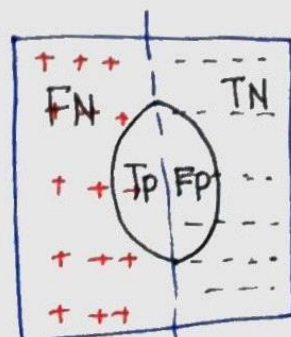


Lecture: 44 - 2 class Evaluation Measures.

Misclassification: $\frac{FN+FP}{N}$ Accuracy: $\frac{TN+TP}{N}$

Precision: $\frac{TP}{TP+FP}$ → How many them are really true

Recall: $\frac{TP}{TP+FN}$



When is this a good measure:

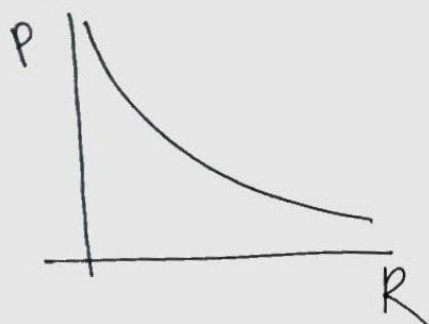
— (Information Retrieval)

— Class Imbalance 99% accurate for class 1
1% accurate for class 0

Precision $\uparrow \Rightarrow FP \downarrow \Rightarrow FN \uparrow \Rightarrow Recall \downarrow$

Trade off between precision and Recall

PR-curves



Specificity: $\frac{TN}{TN+FN}$
(Medical literature)

~~Person having negative~~

High specificity $\Rightarrow FN \rightarrow 0$

\Rightarrow
Sensitivity: ~~precision~~
Recall

Lecture 45: ROC CURVE

$$FPR = \frac{FP}{FP+TN}, \quad TPR = \frac{TP}{TP+FP}$$

Threshold decreases \Rightarrow More samples are classified as $\oplus \Rightarrow TPR \uparrow FPR \uparrow$

-AUC Ranges from (0-1) (For measuring model's quality)

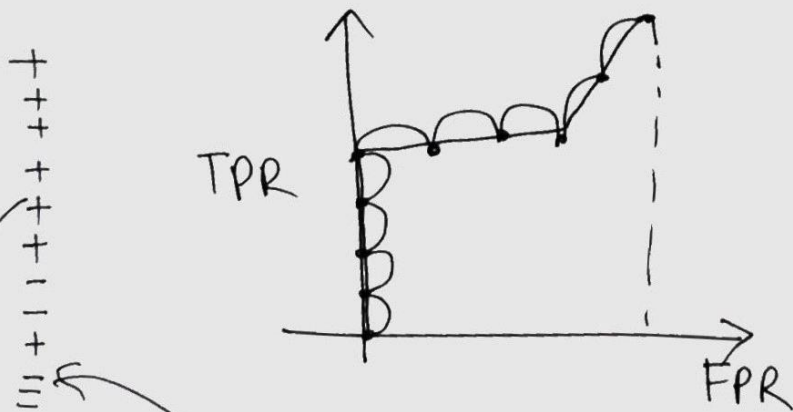
classifier having 100% errors $\Rightarrow AUC=0$

0% error $\Rightarrow AUC=1$

- ↳ **Classification-threshold-invariant** → Measures the model's quality irrespective of threshold.

- limitation of AUC.

- When it is critical to minimize one type of classification error: For example in Email spam detection, we want minimizing false \oplus ; AUC is not a good metric.



Go right when you see negative rate point.

↓ go up when you see \oplus data point.