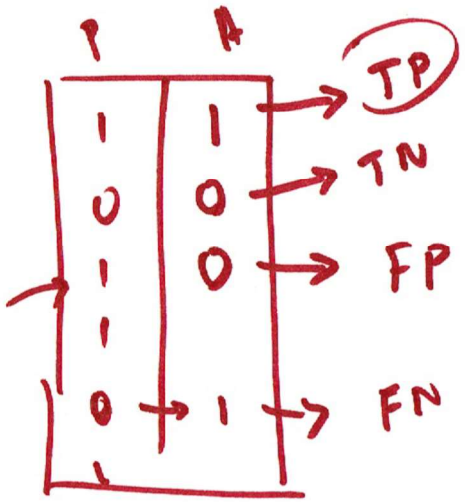
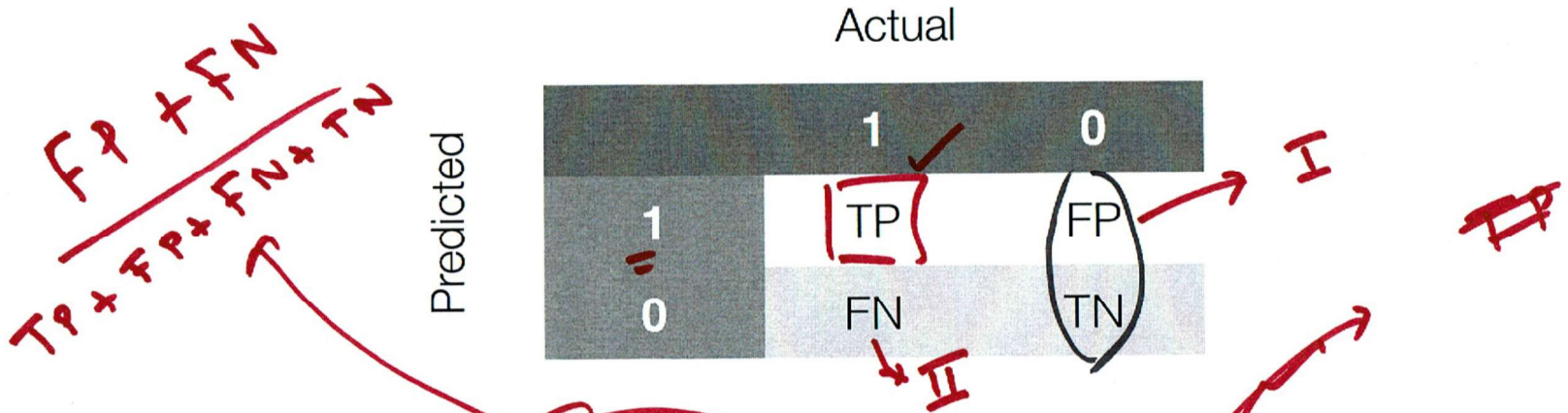
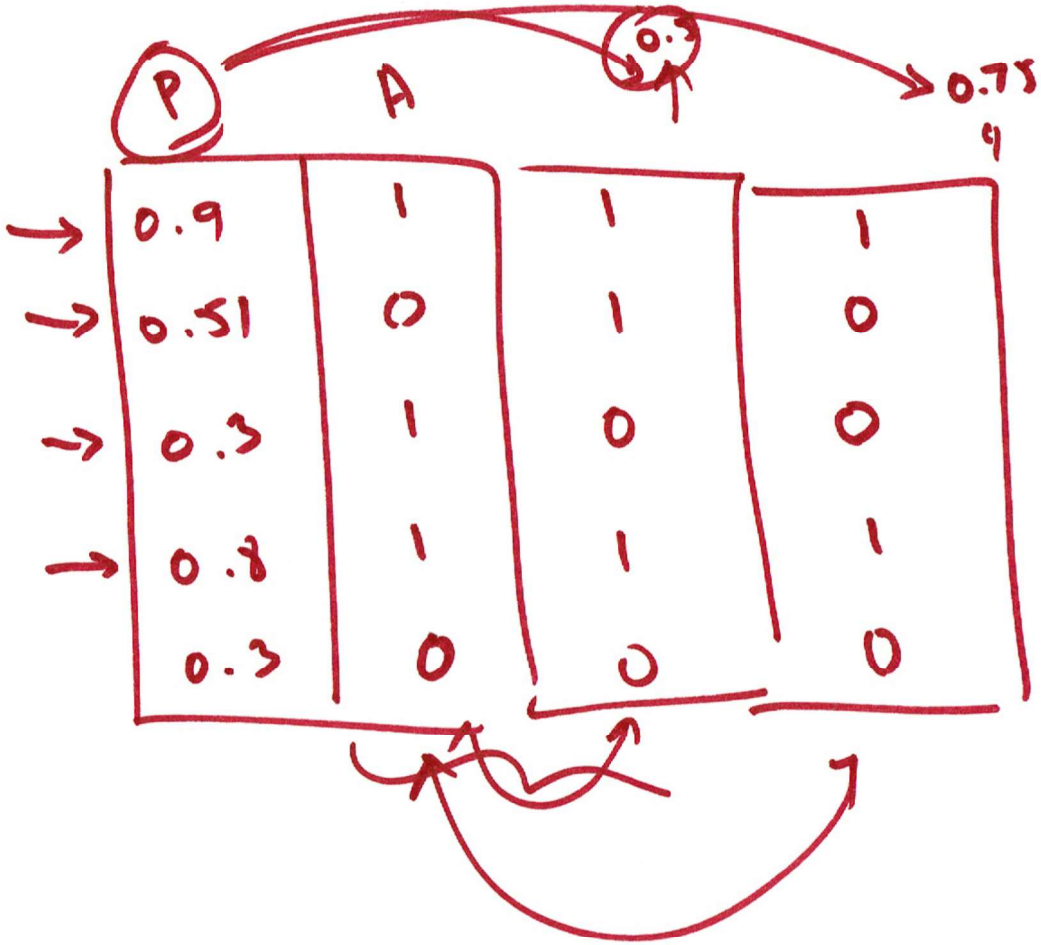


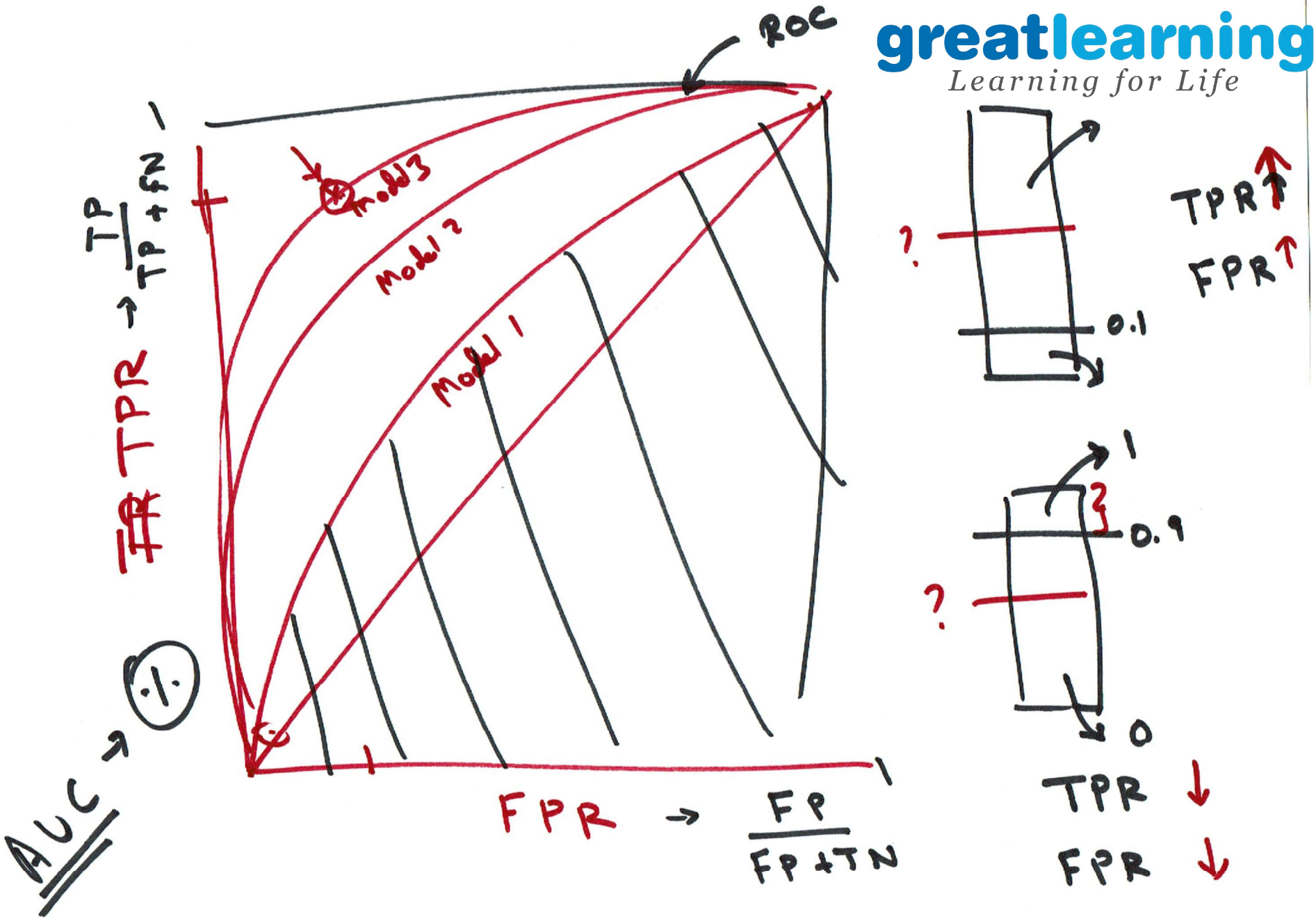
Confusion Matrix

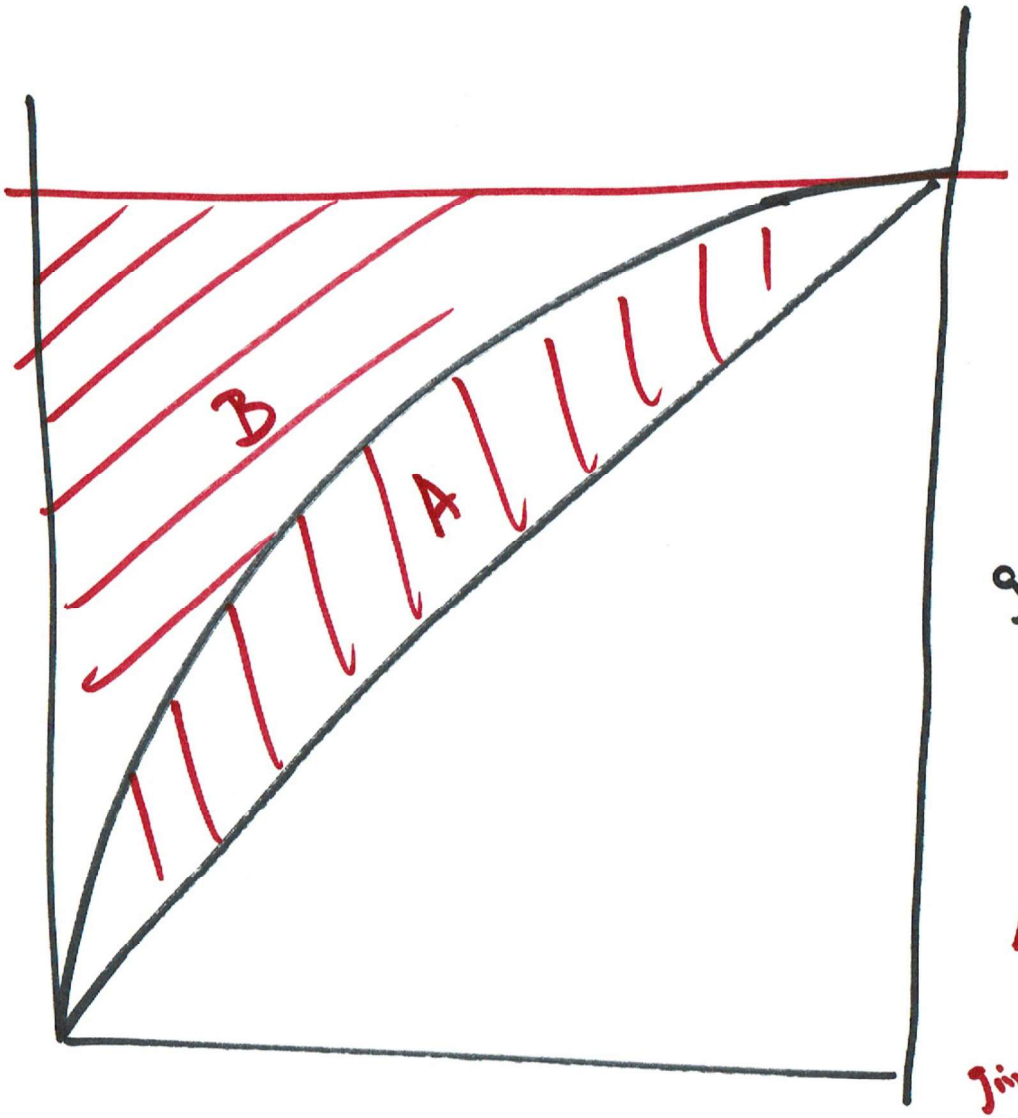
- For classification problem with a class output, the confusion matrix gives the counts of correct and erroneous predictions:



- Classification Error Rate: sum of Type 1 (FP) and Type 2 (FN) Errors (in percentage). Accuracy is 1-(error rate)
- Sensitivity (also called Recall or True Positive Rate): proportion of Total Positives that were correctly identified
- Specificity (also called True Negative Rate): proportion of Total Negatives that were correctly identified







~~AC~~

AUC

gini coeff = $\frac{A}{A+B}$

$A = AUC - 0.5$

$A + B = 0.5$

gini coeff = $\frac{AUC - 0.5}{0.5}$

$Gini = 2AUC - 1$