

Measuring Performance in Classification Models

Regression?

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# Reading Materials

- ▶ Max Kuhn. Chapter 11.

## Two outcomes of classification models

- ▶ Predicted Probabilities
- ▶ Class Prediction

## Examples

- ▶ Predicting if a passenger in the titanic is survived or not survived
- ▶ The outcome could look like this.

ID	Prob. of Survived	Prediction
1	0.55	Survived
2	0.2	Not Survived
3	0.94	Survived
4	0.63	Survived
5	0.9	Survived
6	0.35	Not Survived
7	0.84	Survived
8	0.38	Not Survived
9	0.01	Not Survived
10	0.68	Survived
11	0.71	Survived
12	0.45	Not Survived





## Examples

- ▶ Notice that this model predicts “Survived” for passengers with the probabilities of being greater than 0.5
- ▶ 0.5 is called **cut-off value**.
- ▶ The cut-off value is set by 0.5 by default.
- ▶ The cut-off value can be changed by the modeler.

## Confusion Matrices

	Predicted Positive	Predicted Negative
<b>Actual Positive</b>	True Positive (TP)	False Negative (FN)
<b>Actual Negative</b>	False Positive (FP)	True Negative (TN)

# Confusion Matrices

		Actual Values	
		1	0
Predicted Values	1	<b>TRUE POSITIVE</b>  <b>TYPE 1 ERROR</b>	<b>FALSE POSITIVE</b>  <b>TYPE 1 ERROR</b>
	0	<b>FALSE NEGATIVE</b>  <b>TYPE 2 ERROR</b>	<b>TRUE NEGATIVE</b> 



## Confusion Matrices - Example

- ▶ “Survived” = “**Positive**”
- ▶ “Not Survived” = “**Negative**”

ID	Prob. of Survived	Prediction	Truth	Evaluation
1	0.55	Survived	Survived	TP <sub>-</sub>
2	0.2	Not Survived	Survived	FN
3	0.94	Survived	Survived	TP <sub>-</sub>
4	0.63	Survived	Not Survived	FP
5	0.9	Survived	Survived	TP <sub>-</sub>
6	0.35	Not Survived	Not Survived	TN
7	0.84	Survived	Not Survived	FP
8	0.38	Not Survived	Not Survived	TN
9	0.01	Not Survived	Not Survived	TN
10	0.68	Survived	Survived	TP <sub>-</sub>
11	0.71	Survived	Survived	TP <sub>-</sub>
12	0.45	Not Survived	Survived	FN

## Confusion Matrices

	Predicted Positive	Predicted Negative
<b>Actual Positive</b>	5	2
<b>Actual Negative</b>	2	3

## Model evaluation from Confusion Matrices

	Predicted Positive	Predicted Negative
<b>Actual Positive</b>	True Positive ( <u>TP</u> )	False Negative (FN)
<b>Actual Negative</b>	False Positive (FP)	True Negative ( <u>TN</u> )

$$\text{Misclassification Rate} = \frac{FN + FP}{\text{Total}} = \frac{FN + FP}{TN + TP + FN + FP}$$

$$\text{Accuracy} = \frac{TN + TP}{TN + TP + FN + FP}$$

$$\text{Sensitivity} = \frac{TP}{\text{Actual Positive}} = \frac{TP}{TP + FN}$$

$$\text{Specificity} = \frac{TN}{\text{Actual Negative}} = \frac{TN}{TN + FP}$$

# Model evaluation from Confusion Matrices

	Predicted Positive	Predicted Negative
Actual Positive	True Positive (TP)	False Negative (FN)
Actual Negative	False Positive (FP)	True Negative (TN)

$$\text{Precision} = \frac{TP}{TP + \text{FP}} = 100\%$$

$$\text{F1-Score} = 2 \cdot \frac{\text{Precision} \cdot \text{Sensitivity}}{\text{Precision} + \text{Sensitivity}} = \frac{2TP}{2TP + FN + FP}$$

100% Accuracy  $\Rightarrow$  Precision 100%

100% Precision  $\Rightarrow$  ? 100% Acc.

$$\frac{1}{F_1 - \text{score}} = \frac{\frac{1}{\text{Precision}} + \frac{1}{\text{Sensitivity}}}{2}$$

$F_1$  - score is called the harmonic - mean of Precision and Sensitivity

## Confusion Matrices

	Predicted Positive	Predicted Negative
Actual Positive	TP = 5	FN = 2
Actual Negative	FP = 2	TN = 3

Misclassification Rate =  $4/12$

Accuracy =  $8/12$

Sensitivity =  $5/7$

Specificity =  $3/5$

Precision =  $5/7$ ; F1-Score =  $5/7$

## ROC Curves

- ▶ Notice that all of the measures calculated in the last slide are based on the **cut-off 0.5**
- ▶ What if we change the cut-off value, **c**?

# ROC Curves

► What is the best cut-off value?

predict everything  
to be positive ←

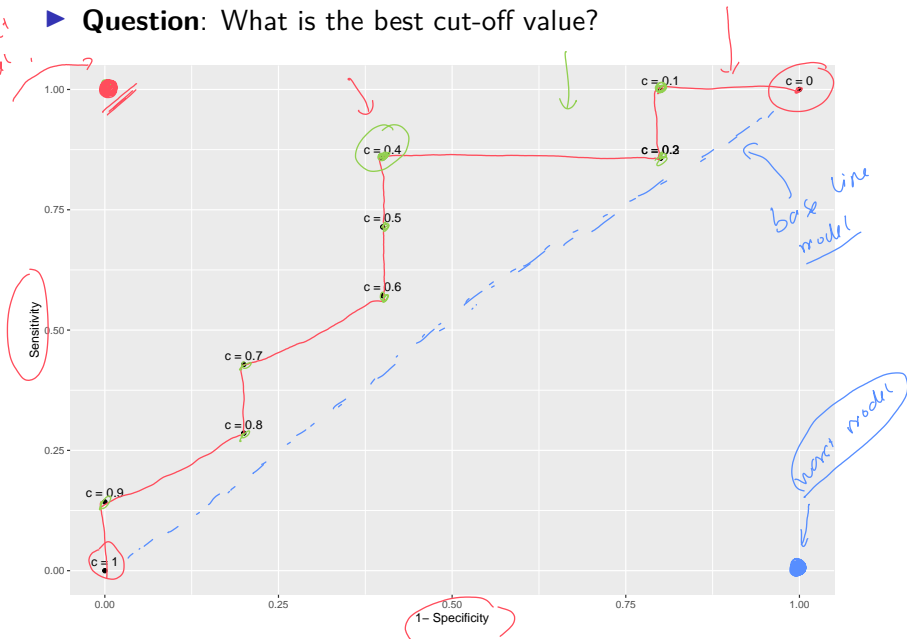
Cut-off Values	Sensitivity	Specificity
c = 0	1.0000000	0.0
c = 0.1	1.0000000	0.2
c = 0.2	0.8571429	0.2
c = 0.3	0.8571429	0.2
c = 0.4	0.8571429	0.6
c = 0.5	0.7142857	0.6
c = 0.6	0.5714286	0.6
c = 0.7	0.4285714	0.8
c = 0.8	0.2857143	0.8
c = 0.9	0.1428571	1.0
c = 1	0.0000000	1.0

predict  
everything is  
negative ←



# ROC

► Question: What is the best cut-off value?



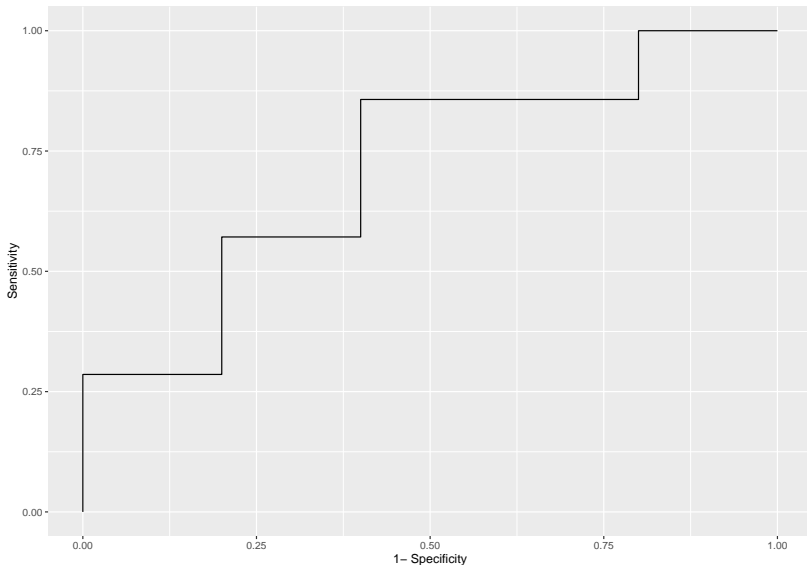
# ROC Curve

- ▶ **Question:** What is the best cut-off value?
- ▶ **Answer:**  $c = 0.4$  is the best cut-off value

# ROC Curve

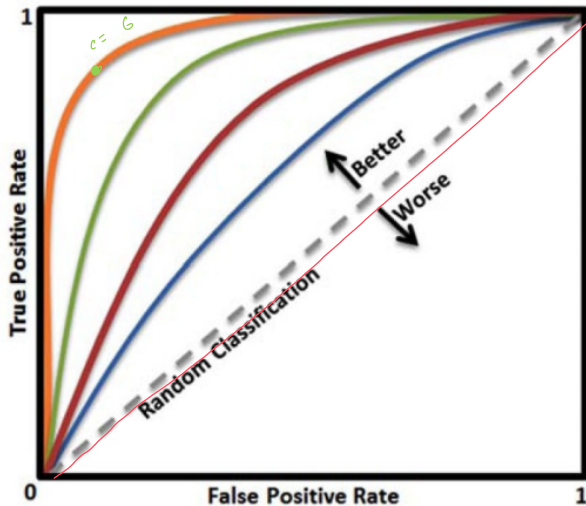
- ▶ Each cut-off value  $c$  results a pair of (1-Specificity, Sensitivity) or (TP Rate, FP Rate)
- ▶ The collections of all these pairs/points for all the cut-off values is the Receiver operating characteristic Curve (ROC Curve)

## ROC Curve of the example model



- ▶ The curve is not very smooth because the data is very small
- ▶ With bigger data, the ROC curve will be very “smooth”

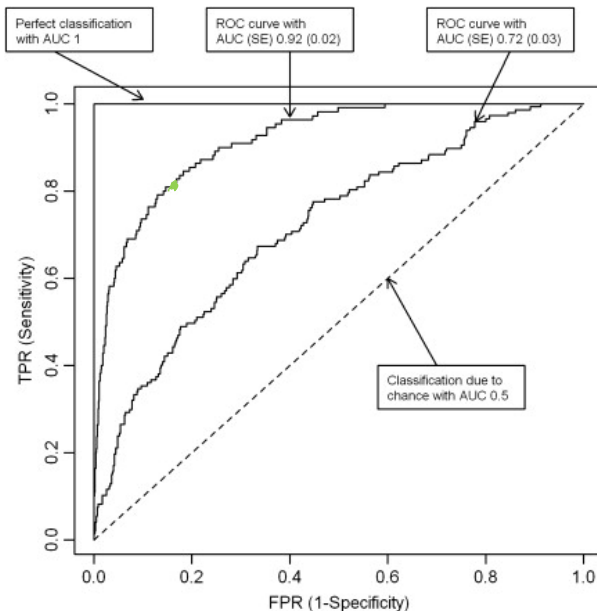
# ROC Curve



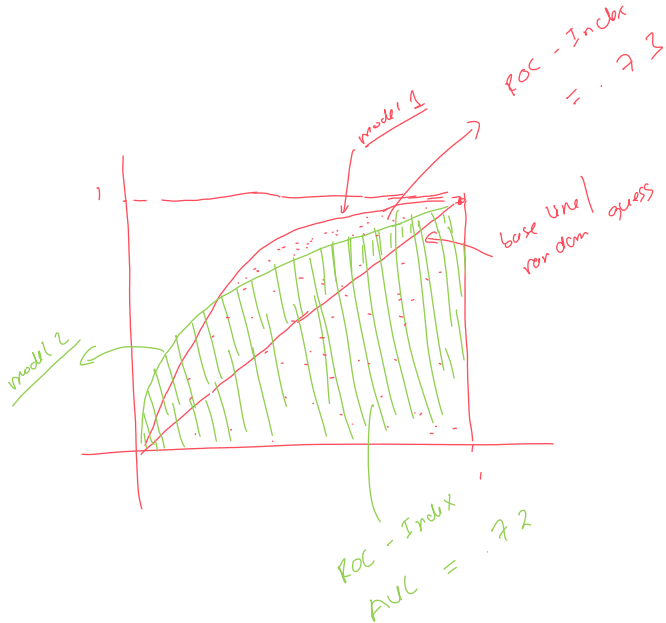
# ROC Curve

- ▶ The closer the curve to the point  $(0,1)$  the better the model
- ▶ The best cut-off value is at the point closest to  $(0,1)$
- ▶  $(0,1)$  is the **perfect point**, resulting 0 misclassification model.
- ▶ At  $(0,0)$  the model predicts everything positive
- ▶ At  $(1,1)$  the model predicts everything negative
- ▶ The ROC of the random guess model is the diagonal

# ROC Curve



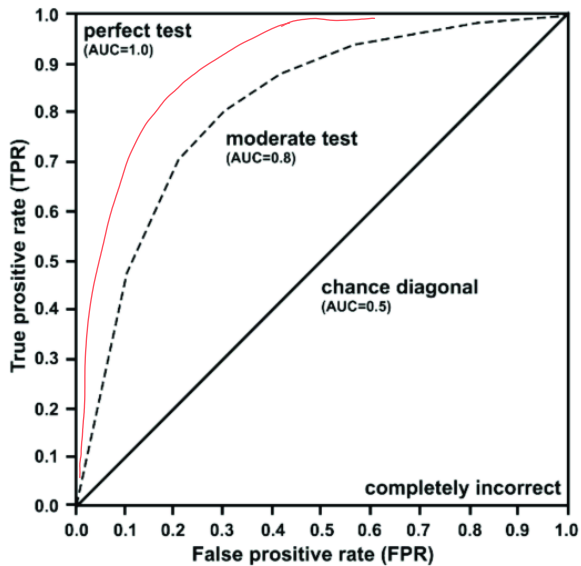
► AUC = Area Under the (ROC) Curve



Model 1 is  
better in terms  
of ROC-Index



# ROC Curve



# ROC Index

- ▶ ROC Index is the area under the ROC Curve

# ROC Index - Area Under the Curve (AUC)

- ▶ The closer the AUC to 1 the better the model
- ▶ The closer the AUC to  $1/2$  the worse the model
- ▶ Model with  $AUC = 1/2$  is as good as a random guess or guessing by tossing a coin
- ▶ **Question:** What if the AUC less than  $1/2$ ? Are models with AUC less than  $1/2$  **useless**?

## Another Question

- ▶ **Question:** Is the model with the misclassification rate of 100% the most **useless** model?

## Answer

- ▶ **Question:** Is the model with the misclassification rate of 100% an useless model?
- ▶ *Answer:* No, by flipping the predictions of the models, one gets the **perfect model** with 0 misclassification rate.

## Back to the Question

- ▶ **Question:** What if the AUC less than  $1/2$ ? Are models with AUC less than  $1/2$  **useless**?
- ▶ **Answer:** Model with AUC less than  $1/2$  could be made to be better by flipping the predictions (if the model predicts positive, flip it to predict negative)

## Cumulative Lift

- ▶ In the dataset, the ratio of “Survived” is  $7/12 = 58.33\%$
- ▶ This mean that if we pick **randomly** a passenger in the this group, the chance of picking a “Survived” passenger is 58.33%
- ▶ **Question:** If we want to pick a “Survived” passenger, is there a better way than pick randomly?

## Cumulative Lift

- ▶ **Question:** If we want to pick a “Survived” passenger, is there a better way than pick randomly?
- ▶ **Answer:** Yes, we should pick the one with the highest predicted probability.



## Cumulative Lift

Order	Predicted Probabilities	True Values
1	0.94	1
2	0.90	1
3	0.84	0
4	0.71	1
5	0.68	1
6	0.63	0
7	0.55	1
8	0.45	1
9	0.38	0
10	0.35	0
11	0.20	1
12	0.01	0

- Pick randomly, “success rate” is 58.33%
- Pick the top 1, success rate is  $1/1 = 100\%$
- We say, at  $1/12 = 8.33\%$ , the model lift is  $100/58.33 = 1.71$

## Cumulative Lift

Order	Predicted Probabilities	True Values
1	0.94	1
2	0.90	1
3	0.84	0
4	0.71	1
5	0.68	1
6	0.63	0
7	0.55	1
8	0.45	1
9	0.38	0
10	0.35	0
11	0.20	1
12	0.01	0

- ▶ Pick randomly, “success rate” is 58.33%
- ▶ Pick the top 2, success rate is  $2/2 = 100\%$
- ▶ We say, at  $2/12 = 16.67\%$ , the model lift is  $100/58.33 = 1.71$

## Cumulative Lift

Order	Predicted Probabilities	True Values
1	0.94	1
2	0.90	1
3	0.84	0
4	0.71	1
5	0.68	1
6	0.63	0
7	0.55	1
8	0.45	1
9	0.38	0
10	0.35	0
11	0.20	1
12	0.01	0

- ▶ Pick randomly, "success rate" is 58.33%
- ▶ Pick the top 2, success rate is  $2/2 = 100\%$
- ▶ We say, at  $2/12 = 16.67\%$ , the model lift is  $100/58.33 = 1.71$

## Cumulative Lift

Order	Predicted Probabilities	True Values
1	0.94	1
2	0.90	1
3	0.84	0
4	0.71	1
5	0.68	1
6	0.63	0
7	0.55	1
8	0.45	1
9	0.38	0
10	0.35	0
11	0.20	1
12	0.01	0

- ▶ Pick randomly, “success rate” is 58.33%
- ▶ Pick the top 3, success rate is  $2/3 = 66.66\%$
- ▶ We say, at  $3/12 = 25\%$ , the model lift is  $66.66/58.33 = 1.14$

## Cumulative Lift

Order	Predicted Probabilities	True Values
1	0.94	1
2	0.90	1
3	0.84	0
4	0.71	1
5	0.68	1
6	0.63	0
7	0.55	1
8	0.45	1
9	0.38	0
10	0.35	0
11	0.20	1
12	0.01	0

- ▶ Pick randomly, “success rate” is 58.33%
- ▶ Pick the top 4, success rate is  $3/4 = 75\%$
- ▶ We say, at  $4/12 = 25\%$ , the model lift is  $75/58.33 = 1.28$

## Cumulative Lift

Percentage	Lift
0.0833333	1.714286
0.1666667	1.714286
0.2500000	1.142857
0.3333333	1.285714
0.4166667	1.371429
0.5000000	1.142857
0.5833333	1.224490
0.6666667	1.285714
0.7500000	1.142857
0.8333333	1.028571
0.9166667	1.090909
1.0000000	1.000000

# Cumulative Lift



## Cumulative % Response



Percentage	Percent_Response
0.0833333	1.0000000
0.1666667	1.0000000
0.2500000	0.6666667
0.3333333	0.7500000
0.4166667	0.8000000
0.5000000	0.6666667
0.5833333	0.7142857
0.6666667	0.7500000
0.7500000	0.6666667
0.8333333	0.6000000
0.9166667	0.6363636
1.0000000	0.5833333



# Cumulative % Response

(positive response)

good.

