Analysis Report

Global dataset report

This report is the output of the Amazon SageMaker Clarify analysis. The report is split into following parts:

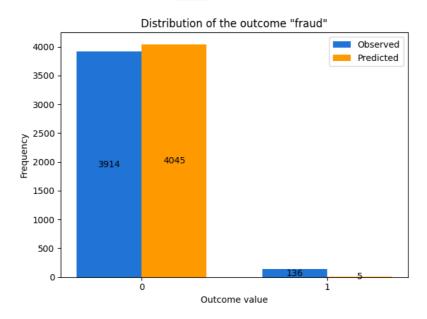
- 1. Analysis configuration
- 2. High level model performance
- 3. Posttraining bias metrics

Analysis Configuration

Bias analysis requires you to configure the outcome label column, the facet and optionally a group variable. Generating explanations requires you to configure the outcome label. You configured the analysis with the following variables. The complete analysis configuration is appended at the end.

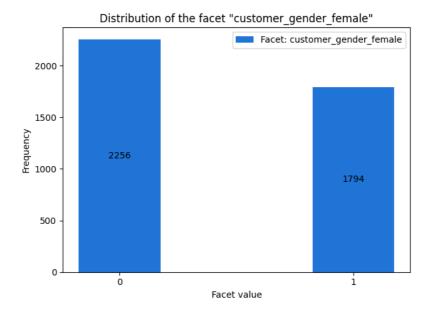
Outcome label: You chose the column fraud in the input data as the outcome label. Bias metric computation requires designating the positive outcome. You chose fraud = 0 as the positive outcome. fraud consisted of values [0, 1].

The figure below shows the distribution of values of fraud .



Facet: You chose the column customer_gender_female in the input data as the facet. customer_gender_female consisted of values [0, 1]. Bias metrics were computed by comparing the inputs customer_gender_female = 1 with all other inputs.

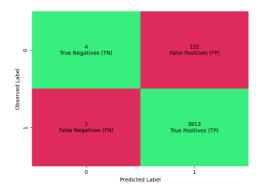
The figure below shows the distribution of values of customer gender female.



High level model performance

Input data points can be divided into different categories based on their observed and predicted label. For instance, a False Negative (FN) is an input with a positive observed label (fraud = 0) but negative predicted label (fraud != 0). A True Negative (TN) is an input whose observed and predicted labels are both negative. True Positives (TP) and False Positives (FP) are defined similarly.

Based on the model predictions, the inputs can be divided into different categories as:

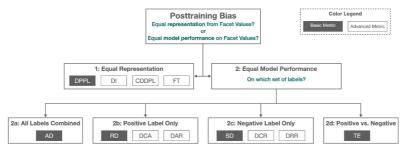


Here are metrics showing the model performance.

| Metric | Description | Value |
|--|--|--------|
| Accuracy | Proportion of inputs assigned the correct predicted label by the model. | 0.967 |
| Proportion of Positive Predictions in Labels | Proportion of input assigned in positive predicted label. | 0.999 |
| Proportion of Negative Predictions in Labels | Proportion of input assigned the negative predicted label. | 0.001 |
| True Positive Rate / Recall | Proportion of inputs with positive observed label correctly assigned the positive predicted label. | 1.000 |
| True Negative Rate / Specificity | Proportion of inputs with negative observed label correctly assigned the negative predicted label. | 0.029 |
| Acceptance Rate / Precision | Proportion of inputs with positive predicted label that actually have a positive observed label. | 0.967 |
| Rejection Rate | Proportion of inputs with negative predicted label that actually have a negative observed label. | 0.800 |
| Conditional Acceptance | Ratio between the positive observed labels and positive predicted labels. | 0.968 |
| Conditional Rejection | Ratio between the negative observed labels and negative predicted labels. | 27.200 |
| F1 Score | Harmonic mean of precision and recall. | 0.983 |

Post-training Bias Metrics

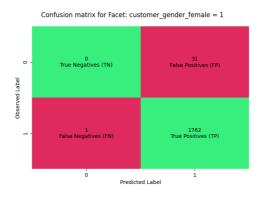
Posttraining bias metrics measure imbalances in model predictions across different inputs. The figure below shows how different posttraining metrics target different types of imbalances over inputs. For a detailed description of these types, see <u>Learn How Amazon SageMaker Clarify Helps Detect Bias</u>.



Bias can also result form imbalances in the model outcomes even when the facet value is not considered. The metric computing these imbalances is GE. The metric values along with an informal description of what they mean are shown below. For mathematical formulas and examples, see the Measure Posttraining Data and Model Bias section of the AWS documentation.

We computed the bias metrics for the label fraud using label value(s)/threshold fraud = 0 for the following facets:

• Facet column: **customer_gender_female**Facet Value(s)/Threshold: customer_gender_female = 1



Metric Description Value

<u>Difference in Positive Proportions in</u>
<u>Predicted Labels (DPPL)</u>

Measures the difference in the proportion of positive predictions between facet values Sex=0 and rest of the inputs.

Appendix: Analysis Configuration Parameters