

DISCUSSIONS

Question 1:

Objective: To perform 2 class classifications between 1 and 7 on the MNIST dataset.

Task: Classification is performed using SVM and 5 layers Neural Network. A 5 layer neural network with architecture: [128 -- 128 -- 128 -- 64 -- 1]

Performance Metrics:

1. Means and Standard Deviation,
2. ROC and EER(Equal Error Rate)
3. Precision-Recall Curve

Inferences from the observed results:

1. ROC Curves summarize the trade-off between the true positive rate and false-positive rate for a predictive model using different probability thresholds.
2. Precision-Recall curves summarize the trade-off between the true positive rate and the positive predictive value for a predictive model using different probability thresholds.
3. ROC curves are appropriate when the observations are balanced between each class, whereas precision-recall curves are appropriate for imbalanced datasets.

Assume you have a "positive" class called 1 and a "negative" class called 0. \hat{Y} is your estimate of the true class label Y . Then:

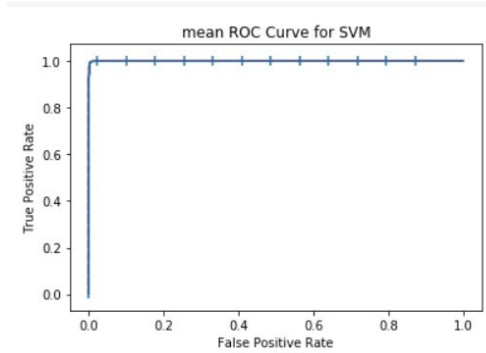
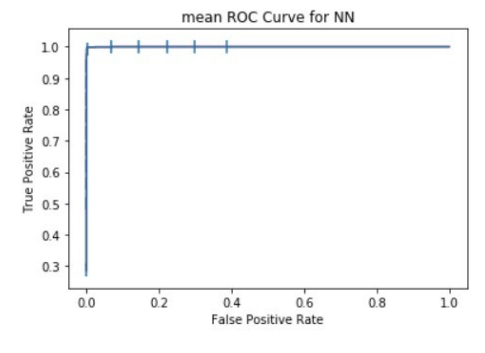
- Precision= $P(Y=1 | \hat{Y}=1)$
- Recall=Sensitivity= $P(\hat{Y}=1 | Y=1)$
- Specificity= $P(\hat{Y}=0 | Y=0)$

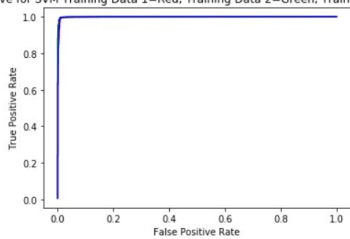
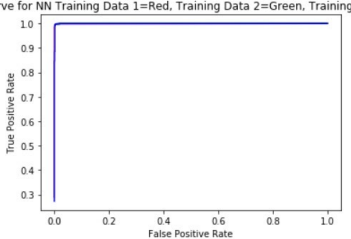
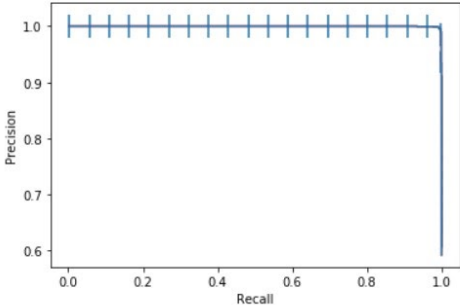
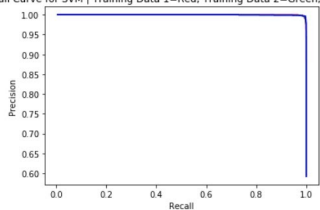
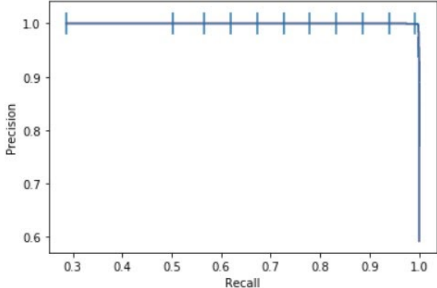
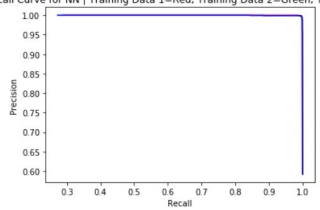
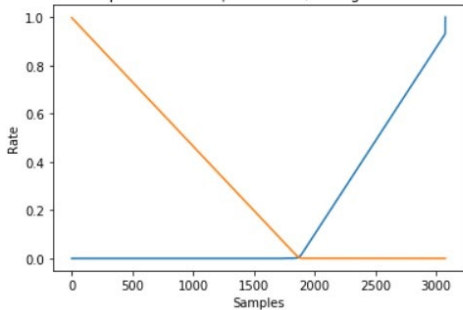
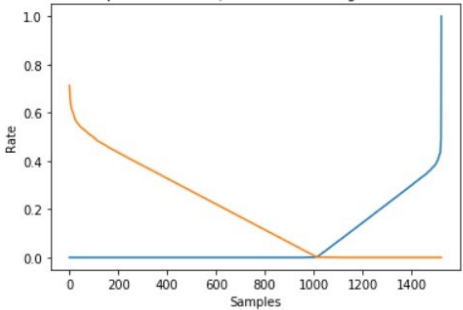
The key thing to note is that sensitivity/recall and specificity, which make up the ROC curve, are probabilities conditioned on the true class label. Therefore, they will be the same regardless of what $P(Y=1)$ is. Precision is a probability conditioned on our estimate of the class label and will thus vary if we try our classifier in different populations with different baseline $P(Y=1)$. However, it may be more useful in practice if we only care about one population with a known background probability and the "positive" class is much more interesting than the "negative" class. This is because it directly answers the question, "What is the probability that this is a real hit given my classifier says it is?"

So, if our question is: "How meaningful is a positive result from my classifier given the baseline probabilities of my problem?", we shall use a PR curve and If our question is, "How well can this classifier be expected to perform in general, at a variety of different baseline probabilities?", we shall go with a ROC curve.

RESULTS

QUESTION 1:

| Sr. No. | SVM | Neural Network | | | | | | | | | | | | |
|---|--|---|----------------------------|--------------|---------------------------|--------------|----------------------------|--|--------------|----------------------------|--------------|----------------------------|--------------|----------------------------|
| Confusion Matrix | <table><tr><td>Train Data 1</td><td>([[1877, 0], [35, 1258]])</td></tr><tr><td>Train Data 2</td><td>([[1876, 1], [38, 255]])</td></tr><tr><td>Train Data 3</td><td>([[1877, 0], [30, 1263]])</td></tr></table> | Train Data 1 | ([[1877, 0], [35, 1258]]) | Train Data 2 | ([[1876, 1], [38, 255]]) | Train Data 3 | ([[1877, 0], [30, 1263]]) | <table><tr><td>Train Data 1</td><td>([[1876, 1], [16, 1277]])</td></tr><tr><td>Train Data 2</td><td>([[1876, 1], [22, 1271]])</td></tr><tr><td>Train Data 3</td><td>([[1876, 1], [17, 1276]])</td></tr></table> | Train Data 1 | ([[1876, 1], [16, 1277]]) | Train Data 2 | ([[1876, 1], [22, 1271]]) | Train Data 3 | ([[1876, 1], [17, 1276]]) |
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| | Train Data 2 | ([[1876, 1], [38, 255]]) | | | | | | | | | | | | |
| | Train Data 3 | ([[1877, 0], [30, 1263]]) | | | | | | | | | | | | |
| Train Data 1 | ([[1876, 1], [16, 1277]]) | | | | | | | | | | | | | |
| Train Data 2 | ([[1876, 1], [22, 1271]]) | | | | | | | | | | | | | |
| Train Data 3 | ([[1876, 1], [17, 1276]]) | | | | | | | | | | | | | |
| Accuracy and Deviation | <p>Accuracy and Deviation for Training Data</p> <p>1)98.9+ -0.0066666666666674814</p> <p>2)98.77+ -0.136666666666668448</p> <p>3)99.05 + 0.143333333333331666</p> <p>=====</p> <p>Accuracy for SVM : 98.91%</p> <p>=====</p> | <p>Accuracy and Deviation for Training Data</p> <p>1)98.9+-0.486666666666665037</p> <p>2)98.77 + -0.616666666666666</p> <p>3)99.05 + -0.33666666666666589</p> <p>=====</p> <p>Accuracy for SVM : 99.39 %</p> <p>=====</p> | | | | | | | | | | | | |
| Receiver Operating Characteristcs (ROC) |  |  | | | | | | | | | | | | |

| | | |
|-------------------------|--|---|
| | <p>ROC Curve for SVM Training Data 1=Red, Training Data 2=Green, Training Data 3=Blue</p>  | <p>ROC Curve for NN Training Data 1=Red, Training Data 2=Green, Training Data 3=Blue</p>  |
| Precision-Recall | <p>mean Precision-Recall Curve for SVM</p>  <p>Precision Recall Curve for SVM Training Data 1=Red, Training Data 2=Green, Training Data 3=Blue</p>  | <p>mean Precision-Recall Curve for SVM</p>  <p>Precision Recall Curve for NN Training Data 1=Red, Training Data 2=Green, Training Data 3=Blue</p>  |
| Equal Error Rate | <p>Equal Error Rate Blue : FPR, Orange : FNR</p>  | <p>Equal Error Rate Blue : FPR, Orange : FNR</p>  |