

Evaluating Performance II

Lecture 07

Modeling Considerations

Accuracy

Computational Efficiency

Interpretability

Accuracy

Supervised Learning Performance Evaluation

Regression

Classification

Binary

Multiclass

Receiver Operating
Characteristic (ROC)
curves

Confusion matrices

Common Metrics

- Mean squared error (MSE)
- Mean absolute error (MAE)
- R^2 , coefficient of determination
- Adjusted R^2

- Classification accuracy
- True positive rate
- False positive rate
- Precision
- F_1 Score
- Area under the ROC curve (AUC)

- Classification accuracy
- Micro-averaged F_1 Score
- Macro-averaged F_1 Score

We can always compute our accuracy metrics of a trained model on our test set...

...BUT, they're invalid (i.e. reflect generalization performance) if:

1. The underlying data are NOT representative of what we will encounter in practice
2. The test set DOES NOT remain separate from our model training process

Spot the misstep

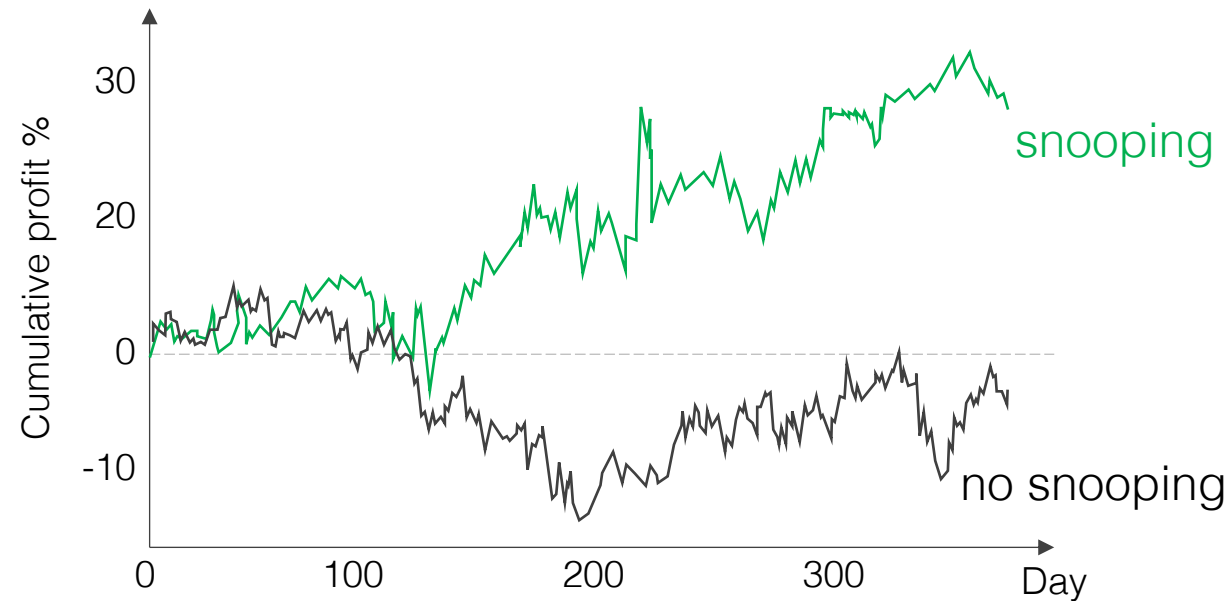
1

1. Goal: predict the exchange rate for the U.S. Dollar vs British Pound (using 20 past observations)
2. You take your historical data, normalize it, then split it randomly into a training and test set
DATA SNOOPING!
3. You train on the training data, test on the test data

Results:

Your predictions are correct 56% of the time

Estimate your profits...



2

1. Goal: predict the Dow Jones Industrial average
2. You randomly split your data into a training and test dataset
3. Choose a model with lots of flexibility
4. You iterate on the following process dozens of times:
 1. Train your model on the training data
 2. Test your model on the test data
 3. Evaluate performance on the test data

DATA SNOOPING!
5. Report that you were able to achieve 75% accuracy on your test set!

3

1. Goal: predict long-term performance of a “buy and hold” strategy in stocks
2. You collect 50 years of historical data and include all currently traded companies in the S&P500 **SAMPLING BIAS!**
3. You randomly split your data into a training and test dataset.
4. You assume you will strictly follow the “buy and hold” strategy
5. You then use apply your model on the current portfolio and predict that you will be rich in retirement!

Abu-Mostafa, Learning From Data

Data snooping / leakage

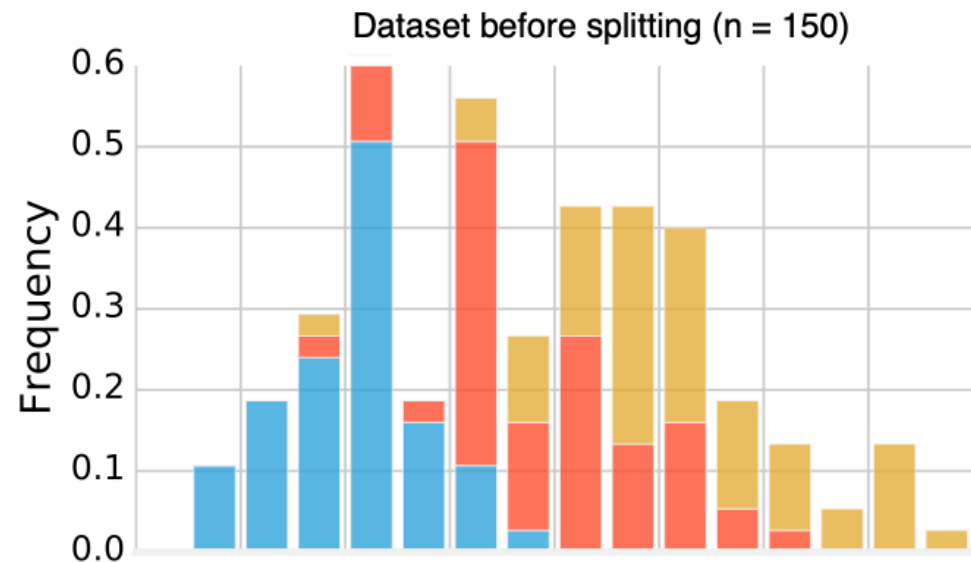
If a test data set has affected **any step** in the learning process, its ability to assess the generalization performance has been **compromised**.

Sampling bias

Are the data we're using for machine learning
representative of the population?



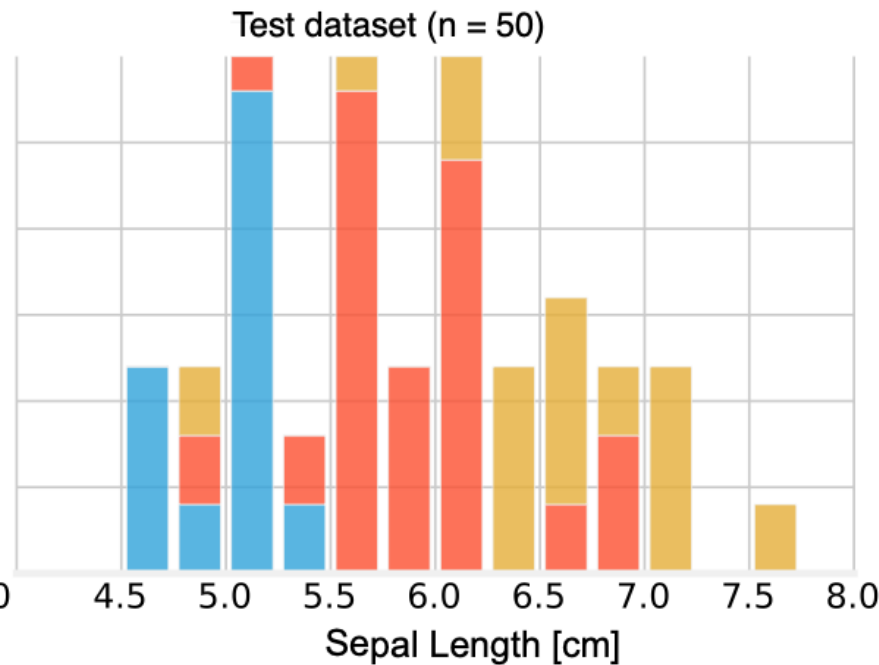
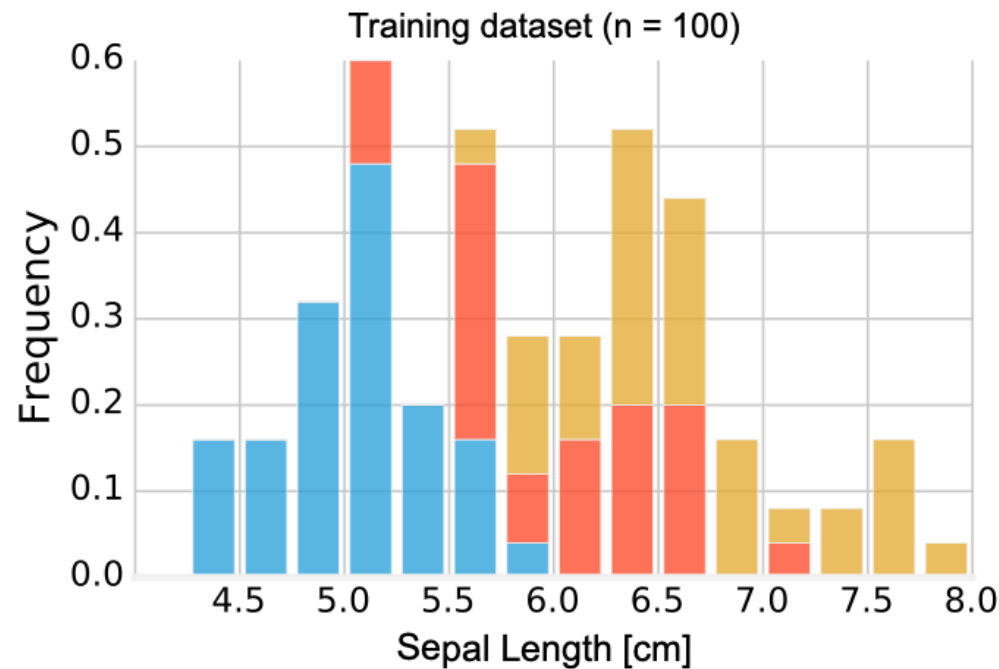
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All: 50 Setosa, 50 Versicolor, 50 Virginica

Train: 38 Setosa, 28 Versicolor, 34 Virginica

Test: 12 Setosa, 22 Versicolor, 16 Virginica



Another form of sampling bias

Images from Sebastian Raschka (<https://sebastianraschka.com/blog/2016/model-evaluation-selection-part1.html>)

How do we use the metrics to evaluate performance?

Train-Test Split

Learning model parameters and evaluating performance

Commonly 70/30 or 80/20



The diagram illustrates the Train-Test Split process. It features two adjacent rectangular blocks. The left block is green and labeled 'Train'. The right block is dark gray and labeled 'Test'. Above the blocks, the text 'Commonly 70/30 or 80/20' indicates typical split ratios. Below the 'Train' block, the text 'Used for model training: select model parameters' describes its purpose. Below the 'Test' block, the text 'Evaluate generalization performance' describes its purpose.

Train

Used for model training: select model parameters

Test

Evaluate
generalization
performance

1. If our test split is too small, our estimate of generalization performance will have high variance
2. Not using all data for training produces an algorithm that is pessimistically biased
3. For small datasets, this reduction in dataset size may be detrimental

Training, Validation, Test Split

Learning model parameters AND **hyperparameters** and evaluating performance

Train

Used for model training / fitting

Validation

Used to
approximate
generalization
performance and
optimize
hyperparameters

Test

Used to evaluate
generalization
performance of the
final model(s)

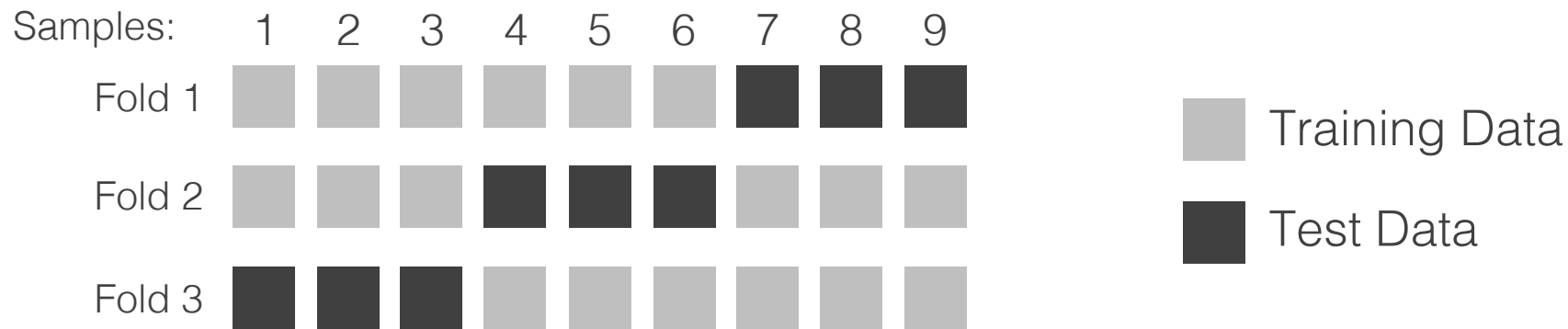
Hyperparameters: parameters that control how your algorithm learns; typically set before training begins (e.g. k in KNN, learning rate, etc.)

What if you have a small dataset?

K-folds cross-validation

K-fold cross validation $K = 3$

1 Performance evaluation: Train your model K times, once for each fold



Typical choices for k are 5 or 10

Average performance metrics across the splits

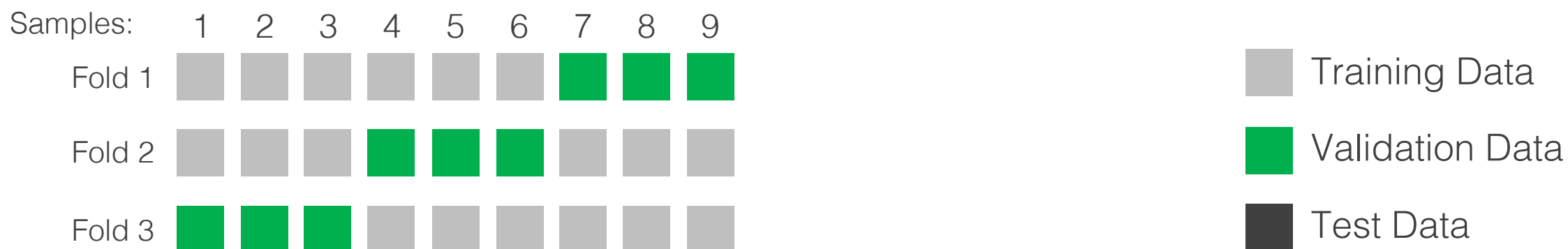
If $k = N$ (number of samples): Leave-one-out cross validation

The number of splits impacts the bias-variance tradeoff of your performance estimates
(larger k means lower bias on the performance estimate, but higher variance)

**What if you need to select
hyperparameters for a small dataset?**

Cross-validation with hyperparameters

- 1 Repeatedly fit your model to your K folds. Each iteration try different hyperparameters

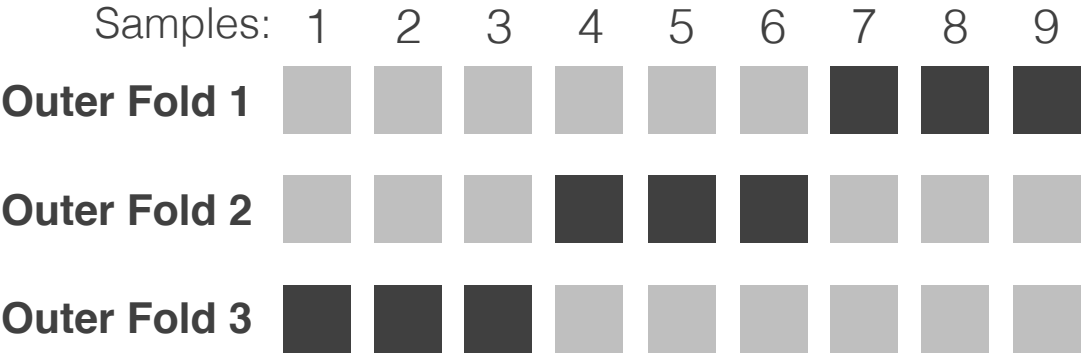


- 2 Using the best-performing hyperparameters from (a), train on all training data and evaluate performance on the test data

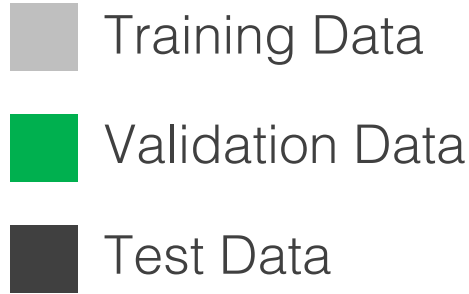


But this uses a small test set...
Variance will be high...

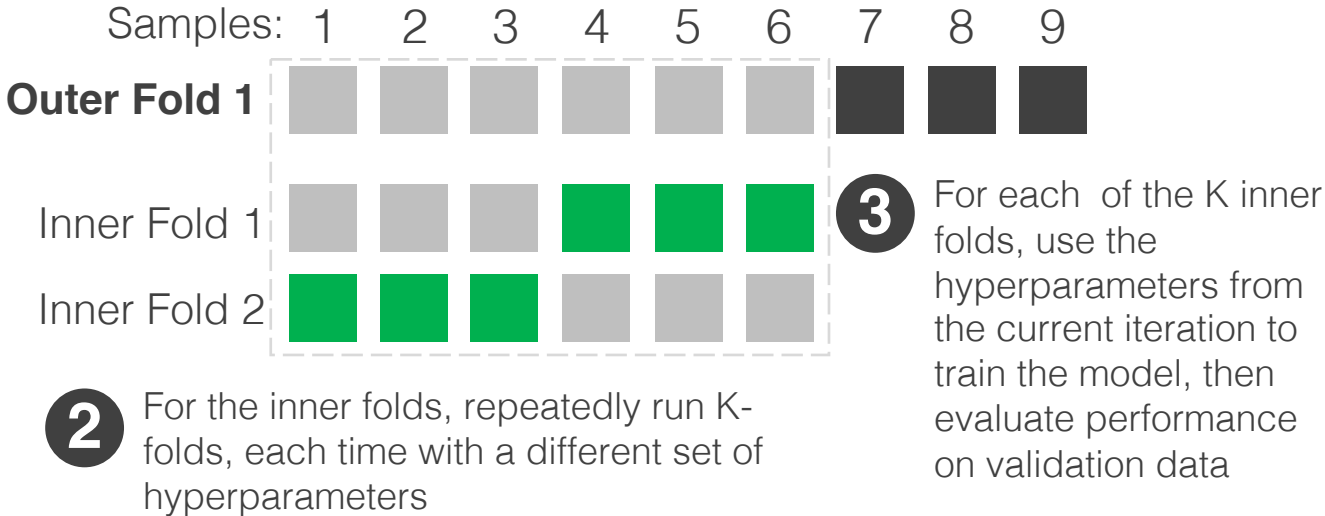
Nested cross-validation with hyperparameters



1 For each outer fold, train your model with the best-performing hyperparameters from the inner folds



4 Repeat steps (2) and (3) for the remaining outer folds

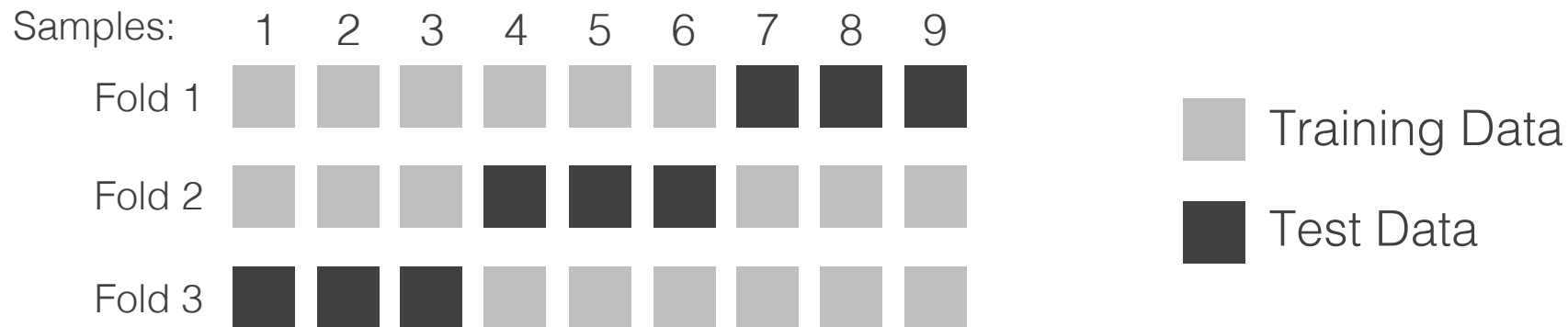


K-folds cross validation results in **k models**

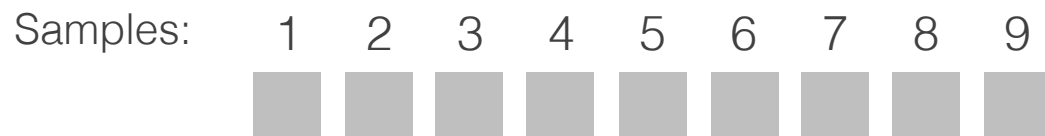
How do we pick which to use?

After performance has been validated, **train on all the data you have** before you apply the model in practice

1 Performance evaluation: Train your model K times, once for each fold



2 Model application: Once you've evaluated model performance and are ready apply the model then retrain the model on ALL of your data to prepare it for unseen data



(this is not a model evaluation step, but only when you're ready to apply in practice)

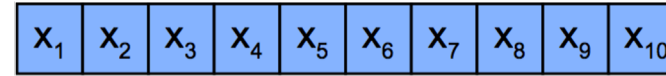
Bootstrap sampling

Sampling **with replacement**

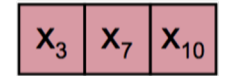
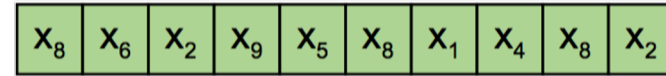
Often used to estimate standard errors and confidence intervals

Integral part of model ensembles (i.e. bagging in random forests)

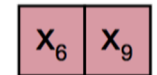
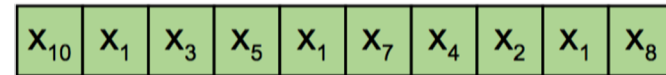
Original Dataset



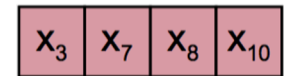
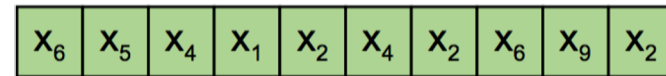
Bootstrap 1



Bootstrap 2

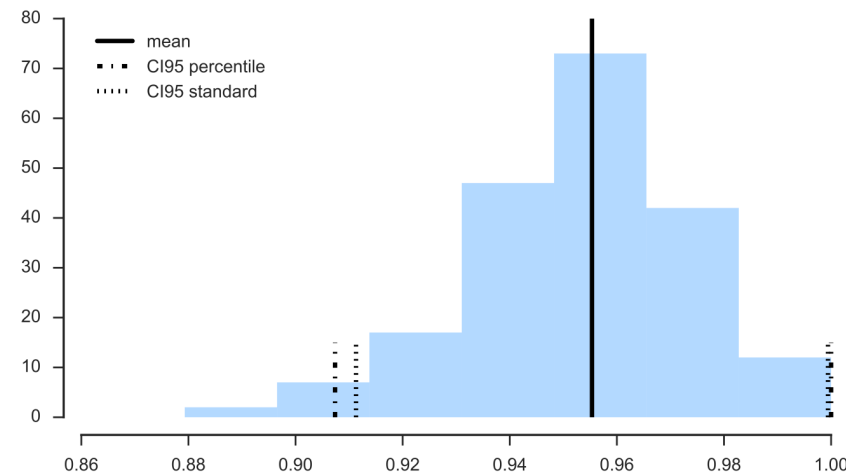


Bootstrap 3



Training Sets

Test Sets



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Images from
Sebastian
Raschka

When to use each technique?

Performance estimation

Performance estimation AND
hyperparameter optimization

Large Dataset

Train-test split

**Train-validation-test
split**

Small Dataset

Cross-validation

**Nested
Cross-validation**

But how do I get ROC's out of CV?

Each of the K folds will produce a set of confidence scores for the test / validation data of that fold.

1 Merge the outputs from the K folds into a single set of confidence scores for making one ROC curve

2 Average the individual ROC curves from each fold
(This also enables measures of variation across the folds)

Fold 1		Fold 2		Fold 3	
y_i	confidence	y_i	confidence	y_i	confidence
1	0.98	1	0.99	1	0.58
0	0.87	1	0.65	0	0.87
1	0.43	0	0.22	0	0.33
0	0.02	0	0.14	0	0.82

Note: The confidence scores need to be on the same scale for this merging method to work properly

y_i	confidence
1	0.98
0	0.87
1	0.43
0	0.02
1	0.99
1	0.65
0	0.22
0	0.14
1	0.58
0	0.87
0	0.33
0	0.82

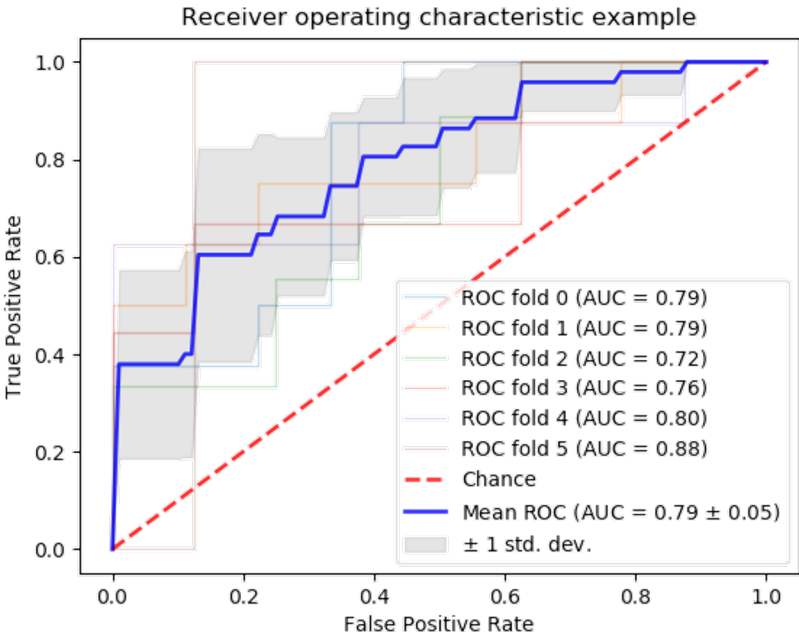


Image from: <https://scikit-learn.org/>

Modeling Considerations

Accuracy (and techniques to measure it)

Computational Efficiency

Interpretability

Computational Efficiency

Measure of how an algorithm's run time (or space requirements) grow as the input size grows

Complexity of making predictions with kNN

(compare an unseen sample to the training samples)

Assume we have $n = 10,000$, $p = 2$

The Euclidean distance between $\begin{bmatrix} x_{1,1} \\ x_{1,2} \end{bmatrix}$ and $\begin{bmatrix} x_{2,1} \\ x_{2,2} \end{bmatrix}$ can be measured as:

$$\sqrt{(x_{2,1} - x_{1,1})^2 + (x_{2,2} - x_{1,2})^2}$$

That's two (p) distinct sets of operations dependent on the data

We repeat that n times – once for each sample in the training dataset

$$O(np)$$

Computational Efficiency

Training time efficiency?

Test time efficiency?

How do each change with the size of our data?

Interpretability

Transparency (can I tell how the model works)

- **Simulatability**: can I contemplate the whole model at once?
- **Decomposability**: is there an intuitive explanation for each part of the model?
(e.g. all patients with diastolic blood pressure over 150)

Explainability (post-hoc explanations)

Visualization, local explanations, explanations by example

(e.g. this tumor is classified as malignant because to the model it looks a lot like these other tumors)

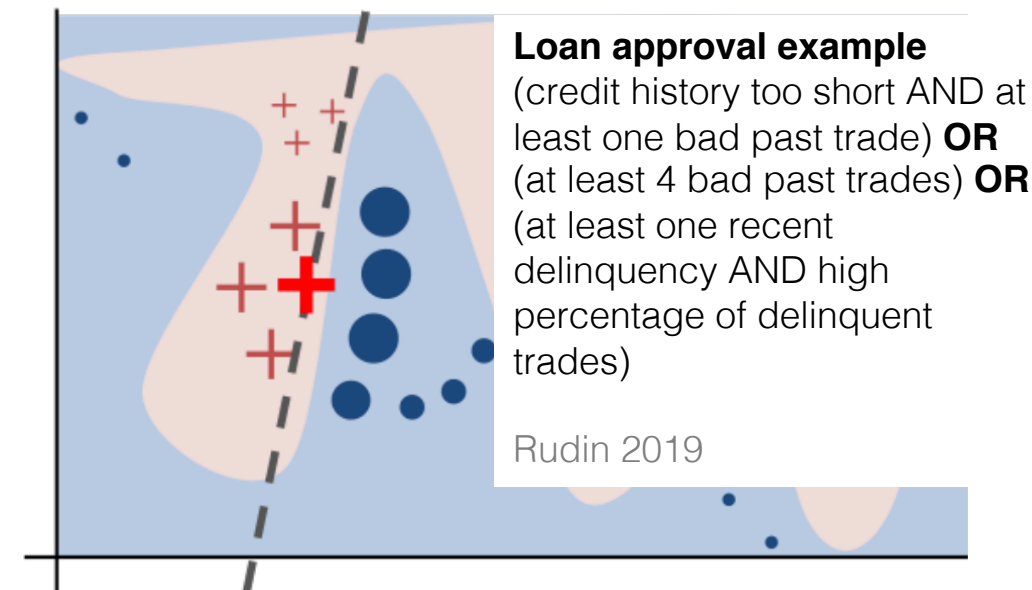
Lipton, Zachary C. "The Mythos of Model Interpretability: In Machine Learning, the Concept of Interpretability Is Both Important and Slippery." Queue 16, no. 3 (2018): 31–57.

Recidivism prediction algorithm

Performance as good as a black box model with 130+ factors;
might include socio-economic info; expensive (software license);
within software used in US justice system

IF	age between 18–20 and sex is male	THEN predict arrest (within 2 years)
ELSE IF	age between 21–23 and 2–3 prior offences	THEN predict arrest
ELSE IF	more than three priors	THEN predict arrest
ELSE	predict no arrest	

Rudin, Cynthia. "Stop Explaining Black Box Machine Learning Models for High Stakes Decisions and Use Interpretable Models Instead." Nature Machine Intelligence 1, no. 5 (2019): 206–15.



Ribeiro, Marco Tulio, Sameer Singh, and Carlos Guestrin. "Model-Agnostic Interpretability of Machine Learning." ArXiv Preprint ArXiv:1606.05386, 2016.

For further reading...

Raschka, Sebastian. “Model Evaluation, Model Selection, and Algorithm Selection in Machine Learning.” *ArXiv:1811.12808 [Cs, Stat]*, November 10, 2020. <http://arxiv.org/abs/1811.12808>.

Kohavi, Ron. “A Study of Cross-Validation and Bootstrap for Accuracy Estimation and Model Selection.” In *IJCAI*, 14:1137–45. Montreal, Canada, 1995. ([link](#))