



### Confusion matrix



		True condition	
	Total population	Condition positive	Condition negative
Predicted condition	Predicted condition positive	True positive, Power	False positive, Type I error
	Predicted condition negative	False negative, Type II error	True negative

Source: <a href="https://en.wikipedia.org/wiki/Receiver\_operating\_characteristic">https://en.wikipedia.org/wiki/Receiver\_operating\_characteristic</a>





#### Terminology

- $TP \rightarrow \text{true positives}$ ,  $TN \rightarrow \text{true negatives}$ ,
- $FP \rightarrow$  false positives,  $FN \rightarrow$  false negatives N = TP + TN + FP + FN
- TP Correct identification of positive labels
- TN Correct identification of negative labels
- FP Incorrect identification of positive labels
- FN Incorrect identification of negative labels

# Measures of accuracy



- Accuracy: Overall effectiveness of a classifier
  - $\circ$  A =  $\frac{TP+TN}{N}$
  - Maximum value that accuracy can take is 1
  - This happens when the classifier exactly classifies two groups (i.e., FP=0 and FN=0)
- Remember
  - Total number of true positive labels = TP+FN
- Similarly
  - Total number of true negative labels = TN+FP





 Sensitivity: Effectiveness of a classifier to identify positive labels

$$\circ S_e = \frac{TP}{TP + FN}$$

 Specificity: Effectiveness of a classifier to identify negative labels

$$\circ S_p = \frac{TN}{FP + TN}$$

- Both  $S_e$  and  $S_p$  lie between 0 and 1, 1 is an ideal value for each of them
- Balanced accuracy
  - BA = (sensitivity + specificity)/2





 Prevalence: How often does the yes condition actually occur in our sample

$$P = \frac{TP + FN}{N}$$

 Positive predictive value: Proportion of correct results in labels identified as positive

$$\circ PPV = \frac{(sensitivity*prevalence)}{((sensitivity*prevalence) + ((1-specificity)*(1-prevalence)))}$$

 Negative prediction value: Proportion of correct results in labels identified as negative

$$\circ \ NPV \ = \frac{specificity*(1-prevalence)}{(((1-sensitivity)*prevalence)+((specificity)*(1-prevalence)))}$$

# Measures of accuracy



Detection rate:

$$\circ$$
  $DR = \frac{TP}{N}$ 

Detection prevalence: prevalence of predicted events

$$DP = \frac{TP + FP}{N}$$

 The Kappa statistic (or value) is a metric that compares an observed accuracy with an expected accuracy (random chance)

• Kappa = 
$$\frac{observed\ accuracy - expected\ accuracy}{1 - expected\ accuracy}$$





- Observed accuracy
  - $\circ OA = \frac{a+d}{N}$
- Expected accuracy

$$\circ EA = \frac{(a+c)(a+b)+(b+d)(c+d)}{N}$$

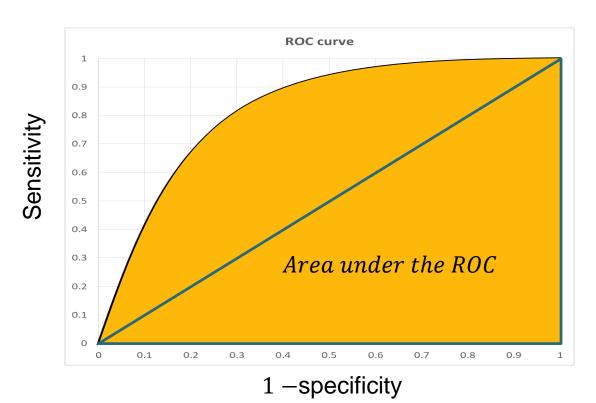
• Kappa = 
$$\frac{\frac{(a+d)}{N} - \left(\frac{(a+c)(a+b) + (b+d)(c+d)}{N}\right)}{\left(1 - \left(\frac{(a+c)(a+b) + (b+d)(c+d)}{N}\right)\right)}$$

• Where a, b, c and d are TP, FP, FN and TN respectively

### **ROC**



- ROC –An acronym for Receiver Operating Characteristics
- Originally developed and used in signal detection theory
- ROC graph:
  - Sensitivity as a function of specificity
  - sensitivity (Y-axis) and1 —specificity (X-axis)



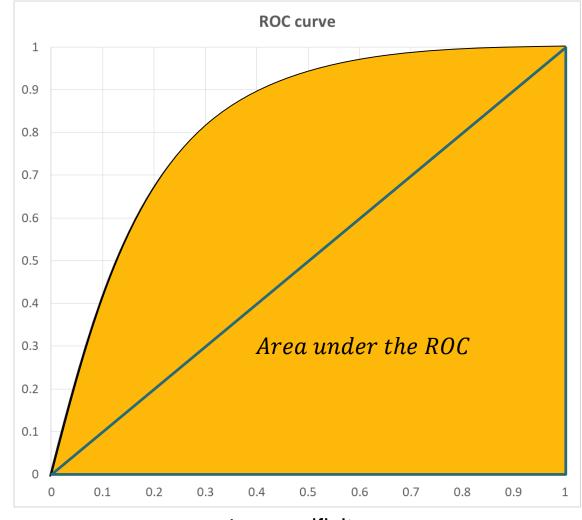
#### **ROC**



- ROC can be used to
  - See the classifier performance at different threshold levels (from 0 to 1)
  - AUC- Area under the ROC
    - An area of 1 represents a perfect test; an area of 0.5 represents a worthless model.

Sensitivity

- .90 1 = excellent
- .80 .90 = good
- .70 .80 = fair
- .60 .70 = poor
- AUC < 0.5, check whether your labels are marked in opposite



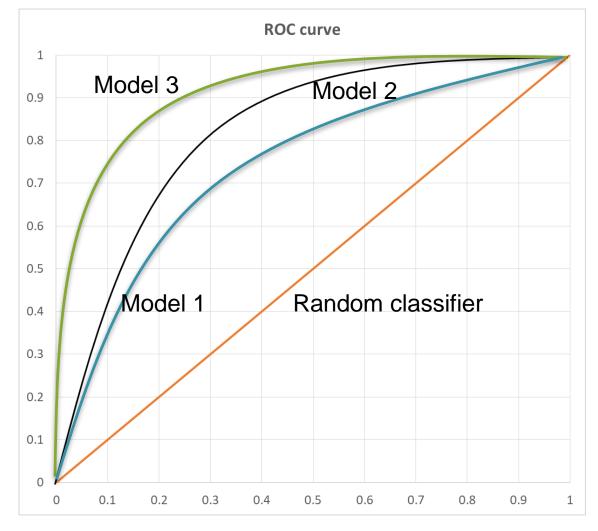
1 –specificity

### ROC



- ROC can be used to
  - Compare different classifiers at one threshold or overall threshold levels
  - Performance
  - Model 3 > Model 2 > Model 1





1 -specificity

```
peration == "MIRROR_X":
              . r or _object
mirror_mod.use_x = True
mirror_mod.use_y = False
mirror_mod.use_z = False
 _operation == "MIRROR_Y"|
irror_mod.use_x = False
lrror_mod.use_y = True
 mirror_mod.use_z = False
  operation == "MIRROR_Z":
  rror_mod.use_x = False
  rror mod.use y = False
  Irror mod.use z = True
   ob.select= 1
   er ob.select=1
   ntext.scene.objects.active
  "Selected" + str(modifier
   ata.objects[one.name].sel
  Int("please select exaction
```

#### **THANK YOU**