EVALUATING MACHINE LEARNING CLASSIFIERS: ACCURACY, PRECISION AND RECALL

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REFERENCES

Applied Machine Learning in Python

University of Michigan, Prof. Kevin Collins Thompson **(AMLP)**

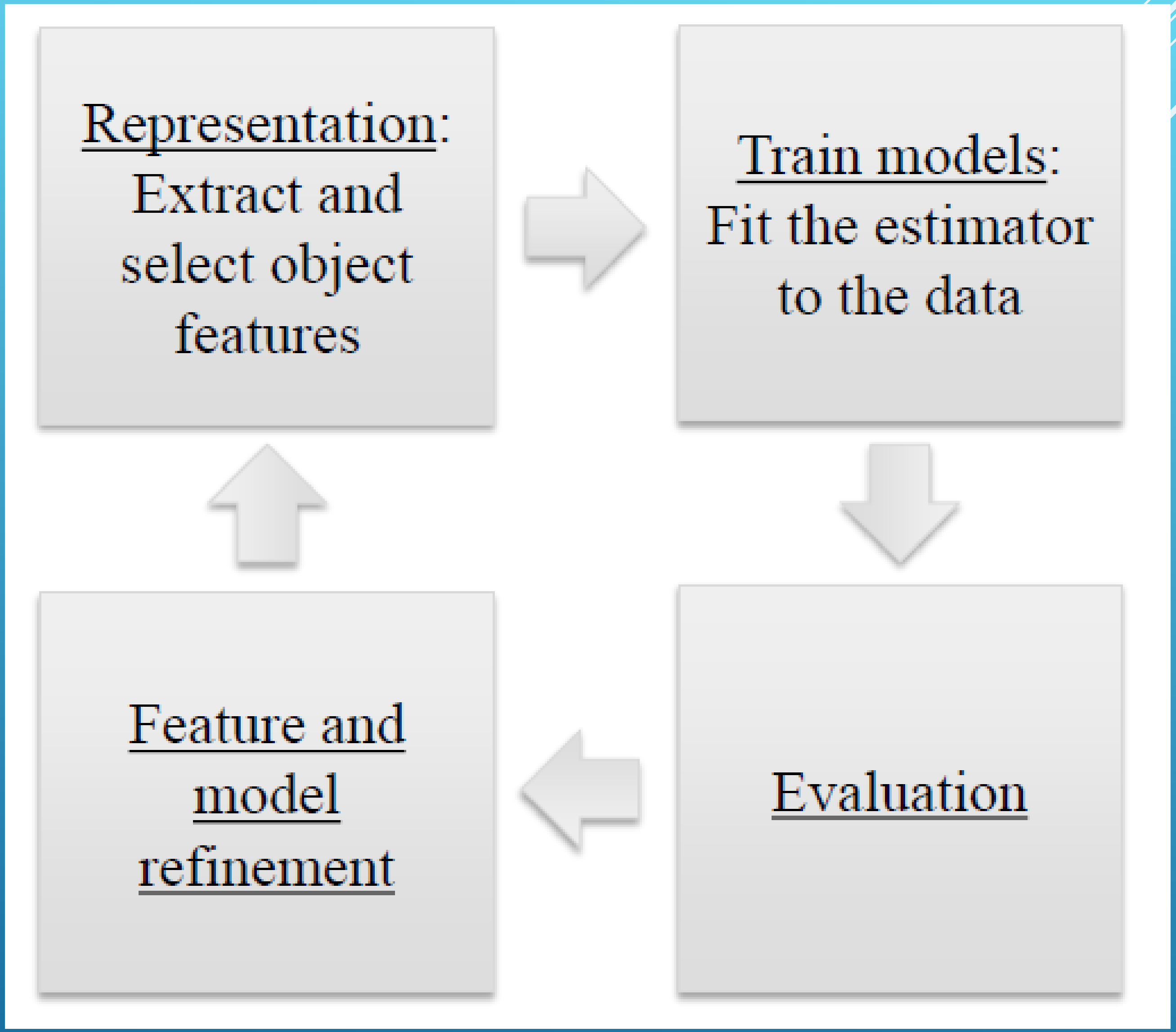
https://www.coursera.org/learn/python-machine-learning/home/welcome

Machine Learning: Classification

University of Washington, Profs. Emily Fox & Carlos Guestrin **(MLC)**

https://www.coursera.org/learn/ml-regression/home/welcome

REPRESENT, TRAIN, EVALUATE, REFINE



ACCURACY IS A COMMON METRIC

$$Accuracy = \frac{\#\ of\ correct\ predictions}{\#\ of\ total\ instances}$$

A model with 99.9% accuracy can sound really good!

HOWEVER, CONSIDER IMBALANCED CLASSES

- Suppose you have two classes:
  - Relevant (R): the positive class
  - Not_Relevant (N): the negative class
- Out of 1000 randomly selected items, on average
  - 1 item is relevant
  - 999 items are not relevant

A DUMMY CLASSIFIER GETS 99.9% ACCURACY!

- Classifier always predicts N
- Out of 1000 randomly selected items:

$$Accuracy = \frac{999}{1000} = 99.9\%$$

DUMMY CLASSIFIERS COMPLETELY IGNORE INPUT DATA

- **Dummy classifiers** can serve as a sanity check on your classifier's performance.
- Some commonly-used dummy classifiers:
  - **most-frequent:** predict most frequent label in training set.
  - **stratified:** random prediction based on training set distribution
  - **uniform:** choose predictions from a uniform distribution.
  - **constant:** predict constant label given by user.

DUMMY REGRESSORS

mean: predict the mean of the training targets

median: predict the median of the training targets

quantile: predict a user-provided quantile of the training targets.

constant: predict a user-provided constant value.

EVALUATION

Different applications have different goals

Accuracy is widely used, but many other metrics are possible, e.g.,

- User satisfaction (Web search)
- Amount of revenue (e-commerce)
- Increase in patient survival rates (medical)

PRECISION AND RECALL

Two common alternatives to accuracy are: **precision** and **recall.**

PRECISION: fraction of positive predictions that are actually positive.

RECALL: fraction of positive examples that are predicted to be position

DOMAINS WHERE **PRECISION** IS IMPORTANT

- Search engine rankings, query suggestions
- Document classification
- Customer-facing tasks, e.g.,:
  - product recommendation
  - a restaurant website that automatically selects and posts positive reviews.

DOMAINS WHERE **RECALL** IS IMPORTANT

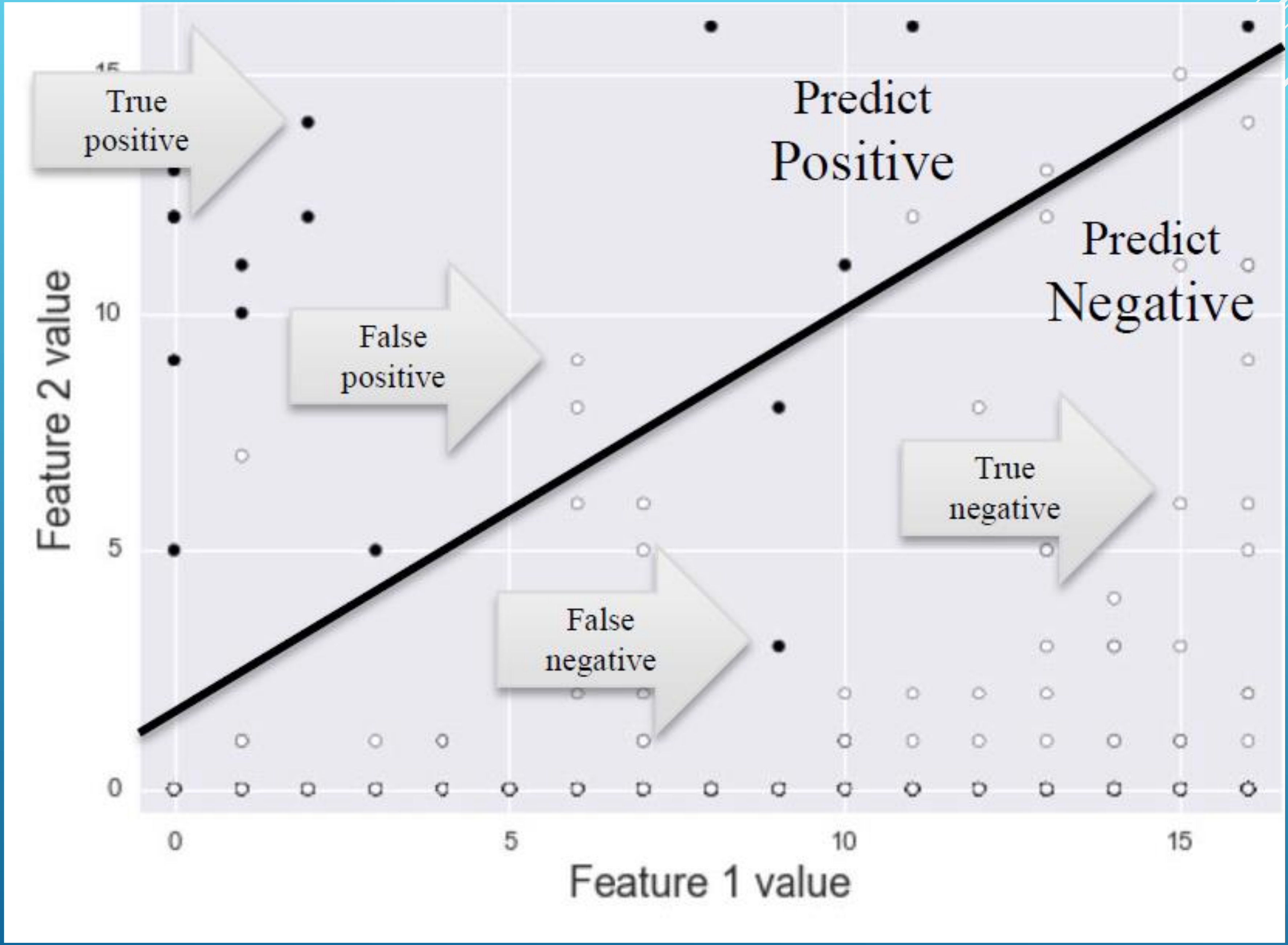
- Cancer tumor detection
- Search and information extraction in legal discovery.
- Often paired with a human expert to filter out false positives

	Predicted negative	Predicted positive
True negative	TN	FP
True positive	FN	TP

TP = true positive
FP = false positive
TN = true negative
FN = false negative

THE CONFUSION MATRIX

VISUALIZING DIFFERENT ERROR TYPES



	Predicted negative	Predicted positive
True negative	TN = 356	FP = 51
True positive	FN = 38	TP = 5

N = TN +TP+FN+FP = 450

- Every test instance is in exactly one box.
- Breaks down classifier results by error type (FP vs FN).
- Provides more information than simple accuracy.
- Helps you choose an evaluation metric that matches your project goals.
- There are many possible metrics that can be derived from the confusion matrix.

THE CONFUSION MATRIX

ACCURACY

	Predicted negative	Predicted positive
True negative	TN	FP
True positive	FN	TP

- As FN + FP $\rightarrow$ 0, Accuracy $\rightarrow$ 1.0
- As FN + FP $\uparrow$, Accuracy $\rightarrow$ 0.0

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

	Predicted negative	Predicted positive
True negative	TN	FP
True positive	FN	TP

- As FP → 0, Precision → 1.0
- As FP ↑, Precision → 0.0

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

PRECISION

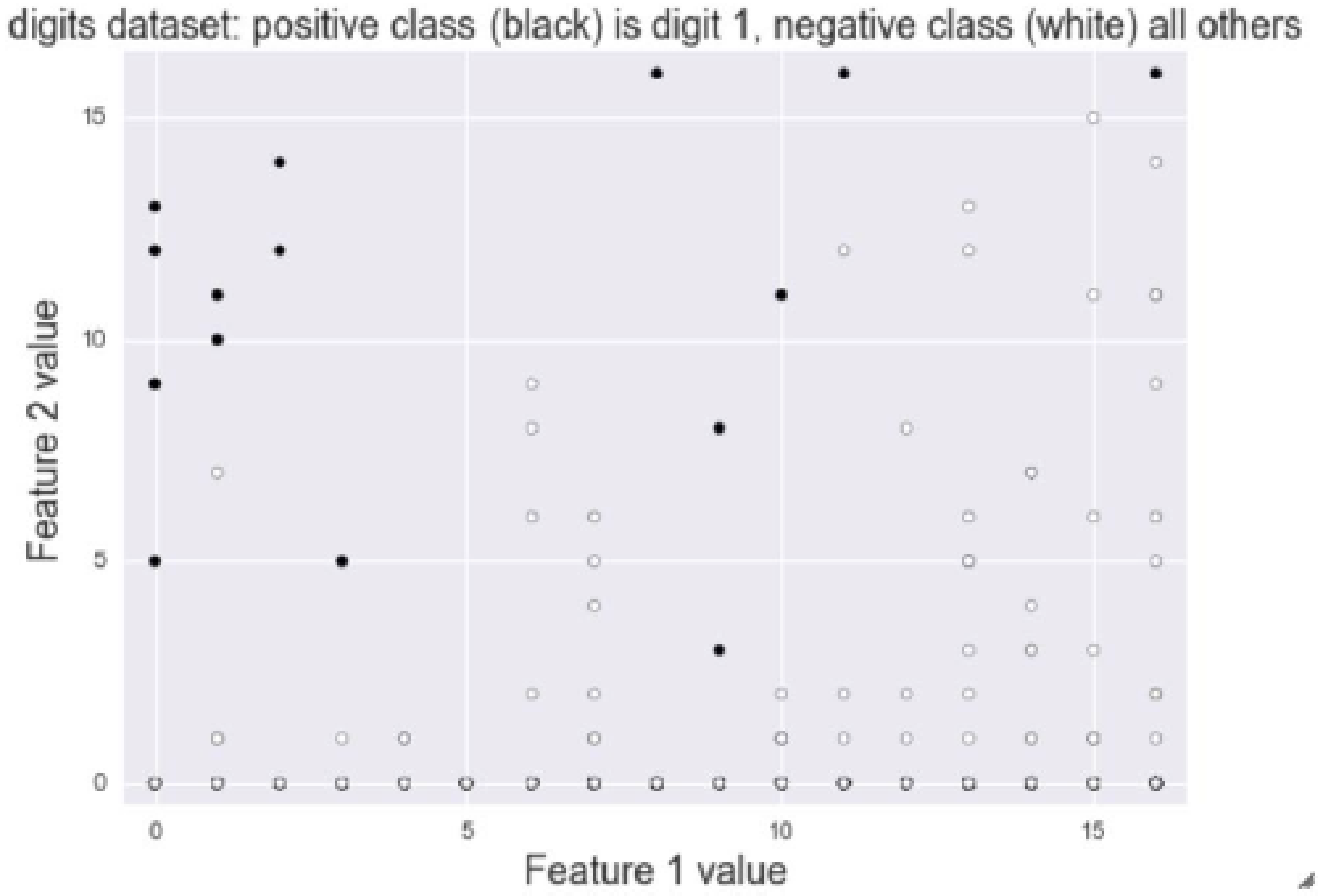
RECALL

	Predicted negative	Predicted positive
True negative	TN	FP
True positive	FN	TP

- As FN → 0, Recall → 1.0
- As FN ↑, Recall → 0.0

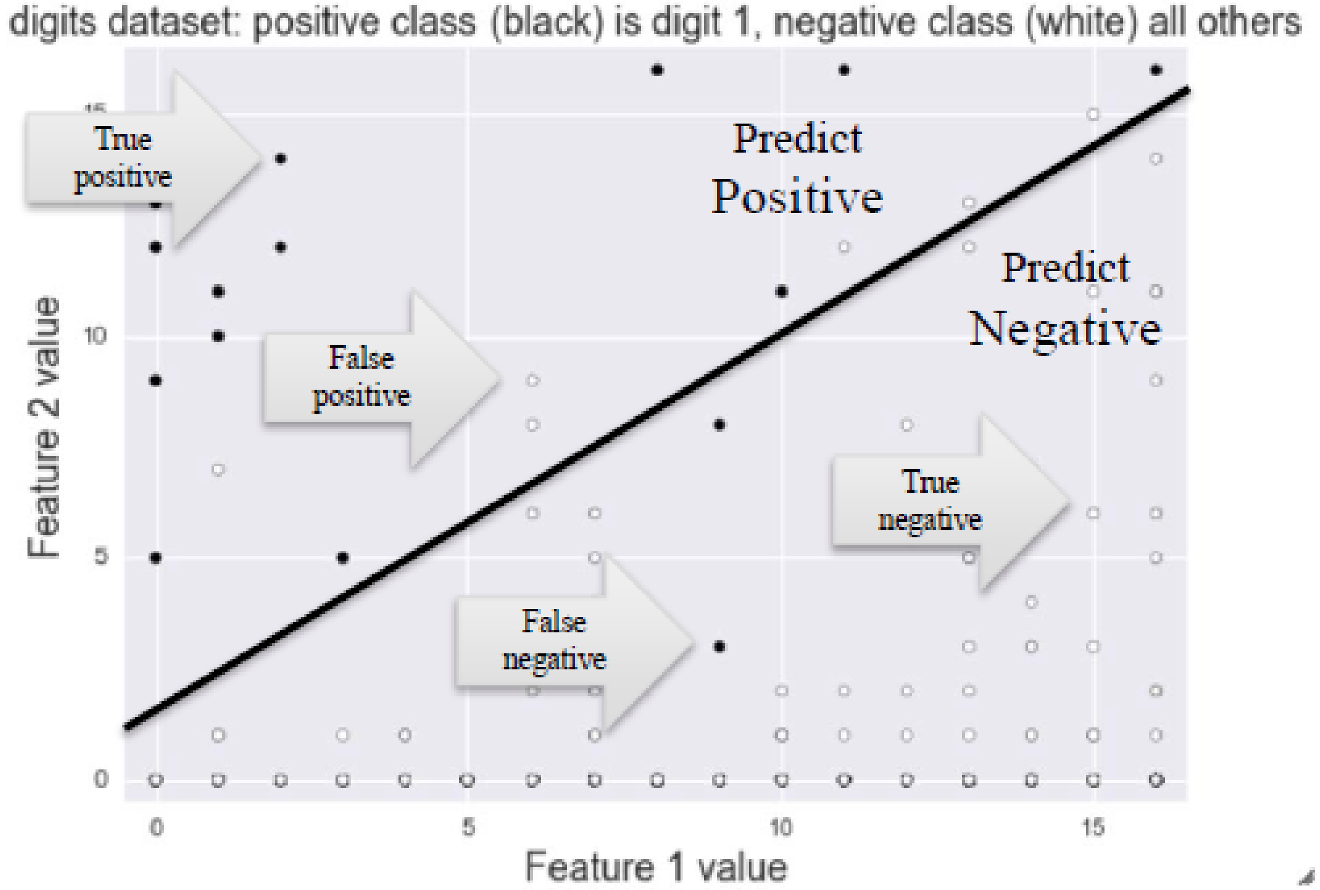
$$\boldsymbol{Recall = \frac{TP}{TP + FN}}$$

ILLUSTRATING PRECISION & RECALL



TN =	FP =
FN =	TP =

ILLUSTRATING PRECISION & RECALL

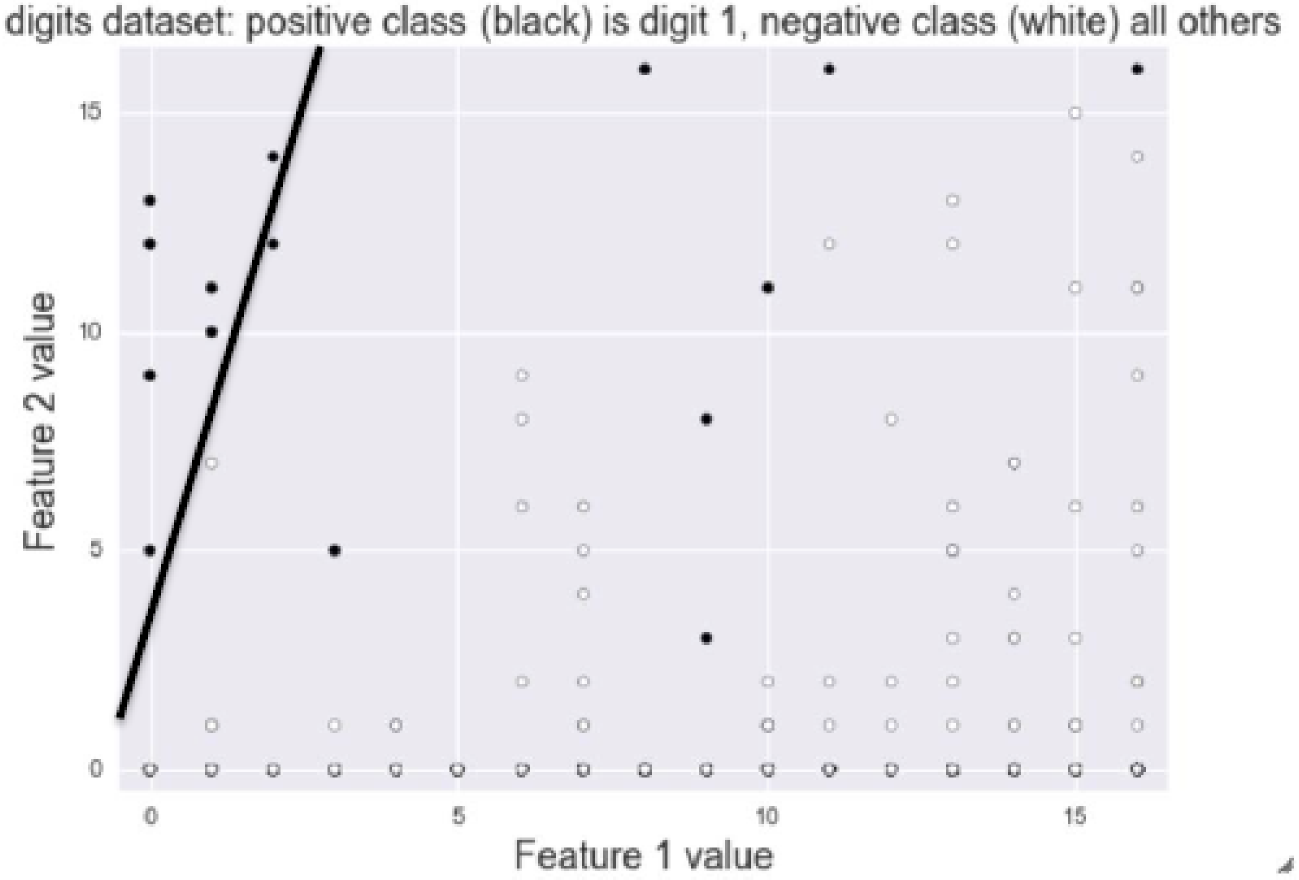


TN = 429	FP = 6
FN = 2	TP = 13

$$\text{Precision} = \frac{TP}{TP+FP} = \frac{13}{19} = 0.68$$

$$\text{Recall} = \frac{TP}{TP+FN} = \frac{13}{15} = 0.87$$

HIGH PRECISION / LOW RECALL



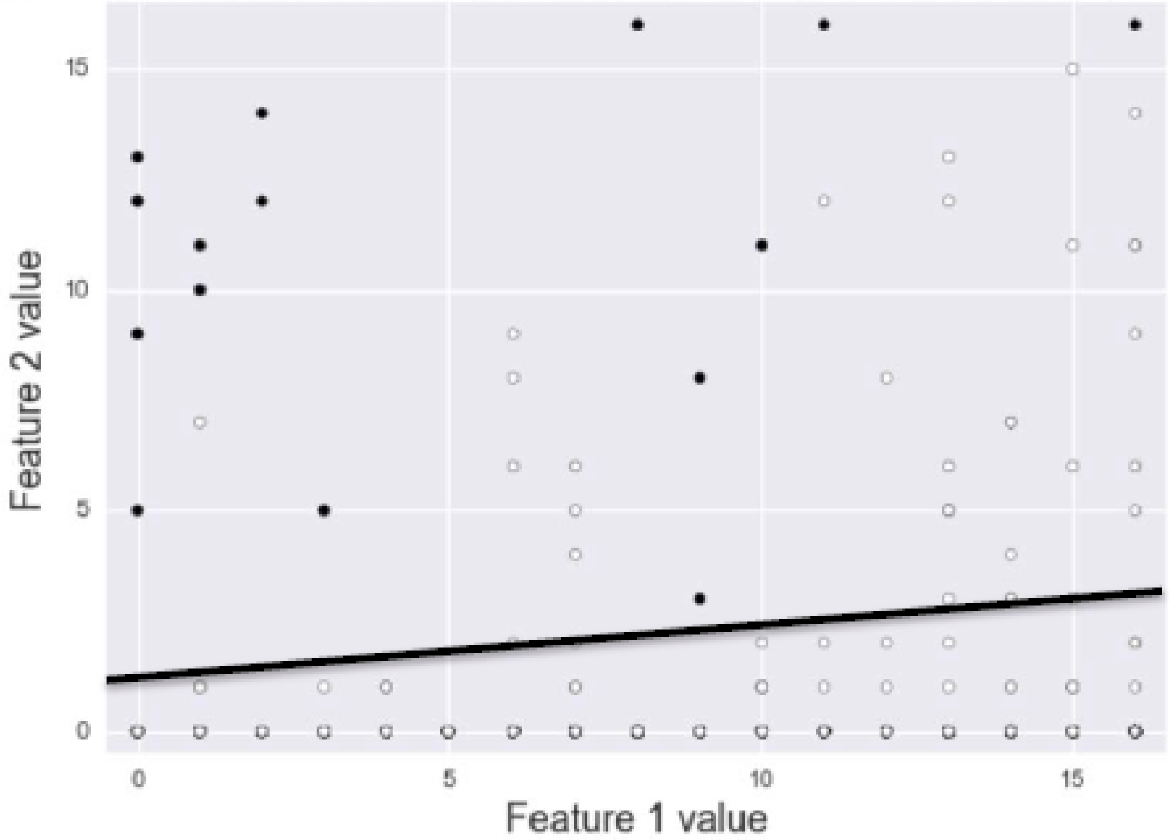
TN = 435	FP = 0
FN = 8	TP = 7

$$\text{Precision} = \frac{TP}{TP+FP} = \frac{7}{7} = 1.00$$

$$\text{Recall} = \frac{TP}{TP+FN} = \frac{7}{15} = 0.47$$

HIGH PRECISION / LOW RECALL

digits dataset: positive class (black) is digit 1, negative class (white) all others



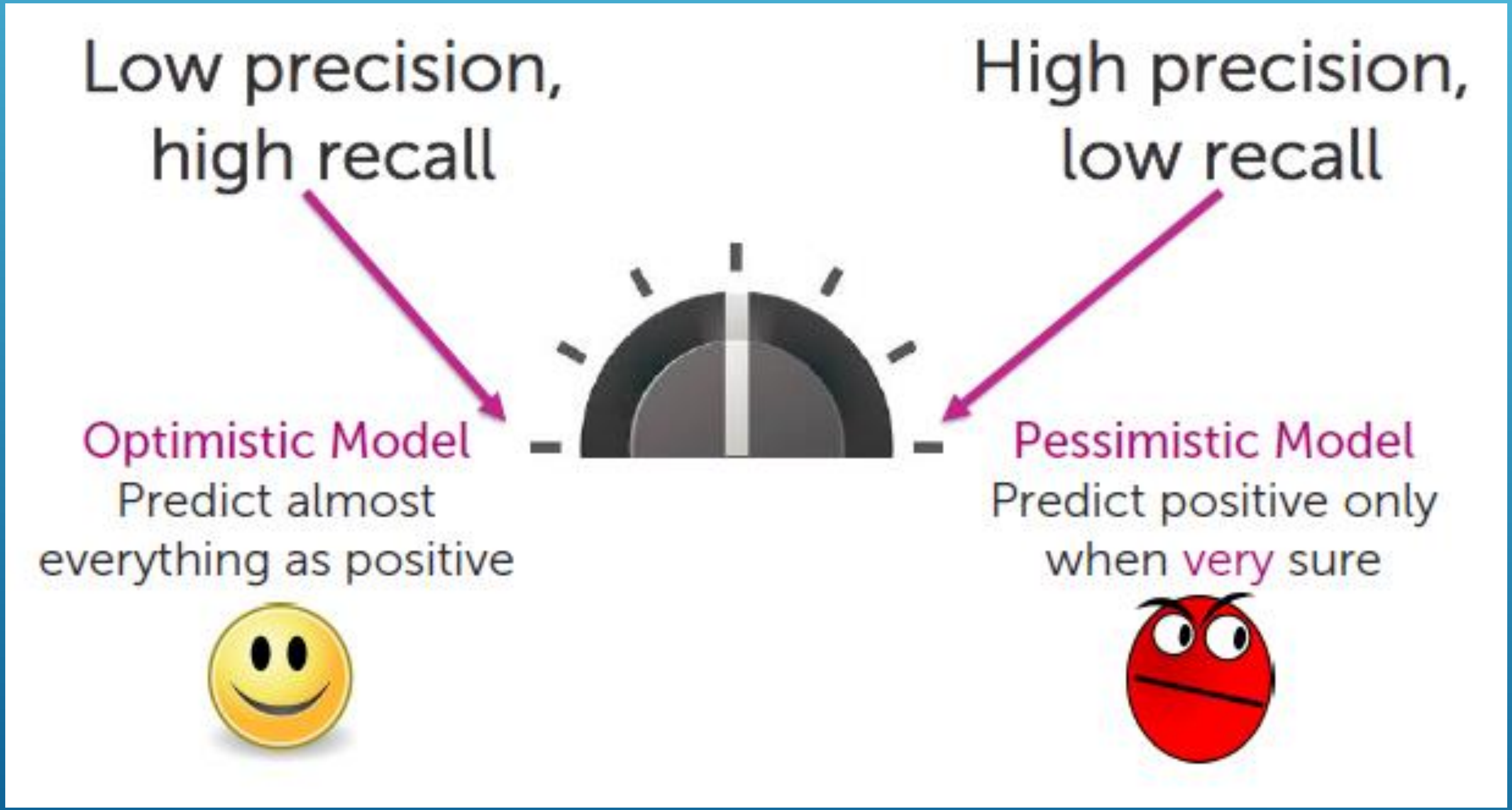
TN = 408	FP = 27
FN = 0	TP = 15

$$\text{Precision} = \frac{TP}{TP+FP} = \frac{15}{42} = 0.36$$

$$\text{Recall} = \frac{TP}{TP+FN} = \frac{15}{15} = 1.00$$

BALANCING PRECISION AND RECALL

Rather than seeking to maximize precision or recall, an optimal balance between the two is often sought.



THE F1-SCORE

- The **F1-score** combines precision and recall into a single number.
- The F1-score is the ***harmonic mean*** of precision and recall.

$$F_1 = 2 \cdot \frac{Precision \cdot Recall}{Precision + Recall} = \frac{2 \cdot TP}{2 \cdot TP + FN + FP}$$

THE F-SCORE

- The **F-score** is a generalization of the F1-score.
- β allows adjustment of the metric to control the emphasis on recall vs precision.
  - $\beta < 1.0$ results in greater precision (minimize false positives)
  - $\beta > 1.0$ results in greater recall (minimize false negatives)

$$F_\beta = (1+\beta^2)\cdot\frac{Precision\cdot Recall}{(\beta^2\cdot Precision)+Recall} = \frac{(1+\beta^2)\cdot TP}{(1+\beta^2)\cdot TP+\beta\cdot FN+FP}$$

PROBABILISTIC CLASSIFIERS

- Some classifiers return a probability that an item is a particular class rather than a Boolean value.
- Examples include Logistic regression, Naïve Bayes.
- Typical rule is choose likely class if P(x) > *threshold* where threshold > 0.5
- Adjusting *threshold* affects predictions of classifier
- Higher *threshold* results in a more “pessimistic” classifier i.e., it increase precision.

DECISION FUNCTIONS

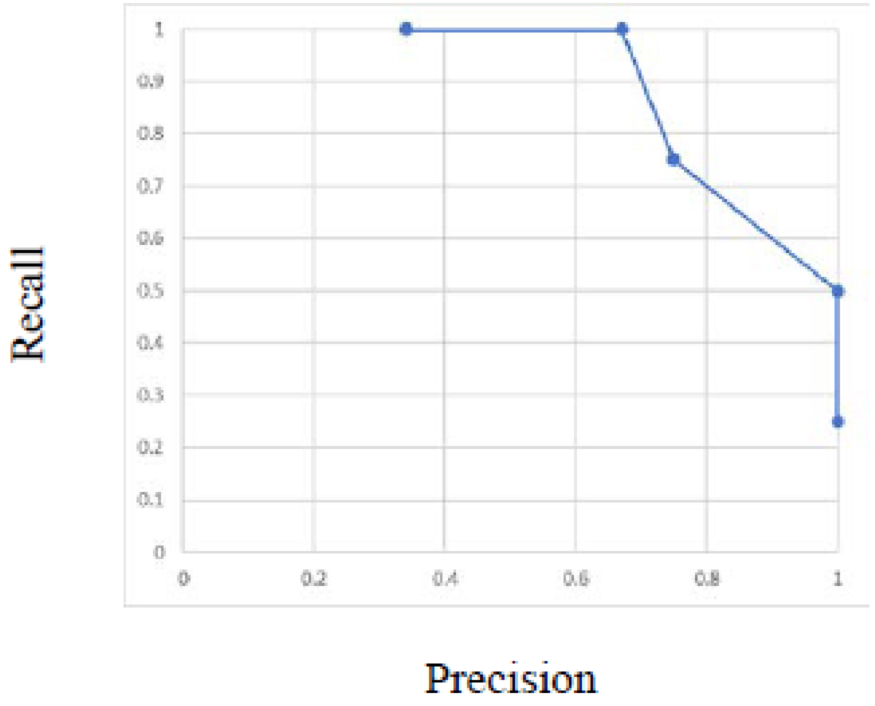
- More generally, any classifier that returns a score that represents how confident the classifier is in its prediction can be "adjusted" to result in a decision function that exhibits more or less precision or recall.

- By sweeping the decision threshold through the entire range of possible score values, we get a series of classification outcomes that form a curve.

VARYING THE DECISION THRESHOLD

True Label	Classifier score
0	-27.6457
0	-25.8486
0	-25.1011
0	-24.1511
0	-23.1765
0	-22.575
0	-21.8271
0	-21.7226
0	-19.7361
0	-19.5768
0	-19.3071
0	-18.9077
0	-13.5411
0	-12.8594
1	-3.9128
0	-1.9798
1	1.824
0	4.74931
1	15.234624
1	21.20597

Classifier score threshold	Precision	Recall
-20	4/12=0.34	4/4=1.00
-10	4/6=0.67	4/4=1.00
0	3/4=0.75	3/4=0.75
10	2/2=1.0	2/4=0.50
20	1/1=1.0	1/4 = 0.25



PRECISION-RECALL CURVES

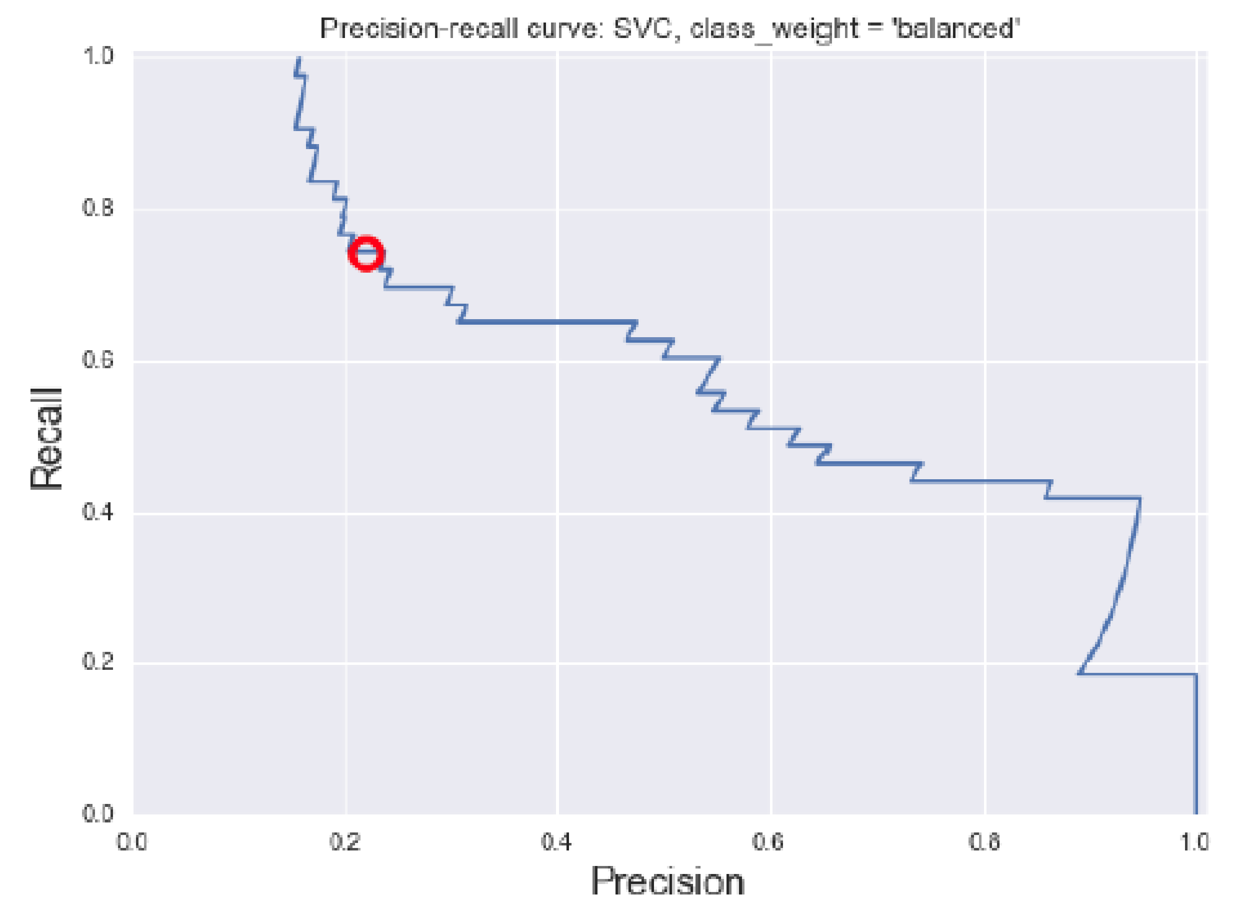
X-axis: Precision
Y-axis: Recall

Top right corner:

- **The "ideal" point**
- **Precision = 1.0**
- **Recall = 1.0**

"Steepness" of P-R curves is important:

- **Maximize precision**
- **while maximizing recall**



ROC CURVES

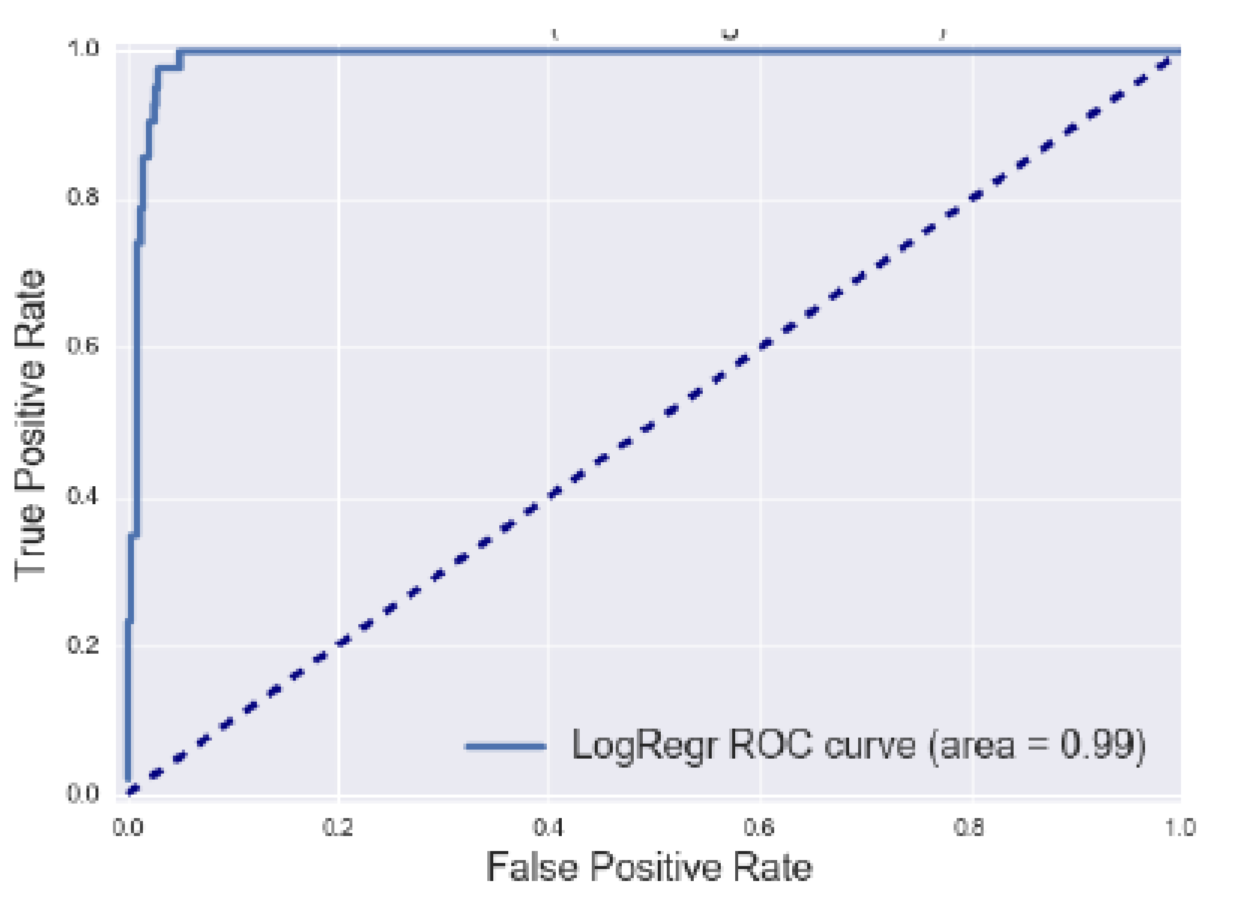
X-axis: False Positive Rate
Y-axis: True Positive Rate

Top left corner:

- **The "ideal" point**
- **False positive rate of zero**
- **True positive rate of one**

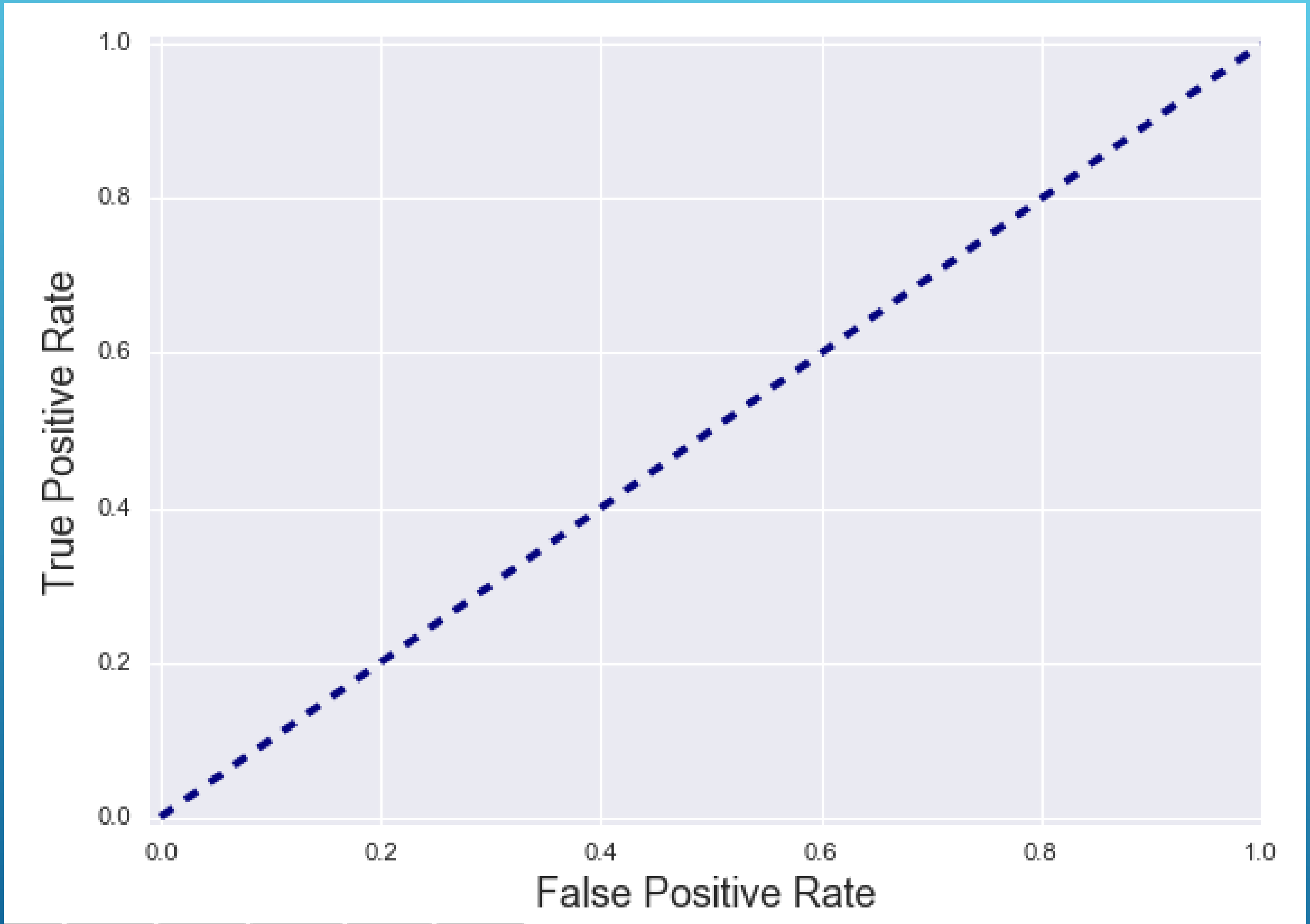
"Steepness" of ROC curves is important:

- **Maximize the true positive rate**
- **while minimizing the false positive rate**

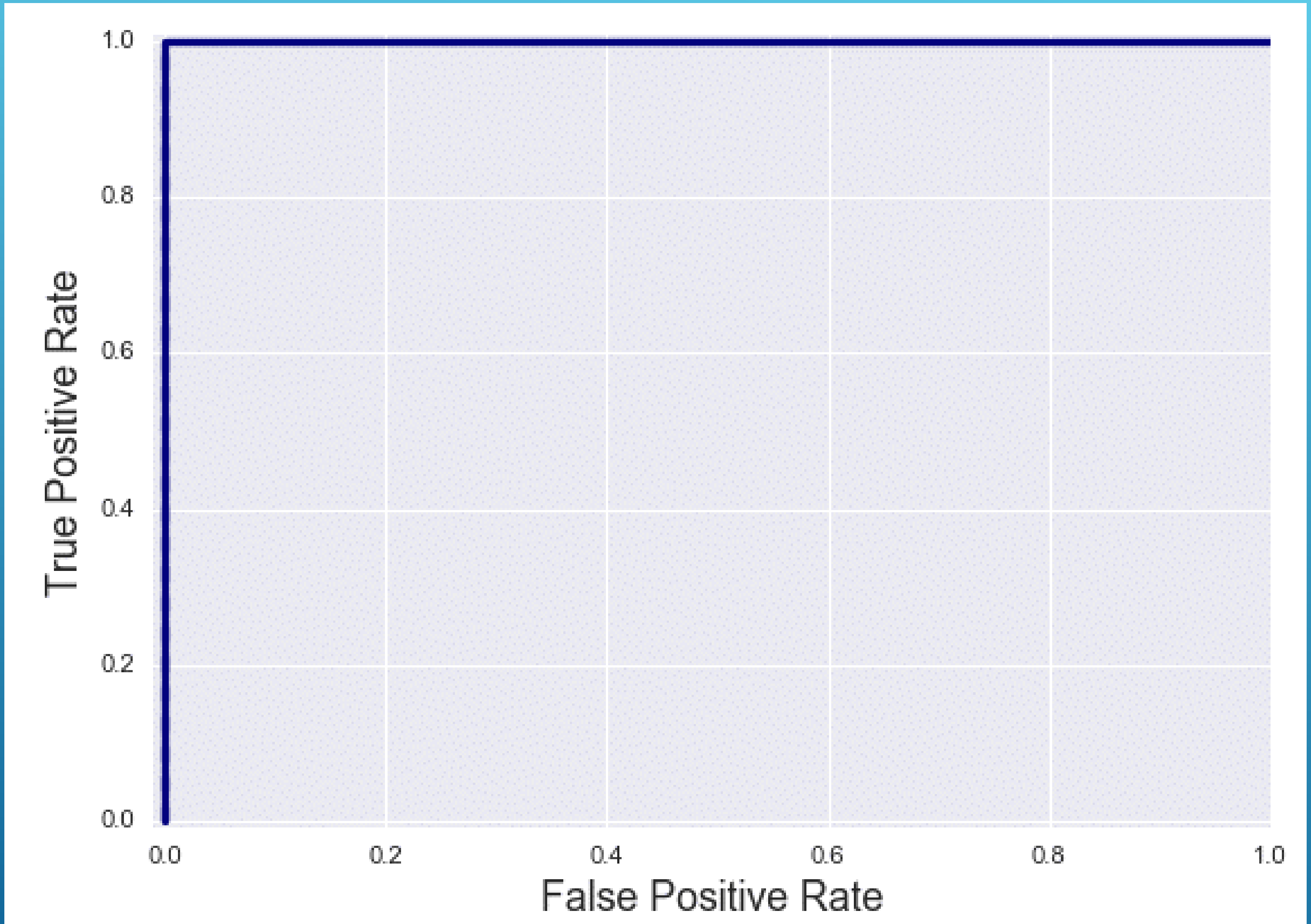


ROC = Receiver Operating Characteristic

ROC CURVES: RANDOM GUESSING

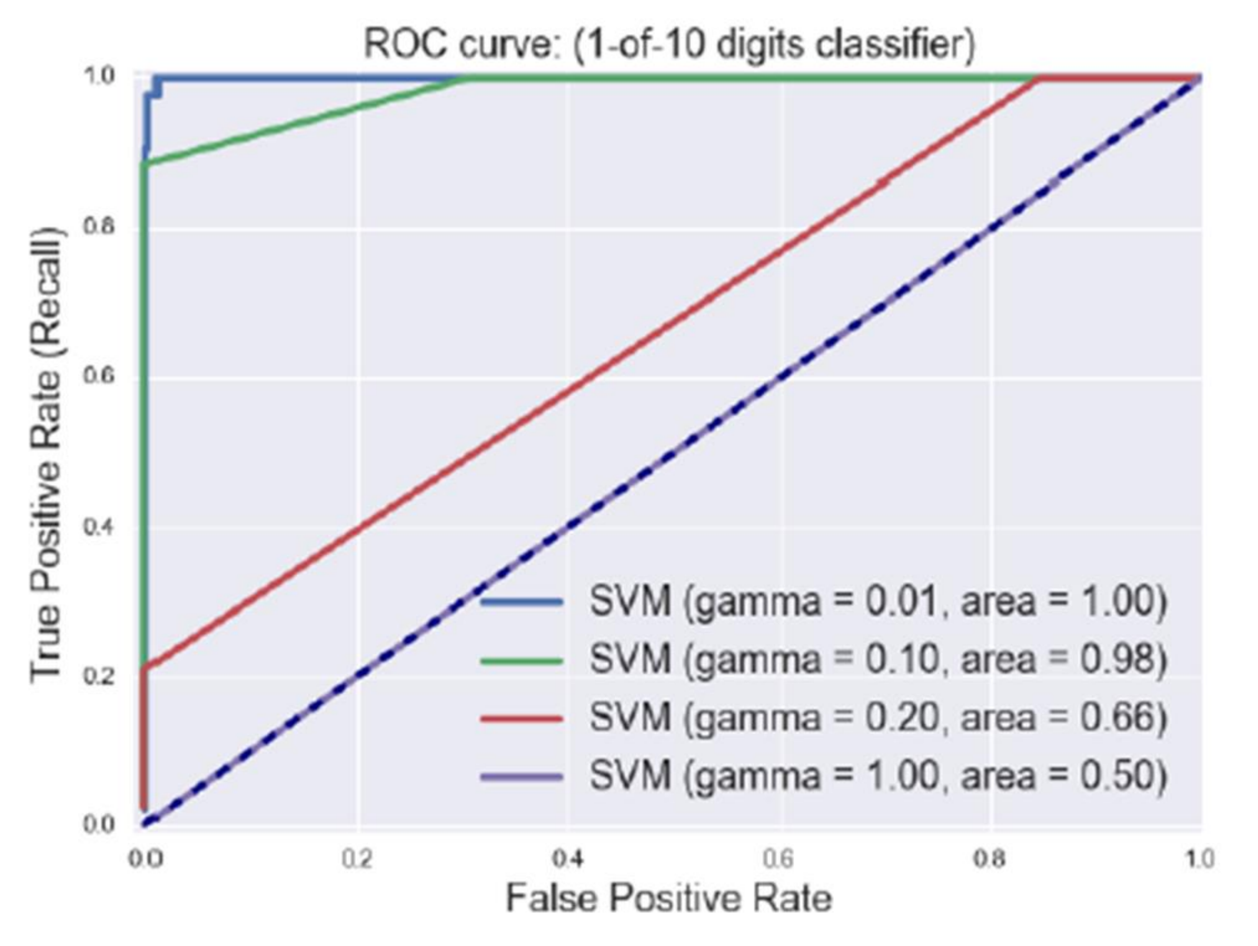


ROC CURVES: PERFECT CLASSIFIER



SUMMARIZING AN ROC CURVE IN ONE NUMBER: AREA UNDER THE CURVE (AUC)

- AUC = 0 (worst)   AUC = 1 (best)
- AUC can be interpreted as:
  1. The total area under the ROC curve.
  2. The probability that the classifier will assign a higher score to a randomly chosen positive example than to a randomly chosen negative example.
- Advantages:
  - Gives a single number for easy comparison.
  - Does not require specifying a decision threshold.
- Drawbacks:
  - As with other single-number metrics, AUC loses information, e.g. about tradeoffs and the shape of the ROC curve.
  - This may be a factor to consider when e.g. wanting to compare the performance of classifiers with overlapping ROC curves.



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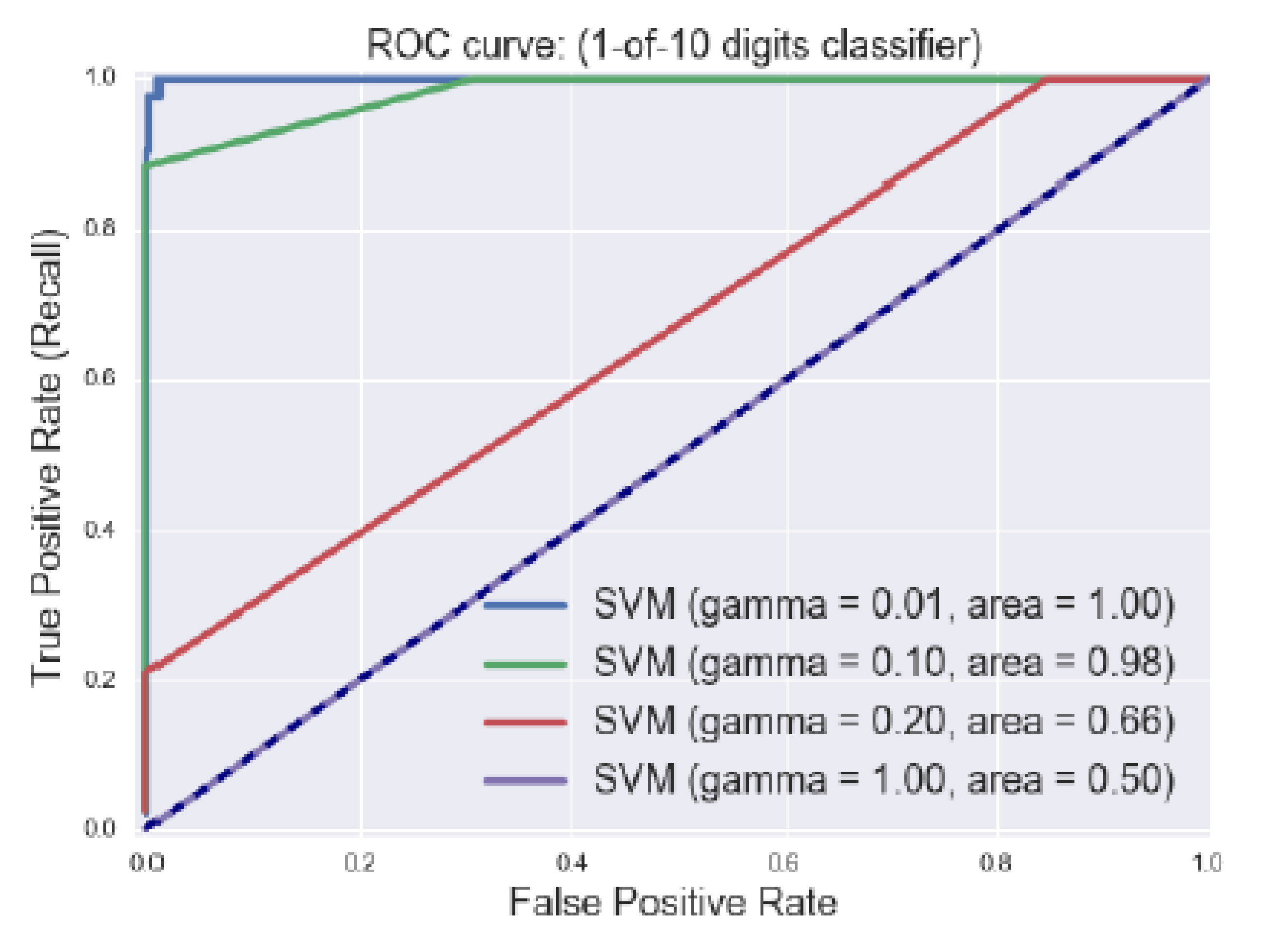

CONCLUSION

1. Consider carefully the data you have and what you are trying to do with it.
2. Choose a SINGLE metric and optimize that metric.
3. If this gives satisfactory results, then you are done. Otherwise return to step 1.