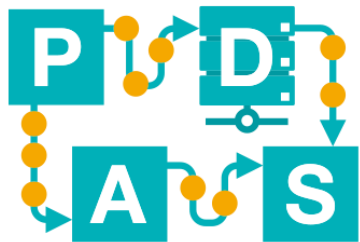


Evaluation of Supervised Learning Problems

Miriam Wagner

IDS-15



Chair of Process
and Data Science

RWTHAACHEN
UNIVERSITY

Confusion Matrix

Exercise 1

Target	Prediction
Pineapple	Citroen
Citroen	Citroen
Pineapple	Pineapple
Pineapple	Pineapple
Citroen	Pineapple
Citroen	Citroen
Citroen	Pineapple

Create the confusion matrix for the table to the left.

Confusion Matrix

Exercise 2

Target	Prediction
VW	BMW
Mercedes	BMW
VW	VW
BMW	BMW
BMW	BMW
BMW	VW
VW	VW
Mercedes	VW
Mercedes	Mercedes
VW	VW
VW	BMW

Create the confusion matrix for the table to the left.

Profit Matrix

Exercise 1

Confusion		predicted		
		Car	Train	
target	Car	235	15	250
	Train	150	354	504
		385	369	754

Calculate the Profit for the given confusion and profit matrix.

Profit		predicted	
		Car	Train
target	Car	50	-10
	Train	-35	60

Basic metrics

Exercise 1

Calculate precision, recall, accuracy and F1-score based on the confusion matrix below?

(spam is “positive”, ham is “negative”)

		predicted	
		spam	ham
target	spam	57	16
	ham	7	346

Basic metrics

Exercise 2

Calculate precision and recall based on the confusion matrix below?

		predicted			
		Blond	Brown	Red	
Target	Blond	52	60	2	114
	Brown	15	80	1	96
	Red	1	0	20	21
		68	140	23	231

Basic metrics

Exercise 3

Calculate the average class accuracy based on the confusion matrix below?

		predicted			
		Blond	Brown	Red	
Target	Blond	52	60	2	114
	Brown	15	80	1	96
	Red	1	0	20	21
		68	140	23	231

Advanced metrics

Exercise 1

FPR	TPR
0.0	0.0
0.1	0.2
0.2	0.49
0.3	0.58
0.4	0.7
0.5	0.8
0.6	0.87
0.7	0.83
0.8	0.9
0.9	0.95
1	1

Create the ROC curve.

Advanced metrics

Exercise 2

ID	target	Model 1 - score
1	spam	0.269716
2	ham	0.256025
3	ham	0.029838
4	ham	0.573647
5	ham	0.099473
6	spam	0.224657
7	spam	0.073765
8	spam	0.372195
9	spam	0.636284
10	spam	0.900927

ID	target	Model 2 - score
1	spam	0.386103
2	ham	0.489002
3	ham	0.366141
4	ham	0.305974
5	ham	0.231088
6	spam	0.746451
7	spam	0.949931
8	spam	0.786145
9	spam	0.847479
10	spam	0.738911

1. Predict for the thresholds $\{0, 0.25, 0.75, 1\}$ for both models, whether it is spam or ham.
2. Calculate the TPR and FPR of both models and the given thresholds.
3. Create the ROC curve.
4. Which model would you prefer based on the ROC curve?