

Notes from CS 450

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1 Notes from Chapter 1

I have not read Chapter 1 yet.

2 Notes from Chapter 2

“Accuracy is defined as the sum of the number of true positives and true negatives divided by the total number of examples.”

$$Accuracy = \frac{TP + TN}{TP + FP + TN + FN} \quad (1)$$

“Sensitivity (also known as the true positive rate) is the ratio of the number of correct positive examples to the number classified as positive”

$$Sensitivity = \frac{TP}{TP + FN} \quad (2)$$

“specificity is the same ratio for negative examples”

$$Specificity = \frac{TN}{TN + FP} \quad (3)$$

“Precision is the ratio of correct positive examples to the number of actual positive examples”

$$Precision = \frac{TP}{TP + FP} \quad (4)$$

Recall is the ratio of the number of correct positive examples out of those that were classified as positive, which is the same as sensitivity.

$$\frac{TP}{TP + FN} \quad (5)$$

Bayes rule is the most important equation in machine learning, and it is as follows:

$$P(C_i|X_j) = \frac{P(X_j|C_i)P(C_i)}{P(X_j|1)} \quad (6)$$

“Bayes rule relates the posterior probability

$$P(C_i|X_j)$$

with the prior probability

$$P(C_i)$$

and class conditional probability

$$P(X_j|C_i)$$

. The denominator (the term on the bottom of the fraction) acts to normalise everything, so that all the probabilities sum to 1.”

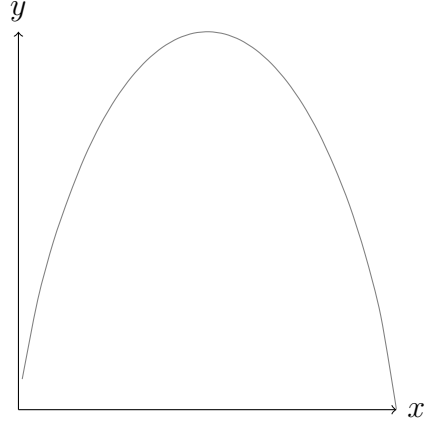


Figure 1: The Binary Entropy Function

3 Notes from Chapter 12

The highest information gain is achieved by selecting for the lowest entropy. See figure 1.

Entropy is defined as the following:

$$Entropy(p) = - \sum_i p_i \log_2 p_i \quad (7)$$

Information gain is defined as "the entropy of the whole set minus the entropy when a particular feature is chosen."

$$Gain(S, F) = Entropy(S) - \sum_{f \in values(F)} \frac{|S_f|}{|S|} Entropy(S_f) \quad (8)$$