Applied Machine Learning for Business Analytics

Lecture 9: Model Evaluation in Machine Learning

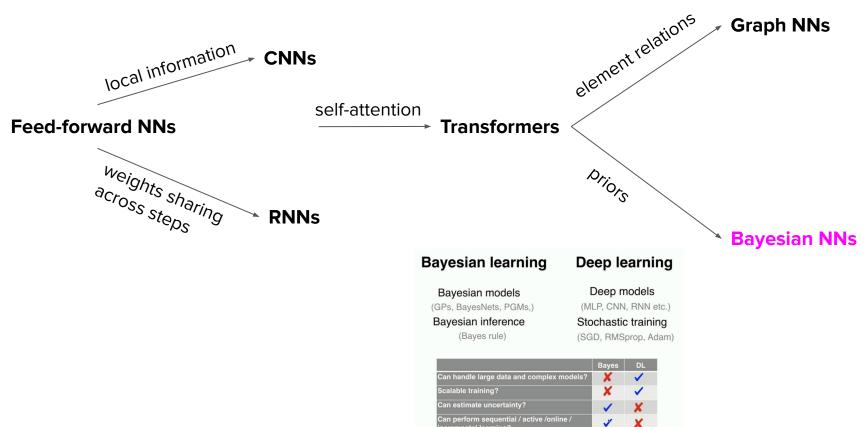
Lecturer: Zhao Rui

Agenda

- 1. Baseline First
- 2. Model Evaluation
- 3. Experiment Tracking

1. Baseline First

Neural networks



Source: Deep Learning with Bayesian Principles (Emtiyaz Khan, NeurlPS 2019)

Architecture evolution

- Fancy models come and go
 - LSTM-RNNs: still used for time series (trading) but for text data, transformers is the first-choice

The fall of RNN and LSTM https://towardsdatascience.com/the-fall-of-rnn-lstm-2d1594c74ce0

Be solution-focused, not architecture/buzzword-focused

Model selection: baselines first

Random baseline

- Predict at random:
 - uniform

• Zero rule baseline

Predict the most common class always

Human baseline

Human expert?

• Simple heuristic:

 For example, if your device is linked to multiple accounts (10+), your account will have a high fraud risk.

• Existing solutions:

Existing APIs

Baselines

- Pave the way for iterative development
- Due to low model complexity
 - Rapid experimentation via hyperparameter tuning
 - o Discover of data issues, false assumptions, bugs in ETL or code
- Build the benchmark performances
 - Slowly add complexity by addressing limitations and motivating representations and model architectures.

Random

- What is the random performance looks like
 - Binary Classification: np.random.randint(low=0, high=2)
- All of our following trials should perform better than this
- Limitations: no inputs information is used. No learning happened

Random

No input information is used

Rule-based

- We would like to use signals from input data to make predictions
- Domain knowledge and auxiliary data can be used here.
- For example, if len(text) > 200 or code in text, the label will be positive
- Let us guess how will the rule-based system perform?
 - High Precision low recall
 - Low Precision high recall
- Limitations: Unable to generalize or capture patterns to make predictions

- Random
 - No input information is used
- Rule-based
 - Unable to generalize or capture patterns to make predictions
- Simple ML Systems
 - Representations: using TF-IDF (capture the importances of a token to the labels)
 - Architecture: can use various classifiers to predict labels based on signals
 - Limitations:
 - TF-IDF is only counting tokens' frequency. We need to capture high-level semantic meaning
 - Models need to capture the meaning in a more contextual manner

```
"logistic-regression": {
  "precision": 0.633369022127052,
 "recall": 0.21841541755888652.
  "f1": 0.3064204603390899
'k-nearest-neighbors": {
  "precision": 0.7410281119097024,
 "recall": 0.47109207708779444,
 "f1": 0.5559182508714337
"random-forest": {
  "precision": 0.7722866712160075,
 "recall": 0.38329764453961457,
  "f1": 0.4852512297132596
"gradient-boosting-machine": {
  "precision": 0.8503271303309295,
 "recall": 0.6167023554603854.
  "f1": 0.7045318461336975
support-vector-machine": {
  "precision": 0.8938397993500261,
 "recall": 0.5460385438972163,
 "f1": 0.6527334570244009
```

- Random
- Rule-based
- Simple ML Systems
- CNN with word embeddings

In this process, we kind of motivate the need for slowly adding complexity from both the **representation** and **architecture**, as well as address the limitation at each step of the way.

Quiz

https://shorturl.at/moLR5



Class imbalance is not a problem

https://shorturl.at/moLR5

https://towardsdatascience.com/your-dataset-is-imbalanced-do-nothing-abf6a00 49813

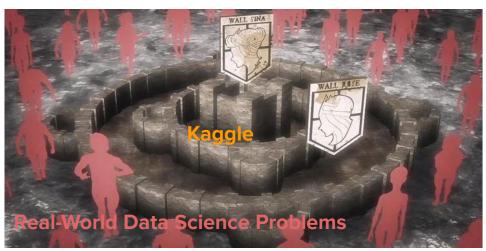
2. Model Evaluation

Model evaluation

- Offline evaluation:
 - Before deployment
 - Our focus today
- Online evaluation:
 - After deployment
 - ML model monitoring
 - https://christophergs.com/machine%20learning/2020/03/14/how-to-monitor-machine-learning-models/

ML offline evaluation

It is not simply computing the accuracy or other global metrics.



Intuition behind model evaluation

- Be clear about what metrics we are prioritizing
- Be careful not to over-optimize on any single metric
 - Trade-off is always there

Evaluation methods

- 1. Interpretability
- 2. Samples Inspection
- 3. Perturbation Tests
- 4. Directional Expectation Tests
- 5. Slice-based Evaluation
- 6. Model Calibration

Interpretability

- Interpretability methods such as LIME or SHAP can enable us to inspect the inputs to our models
- We can check:
 - Global level -> per class
 - Local level -> per single prediction

Samples inspection

- Confusion Matrix:
 - True positives: prediction = ground-truth
 - Learn about where our model performans well
 - False positives: predict wrongly samples belongs to the class
 - Identify potentially mislabeled samples
 - False negatives: predict wrongly samples does not belongs to the class
 - Identify the model's less performant areas to upsample later

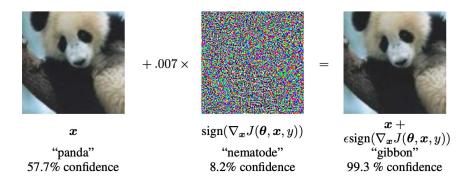
Check those FP/FN samples

Perturbation tests

- Motivation: users input might contain noise, making it different from test data
- Idea: randomly add small noise to test data to see how much outputs change

Perturbation tests

- Motivation: users input might contain noise, making it different from test data
- Idea: randomly add small noise to test data to see how much outputs change
- The more sensitive the model is to noise:
 - The harder it is to maintain
 - The more vulnerable the model is to adversarial attacks.



Perturbation tests

- Motivation: users input might contain noise, making it different from test data
- Idea: randomly add small noise to test data to see how much outputs change
- If the model failed the perturbation tests, the solutions could be:
 - Add noise to training data
 - Add more training data
 - Select more robust model (simpler model)

Directional expectation tests

- Motivation: some changes to inputs should cause predictable changes in outputs
 - E.g. when predicting housing prices:
 - Increasing lot size shouldn't decrease the predicted price
 - Decreasing square footage shouldn't increase the predicted price

Directional expectation tests

- Motivation: some changes to inputs should cause predictable changes in outputs
- Idea: keep most features the same, but change certain features to see if outputs change predictably
- For example, if increasing lot size consistently reduces the predicted price, you might want to investigate why!

2.5 Slice-based Evaluation

Why not coarse-grained evaluation

- Overall metrics is a good start. However, it may hide:
 - Model biases
 - Potential for improvement
 - Which model will you select?

	Overall accuracy
Model A	96.2%
Model B	95%

Different performance on different slices

- Classes
 - Might perform worse on minority classes
- Subgroups
 - Gender
 - Location
 - Time of using the app
 - o etc.

Fine-grained evaluation

The date samples have:

Majority group: 90%

Minority group: 10%

Then, which model will you chose?

	Majority accuracy	Minority accuracy	Overall accuracy
Model A	98%	80%	96.2%
Model B	95%	95%	95%

Same performance on different slices with different cost

- User churn prediction
 - Paying users are more critical
- Predicting adverse drug reactions
 - Patients with underlying conditions are more critical

Focusing on improving only overall metrics might hurt performance on subgroups

Slice-based evaluation

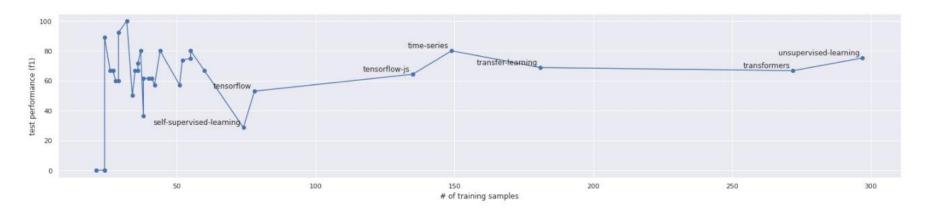
- Evaluate your model on different slices
 - E.g. when working with website traffic data, slice data among:
 - gender
 - mobile vs. desktop
 - browser
 - location
- Check for consistency over time
 - E.g. evaluate your model on data slices from each day

Slice-based evaluation

- Improve model's performance both overall and on critical data
- Help avoid biases
- Even when you don't think slices matter, slicing can:
 - give you confidence on your model (to convince your boss)
 - might reveal non-ML problems

Slices can be classes

- We need to check the same fine-grained metrics per class
 - As a general rule, the classes with fewer samples will have lower performance
 - We need to identify the class of data to improve the overall model performances
 - Plot the # of training samples per class vs the test performance



How to identify slices?

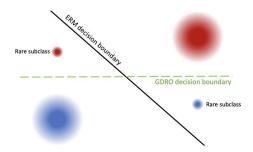
- Manual Slices (based on subject matter expertise)
 - Classes
 - Features
 - Metadata
 - Timestamps, sources
 - Priority slices
 - Minority groups, high value customers

How to identify slices?

- Manual Slices (based on subject matter expertise)
- Slice finder
 - SliceLine
 - Use linear-algebra and pruning based method to find large slices that result in meaningful errors
 - Clustering



Figure 4: Schematic describing George. The inputs are the datapoints and superclass labels. First, a model is trained with ERM on the superclass classification task. The activations of the penultimate layer are then dimensionality-reduced, and clustering is applied to the resulting features to obtain estimated subclasses. Finally, a new model is trained using these clusters as groups for GDRO.



2.6 Model Calibration

Model calibration

"One of the most important tests of a forecast — I would argue that it is the single most important one — is called calibration."

Nate Silver, The Signal and the Noise

What is calibration

- Assumption: the probability associated with the predicted class label should reflect its ground truth correctness likelihood
- Reality: complex models are no longer well-calibrated
 - Random Forest, SVMs, Naive Bayes, Deep Learning
- If model is well calibrated:
 - If you predict team A wins in A vs B match with 60% probability:
 - In 100 A vs. B match, A should win 60% of the time!
 - In binary classification, if the model's predictions over 100 samples whose prob. score of positive class is 0.6
 - It means 60 samples here are positive (ground truth)

Why calibration matters

- The high-level idea here is that with calibration, we can interpret the estimated probabilities as long-run frequencies.
- Estimated probabilities allow flexibility
- Model modularity

- The classifier is used to predict whether the user will click the add:
 - User A: ad 1 (20%) ad 2 (40%), ad 3 (8%), ad 4 (10%)
 - User B: ad 1 (30%) ad 2 (4%), ad 3 (80%), ad 4 (20%)
 - User C: ad 1 (15%) ad 2 (50%), ad 3 (10%), ad 4 (30%)
- Do we need to calibrate models if we want to rank ads for users (personalization)?

- The classifier is used to predict whether the user will click the add:
 - User A: ad 1 (20%) ad 2 (40%), ad 3 (8%), ad 4 (10%)
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 - User C: ad 1 (15%) ad 2 (50%), ad 3 (10%), ad 4 (30%)
- Do we need to calibrate models if we want to rank ads for users (personalization)?
 - No need to calibrate. The probability are only used for comparison.

- The classifier is used to predict whether the user will click the add:
 - User A: ad 1 (20%) ad 2 (40%), ad 3 (8%), ad 4 (10%)
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- Do we need to calibrate models if we want to calculate the expected number of clicks?
 - \circ The expected clicks for ad1 is 0.2 + 0.3 + 0.15 +
 - The expected number can be used to estimated the revenue before we really launch the ads?

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 - \circ The expected clicks for ad1 is 0.2 + 0.3 + 0.15 +
 - The expected number can be used to estimated the revenue before we really launch the ads?
 - We need calibrated probabilities to estimate the expected number of clicks

Allow flexibility

Model calibration: Email Spam Detection

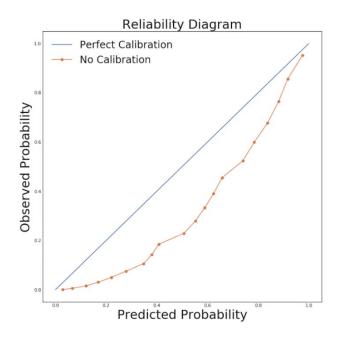
- In complex machine learning systems, models' prob. scores are used as inputs to other machine learning models.
 - Email spam detection
 - Model A predicts the importance of the email and feed the prob(important) as the feature to the model b to predict the spam
 - Do we need to calibrate model A?

Model calibration: Email Spam Detection

- In complex machine learning systems, models' prob. scores are used as inputs to other machine learning models.
 - Email spam detection
 - Model A predicts the importance of the email and feed the prob(important) as the feature to the model b to predict the spam
 - Do we need to calibrate model A?
 - We need calibrated probabilities
 - If the model a is miscalibrated and starts assigning too high of prob. Score for emails being important, the model b will under-predict spam

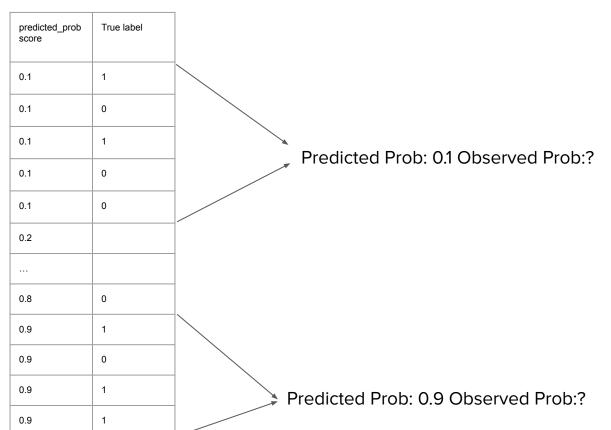
Reliability plot

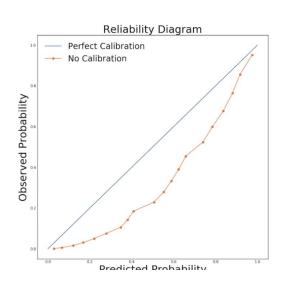
 Plot predicted probability against your empirical probability for some quantity buckets of the data



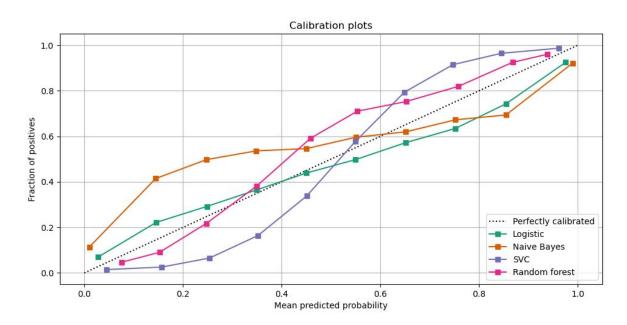
Tutorial: https://www.youtube.com/watch?v=hWb-MIXKe-s

Reliability plot





Case



Which machine learning model is the best calibrated one?

Source: https://scikit-learn.org/stable/modules/calibration.html

Calibration methods

- View the classifier as a black-box and learn a calibration function which transforms your prob. output to be calibrated
 - Do you remember some previous methods we discussed?
- Different approaches for the calibration function:
 - Platt's scaling (Sklearn)
 - sklearn.calibration.CalibratedClassifierCV
 - https://github.com/gpleiss/temperature_scaling
 - Isotonic Regression (Sklearn)
 - <u>Tensorflow Lattices</u>

3. Experiment Tracking

Key terms

- ML experiment:
 - The process of developing the ML model
- Experiment run:
 - each trial in an ML experiment
- Run artifact:
 - Any file that is associated with an ML run like models, images, in-memory objects and etc.
- Experiment metadata
- Experiment Tracking is the process to manage all experiments and their meta-data
 - Parameters
 - Metrics
 - Models
 - Other Artifacts

Experiment tracking

- In the life cycle of machine learning, we will train and evaluate tons of different machine learning models (representations, architectures, and hyperparameters)
- Experiment tracking is the process to manage all experiments and their meta-data
 - Source code
 - Environment
 - Data
 - Model
 - Hyperparameters
 - Metrics
 - Other Artifacts

Why experiment tracking matters

- With tracking, we can
 - Organize all the necessary components of a specific experiments
 - Where is my phone?
 - Reproduce past results using saved experiments
 - Log iterative improvements across time, data, ideas, teams, etc

Before tracking tools

TABLE II
CLASSIFICATION ACCURACIES (%) FOR COMPARED METHODS ON THE WHOLE FIVE ADOPTED DATASETS. BOLD FACE INDICATES HIGHEST ACCURACIES

Category	Method	Datasets					
Category	Method	MR	Subj	CR	MPQA	TREC	
	NBSVM	79.4	93.2	81.8	86.3	-	
Text Classification Models	MNB	79.0	93.6	80.0	86.3		
	G-Dropout	79.0	93.4	82.1	86.1	-	
	F-Dropout	79.1	93.6	81.9	86.3	-	
CNN and its Variants	CNN	81.3	93.5	83.9	89.4	93.0	
	CNN ₆₀₀	79.3	92.0	81.6	87.5	91.9	
	DCNN	-	-	-	-	93.0	
	DSCNN	82.2	93.2	-	=	95.6	
	P.V.	75.9	92.2	77.9	75.4	91.5	
Other Deep Compositional Models	RAE	77.7		-	86.4	-	
	MV-RNN	79.9	-	-	-		
	RNN	77.2	90.9	71.8	88.6	83.8	
	LSTM	79.5	93.3	80.4	88.8	89.4	
	GRUs	80.5	93.5	82.1	89.0	91.8	
	AdaSent	83.1	95.5	86.3	93.3	91.8	
Our Models	TopCNN _{word}	81.7	93.4	84.9	89.9	92.5	
	TopCNN _{sen}	81.3	93.4	84.8	90.3	92.0	
	TopCNN _{word&sen}	82.3	94.3	85.6	91.1	93.6	
	TopCNNens	83.0	95.0	86.4	91.8	94.1	
	TopLSTMs _{word}	81.2	94.1	82.6	89.6	91.5	
	TopLSTMs _{sen}	80.6	93.7	81.6	89.1	90.5	
	TopLSTMsword&sen	80.8	94.0	82.3	89.5	91.4	
	TopLSTMsens	81.9	94.5	82.9	90.8	91.9	

Source:

https://dr.ntu.edu.sg/bitstream/10356/83235/1/Topic-Aware%20Deep%20Compositional%20Models%20for%20Sentence%20Classification.pdf

Before tracking tools

```
(rmse, mae, r2) = eval_metrics(test_y, predicted_qualities)
print("Elasticnet model (alpha=%f, l1_ratio=%f):" % (alpha, l1 ratio))
print(" RMSE: %s" % rmse)
print(" MAE: %s" % mae)
print(" R2: %s" % r2)
Elasticnet model (alpha=1.500000, l1_ratio=0.900000):
  RMSE: 0.8327481314145982
  MAE: 0.6751289812215555
  R2: 0.017435513620481347
Elasticnet model (alpha=0.500000, l1_ratio=0.020000):
  RMSE: 0.7364106074415193
  MAE: 0.5673052761841408
  R2: 0.23162398391500494
Elasticnet model (alpha=0.010000, l1 ratio=0.500000):
  RMSE: 0.6778557583356976
  MAE: 0.5190564939146215
  R2: 0.3489590462840657
```



Before tracking tools

- Even we use spreadsheets:
 - Error prone
 - No standard format
 - Visibility & Collaboration

Tracking tools

- MLFow: 100% Free and open-source
 - Used by Azure, Facebook, Databricks
- Comet ML
 - Used by Google Al, HuggingFace
- Neptune
 - Used by NewYorkers
- Weights and Biases
 - Used by Open Al

MLflow

- Definition: "An open source platform for the machine learning lifecycle"
- It is a python package with four main modules:
 - Tracking
 - Models
 - Model Registry
 - Projects



Install MLflow pip install mlflow

Source: https://mlflow.org/docs/latest/index.html MLflow make experiments tracking manageable with minimal code.

Track experiments using MLflow

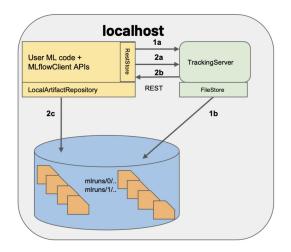
- MLflow Tracking module can organize the experiments into runs, and to keep track of
 - Parameters
 - Metrics
 - Metadata
 - Artifacts
 - Models
- In each run, MLflow will automatically logs extra information including:
 - Source code
 - Version of the code
 - Start and end time
 - Author
- MLflow server also provides GUI to manage and check all of stored data

Storage location of MLflow

- Storage Location:
 - Local files
 - ./mlruns folders (local filesystem)
 - SQLite
 - Postgre SQL
 - o S3 database
 - More details could be found:
 - https://mlflow.org/docs/latest/tracking.html#how-runs-and-artifacts-are-recorded

Setup MLflow on localhost with tracking server

```
(bt5153env) rz@RuisPeralMacPro mlflow_folder % mlflow server --backend-store-uri sqlite:///mydb.sqlite
2023/01/29 22:56:25 INFO mlflow.store.db.utils: Creating initial MLflow database tables...
2023/01/29 22:56:25 INFO mlflow.store.db.utils: Updating database tables
INFO [alembic.runtime.migration] Context impl SQLiteImpl.
INFO [alembic.runtime.migration] Will assume non-transactional DDL.
```

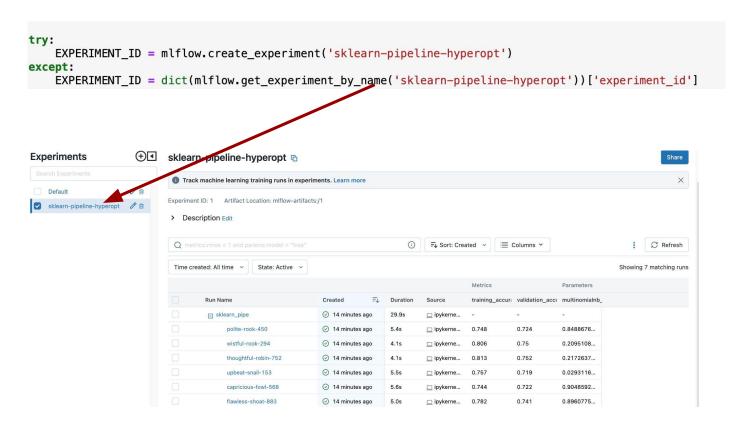




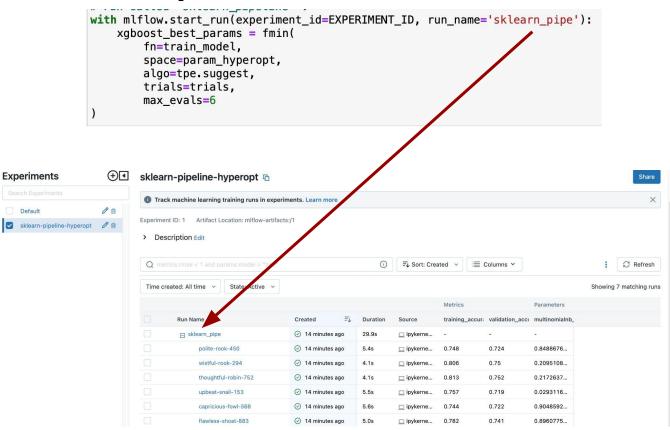
MLflow on localhost with tracking server



Track experiments - after MLflow



Track experiments - after MLflow



Log metrics - after MLFlow

			Metrics			
Run Name	Created = ↓	Duration	training_accuracy	training_f1_micro	validation_accuracy	validation_f1_micro
sklearn_pipe	14 minutes ago	29.9s	-1	-		-
polite-rook-450	14 minutes ago	5.4s	0.748	0.748	0.724	0.724
wistful-rook-294		4.1s	0.806	0.806	0.75	0.75
thoughtful-robin-752	2 14 minutes ago	4.1s	0.813	0.813	0.752	0.752
upbeat-snail-153	14 minutes ago	5.5s	0.757	0.757	0.719	0.719
capricious-fowl-568	14 minutes ago	5.6s	0.744	0.744	0.722	0.722
flawless-shoat-883	14 minutes ago	5.0s	0.782	0.782	0.741	0.741

```
# Logging each metric
for name, metric in list(zip(metric_names, training_metrics_values)):
    mlflow.log_metric(f'training_{name}', metric)
for name, metric in list(zip(metric_names, validation_metrics_values)):
    mlflow.log_metric(f'validation_{name}', metric)
```

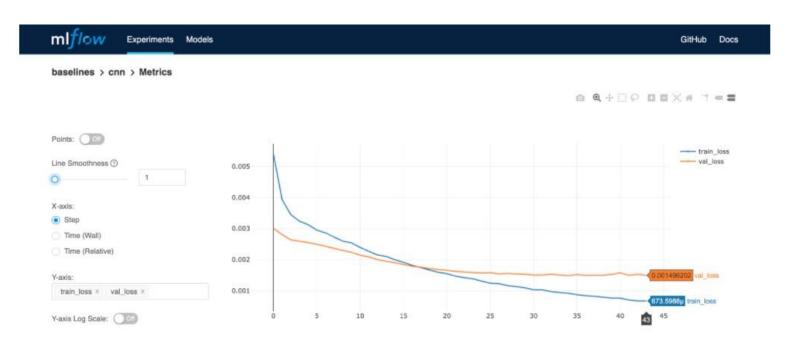
Log parameters - after MLFlow

Run Name	Created	₹	Duration	countvectorize	countvectorize	multinomialnb
sklearn_pipe	14 minutes a	go	29.9s	=		
polite-rook-450	14 minutes a	go	5.4s	1	d/+w/d/	0.8488676
wistful-rook-294	14 minutes a	go	4.1s	3	'([a-z]+)'	0.2095108
thoughtful-robin-752	14 minutes a	go	4.1s	1	'([a-z]+)'	0.2172637
upbeat-snail-153	14 minutes a	go	5.5s	4	d/+w/d/	0.0293116
capricious-fowl-568	14 minutes a	go	5.6s	3	d/+w/d/	0.9048592
flawless-shoat-883	14 minutes a	go	5.0s	2	'([a-z]+)'	0.8960775

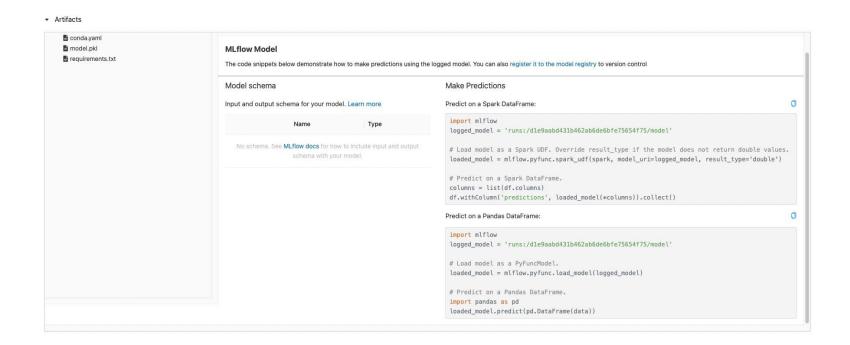
```
# Logging each hyper-parameters
for name in hyparams_list:
    mlflow.log_param(name, params[name])
```

Track experiments - after MLFlow

For Deep Learning, the epoch performances can also be traced



Reproduce a model - after MLFlow



Next Class: Model Deployment