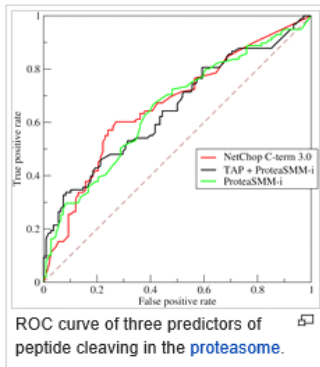


Precision Recall F1score

Wednesday, October 3, 2018 9:41 AM

The F-measure is the harmonic mean of your precision and recall. In most situations, you have a trade-off between precision and recall. If you optimize your classifier to increase one and disfavor the other, the harmonic mean quickly decreases. It is greatest however, when both precision and recall are equal.



$$TPR = TP / (TP + FN)$$

$$FPR = FP / (FP + TN)$$

TPR vs FPR

Type 1 error == FP

Type 2 error = FN

$$\text{Precision} = TP / (TP + FP)$$

$$\text{Recall} = TP / (TP + FN)$$

F1 score

TPR(Sensitivity) is Recall

TNR(Specificity)

		Predicted class	
		Class 1	Class 0
Actual class	Class 1	10 true positives (TP)	2 false negatives (FN)
	Class 0	3 false positives (FP)	35 true negatives (TN)

