{TP + FN}$$

- F1 Score F1 score is the harmonic mean of precision and recall.
 It is a balanced measure that takes into account both precision and recall.
- It is calculated as 2 * (precision × recall) / (precision + recall).
- the classifier will only get a high F1 score if both recall and precision are high.

$$F_1 = \frac{2}{\frac{1}{\text{precision}} + \frac{1}{\text{recall}}} = 2 \times \frac{\text{precision} \times \text{recall}}{\text{precision} + \text{recall}} = \frac{TP}{TP + \frac{FN + FP}{2}}$$

To compute the F_1 score, simply call the f1_score() function:

```
>>> from sklearn.metrics import f1_score
>>> f1_score(y_train_5, y_train_pred)
0.7420962043663375
```

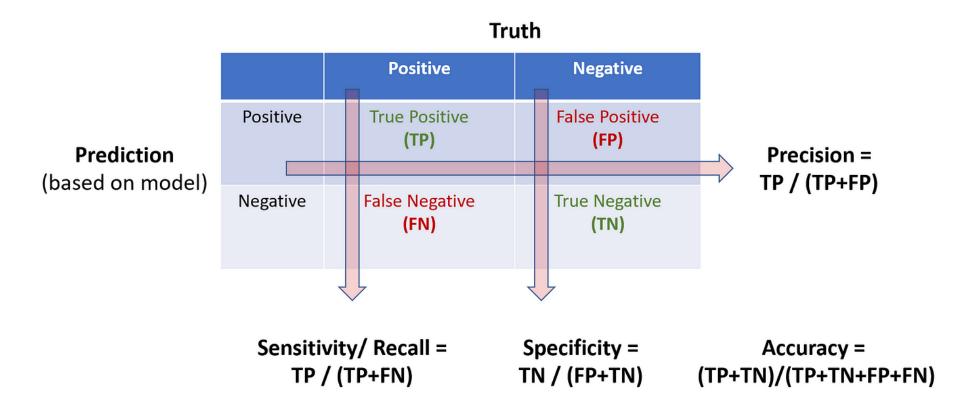


Equation 3-1. Precision

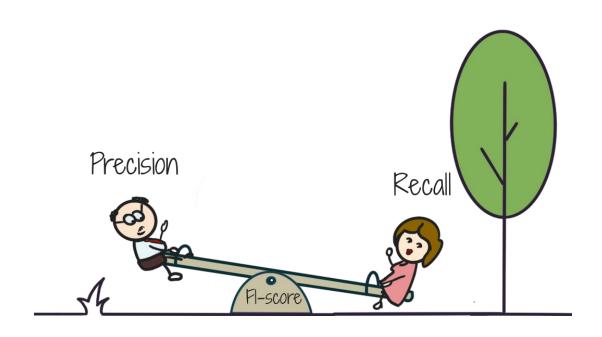
$$precision = \frac{TP}{TP + FP}$$

Equation 3-2. Recall

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



Precision/Recall Tradeoff

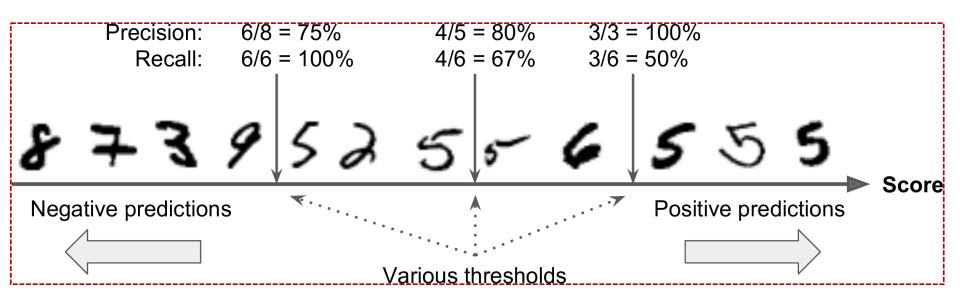


Machine Learning - Precision/Recall Tradeoff

- Unfortunately, you can't have it both ways: increasing precision reduces recall, and vice versa. This is called the precision/recall tradeoff.
- To understand this tradeoff, let's look at how the SGDClassifier makes its classification decisions. For each instance, it computes a score based on a decision function, and if that score is greater than a threshold, it assigns the instance to the positive class, or else it assigns it to the negative class.



Machine Learning - Precision/Recall Tradeoff

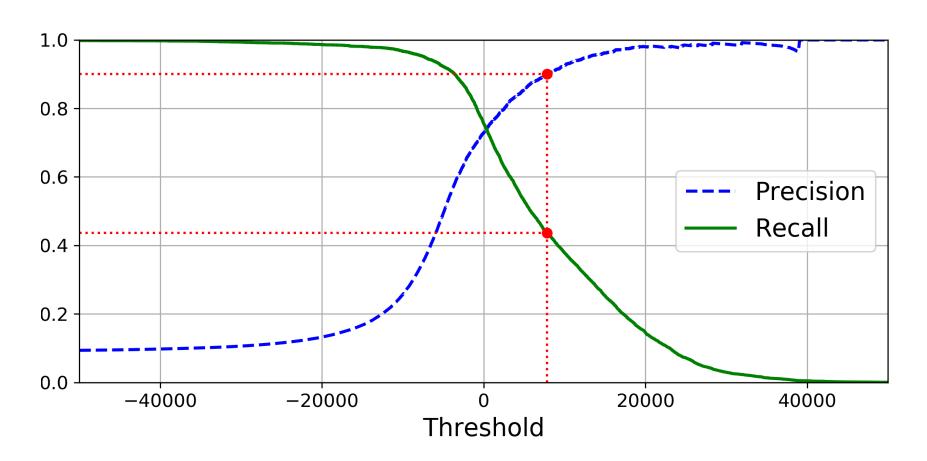


✓ Raising threshold increases precision, but decrease recall.





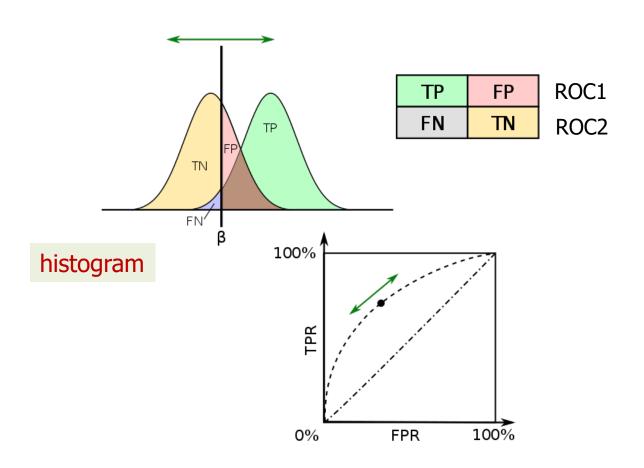
Machine Learning - Precision/Recall Tradeoff

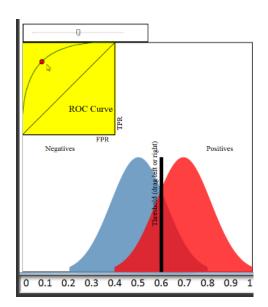


- If someone says "let's reach 99% precision," you should ask, "at what recall?"
- Determine threshold from the curve.

The ROC Curve Receiver Operating Characteristic

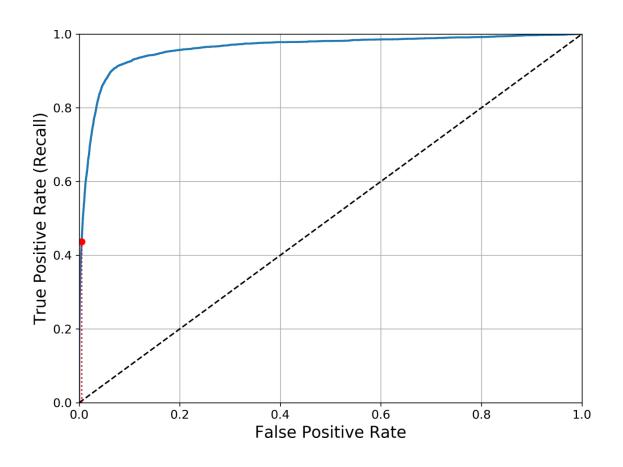
- The receiver operating characteristic (ROC) curve is another common tool used with binary classifiers.
- It is very similar to the precision/recall curve, but instead of plotting precision versus recall, the ROC curve plots the true positive rate (another name for recall) against the false positive rate.
- The FPR is the ratio of negative instances that are incorrectly classified as positive. It is equal to one minus the true negative rate, which is the ratio of negative instances that are correctly classified as negative.
- The TNR is also called specificity. Hence the ROC curve plots sensitivity (recall) versus 1 specificity





What is the ROC Curve?

- The ROC curve is a graphical representation of the performance of a binary classification model at different threshold values.
- It plots the true positive rate (TPR) on the y-axis and the false positive rate (FPR) on the x-axis.
- The TPR is the proportion of actual positive cases that are correctly identified by the model, while the FPR is the proportion of actual negative cases that are incorrectly classified as positive by the model.

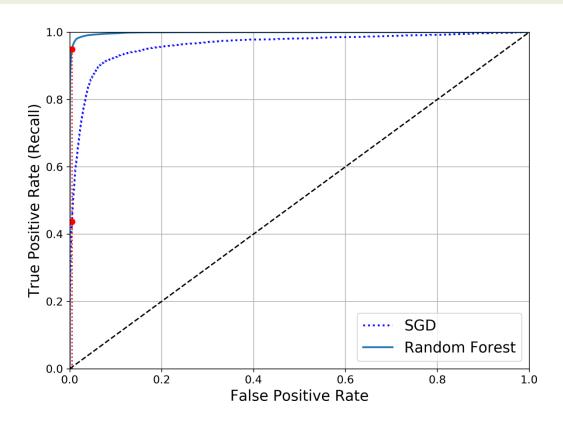


- One way to compare classifiers is to measure the area under the curve (AUC). A perfect classifier will have a ROC AUC equal to 1, whereas a purely random classifier will have a ROC AUC equal to 0.5.
- Scikit-Learn provides a function to compute the ROC AUC:

```
>>> from sklearn.metrics import roc_auc_score
>>> roc_auc_score(y_train_5, y_scores)
0.9611778893101814
```

Why is the AUC-ROC Curve Important?

The AUC-ROC curve is an important performance metric in machine learning because it provides a comprehensive measure of a model's ability to recognize **positive and negative cases**.



- Let's train a RandomForestClassifier and compare its ROC curve and ROC AUC score to the SGDClassifier.
- the RandomForestClassifier's ROC curve looks much <u>better</u> than the SGDClassifier's.

Practical Part

Practical part

- Calculate all the performance measurements in Python
- Implement the AUC ROC Curve in Python

