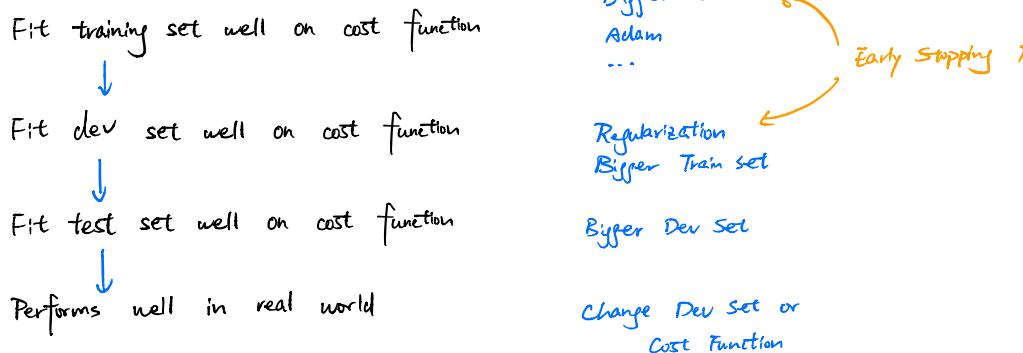


Orthogonalization



Setting up Goal

Single number evaluation metric

ej.	<u>Model</u>	<u>Precision</u>	<u>Recall</u>
	A	95%	90%
	B	98%	85%

$$\Rightarrow \text{F1 Score} = \frac{2}{\frac{1}{P} + \frac{1}{R}} \quad (\text{"Harmonic Mean"})$$

Satisficing and optimizing metric

ej.	<u>Model</u>	<u>Accuracy</u>	<u>Running Time</u>
	A	90%	80 ms
	B	92%	95 ms
	C	95%	1500 ms

\Rightarrow maximize accuracy — *optimizing metric*
 subject to running time ≤ 100 ms — *satisficing metric*

Train / Dev / Test Set

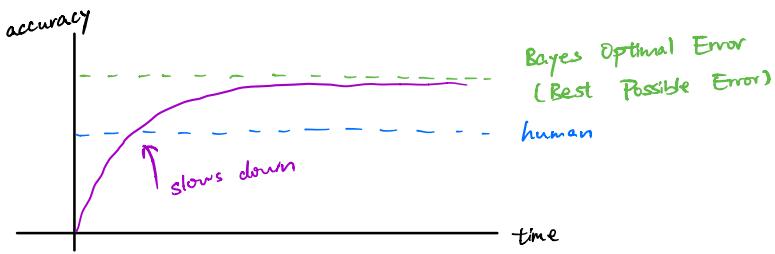
ej. Market A, B, C \rightarrow Dev

Market D, E, F \rightarrow Test

This is NOT good!

\Rightarrow Choose a dev set and a test set to reflect data you expect to get in the future

Compare to Human - Level Performance



- Why ?
- Get labeled data from humans
 - Gain insight from manual error analysis
 - Better analysis of bias/variance

Available Bias		Proxy of Bayes Error	
Humans	1%	7.5%	"Available Bias"
Training Error	8%	8%	"variance"
Dev Error	10%	10%	

Understanding Human - Level Performance

e.g. Medical image classification
 \Rightarrow Bayes Error from "team of experienced doctors"

e.g. Team of humans	0.5%	0.5%
One human	"Available Bias"	1%
Training Error	"Var"	0.6%
Dev Error		0.8%

e.g. ML usually does better in structured data
 (product recommendation ; loan approvals)

Improve model's performance

