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Statistical Methods in AI (CS7.403)

Lecture-4: Classification Performance Measures (F1-Score, Multi-Class Metrics)

Ravi Kiran (ravi.kiran@iiit.ac.in)

<https://ravika.github.io>



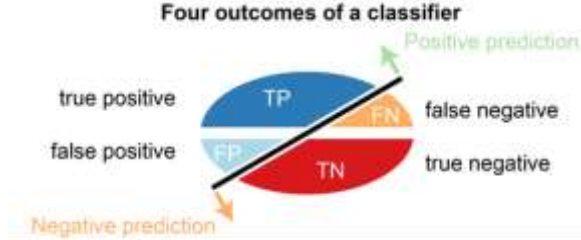
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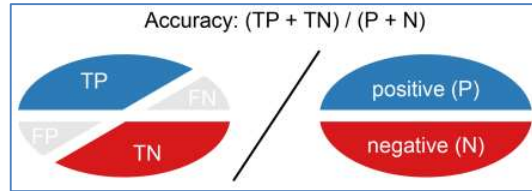
Announcements

- A1
 - Will be out on Saturday (Aug 10)
 - Explanation session in Tutorial (Saturday)

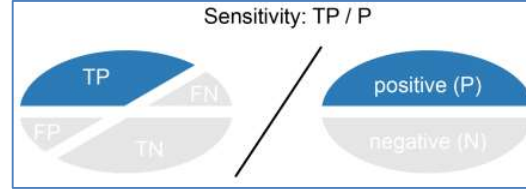
Summary of Measures – Two Class Classification



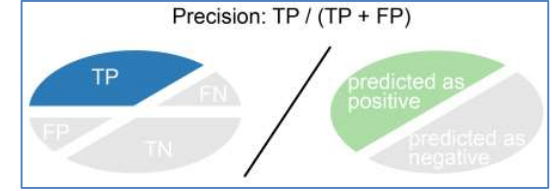
	Predicted: NO	Predicted: YES	
n=165			
Actual: NO	TN = 50	FP = 10	60
Actual: YES	FN = 5	TP = 100	105
	55	110	



% of correct predictions



% of + class correctly predicted
[aka Recall / TPR]



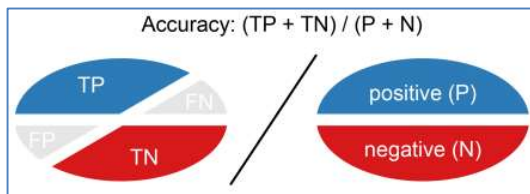
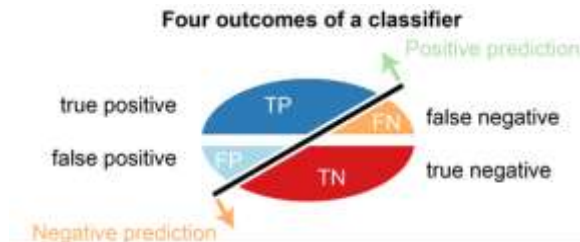
correct prediction of + class



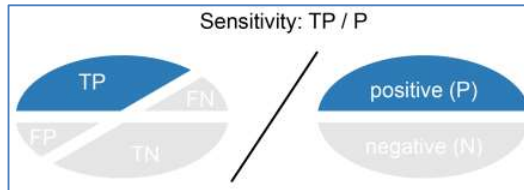
% of – class incorrectly predicted

Accuracy vs Precision vs Recall

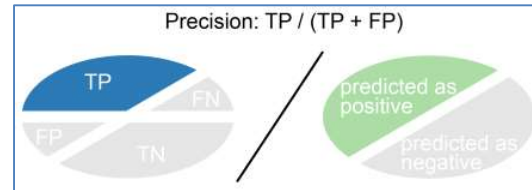
- Monitor **Precision** if a **false positive** carries higher cost.
- Monitor **Recall** if a **false negative** carries higher cost.



% of correct predictions



% of + class correctly predicted
[aka Recall / TPR]



correct prediction of + class
[aka Precision]

F1-score: A unified measure

- What to do when one classifier has better precision but worse Recall, while other classifier behaves exactly opposite?
 - F-measure (Information Retrieval)

$$\blacksquare F_1 = \frac{2}{\frac{1}{Recall} + \frac{1}{Precision}}$$

F-1 score

- What to do when one classifier has better Precision but worse Recall, while other classifier behaves exactly opposite?
 - F-measure (Information Retrieval)

$$\blacksquare F_1 = \frac{2}{\frac{1}{Recall} + \frac{1}{Precision}}$$

→ F1 measure punishes extreme values more !

→ Definition of Recall and Precision have same numerator, different denominators. A sensible way to combine them is harmonic mean.



Classification

Binary

$\{0,1\}$

Multi-class

1-of-K

Multi-label

n-of-K

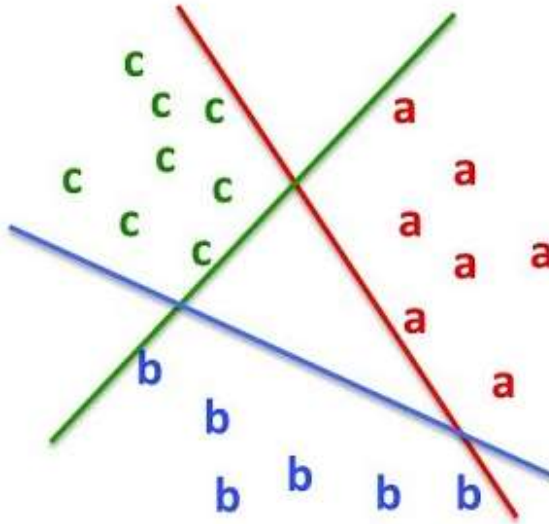
Structure



E.g. graph/sequence

How to use 2-class measures for multi-class ?

- Convert into 2-class problems !

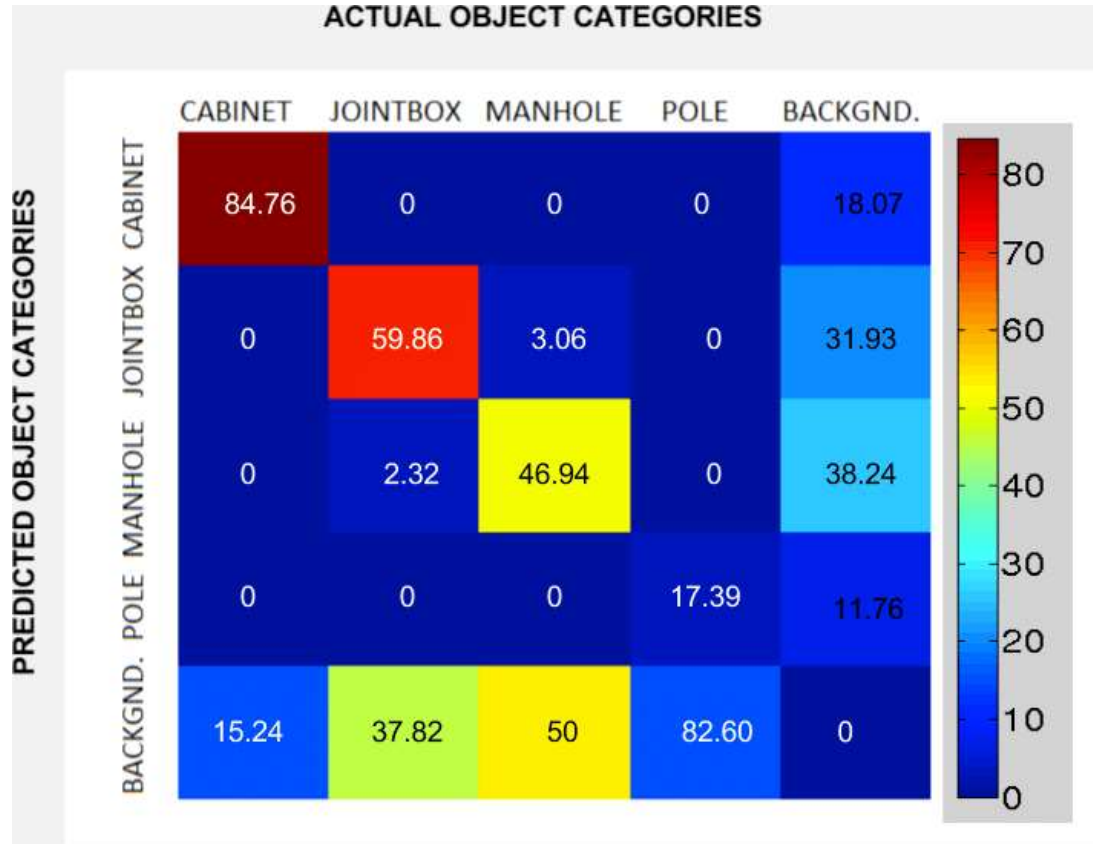


- Average Precision, Recall etc.
- Board ...



Avg. accuracy may not be very meaningful with imbalanced class label distribution

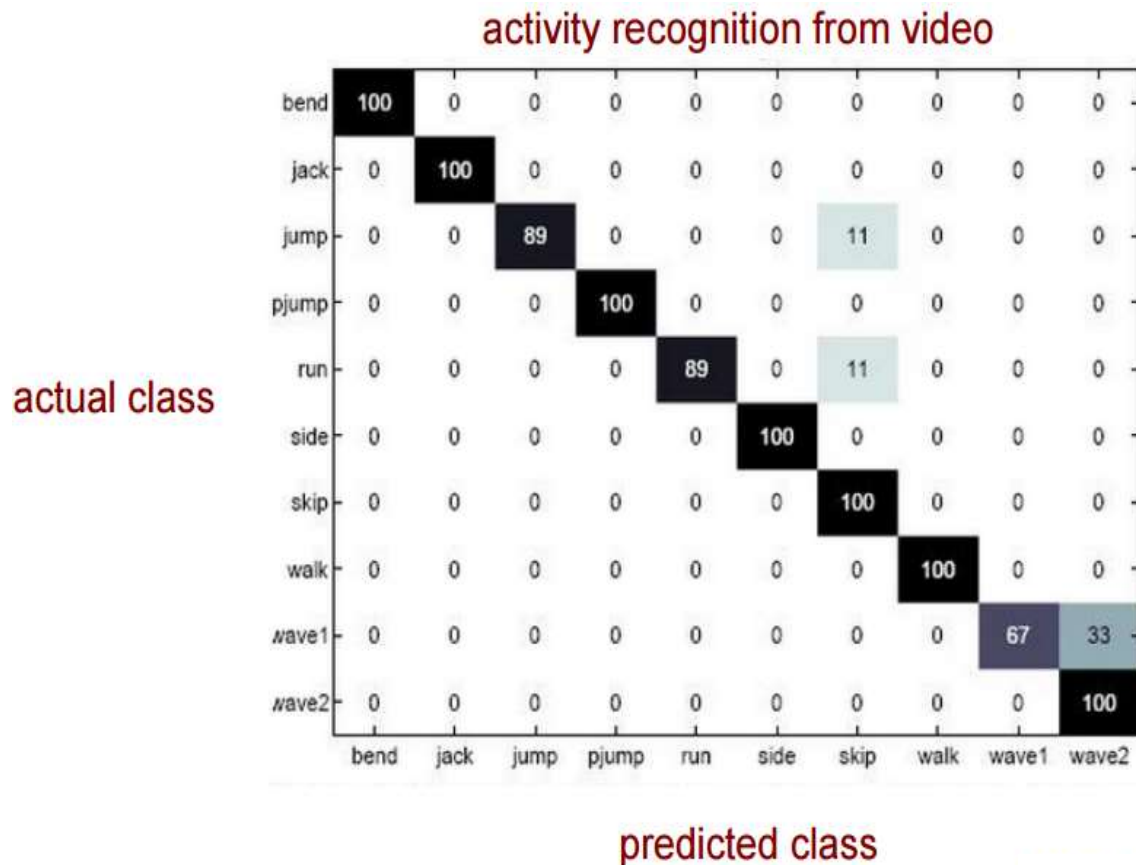
Multi-class Classification - Confusion matrix



- Reveals several performance aspects of the classifier:

- Most confusing pairs
- Least confusing pairs

Multi-class problems - Confusion matrix

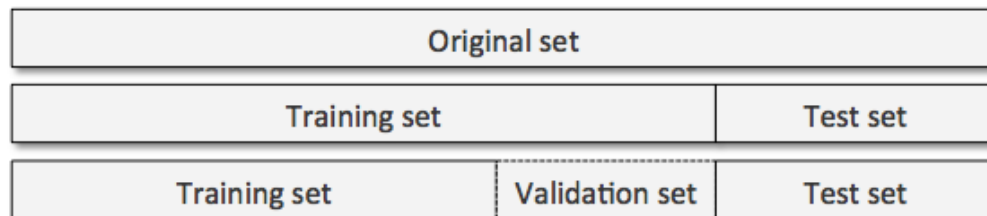


Multi-class Classification: Measures

- Mean <measure> +- standard deviation
- Median <measure> +- median absolute deviation

Descriptor	Spectral bands	
	RGB	PCA RGB
Gist	74.14 ± 1.93	77.76 ± 2.62
MSIFT	88.92 ± 1.39	90.97 ± 1.81
MBoW	88.60 ± 1.70	88.31 ± 1.38
cSIFT	88.17 ± 1.17	88.76 ± 1.74
rgSIFT	88.24 ± 1.89	87.71 ± 1.33
BoWV [8]	71.86	N/A
SPMK [12]	74.00	N/A
SPCK++ [8]	76.05	N/A
Dense SIFT [2]	81.67 ± 1.23	N/A

Exam analogy: Did you prepare at least a little ?



- Compute <Performance Measure> (e.g. Accuracy) for **TRAINING SET**
- Verify it is “decent”

Baseline Classifiers

- 0 cost-to-build classifiers
- Binary
 - Equal # of samples / class **in training set** → Random Guessing (50% accuracy)
 - Class imbalance
 - → Guess according to class proportion (Accuracy =)
 - 0-Rule: Majority class (Accuracy =) [slightly stronger baseline]



Classification

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Multi-label

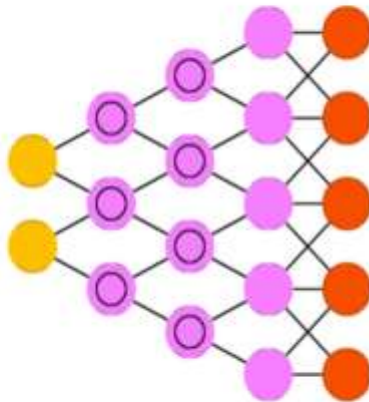
n-of-K

Structure



E.g. graph/sequence

Multi-Label Classification



L	\hat{y}	y
black	0	0
white	0.95	1
orange	0.05	0
...		
small	0.8	1
medium	0.19	0
large	0.01	0

Multi Label Classifier



Multi-
Label
Classifier



Example-based

- n is the number of examples.
- Y_i is the ground truth label assignment of the i^{th} example..
- x_i is the i^{th} example.
- $h(x_i)$ is the predicted labels for the i^{th} example.

$$\text{Precision} = \frac{1}{n} \sum_{i=1}^n \frac{|Y_i \cap h(x_i)|}{|h(x_i)|}$$

What % of labels are predicted correctly ?

$$\text{Recall} = \frac{1}{n} \sum_{i=1}^n \frac{|Y_i \cap h(x_i)|}{|Y_i|}$$

What % of correct labels were predicted ?

Accuracy = Fraction of samples predicted correctly

Summary

- Many metrics:
 - Accuracy, TP, FP, Precision, Recall, F-1 score
 - Class imbalance and decision-cost imbalance must be taken into account
- Confusion Matrix: Important to analyze and refine solution.

References and Reading

- Code
 - https://scikit-learn.org/stable/modules/model_evaluation.html#classification-metrics