CS663 Assignment-4

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Question 5

Solution

Code is in myMainScript.m.

We'll use k = 75 as it provided sufficiently good recognition rates in Q4. We see that the test error (minimum MSE) had mean around 77.7 and standard deviation around 46.5.

Mean of Test Error is 77.736944... Standard Deviation of Test Error is 46.504133...

So we propose that we look from $77.7-46.5\approx 30$ to $77.7+4\times 46.5\approx 300$ for finding a suitable threshold. We took 4σ to the right of mean so as to cover as many big test errors as possible. Basically we performed cross-validation to find the best threshold value. The metrics used to achieve this are:- Accuracy, F1-score, Youden's Index and one of my own. We maximise these metrics over the set of threshold values to find the best one.

Note that here "positives" are cases where a face is found to have a matching identity and "negatives" are the opposite. *TP* stands for "True Positive", *FP* stands for "False Positive", *TN* stands for "True Negative" and *FN* stands for "False Negative".

• Accuracy:

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

Maximising Accuracy gives:-

Maximising accuracy...
Accuracy: 0.812500
F1 Score: 0.895105
Youden's Index: 0.062500
My Score: 1.032258
Best Threshold: 171.818182
Confusion matrix:
TP: 128 FP: 30

FN: 0 TN: 2 Recognition rate: 0.756250

We see that the best threshold is around 172 and recognition rate is around 0.75 which is good. *FP* is also not much. Hence this seems a good metric and a good threshold.

• F1-score:

$$F1-score = \frac{2TP}{2TP + FP + FN}$$

Maximising F1-score gives:-

Maximising f1_score...
Accuracy: 0.812500
F1 Score: 0.895105
Youden's Index: 0.062500
My Score: 1.032258
Best Threshold: 171.818182
Confusion matrix:
TP: 128 FP: 30
FN: 0 TN: 2
Recognition rate: 0.756250

We see that the best threshold is around 172 and recognition rate is around 0.75 which is good. *FP* is also not much. Hence this seems a good metric and a good threshold.

• Youden's Index:

Youden's Index =
$$\frac{TP}{TP + FN} + \frac{TN}{TN + FP} - 1$$

Maximising Youden's Index gives:-

Maximising youden_index...
Accuracy: 0.725000
F1 Score: 0.792453
Youden's Index: 0.656250
My Score: 1.022222
Best Threshold: 73.636364
Confusion matrix:
TP: 84 FP: 0
FN: 44 TN: 32
Recognition rate: 0.525000

We see that the best threshold is around 73 and recognition rate is around 0.5 which is reasonable. Although FP is 0, FN is a little high. Though not very good, this is debatable.

• My Metric:

$$My Metric = \frac{1}{FP+1} + \frac{1}{FN+1}$$

Maximising my metric gives:-

Maximising my_score...
Accuracy: 0.812500
F1 Score: 0.895105
Youden's Index: 0.062500
My Score: 1.032258
Best Threshold: 171.818182
Confusion matrix:
TP: 128 FP: 30
EN: 0 TN: 2

FN: 0 TN: 2

Recognition rate: 0.756250

We see that the best threshold is around 172 and recognition rate is around 0.75 which is good. *FP* is also not much. Hence this seems a good metric and a good threshold.

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Hence, depending on the application we can choose any of the thresholds mentioned above. However, for general applications, where we would like to have a low number of False Positives and False Negatives, we can use a threshold value of 140 (as this is a value in between 73 and 172 and is closer to 172, hence best of both worlds). The results we get for a threshold of 140 are as follows:-

Testing threshold = 140.000000... Accuracy: 0.793750 F1 Score: 0.878229 Youden's Index: 0.179688 My Score: 0.140000

My Score: 0.140000 Confusion matrix: TP: 119 FP: 24 FN: 9 TN: 8

Recognition rate: 0.737500

Here we have 9 false negatives and 24 false positives.