Download from finelybook www.finelybook.com To compute the F₁ score, simply call the f1_score() function:

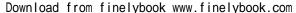
```
>>> from sklearn.metrics import f1 score
>>> f1_score(y_train_5, y_pred)
0.78468208092485547
```

The F_1 score favors classifiers that have similar precision and recall. This is not always what you want: in some contexts you mostly care about precision, and in other contexts you really care about recall. For example, if you trained a classifier to detect videos that are safe for kids, you would probably prefer a classifier that rejects many good videos (low recall) but keeps only safe ones (high precision), rather than a classifier that has a much higher recall but lets a few really bad videos show up in your product (in such cases, you may even want to add a human pipeline to check the classifier's video selection). On the other hand, suppose you train a classifier to detect shoplifters on surveillance images: it is probably fine if your classifier has only 30% precision as long as it has 99% recall (sure, the security guards will get a few false alerts, but almost all shoplifters will get caught).

Unfortunately, you can't have it both ways: increasing precision reduces recall, and vice versa. This is called the precision/recall tradeoff.

Precision/Recall Tradeoff

To understand this tradeoff, let's look at how the SGDClassifier makes its classification decisions. For each instance, it computes a score based on a decision function, and if that score is greater than a threshold, it assigns the instance to the positive class, or else it assigns it to the negative class. Figure 3-3 shows a few digits positioned from the lowest score on the left to the highest score on the right. Suppose the decision threshold is positioned at the central arrow (between the two 5s): you will find 4 true positives (actual 5s) on the right of that threshold, and one false positive (actually a 6). Therefore, with that threshold, the precision is 80% (4 out of 5). But out of 6 actual 5s, the classifier only detects 4, so the recall is 67% (4 out of 6). Now if you raise the threshold (move it to the arrow on the right), the false positive (the 6) becomes a true negative, thereby increasing precision (up to 100% in this case), but one true positive becomes a false negative, decreasing recall down to 50%. Conversely, lowering the threshold increases recall and reduces precision.



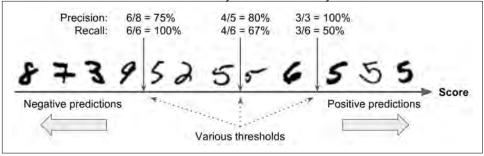


Figure 3-3. Decision threshold and precision/recall tradeoff

Scikit-Learn does not let you set the threshold directly, but it does give you access to the decision scores that it uses to make predictions. Instead of calling the classifier's predict() method, you can call its decision_function() method, which returns a score for each instance, and then make predictions based on those scores using any threshold you want:

```
>>> y_scores = sgd_clf.decision_function([some_digit])
>>> y_scores
array([ 161855.74572176])
>>> threshold = 0
>>> y_some_digit_pred = (y_scores > threshold)
array([ True], dtype=bool)
```

The SGDClassifier uses a threshold equal to 0, so the previous code returns the same result as the predict() method (i.e., True). Let's raise the threshold:

```
>>> threshold = 200000
>>> y_some_digit_pred = (y_scores > threshold)
>>> y_some_digit_pred
array([False], dtype=bool)
```

This confirms that raising the threshold decreases recall. The image actually represents a 5, and the classifier detects it when the threshold is 0, but it misses it when the threshold is increased to 200,000.

So how can you decide which threshold to use? For this you will first need to get the scores of all instances in the training set using the cross_val_predict() function again, but this time specifying that you want it to return decision scores instead of predictions:

Now with these scores you can compute precision and recall for all possible thresholds using the precision_recall_curve() function:

```
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from sklearn.metrics import precision_recall_curve
precisions, recalls, thresholds = precision_recall_curve(y_train_5, y_scores)
```

Finally, you can plot precision and recall as functions of the threshold value using Matplotlib (Figure 3-4):

```
def plot precision recall vs threshold(precisions, recalls, thresholds):
   plt.plot(thresholds, precisions[:-1], "b--", label="Precision")
   plt.plot(thresholds, recalls[:-1], "g-", label="Recall")
   plt.xlabel("Threshold")
   plt.legend(loc="upper left")
   plt.ylim([0, 1])
plot precision recall vs threshold(precisions, recalls, thresholds)
plt.show()
```

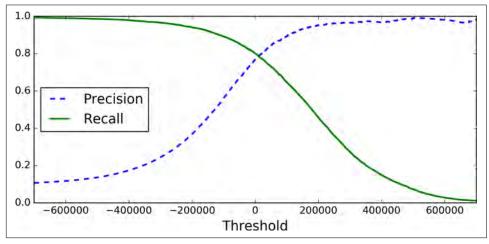


Figure 3-4. Precision and recall versus the decision threshold



You may wonder why the precision curve is bumpier than the recall curve in Figure 3-4. The reason is that precision may sometimes go down when you raise the threshold (although in general it will go up). To understand why, look back at Figure 3-3 and notice what happens when you start from the central threshold and move it just one digit to the right: precision goes from 4/5 (80%) down to 3/4 (75%). On the other hand, recall can only go down when the threshold is increased, which explains why its curve looks smooth.

Now you can simply select the threshold value that gives you the best precision/recall tradeoff for your task. Another way to select a good precision/recall tradeoff is to plot precision directly against recall, as shown in Figure 3-5.

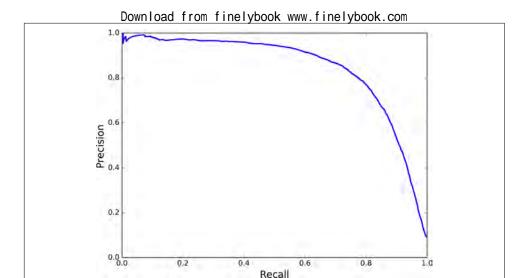


Figure 3-5. Precision versus recall

You can see that precision really starts to fall sharply around 80% recall. You will probably want to select a precision/recall tradeoff just before that drop—for example, at around 60% recall. But of course the choice depends on your project.

So let's suppose you decide to aim for 90% precision. You look up the first plot (zooming in a bit) and find that you need to use a threshold of about 70,000. To make predictions (on the training set for now), instead of calling the classifier's predict() method, you can just run this code:

```
y train pred 90 = (y \text{ scores} > 70000)
```

Let's check these predictions' precision and recall:

```
>>> precision_score(y_train_5, y_train_pred_90)
0.8998702983138781
>>> recall_score(y_train_5, y_train_pred_90)
0.63991883416343853
```

Great, you have a 90% precision classifier (or close enough)! As you can see, it is fairly easy to create a classifier with virtually any precision you want: just set a high enough threshold, and you're done. Hmm, not so fast. A high-precision classifier is not very useful if its recall is too low!



If someone says "let's reach 99% precision," you should ask, "at what recall?"

The ROC Curve

The receiver operating characteristic (ROC) curve is another common tool used with binary classifiers. It is very similar to the precision/recall curve, but instead of plotting precision versus recall, the ROC curve plots the true positive rate (another name for recall) against the *false positive rate*. The FPR is the ratio of negative instances that are incorrectly classified as positive. It is equal to one minus the true negative rate, which is the ratio of negative instances that are correctly classified as negative. The TNR is also called *specificity*. Hence the ROC curve plots *sensitivity* (recall) versus 1 – specificity.

To plot the ROC curve, you first need to compute the TPR and FPR for various threshold values, using the roc_curve() function:

```
from sklearn.metrics import roc_curve
fpr, tpr, thresholds = roc_curve(y_train_5, y_scores)
```

Then you can plot the FPR against the TPR using Matplotlib. This code produces the plot in Figure 3-6:

```
def plot_roc_curve(fpr, tpr, label=None):
    plt.plot(fpr, tpr, linewidth=2, label=label)
    plt.plot([0, 1], [0, 1], 'k--')
    plt.axis([0, 1, 0, 1])
    plt.xlabel('False Positive Rate')
    plt.vlabel('True Positive Rate')
plot roc curve(fpr, tpr)
plt.show()
```

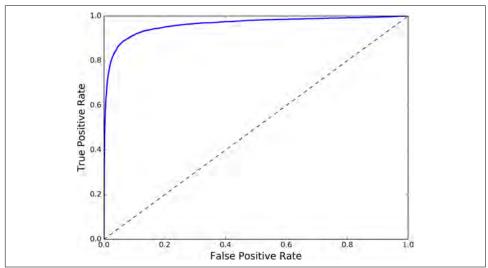


Figure 3-6. ROC curve