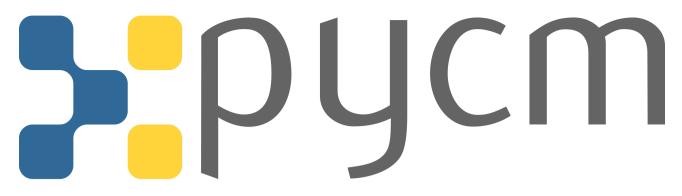
sepandhaghighi / pycm

Multi-class confusion matrix library in Python http://pycm.ir

#machine-learning #confusion-matrix #matrix #statistics #statistical-analysis #accuracy #ml #ai #mathematics #data-mining #data-analysis #classification #classifier #data-science #data #neural-network #multiclass-classification #deep-learning #artificial-intelligence #deeplearning

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built with Python3 doc latest 👇 codecov 99% pypi package 2.5 Anaconda Cloud 2.5 docker build passing

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Overview

PyCM is a multi-class confusion matrix library written in Python that supports both input data vectors and direct matrix, and a proper tool for post-classification model evaluation that supports most classes and overall statistics parameters. PyCM is the swiss-army knife of confusion matrices, targeted mainly at data scientists that need a broad array of metrics for predictive models and an accurate evaluation of large variety of classifiers.

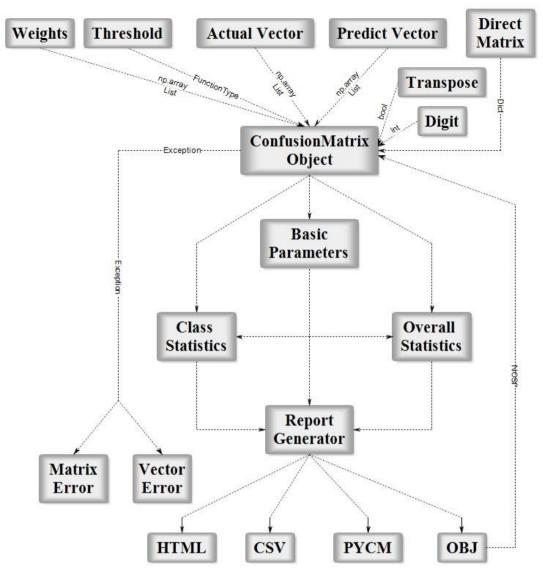


Fig1. ConfusionMatrix Block Diagram



Installation

 $\ \ \, \underline{ \ \ } \ \,$ PyCM 2.4 is the last version to support Python 2.7 & Python 3.4

Source code

• Download Version 2.5 or Latest Source

- Run pip install -r requirements.txt Or pip3 install -r requirements.txt (Need root access)
- Run python3 setup.py install or python setup.py install (Need root access)

PyPI

- Check Python Packaging User Guide
- Run pip install pycm==2.5 or pip3 install pycm==2.5 (Need root access)

Conda

- Check Conda Managing Package
- conda install -c sepandhaghighi pycm (Need root access)

Easy install

• Run easy_install --upgrade pycm (Need root access)

Docker

- Run docker pull sepandhaghighi/pycm (Need root access)
- Configuration:
 - o Ubuntu 16.04
 - o Python 3.6

Usage

From vector

```
>>> from pycm import *
>>> y_actu = [2, 0, 2, 2, 0, 1, 1, 2, 2, 0, 1, 2] # or y_actu = numpy.array([2, 0, 2, 2, 0, 1, 1, 2, 2, 0, 1, 2])
>>> y_pred = [0, 0, 2, 1, 0, 2, 1, 0, 2, 0, 2, 2] # or y_pred = numpy.array([0, 0, 2, 1, 0, 2, 1, 0, 2, 0, 2, 2])
>>> cm = ConfusionMatrix(actual_vector=y_actu, predict_vector=y_pred) # Create CM From Data
>>> cm.classes
[0, 1, 2]
>>> cm.table
\{0: \{0: 3, 1: 0, 2: 0\}, 1: \{0: 0, 1: 1, 2: 2\}, 2: \{0: 2, 1: 1, 2: 3\}\}
>>> print(cm)
Predict 0
              1
Actual
       3
        0
              1
                       2
2
       2
              1
                       3
```

```
Overall Statistics :
```

```
95% CI
                                                                    (0.30439, 0.86228)
ACC Macro
                                                                    0.72222
AUNP
                                                                    0.66667
AUNU
                                                                    0.69444
Bennett S
                                                                    0.375
CBA
                                                                    0.47778
                                                                    0.17778
CSI
Chi-Squared
                                                                    6.6
Chi-Squared DF
                                                                    0.95915
Conditional Entropy
Cramer V
                                                                    0.5244
```

Cross Entropy	1.59352			
F1 Macro	0.56515			
F1 Micro	0.58333			
Gwet AC1	0.38931			
Hamming Loss	0.41667			
Joint Entropy	2.45915			
KL Divergence	0.09352			
Карра	0.35484			
Kappa 95% CI	(-0.07708,0.78675)			
Kappa No Prevalence	0.16667			
Kappa Standard Error	0.22036			
Kappa Unbiased	0.34426			
Lambda A	0.16667			
Lambda B	0.42857			
Mutual Information	0.52421			
NIR	0.5			
Overall ACC	0.58333			
Overall CEN	0.46381			
Overall J	(1.225,0.408	333)		
Overall MCC	0.36667			
Overall MCEN	0.51894			
Overall RACC	0.35417			
Overall RACCU	0.36458			
P-Value	0.38721			
PPV Macro	0.56667			
PPV Micro	0.58333			
Pearson C	0.59568			
Phi-Squared	0.55			
RCI	0.34947			
RR	4.0			
Reference Entropy	1.5			
Response Entropy	1.48336			
SOA1(Landis & Koch)	Fair			
SOA2(Fleiss)	Poor			
SOA3(Altman)	Fair			
SOA4(Cicchetti)	Poor			
SOA5(Cramer)	Relatively S	Strong		
SOA6(Matthews)	Weak			
Scott PI	0.34426			
Standard Error	0.14232			
TPR Macro	0.61111			
TPR Micro	0.58333			
Zero-one Loss	5			
Class Statistics :				
Classes	0	1	2	
ACC(Accuracy)	0.83333	0.75	0.58333	
AGF(Adjusted F-score)	0.9136	0.53995	0.5516	
AGM(Adjusted geometric mean)	0.83729	0.692	0.60712	
AM(Difference between automatic and manual classification)	2	-1	-1	
AUC(Area under the ROC curve)	0.88889	0.61111	0.58333	
AUCI(AUC value interpretation)	Very Good	Fair	Poor	
AUPR(Area under the PR curve)	0.8	0.41667	0.55	
BCD(Bray-Curtis dissimilarity)	0.08333	0.04167	0.04167	
BM(Informedness or bookmaker informedness)	0.77778	0.22222	0.16667	
CEN(Confusion entropy)	0.25	0.49658	0.60442	
DOR(Diagnostic odds ratio)	None	4.0	2.0	
DP(Discriminant power)	None	0.33193	0.16597	
DPI(Discriminant power interpretation)	None	Poor	Poor	
ERR(Error rate)	0.16667	0.25	0.41667	
F0.5(F0.5 score)	0.65217	0.45455	0.57692	
F1(F1 score - harmonic mean of precision and sensitivity)	0.75	0.4	0.54545	
F2(F2 score)	0.88235	0.35714	0.51724	
FDR(False discovery rate)	0.4	0.5	0.4	
FN(False negative/miss/type 2 error)	0	2	3	
FNR(Miss rate or false negative rate)	0.0	0.66667	0.5	
FOR(False omission rate)	0.0	0.2	0.42857	
FP(False positive/type 1 error/false alarm)	2	1	2	
FPR(Fall-out or false positive rate)	0.22222	0.11111	0.33333	

```
G(G-measure geometric mean of precision and sensitivity)
                                                                  0.7746
                                                                                 0.40825
                                                                                               0.54772
                                                                  0.77778
                                                                                 0.22222
                                                                                               0.16667
GI(Gini index)
GM(G-mean geometric mean of specificity and sensitivity)
                                                                  0.88192
                                                                                 0.54433
                                                                                               0.57735
IBA(Index of balanced accuracy)
                                                                  0.95062
                                                                                 0.13169
                                                                                               0.27778
ICSI(Individual classification success index)
                                                                  0.6
                                                                                 -0.16667
                                                                                               0.1
IS(Information score)
                                                                  1.26303
                                                                                 1.0
                                                                                               0.26303
J(Jaccard index)
                                                                  0.6
                                                                                 0.25
                                                                                               0.375
LS(Lift score)
                                                                  2 4
                                                                                 2.0
                                                                                               1 2
                                                                  0.68313
                                                                                 0.2582
                                                                                               0.16903
MCC(Matthews correlation coefficient)
MCCI(Matthews correlation coefficient interpretation)
                                                                  Moderate
                                                                                 Negligible
                                                                                               Negligible
MCEN(Modified confusion entropy)
                                                                  0 26439
                                                                                               0 6875
                                                                                 0.5
MK(Markedness)
                                                                  96
                                                                                 αз
                                                                                               0.17143
N(Condition negative)
                                                                  9
                                                                                 9
                                                                                               6
NLR(Negative likelihood ratio)
                                                                  0.0
                                                                                 0.75
                                                                                               0.75
NLRI(Negative likelihood ratio interpretation)
                                                                  Good
                                                                                 Negligible
                                                                                               Negligible
NPV(Negative predictive value)
                                                                  1.0
                                                                                 0.8
                                                                                               0.57143
OC(Overlap coefficient)
                                                                  1.0
                                                                                 0.5
                                                                                               0.6
                                                                  0.7746
                                                                                 0.40825
00C(Otsuka-Ochiai coefficient)
                                                                                               0.54772
OP(Optimized precision)
                                                                  0.70833
                                                                                 0.29545
                                                                                               0.44048
P(Condition positive or support)
                                                                  3
PLR(Positive likelihood ratio)
                                                                  4.5
                                                                                 3.0
                                                                                               1.5
PLRI(Positive likelihood ratio interpretation)
                                                                  Poor
                                                                                 Poor
                                                                                               Poor
POP(Population)
                                                                  12
                                                                                 12
                                                                                               12
PPV(Precision or positive predictive value)
                                                                  0.6
                                                                                 0.5
                                                                                               0.6
PRE(Prevalence)
                                                                  0.25
                                                                                 0.25
                                                                                               0.5
Q(Yule Q - coefficient of colligation)
                                                                  None
                                                                                 0.6
                                                                                               0.33333
                                                                  0.10417
                                                                                 0.04167
                                                                                               0.20833
RACC(Random accuracy)
RACCU(Random accuracy unbiased)
                                                                  0.11111
                                                                                 0.0434
                                                                                               0.21007
TN(True negative/correct rejection)
                                                                                 8
TNR(Specificity or true negative rate)
                                                                  0.77778
                                                                                 0.88889
                                                                                               0.66667
TON(Test outcome negative)
                                                                  7
                                                                                 10
                                                                                               7
TOP(Test outcome positive)
                                                                  5
                                                                                 2
                                                                                               5
TP(True positive/hit)
                                                                  3
                                                                                 1
                                                                                               3
TPR(Sensitivity, recall, hit rate, or true positive rate)
                                                                  1.0
                                                                                 0.33333
                                                                                               0.5
Y(Youden index)
                                                                  0.77778
                                                                                 0.22222
                                                                                               0.16667
                                                                                 0.67586
                                                                                               0.60093
dInd(Distance index)
                                                                  0.22222
sInd(Similarity index)
                                                                  0.84287
                                                                                 0.52209
                                                                                               0.57508
>>> cm.print_matrix()
Predict
Actual
                 3
                      0
1
                 0
                      1
                           2
2
                 2
                      1
                           3
>>> cm.print_normalized_matrix()
Predict
                 0
                                       2
Actual
                 1.0
                            0.0
                                       0.0
1
                 0.0
                            0.33333
                                       0.66667
                 0.33333
                            0.16667
                                       0.5
>>> cm.print_matrix(one_vs_all=True,class_name=0) # One-Vs-All, new in version 1.4
Predict
Actual
0
                 3
                      0
                 2
                      7
```

Direct CM

```
>>> from pycm import *
>>> cm2 = ConfusionMatrix(matrix={"Class1": {"Class1": 1, "Class2":2}, "Class2": {"Class1": 0, "Class2": 5}}) # Crea
```

Overall Statistics :

Scott PI

TPR Macro

TPR Micro

Standard Error

Zero-one Loss

95% CI (0.44994,1.05006) ACC Macro 0.75 AUNP 0.66667 AUNU 0.66667 Bennett S 0.5 CBA 0.52381 CSI 0.52381 Chi-Squared 1.90476 Chi-Squared DF Conditional Entropy 0.34436 0.48795 Cramer V Cross Entropy 1.2454 F1 Macro 0.66667 F1 Micro 0.75 Gwet AC1 0.6 Hamming Loss 0.25 1.29879 Joint Entropy 0.29097 KL Divergence Kappa 0.38462 Kappa 95% CI (-0.354, 1.12323)Kappa No Prevalence 0.5 Kappa Standard Error 0.37684 Kappa Unbiased 0.33333 Lambda A 0.33333 Lambda B 0.0 Mutual Information 0.1992 NIR 0.625 Overall ACC 0.75 Overall CEN 0.44812 Overall J (1.04762,0.52381) Overall MCC 0.48795 Overall MCEN 0.29904 Overall RACC 0.59375 Overall RACCU 0.625 P-Value 0.36974 PPV Macro 0.85714 PPV Micro 0.75 Pearson C 0.43853 Phi-Squared 0.2381 RCI 0.20871 4.0 Reference Entropy 0.95443 Response Entropy 0.54356 SOA1(Landis & Koch) Fair SOA2(Fleiss) Poor SOA3(Altman) Fair SOA4(Cicchetti) Poor SOA5(Cramer) Relatively Strong SOA6(Matthews) Weak

0.33333

0.15309

0.66667

0.75 2

Class Statistics :

Slaces.	Class1	Class2
Classes	Class1	
ACC(Accuracy)	0.75	0.75
AGF(Adjusted F-score)	0.53979 0.73991	0.81325
AGM(Adjusted geometric mean) AM(Difference between automatic and manual classification)	-2	0.5108 2
AUC(Area under the ROC curve)	0.66667	0.66667
AUCI(AUC value interpretation)	Fair	Fair
AUPR(Area under the PR curve)	0.66667	0.85714
BCD(Bray-Curtis dissimilarity)	0.125	0.125
BM(Informedness or bookmaker informedness)	0.33333	0.33333
CEN(Confusion entropy)	0.5	0.43083
DOR(Diagnostic odds ratio)	None	None
DP(Discriminant power)	None	None
DPI(Discriminant power interpretation)	None	None
ERR(Error rate)	0.25	0.25
F0.5(F0.5 score)	0.71429	0.75758
F1(F1 score - harmonic mean of precision and sensitivity)	0.5	0.83333
F2(F2 score)	0.38462	0.92593
FDR(False discovery rate)	0.0	0.28571
FN(False negative/miss/type 2 error)	2	0
FNR(Miss rate or false negative rate)	0.66667	0.0
FOR(False omission rate)	0.28571	0.0
FP(False positive/type 1 error/false alarm)	0	2
FPR(Fall-out or false positive rate)	0.0	0.66667
G(G-measure geometric mean of precision and sensitivity)	0.57735	0.84515
GI(Gini index)	0.33333	0.33333
GM(G-mean geometric mean of specificity and sensitivity)	0.57735	0.57735
IBA(Index of balanced accuracy)	0.11111	0.55556
ICSI(Individual classification success index)	0.33333	0.71429
IS(Information score)	1.41504	0.19265
J(Jaccard index)	0.33333	0.71429
LS(Lift score)	2.66667	1.14286
MCC(Matthews correlation coefficient)	0.48795	0.48795
MCCI(Matthews correlation coefficient interpretation)	Weak	Weak
MCEN(Modified confusion entropy)	0.38998	0.51639
MK(Markedness)	0.71429	0.71429
N(Condition negative)	5	3
NLR(Negative likelihood ratio)	0.66667	0.0
NLRI(Negative likelihood ratio interpretation)	Negligible	Good
NPV(Negative predictive value)	0.71429	1.0
OC(Overlap coefficient)	1.0	1.0
OOC(Otsuka-Ochiai coefficient)	0.57735	0.84515
OP(Optimized precision)	0.25	0.25
P(Condition positive or support)	3	5
PLR(Positive likelihood ratio)	None	1.5
PLRI(Positive likelihood ratio interpretation)	None	Poor
POP(Population)	8	8
PPV(Precision or positive predictive value)	1.0	0.71429
PRE(Prevalence)	0.375	0.625
Q(Yule Q - coefficient of colligation)	None	None
RACC(Random accuracy)	0.04688	0.54688
RACCU(Random accuracy unbiased)	0.0625	0.5625
TN(True negative/correct rejection)	5	1
TNR(Specificity or true negative rate)	1.0	0.33333
TON(Test outcome negative)	7	1
TOP(Test outcome positive)	1	7
TP(True positive/hit)	1	5
TPR(Sensitivity, recall, hit rate, or true positive rate)	0.33333	1.0
Y(Youden index)	0.33333	0.33333
dInd(Distance index)	0.66667	0.66667
sInd(Similarity index)	0.5286	0.5286
>>> cm2 c+2+(cummany-Tnuo)		

>>> cm2.stat(summary=True)

Overall Statistics :

 ACC Macro
 0.75

 F1 Macro
 0.66667

 Kappa
 0.38462

```
Overall ACC
                                                                  0.75
PPV Macro
                                                                  0.85714
SOA1(Landis & Koch)
                                                                  Fair
TPR Macro
                                                                  0.66667
Zero-one Loss
                                                                  2
Class Statistics :
                                                                  Class1
Classes
                                                                               Class2
                                                                  0 75
                                                                                0 75
ACC(Accuracy)
AUC(Area under the ROC curve)
                                                                  0 66667
                                                                                0 66667
AUCI(AUC value interpretation)
                                                                  Fair
                                                                               Fair
F1(F1 score - harmonic mean of precision and sensitivity)
                                                                                0.83333
                                                                  0.5
FN(False negative/miss/type 2 error)
                                                                  2
                                                                                0
FP(False positive/type 1 error/false alarm)
                                                                  0
                                                                                2
N(Condition negative)
                                                                  5
                                                                                3
P(Condition positive or support)
                                                                  3
                                                                                5
POP(Population)
                                                                 8
PPV(Precision or positive predictive value)
                                                                 1.0
                                                                                0.71429
TN(True negative/correct rejection)
                                                                  5
                                                                                1
TON(Test outcome negative)
                                                                 7
                                                                                1
TOP(Test outcome positive)
                                                                 1
                                                                                7
TP(True positive/hit)
                                                                                5
TPR(Sensitivity, recall, hit rate, or true positive rate)
                                                                 0.33333
                                                                                1.0
>>> cm3 = ConfusionMatrix(matrix={"Class1": {"Class1": 1, "Class2":0}, "Class2": {"Class1": 2, "Class2": 5}},transpo
>>> cm3.print_matrix()
Predict
               Class1
                          Class2
Actual
Class1
               1
                           2
Class2
```

• matrix() and normalized_matrix() renamed to print_matrix() and print_normalized_matrix() in version 1.5

Activation threshold

threshold is added in version 0.9 for real value prediction.

For more information visit Example3

Load from file

file is added in version 0.9.5 in order to load saved confusion matrix with .obj format generated by save_obj method.

For more information visit Example4

Sample weights

```
sample_weight is added in version 1.2
```

For more information visit Example5

Transpose

transpose is added in version 1.2 in order to transpose input matrix (only in Direct CM mode)

Relabel

relabel method is added in version 1.5 in order to change ConfusionMatrix classnames.

```
>>> cm.relabel(mapping={0:"L1",1:"L2",2:"L3"})
>>> cm
```

```
pycm.ConfusionMatrix(classes: ['L1', 'L2', 'L3'])
```

Online help

online_help function is added in version 1.1 in order to open each statistics definition in web browser

```
>>> from pycm import online_help
>>> online_help("J")
>>> online_help("SOA1(Landis & Koch)")
>>> online_help(2)
```

- List of items are available by calling online_help() (without argument)
- If PyCM website is not available, set alt_link = True (new in version 2.4)

Parameter recommender

This option has been added in version 1.9 in order to recommend most related parameters considering the characteristics of the input dataset. The characteristics according to which the parameters are suggested are balance/imbalance and binary/multiclass. All suggestions can be categorized into three main groups: imbalanced dataset, binary classification for a balanced dataset, and multi-class classification for a balanced dataset. The recommendation lists have been gathered according to the respective paper of each parameter and the capabilities which had been claimed by the paper.

```
>>> cm.imbalance
False
>>> cm.binary
False
>>> cm.recommended_list
['MCC', 'TPR Micro', 'ACC', 'PPV Macro', 'BCD', 'Overall MCC', 'Hamming Loss', 'TPR Macro', 'Zero-one Loss', 'ERR',
```

Compare

In version 2.0 a method for comparing several confusion matrices is introduced. This option is a combination of several overall and class-based benchmarks. Each of the benchmarks evaluates the performance of the classification algorithm from good to poor and give them a numeric score. The score of good performance is 1 and for the poor performance is 0.

After that, two scores are calculated for each confusion matrices, overall and class based. The overall score is the average of the score of six overall benchmarks which are Landis & Koch, Fleiss, Altman, Cicchetti, Cramer, and Matthews. And with a same manner, the class based score is the average of the score of five class-based benchmarks which are Positive Likelihood Ratio Interpretation, Negative Likelihood Ratio Interpretation, Discriminant Power Interpretation, AUC value Interpretation, and Matthews Correlation Coefficient Interpretation. It should be notice that if one of the benchmarks returns none for one of the classes, that benchmarks will be eliminate in total averaging. If user set weights for the classes, the averaging over the value of class-based benchmark scores will transform to a weighted average.

If the user set the value of by_class boolean input True, the best confusion matrix is the one with the maximum class-based score. Otherwise, if a confusion matrix obtain the maximum of the both overall and class-based score, that will be the reported as the best confusion matrix but in any other cases the compare object doesn't select best confusion matrix.

```
pycm.ConfusionMatrix(classes: [0, 1, 2])
>>> cp.sorted
['cm2', 'cm3']
>>> cp.best_name
'cm2'
```

Acceptable data types

ConfusionMatrix

```
    actual_vector : python list or numpy array of any stringable objects
    predict_vector : python list or numpy array of any stringable objects
    matrix : dict
    digit: int
    threshold : FunctionType (function or lambda)
    file : File object
    sample_weight : python list or numpy array of numbers
    transpose : bool
    Run help(ConfusionMatrix) for ConfusionMatrix object details
```

Compare

```
    cm_dict : python dict of ConfusionMatrix object(str : ConfusionMatrix)
    by_class : bool
    weight : python dict of class weights (class_name : float)
    digit : int
```

• Run help(Compare) for Compare object details

For more information visit here

```
0.125
RACC(Random accuracy)
                                                                              0.375
RACCU(Random accuracy unbiased)
                                                         0.14062
                                                                              0.39062
TN(True negative/correct rejection)
TNR(Specificity or true negative rate)
                                                         1.0
                                                                              0.5
TON(Test outcome negative)
TOP(Test outcome positive)
TP(True positive/hit)
TPR(Sensitivity, recall, hit rate, or true positive rate)
{'F0.5': {0: 0.833333333333334, 1: 0.7142857142857143}, 'BM': {0: 0.5, 1: 0.5}, 'PRE': {0: 0.5, 1: 0.5}, 'FDR': {0: 0.0,
'FPR': {0: 0.0, 1: 0.5}, 'LR-': {0: 0.5, 1: 0.0}, 'TOP', {0: 1, 1: 3}, 'POP': {0: 4, 1: 4}, 'MCC': {0: 0.577350269189625
                                                    125, 1: 0.375}, 'F2': {0: 0.55555555555556, 1: 0.9090909090
8, 1: 0.5773502691896258}, 'P': {0: 2, 1: 2}, 'RACC': {0
: {0: 0.7071067811865476, 1: 0.816496580927726}, 'F1':
                                                         1: 2}, 'LR+': {0: 'None', 1: 2.0}, 'FP': {0: 0, 1: 1},
TP': {0: 1, 1: 2}, 'TON': {0: 3, 1: 1}}
>>> cm.overall_stat
{'Overall_ACC': 0.75, 'Kappa No Prevalence': 0.5, 'Bennett_S': 0.5, 'Strength_Of_Agreement(Cicchetti)': 'Fair', 'Mutual I
nformation': 0.31127812445913283, 'Chi-Squared DF': 1, 'Scott_PI': 0.4666666666666667, 'Gwet_AC1': 0.5294117647058824, 'K
70489570875)}
>>> cm.save_html("test1")
{'Status': True, 'Message': '/home/hadoop/test1.html'}
>>> cm.save
```

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Outputs

- 1. HTML
- 2. CSV
- 3. PyCM
- 4. OBJ
- 5. COMP

Dependencies



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