Data Mining Assignment 1

Ali Gholami

Department of Computer Engineering & Information Technology Amirkabir University of Technology

 $http://ceit.aut.ac.ir/\sim aligholamee$ aligholamee@aut.ac.ir

Abstract

In this assignment, several paramount concepts of *Data Analysis* will be explained. we'll discuss the importance of metrics in the first theoretical problem. A quick review on the *Apriori* algorithm for the *Association Rule Mining* will be explained also. We'll also show how *Weka* can be used for *Association Rule Mining*. Furthermore, The effectiveness of *Normalization* concept is proposed. Finally, an *Statistical* point of view will help us to demonstrate and rationalize the relationship between the *Performance* of the *Learning Algorithm* and the amount of *Data* available. A chief section of this assignment is dedicated to solve the *Titanic* problem, which is a great practice of data mining concepts in production. We'll use *Python* programming language and three main libraries; *Scikit-Learn*, *Pandas* and *Numpy* to tackle this problem.

Keywords. Apriori, Association Rule Mining, Normalization, Generalization, Preprocessing, Feature Engineering, Scikit-Learn, Pandas, Numpy, Python 3.5.

1 Performance Metrics Analysis

Given the following *Confusion Matrix* for a prediction about cancer.

Predicted Class Cancer = YesCancer = NoTotal Cancer = Yes60 290 350 Actual Class Cancer = No150 9500 9650 Total 210 9790 10000

Table 1.1: Confusion matrix of cancer prediction.

Compute each of these performance metrics.

- (a) Accuracy
- (b) Sensitivity

- (c) Precision
- (d) Specificity
- (e) F-measure

Solution

Before getting into the computations, we'll review the *nicknames* and *formulas* to calculate each of these metrics. We have computed each of these metrics in front of them.

$$Accuracy = \frac{TP + TN}{TP + TN + FN + FP} = \frac{60 + 9500}{60 + 9500 + 290 + 150} = 0.956$$
 (1.1)

$$TPR = Recall = Sensitivity = \frac{TP}{P} = \frac{TP}{TP + FN} = \frac{60}{60 + 290} = 0.171$$
 (1.2)

$$PPV = Precision = \frac{TP}{TP + FP} = \frac{60}{60 + 150} = 0.285$$
 (1.3)

$$TNR = Specificity = \frac{TN}{N} = \frac{TN}{TN + FP} = \frac{9500}{9500 + 150} = 0.984$$
 (1.4)

$$F - measure = \frac{2*TP}{2*TP + FP + FN} = \frac{2*60}{2*60 + 150 + 290} = 0.214$$
 (1.5)

Our mission is done! Nevertheless, we continue the explanation for almost each of these metrics. We'll discuss why *Accuracy* itself would be a bad metric in most of the challenging cases.

Why Performance Metrics Are Important

Metrics are important because they allow us to judge about models ability in prediction task. Without metrics we won't be able to compare models; Thus we won't be able to improve each.

What Kind of Performance Metrics Are Useful

Not all of metrics describe this ability correctly in different conditions. Generally speaking, we need and *Objective* metric. A metric could exhibit a great number for a classifier that classifies data as *True* always. This can happen is *Imbalanced Datasets*. The important thing is that, we need to establish a *Baseline* before getting into these numbers. We need

to measure the performance for a simple system before start tuning these numbers up. The absolute maximum performance that a machine learning system can achieve, is called *Ceiling*. The performance we get with respect to the numbers (*like numbers calculated above*), is bound between *Baseline* and *Ceiling* values.

$$Baseline < Performance < Ceiling$$
 (1.6)

Possibility of Getting Complete Performance

No, its not possible! Even using 2 humans to classify some data, they might not agree 100% of the times.

Accuracy Paradox

Accuracy is the proportion of the correct results that a classifier achieved. Assume a classifier who classifies its inputs as true always. The denominator for the Accuracy formula is the size of the dataset, which is a constant. The numerator while, contains TP + TN. This classifier predicts a great number of TP and a small number of TN. If the assumption changes to be that classification always turns out to be false, we'll get a huge value for TN and a small value for TP. The addition is the same by the way. Thus the accuracy of a dummy model can be amazing in both criteria. Thus, Accuracy is not a reliable metric in machine learning problems. We call this as Accuracy Paradox.