

13/10/23

* Confusion matrix:

* Why the confusion matrix is named confusion matrix?

Can we use confusion matrix to evaluate the Regression model?

* \Rightarrow Confusion matrix is called confusion matrix because it helps to understand the confusion that occurs when a machine learning model is used to make a prediction.

No, confusion matrix can't be used for regression problem.

Confusion matrix is designed for classification problem.

In regression problem, the goal is to predict a continuous numeric value. So, in case of regression MSE, RMSE are better metric.

* Sensitivity/Recall: Recall is the fraction of the relevant documents that are successfully ~~retrained~~ retrieved.

$$\text{Recall} = \frac{TP}{TP + FN}$$

It is the number of accurate positive prediction divided by total number of actual positive level.

* F1 score: The F1-score is the harmonic average of the precision and recall, where an F1 score reaches its best value at 1 and worst at 0.

$$F1\text{-score} = 2 \times \frac{\text{precision} \times \text{recall}}{\text{precision} + \text{recall}}$$

* Specificity: Specificity is the number of accurate negative prediction, divided by total number of actual negative label.

$$\text{Specificity} = \frac{TN}{TN + FP}$$

* Area under the curve (AUC): Shows the performance of model in case of classification. The higher the AUC, the better the model classifies between the class label.

* Confusion matrix: Confusion matrix is one of the basic table layout that helps to visualize the performance of a classification and detection related machine learning algorithms.

Predicted Class Label	True class label		
	Positive	Negative	
	Positive	TP	FP
	Negative	FN	TN

* True positive: Where a model correctly identified a positive instance as positive

False positive: Where a model ^{identified} ~~identify~~ a negative instance as positive.

True negative: Where a model correctly identified a negative instance as negative.

False negative: Where a model identified a positive instance as negative.

* Precision: Precision is the number of accurate positive prediction divided by total number of positive.

* Precision: Precision is the fraction of retrieved documents that are relevant.

$$\text{Precision} = \frac{TP}{TP + FP}$$

It is the number of accurate positive prediction divided by total number of positive predictions.

* Accuracy: Accuracy is total number of correct predictions, both positive and negative, divided by total number of samples.

$$\text{Accuracy} = \frac{TP + TN}{TP + FP + TN + FN}$$

* Accuracy vs F1-score:

Accuracy is used when the True positives and True negatives are more important while F1-score is used when the False Negatives and False positives are crucial. Accuracy can be used when the class distribution is similar while F1-score is a better metric when there are imbalanced class.

* Receiver Operating Curve (ROC): is a probability ~~cur~~ curve that is plotted with TPR on the y-axis against FPR on the x-axis.