Métricas

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Métricas de classificação

Predicted class

		+	-
Actual class	+	**TP** True Positives	**FN** False Negatives Type II error
	-	**FP** False Positives Type I error	**TN** True Negatives

Métricas

Métricas de classificação

Metric	Formula	Interpretation
Accuracy	$\dfrac{TP + TN}{TP + TN + FP + FN}$	Overall performance of model
Precision	$\dfrac{TP}{TP + FP}$	How accurate the positive predictions are
Recall Sensitivity	$\dfrac{TP}{TP + FN}$	Coverage of actual positive sample
Specificity	$\dfrac{TN}{TN + FP}$	Coverage of actual negative sample
F1 score	$\dfrac{2TP}{2TP + FP + FN}$	Hybrid metric useful for unbalanced classes

Métricas

ROC

- A receiver operating curve, também chamada de ROC, é a plotagem de TPR versus FPR variando o limite.

Metric	Formula	Equivalent
True Positive Rate TPR	$\dfrac{TP}{TP + FN}$	Recall, sensitivity
False Positive Rate FPR	$\dfrac{FP}{TN + FP}$	1-specificity

Métricas

ROC

- AUC (Area Under Curve) é a área abaixo da ROC