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Measuring Accuracy Using Cross-Validation

A good way to evaluate a model is to use cross-validation, just as you did in Chapter 2.

Implementing Cross-Validation

Occasionally you will need more control over the cross-validation process than what cross val score() and similar functions provide. In these cases, you can implement cross-validation yourself; it is actually fairly straightforward. The following code does roughly the same thing as the preceding cross_val_score() code, and prints the same result:

```
from sklearn.model_selection import StratifiedKFold
from sklearn.base import clone
skfolds = StratifiedKFold(n splits=3, random state=42)
for train_index, test_index in skfolds.split(X_train, y_train_5):
    clone clf = clone(sgd clf)
    X_train_folds = X_train[train_index]
    y train folds = (y train 5[train index])
    X_test_fold = X_train[test_index]
    y_test_fold = (y_train_5[test_index])
    clone_clf.fit(X_train_folds, y_train_folds)
    y_pred = clone_clf.predict(X_test_fold)
    n_correct = sum(y_pred == y_test_fold)
    print(n_correct / len(y_pred)) # prints 0.9502, 0.96565 and 0.96495
```

The StratifiedKFold class performs stratified sampling (as explained in Chapter 2) to produce folds that contain a representative ratio of each class. At each iteration the code creates a clone of the classifier, trains that clone on the training folds, and makes predictions on the test fold. Then it counts the number of correct predictions and outputs the ratio of correct predictions.

Let's use the cross val score() function to evaluate your SGDClassifier model using K-fold cross-validation, with three folds. Remember that K-fold crossvalidation means splitting the training set into K-folds (in this case, three), then making predictions and evaluating them on each fold using a model trained on the remaining folds (see Chapter 2):

```
>>> from sklearn.model_selection import cross val score
>>> cross_val_score(sgd_clf, X_train, y_train_5, cv=3, scoring="accuracy")
array([ 0.9502 , 0.96565, 0.96495])
```

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Wow! Above 95% accuracy (ratio of correct predictions) on all cross-validation folds? This looks amazing, doesn't it? Well, before you get too excited, let's look at a very dumb classifier that just classifies every single image in the "not-5" class:

```
from sklearn.base import BaseEstimator
class Never5Classifier(BaseEstimator):
    def fit(self, X, y=None):
        pass
    def predict(self, X):
        return np.zeros((len(X), 1), dtype=bool)
```

Can you guess this model's accuracy? Let's find out:

```
>>> never 5 clf = Never5Classifier()
>>> cross_val_score(never_5_clf, X_train, y_train_5, cv=3, scoring="accuracy")
array([ 0.909 , 0.90715, 0.9128 ])
```

That's right, it has over 90% accuracy! This is simply because only about 10% of the images are 5s, so if you always guess that an image is not a 5, you will be right about 90% of the time. Beats Nostradamus.

This demonstrates why accuracy is generally not the preferred performance measure for classifiers, especially when you are dealing with skewed datasets (i.e., when some classes are much more frequent than others).

Confusion Matrix

A much better way to evaluate the performance of a classifier is to look at the confusion matrix. The general idea is to count the number of times instances of class A are classified as class B. For example, to know the number of times the classifier confused images of 5s with 3s, you would look in the 5th row and 3rd column of the confusion matrix.

To compute the confusion matrix, you first need to have a set of predictions, so they can be compared to the actual targets. You could make predictions on the test set, but let's keep it untouched for now (remember that you want to use the test set only at the very end of your project, once you have a classifier that you are ready to launch). Instead, you can use the cross_val_predict() function:

```
from sklearn.model_selection import cross_val_predict
y_train_pred = cross_val_predict(sgd_clf, X_train, y_train_5, cv=3)
```

Just like the cross_val_score() function, cross_val_predict() performs K-fold cross-validation, but instead of returning the evaluation scores, it returns the predictions made on each test fold. This means that you get a clean prediction for each instance in the training set ("clean" meaning that the prediction is made by a model that never saw the data during training).