Evaluation

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Evaluation: Precision and Recall

 Precision is the number of correct positive results divided by the number of all positive returned by the classifier.

$$Precision(P) = \frac{TruePositive(TP)}{TruePositive(TP) + FalsePositive(FP)}$$
(1)

 Recall is the number of correct positive results divided by the number of all relevant samples (all samples that should have been identified as positive).

$$Recall(R) = \frac{TruePositive(TP)}{TruePositive(TP) + FalseNegative(FN)}$$
(2)

Evaluation: FScore

• The F_1 Score is the harmonic average of the precision and recall, where an F_1 Score reaches its best value at 1 (perfect precision and recall) and worst at 0.

$$F_1 = \frac{2PR}{P + R} \tag{3}$$

The general formula for FScore:

$$F_{\beta} = \frac{(1+\beta^2)PR}{\beta^2 * P + R} \tag{4}$$

Evaluation: FScore

• if $\beta = 2$, then

$$F_2 = \frac{(1+2^2)PR}{2^2 * P + R} = \frac{5PR}{4 * P + R} \tag{5}$$

• if $\beta = 0.5$, then

$$F_0.5 = \frac{(1+.5^2)PR}{.5^2 * P + R} \tag{6}$$

• F_2 puts more emphasis on recall than precision, where $F_{.5}$ puts more emphasis on precision than recall.

Evaluation: Confusion Matrix for two classes

Actual Class/ Gold Label \rightarrow

	Cat	Dog/NonCat
Cat	TP (5)	FP (2)
Dog	FN (3)	TN (3)

$$P = \frac{TP}{TP + FP} = \frac{5}{5+2} = \frac{5}{7} \tag{7}$$

$$R = \frac{TP}{TP + FN} = \frac{5}{5+3} = \frac{5}{8} \tag{8}$$

$$Accuracy = \frac{AllTrue}{AllData} = \frac{TP + TN}{TP + FP + FN + TN} = \frac{5+3}{5+2+3+3} = \frac{8}{13}$$
(9)

Evaluation: Confusion Matrix for more than 2 classes

	Gold A(ga)	Gold B(gb)	Gold C(gc)
Predicted A (pa)	30	20	10
Predicted B (pb)	50	60	10
Predicted C (pc)	20	20	80

$$Accuracy = \frac{AllTrue}{AllData} = \frac{30 + 60 + 80}{30 + 20 + 10 + 50 + 60 + 10 + 20 + 20 + 80} = \frac{170}{300}$$
(10)

$$Precision_A = \frac{TP_A}{TotalPredicted_A} = \frac{TP_A}{TP_A + FP_A} = \frac{30}{30 + (20 + 10)} = \frac{30}{60}$$
(11)

$$Recall_{A} = \frac{TP_{A}}{TotalGoldLabel_{A}} = \frac{TP_{A}}{TP_{A} + FN_{A}} = \frac{30}{30 + (50 + 20)} = \frac{30}{100}$$
(12)

References