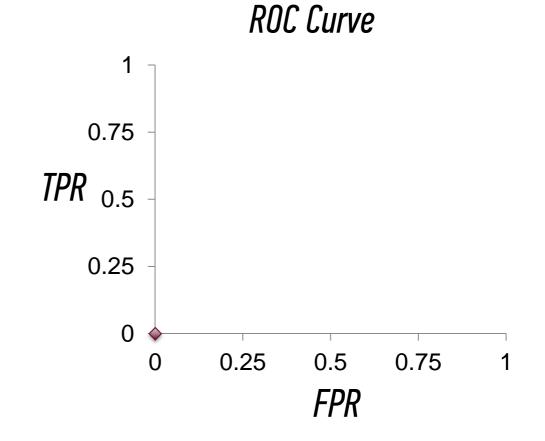
Email Number	Score	True Label
5	0.99	Spam
8	0.82	Spam
2	0.60	Spam
1	0.60	Ham
7	0.48	Spam
3	0.22	Ham
4	0.10	Ham
6	0.02	Ham

Every email is assigned a "spamminess" score by our classification algorithm. To actually make our predictions, we choose a numeric cutoff for classifying as spam.

An ROC Curve will help us to visualize how well our classifier is doing without having to choose a cutoff!

Email Number	Score	True Label
5	0.99	Spam
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<u>TPR</u>: When actual value is **spam**, how often is prediction **correct**?

<u>FPR</u>: When actual value is **ham**, how often is prediction **wrong**?

Cutoff	TPR (y)	FPR (x)	Cutoff	TPR (y)	FPR (x)
0			0.50		
0.05			0.65		
0.15			0.85		
0.25			1		

Email Number	Score	True Label
5	0.99	Spam
8	0.82	Spam
2	0.60	Spam
1	0.60	Ham
7	0.48	Spam
3	0.22	Ham
4	0.10	Ham
6	0.02	Ham

<u>TPR</u>: When actual value is **spam**, how often is prediction **correct**?

<u>FPR</u>: When actual value is **ham**, how often is prediction **wrong**?

Cutoff	TPR (y)	FPR (x)	Cutoff	TPR (y)	FPR (x)
0	1	1	0.50	0.75	0.25
0.05	1	0.75	0.65	0.5	0
0.15	1	0.5	0.85	0.25	0
0.25	1	0.25	1	0	0

Email Number	Score	True Label
5	0.99	Spam
8	0.98	Spam
2	0.97	Spam
1	0.97	Ham
7	0.96	Spam
3	0.95	Ham
4	0.94	Ham
6	0.93	Ham

Q: Would the ROC Curve (and AUC) change if the **scores** changed but the **ordering** remained the same?

A: Not at all! The ROC Curve is only sensitive to **rank ordering** and does not require **calibrated scores**.