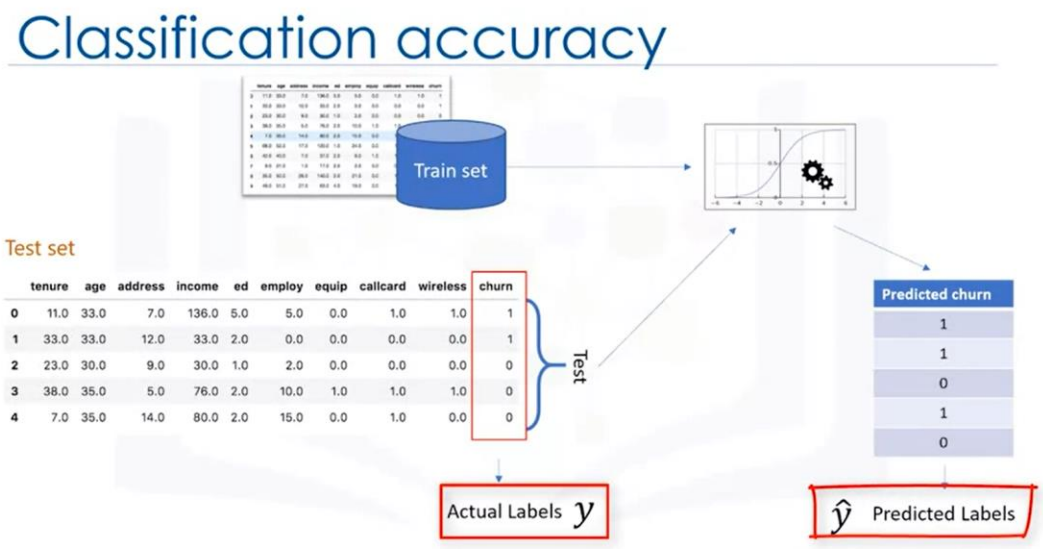
Evaluation Metrics in Classification



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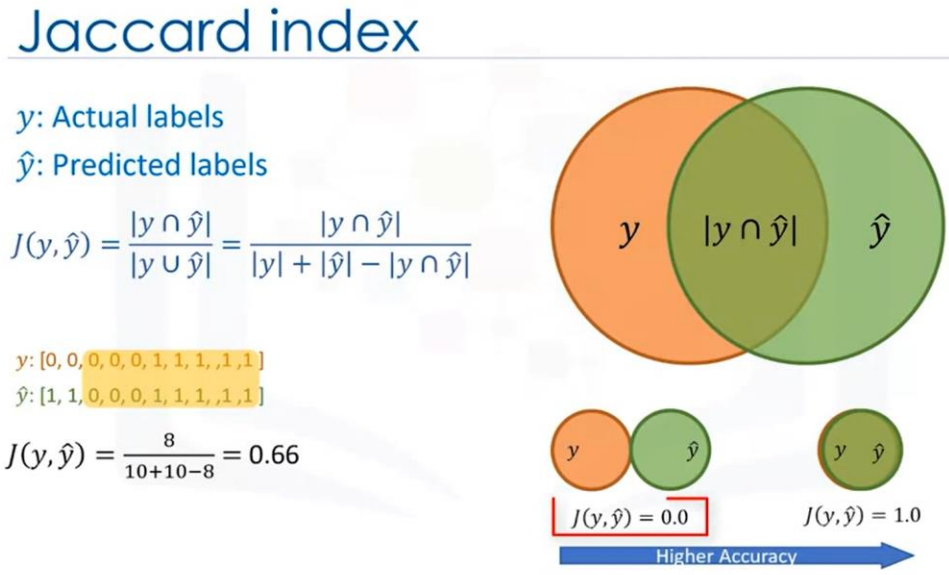

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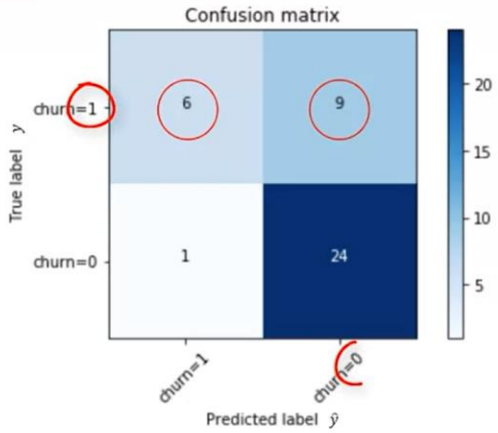
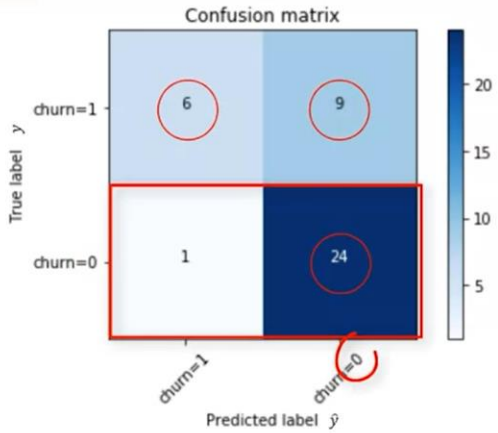
F1-score



F1-score



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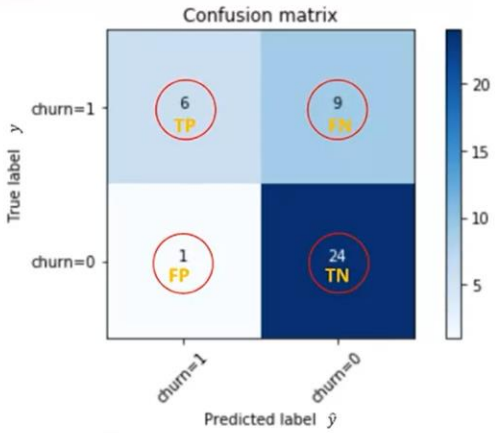
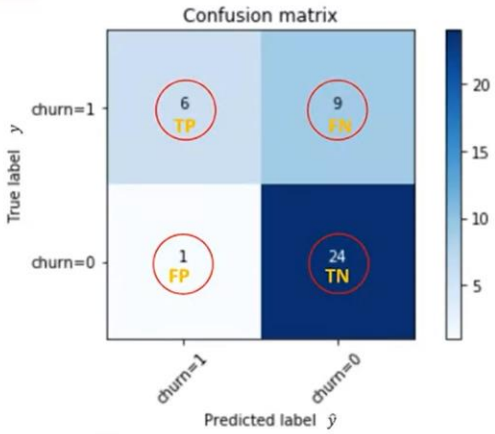
F1-score



F1-score

- Precision = TP / (TP + FP)
- Recall = TP / (TP + FN)

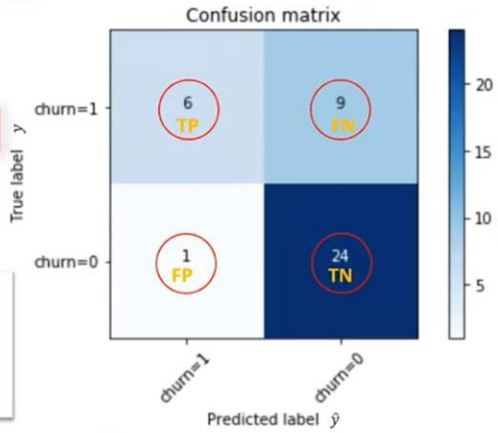
		precision	recall
Churn =	0	0.73	0.96
Churn =	1	0.86	0.40



F1-score

- Precision = TP / (TP + FP)
- Recall = TP / (TP + FN)
- F1-score = 2x (prc x rec) / (prc+rec)

	precision	recall	f1-score
Churn = 0	0.73	0.96	0.83
Churn = 1	0.86	0.40	0.55



F1-score

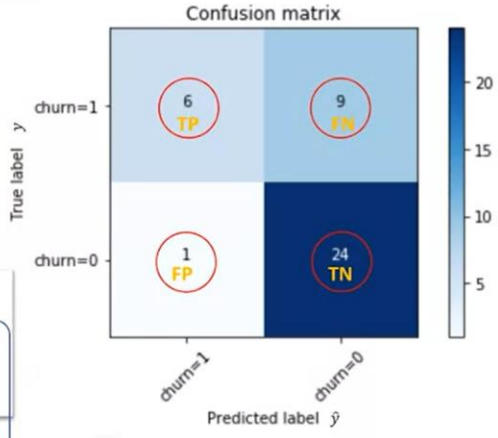
- Precision = TP / (TP + FP)
- Recall = TP / (TP + FN)
- F1-score = 2x (prc x rec) / (prc+rec)

F1-score: 0.00 ... 0.20 .... 0.55 .... 0.83 ... 1.00

Higher Accuracy

	precision	recall	f1-score
Churn = 0	0.73	0.96	0.83
Churn = 1	0.86	0.40	0.55

Avg Accuracy = 0.72



F1-score

- Precision = TP / (TP + FP)
- Recall = TP / (TP + FN)
- F1-score = 2x (prc x rec) / (prc+rec)

F1-score: 0.00 ... 0.20 .... 0.55 .... 0.83 ... 1.00

Higher Accuracy

	precision	recall	f1-score
Churn = 0	0.73	0.96	0.83
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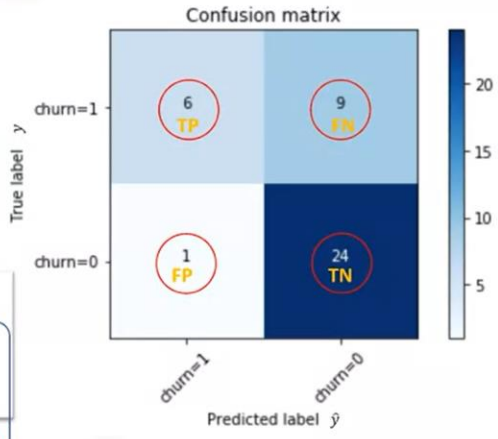
Avg Accuracy = 0.72



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Log loss

Performance of a classifier where the predicted output is a probability value between 0 and 1.

Test set

	tenure	age	address	income	ed	employ	equip	callcard	wireless	churn
0	11.0	33.0	7.0	136.0	5.0	5.0	0.0	1.0	1.0	1
1	33.0	33.0	12.0	33.0	2.0	0.0	0.0	0.0	0.0	1
2	23.0	30.0	9.0	30.0	1.0	2.0	0.0	0.0	0.0	0
3	38.0	35.0	5.0	76.0	2.0	10.0	1.0	1.0	1.0	0
4	7.0	35.0	14.0	80.0	2.0	15.0	0.0	1.0	0.0	0

Test

Predicted churn

0.91
0.13
0.04
0.23
0.43

Actual Labels y

$\hat{y}$ Predicted Probability

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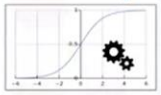
This prediction would be bad

Log loss

Performance of a classifier where the predicted output is a probability value between 0 and 1.

Test set

	tenure	age	address	income	ed	employ	equip	callcard	wireless	churn
0	11.0	33.0	7.0	136.0	5.0	5.0	0.0	1.0	1.0	1
1	33.0	33.0	12.0	33.0	2.0	0.0	0.0	0.0	0.0	1
2	23.0	30.0	9.0	30.0	1.0	2.0	0.0	0.0	0.0	0
3	38.0	35.0	5.0	76.0	2.0	10.0	1.0	1.0	1.0	0
4	7.0	35.0	14.0	80.0	2.0	15.0	0.0	1.0	0.0	0



Test

Predicted churn	LogLoss
0.91	0.11
0.13	2.04
0.04	0.04
0.23	0.26
0.43	0.56

Actual Labels y

$\hat{y}$ Predicted Probability

$$(y \times \log(\hat{y}) + (1 - y) \times \log(1 - \hat{y}))$$

Log loss

Performance of a classifier where the predicted output is a probability value between 0 and 1.

Test set

Test

Predicted churn	LogLoss
0.91	0.11
0.13	2.04
0.04	0.04
0.23	0.26
0.43	0.56

Actual Labels y

$\hat{y}$ Predicted Probability

$$LogLoss = -\frac{1}{n}\sum(y \times \log(\hat{y}) + (1 - y) \times \log(1 - \hat{y}))$$

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