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1  """
2  Example 3.4 Precision and recall accuracy for the MNIST dataset
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4  """
5
6  import IPython as IP
7  IP.get_ipython().run_line_magic('reset', '-sf')
8
9  import numpy as np
10 import scipy as sp
11 import matplotlib.pyplot as plt
12 import sklearn as sk
13 from sklearn import linear_model
14 from sklearn import datasets
15 from sklearn import metrics
16
17 cc = plt.rcParams['axes.prop_cycle'].by_key()['color']
18 plt.close('all')
19
20
21 %% Load your data
22
23 # Fetch the MNIST dataset from openml
24 mnist = sk.datasets.fetch_openml('mnist_784',as_frame=False,parser='auto')
25 X = np.asarray(mnist['data']) # load the data
26 Y = np.asarray(mnist['target'],dtype=int) # load the target
27
28 # Split the data set up into a training and testing data set
29 X_train = X[0:60000,:]
30 X_test = X[60000:,:]
31 Y_train = Y[0:60000]
32 Y_test = Y[60000:]
33
34 %% Train a Stochastic Gradient Descent classifier
35
36 # Extract a subset for our "5-detector".
37 Y_train_5 = (Y_train == 5)
38 Y_test_5 = (Y_test == 5)
39
40 # build and train the classifier
41 sgd_clf = sk.linear_model.SGDClassifier()
42 sgd_clf.fit(X_train, Y_train_5)
43
44 %% Build the Confusion Matrices
45
46 # Return the predictions made with the trained model
47 X_train_pred = sgd_clf.predict(X_train)
48
49 # build the confusion Matrix
50 confusion_matrix = sk.metrics.confusion_matrix(Y_train_5, X_train_pred)
51
52 TN = confusion_matrix[0,0]
53 FP = confusion_matrix[0,1]
54 FN = confusion_matrix[1,0]
55 TP = confusion_matrix[1,1]
56
57 %% Calculate Precision and Recall
58
59 # calculate the Precision and Recall values using the commands discussed in class
60 accuracy = (TP + TN)/(TP + TN + FP + FN)
61 precision = TP/(TP+FP)
62 recall = TP/(TP+FN)
63
64 # of course, SK learn has built-in functions for this.
65 accuracy_SK = sk.metrics.accuracy_score(Y_train_5, X_train_pred)
66 precision_SK = sk.metrics.precision_score(Y_train_5, X_train_pred)
67 recall_SK = sk.metrics.recall_score(Y_train_5, X_train_pred)

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68
69 # compute the F1 score for the data set
70 F1 = sk.metrics.f1_score(Y_train_5, X_train_pred)
71
72 %% plot the precision and recall over the threshold domain.
73
74 # first, compute the scores for the predictions.
75 Y_scores= sgd_clf.decision_function(X_train)
76
77 #Y_scores= Y3
78 # now, for the scores and the target training set, calculate the precisions, recalls,
threshold values.
79 precisions, recalls, thresholds = sk.metrics.precision_recall_curve(Y_train_5, Y_scores)
80
81 # now, compute the F1 score over the entire threshold range
82 F1s = 2/(1/precisions + 1/recalls)
83
84 # plot the Precision and Recall vs threshold.
85 plt.figure()
86 plt.plot(thresholds, precisions[:-1], "--", label="Precision")
87 plt.plot(thresholds, recalls[:-1], "-", label="Recall")
88 plt.plot(thresholds, F1s[:-1], ":", label="F1 score")
89 plt.xlabel("Threshold")
90 plt.ylabel("normalized precision\nand recall index")
91 plt.legend(loc=6, framealpha=1)
92 plt.ylim([-0.05, 1.05])
93 plt.grid(True)
94 plt.tight_layout()

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