



## Why

Since our predictions are often uncertain, we can use the language of probability distributions to characterize them.<sup>1</sup>

## Definition

Denote the set of probability distributions on a set  $X$  by  $\Delta(X)$ .

A *probabilistic classifier*  $G : A \rightarrow \Delta(B)$  is a function from inputs  $A$  to probability distributions over the classes  $B$ .

Given an input  $a$ , the *prediction* of  $G$  on  $a$  is a probability distribution  $\hat{p}_a = G(a)$  on  $B$ .

## Point classifier as probabilistic classifier

Given a point classifier  $f : A \rightarrow B$ , we can define a probabilistic classifier  $G : A \rightarrow \Delta(B)$  corresponding to  $f$  by

$$\hat{p}_a(b) = \begin{cases} 1 & \text{if } f(a) = b \\ 0 & \text{otherwise.} \end{cases}$$

where  $\hat{p}_a = G(a)$ .

## Probabilistic classifier from point classifier

On the other hand, given probabilistic classifier  $G : A \rightarrow \Delta(B)$ , we can define a point classifier  $f : A \rightarrow B$  by

$$f(a) = \operatorname{argmax}_{b \in B} \hat{p}_a(b)$$

We call  $f$  the *maximum likelihood classifier* corresponding to  $G$ . If there are ties, we can order the (finite) set  $B$  arbitrarily, and break ties accordingly.

We can extend this idea, and define a list classifier by sorting the outputs by their probability, from largest to smallest.

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<sup>1</sup>Future editions will improve this.

## Judging probabilistic classifiers



