Additional Materials: Sensitivity and Specificity

Consider an Oracle that can predict HIV with the following:

Sensitivity: P(Predict + | HIV) = 99.9%

Specificity: P(Predict - | healthy) = 99.9%

Prevalence: P(HIV) = 0.01228% (Singapore, 2012)

Is this an accurate test?

... suppose the "prediction" comes back positive: are you HIV infected? What is P(HIV|+)?

Bayes Theorem

$$P(HIV|+) = \frac{P(+ \text{ and } HIV)}{P(+)}$$

$$= \frac{P(+|HIV)P(HIV)}{P(+|HIV)P(HIV) + P(+|healthy)P(healthy)}$$

$$= \frac{0.999 \times 0.0001228}{0.999 \times 0.0001228 + 0.001 \times 0.9998772}$$

$$= 10.93\%$$

	Actual +ve	Actual -ve
Predicted +ve	TP	FP
Predicted - ve	FN	TN



Sensitivity: P(Predict +|HIV) =

99.9%

Specificity: P(Predict -|healthy) =

99.9%

Now, think again, is this an accurate test?

We need other measures!

- Consider a population of 1,000,000 people
- Prevalence of 0.01228% implies:
 - Number of HIV Positive ≈ 123
- Number of HIV Negative = 999,877

	Actual +ve	Actual -ve		Measure
Predicted +ve	0.999 X 123 ≈ 123	999,877-998,877=1000	123/1123 ≈ 10.95	PPV (Precision)
Predicted -ve	0.001X123	$0.999X999,877 \approx 998,877$		NPV
	0.999	0.999		
Measure	Sensitivity (Recall)	Specificity		

Other Quality Measures

- Positive Predictive Value, PPV (Precision):
 - Probability that subjects with a positive screening test truly have the disease
- Negative Predictive Value, NPV:
 - Probability that subjects with a negative screening test truly do not have the disease.
- Both are threshold dependent

Other Quality Measures

	NPV	PPV Also known as Precision		
	Predicted No CHD (0)	Predicted CHD (1)		
Actual No CHD (0)	853	77	Specificity	
Actual CHD (1)	126	41	Sensitivity	

Also known

- Consider the threshold value of 0.3:
 - PPV = TP / (TP + FP) = 41 / (41 + 77)
 - NPV = TN / (TN + FN) = 853 / (853 + 126)