INTRODUCTION TO DATA ANALYTICS

Classification Analysis

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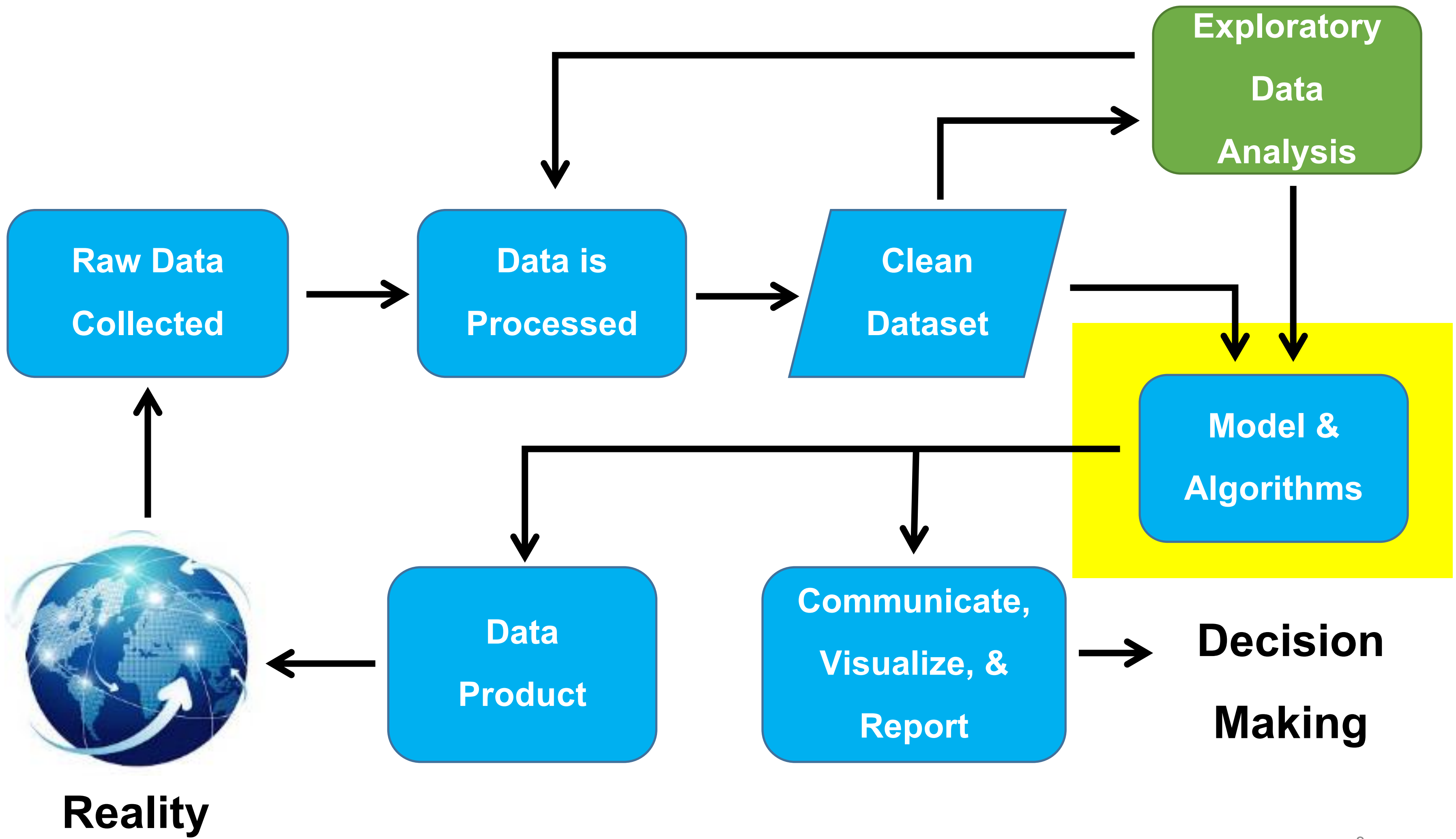
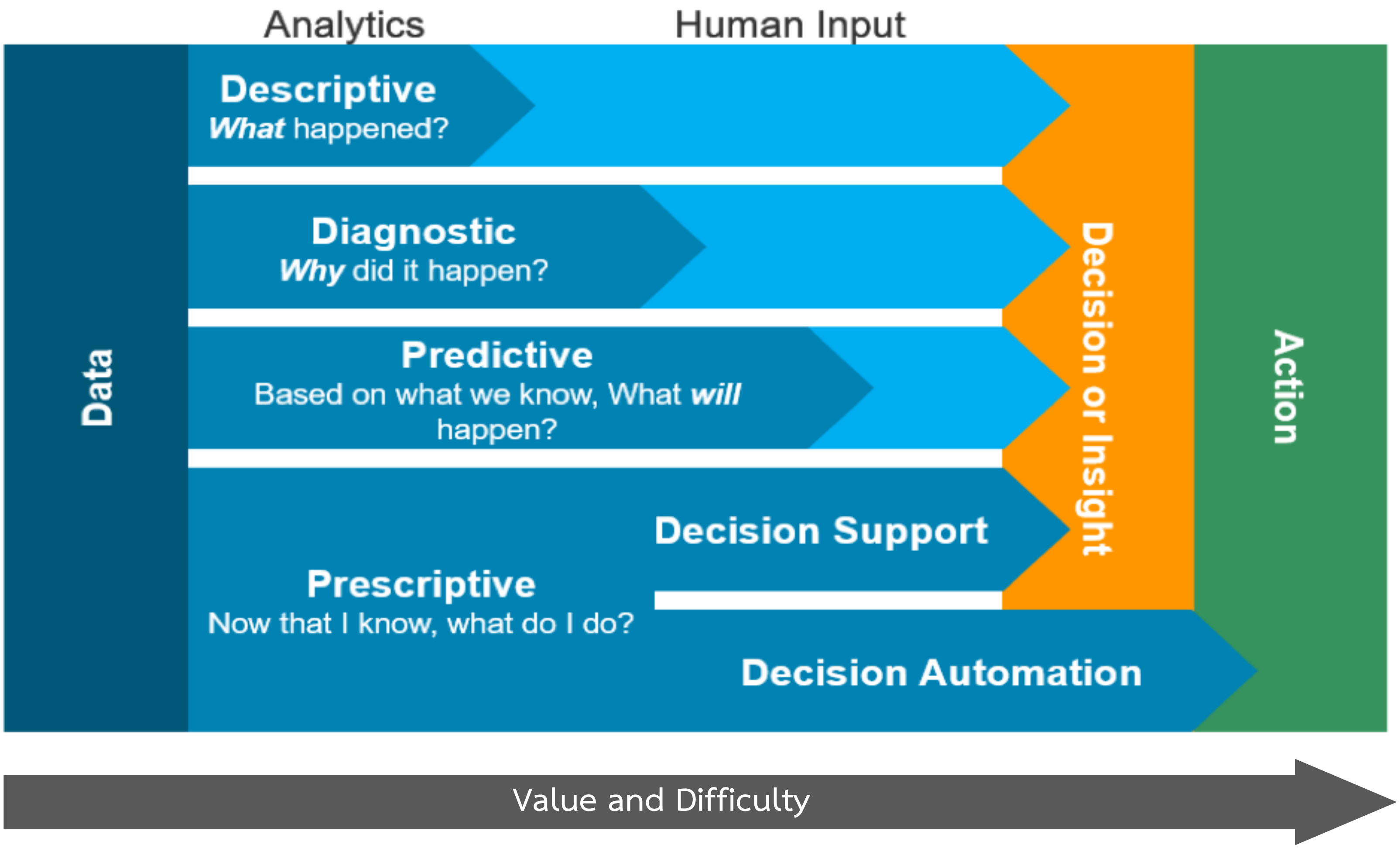
Agenda

- Classification
- Classifier I
- Evaluation Methods
- Classifiers II
- Regularization

Data Science Process



Data Analytics



Ref:
- Four types of analytics capability (Gartner, 2014)
- (image) https://www.healthcatalyst.com/closed-loop-analytics-method-healthcare-data-insights

Machine Learning

Supervised Learning

Develop predictive model based on both input and output data

Unsupervised Learning

Develop predictive model based on both input and output data

Regression

- Linear Regression
- Polynomial Regression

Classification

- Decision Tree
- Logistic Regression
- Neural Network
- etc.

Clustering

- K-Means
- DB-SCAN
- etc.

Classification

Classes







Classes

Classes

Classes

Table

- 4 leg
- sit (no)
- sleep (no)

- 4 legs
- mattress (yes)
- sleep (yes)

Bed

Sofa

- >=4 legs
- mattress (yes)
- sit (yes)

Ref: • (images) http://www.ikea.com

Classes

Table

- 4 legs
- mattress (yes)
- sleep (yes)

Bed

Class/

Label

Sofa

- 4 leg
- sit (no)
- sleep (no)

Attributes/

Features

- >=4 legs
- mattress (yes)
- sit (yes)

Ref: • (images) http://www.ikea.com

Classes

Table

- 4 leg
- sit (no)
- sleep (no)

- 4 legs
- mattress (yes)
- sleep (yes)

Bed

Sofa

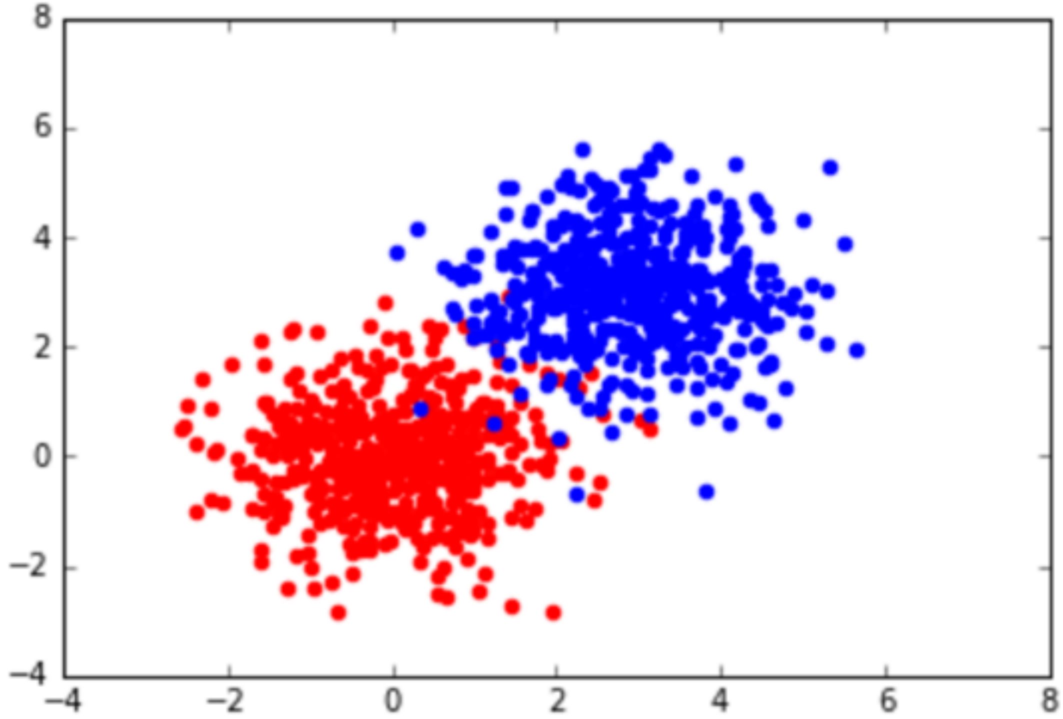
- >=4 legs
- mattress (yes)
- sit (yes)

Classification

- Class named by Label
- Attributes or Features

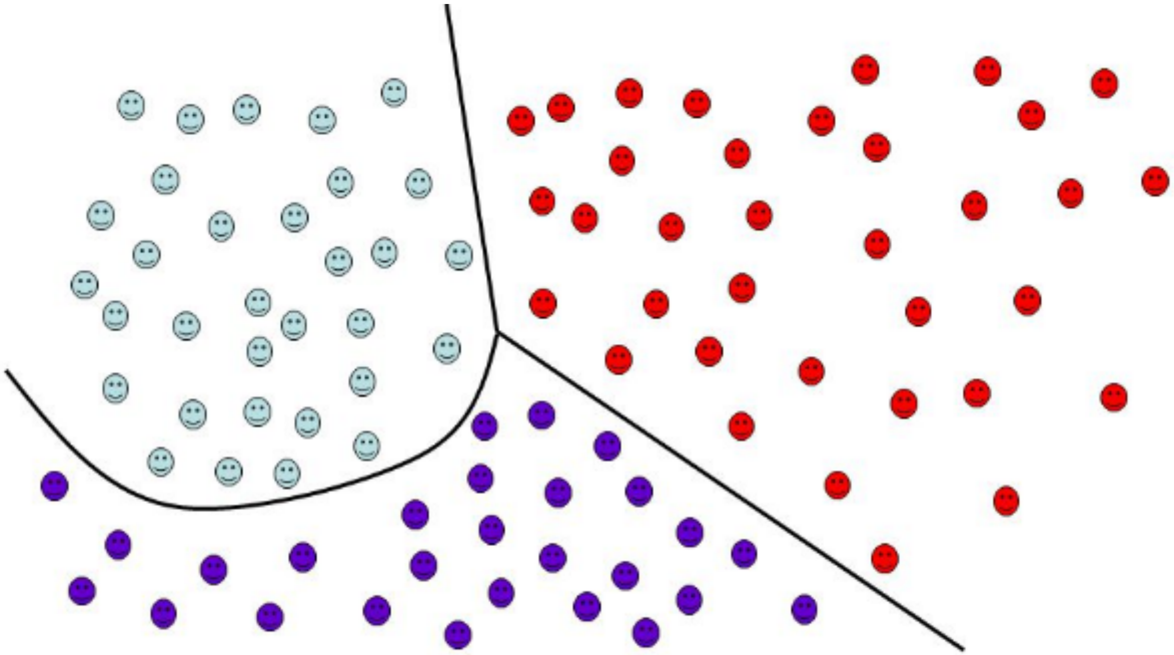
Binary Classification

- Has 2 Classes
- We often have to deal with the simple task of Binary Classification. Some examples are:
    - Sentiment Analysis (positive/negative),
    - Spam Detection (spam/not-spam),
    - Fraud Detection (fraud/not-fraud).



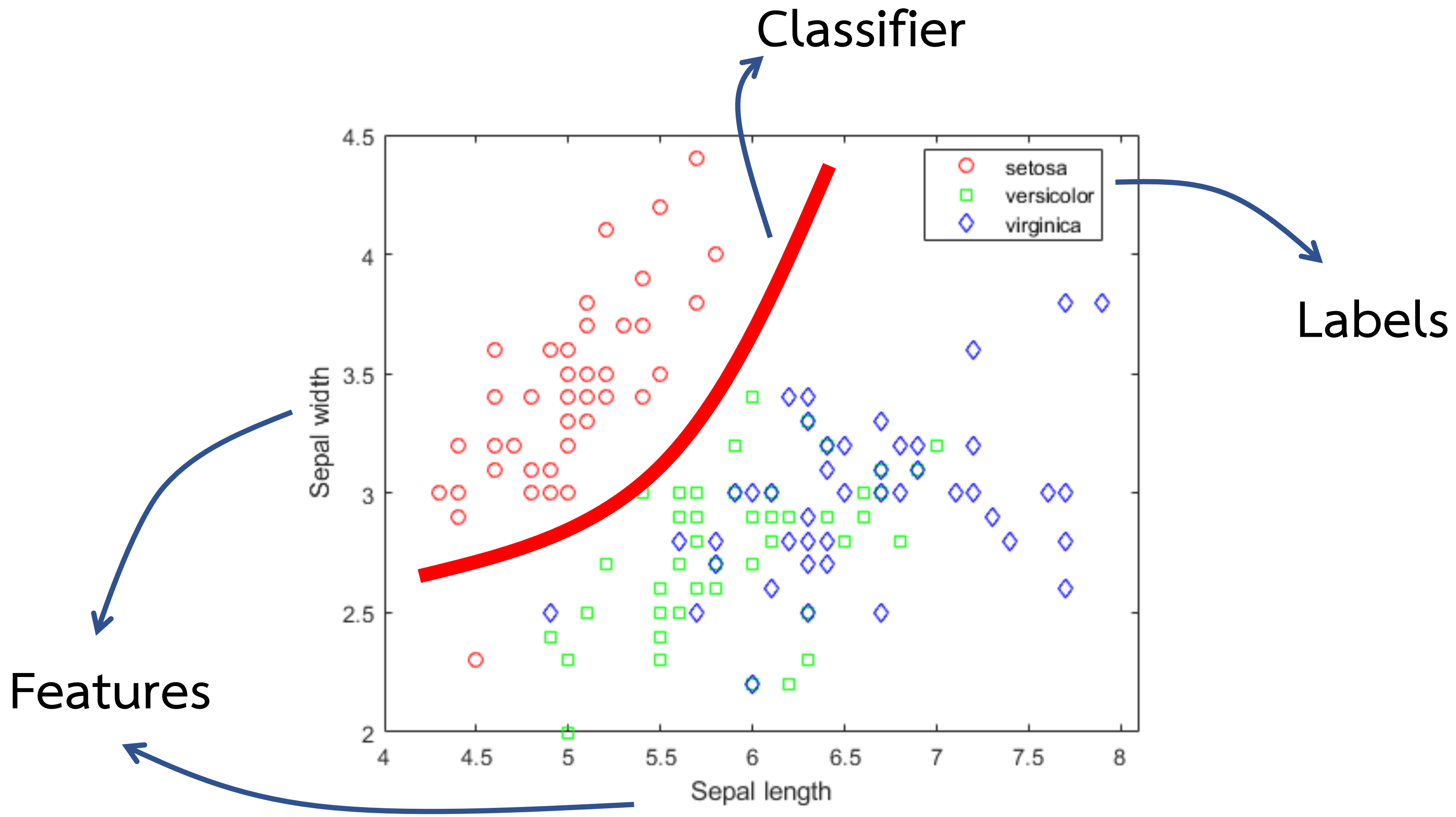
Multi-Class Classification

- Has more than 2 classes
- For example,
  - Genres of Movies
  - Grades
  - Sentiment Analysis (Positive, Natural, Negative)
  - etc.



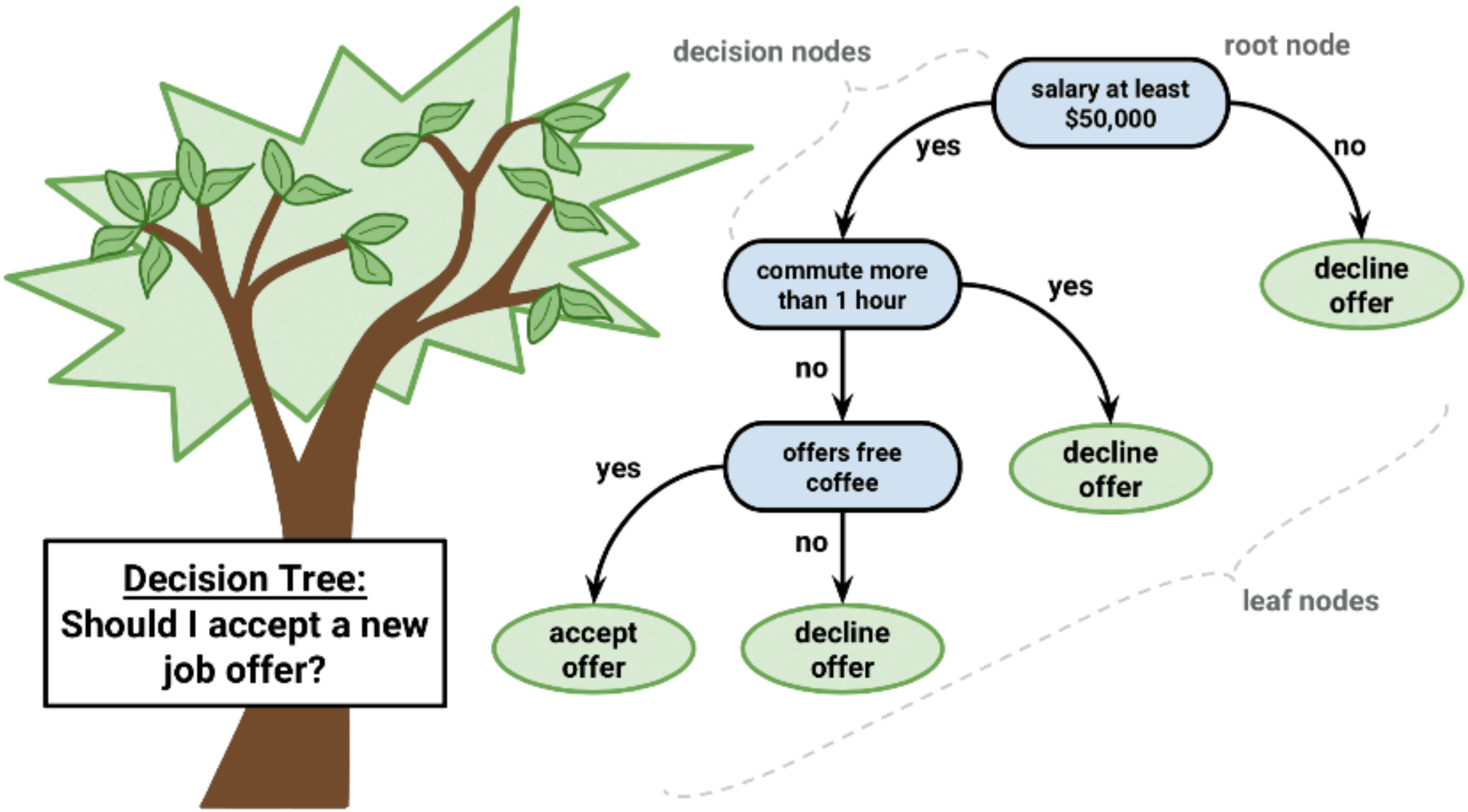
Ref: • (image) http://slideplayer.com/slide/5156750/

Classification



Classifier I

Decision Tree



Decision Tree

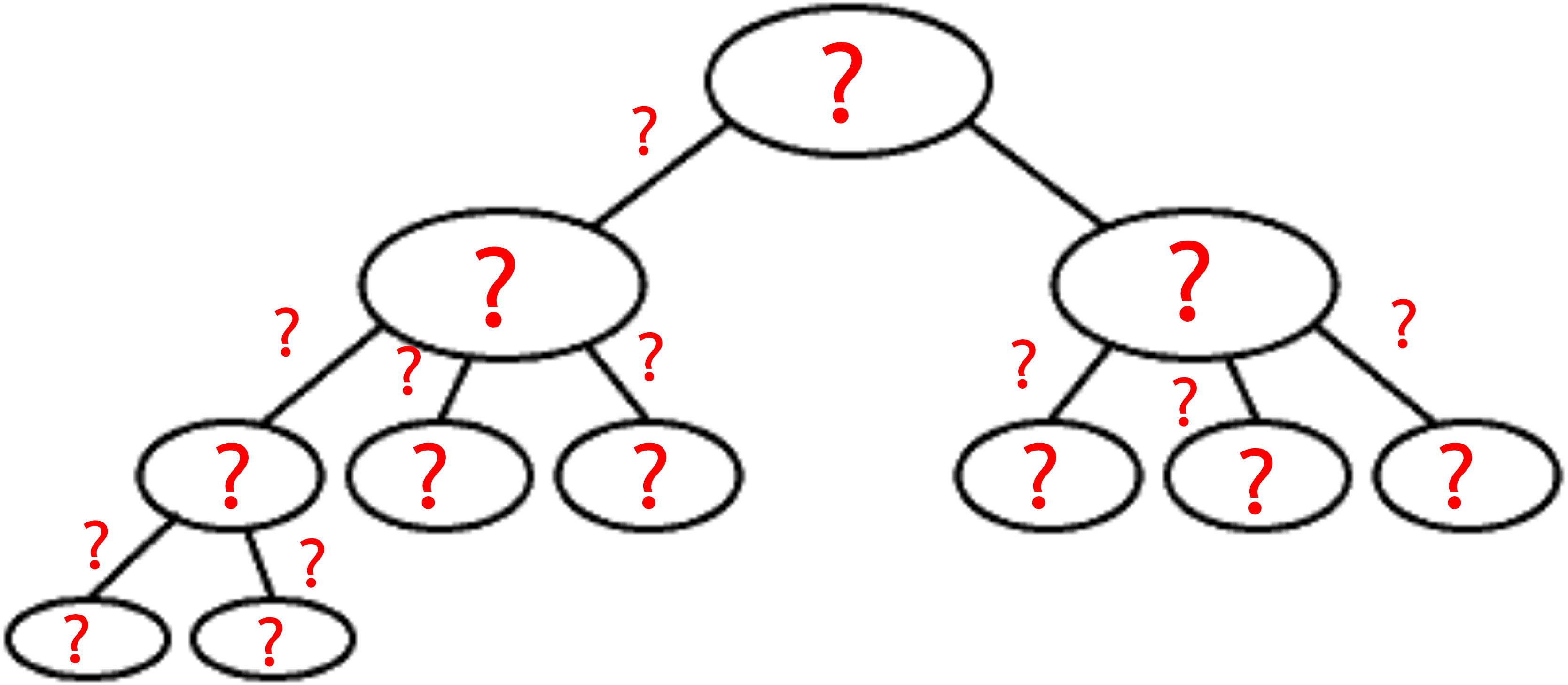
- A decision tree is a decision support tool that uses a tree-like graph or model of decisions and their possible consequences, including chance event outcomes, resource costs, and utility. It is one way to display an algorithm that only contains conditional control statements.
- Decision trees are commonly used in operations research, specifically in decision analysis, to help identify a strategy most likely to reach a goal, but are also a popular tool in machine learning.
- A decision tree consists of three types of nodes:
  - Decision nodes – typically represented by squares
  - Chance nodes – typically represented by circles
  - End nodes – typically represented by triangles

Ref: • (content) https://en.wikipedia.org/wiki/Decision_tree

Case

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	**YES**
2	very_high	YES	YES	**YES**
3	normal	no	no	**no**
4	high	YES	YES	**YES**
5	high	no	YES	**no**
6	normal	YES	no	**no**
7	normal	no	YES	**no**

Tree



Case

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	**YES**
2	very_high	YES	YES	**YES**
3	normal	no	no	**no**
4	high	YES	YES	**YES**
5	high	no	YES	**no**
6	normal	YES	no	**no**
7	normal	no	YES	**no**

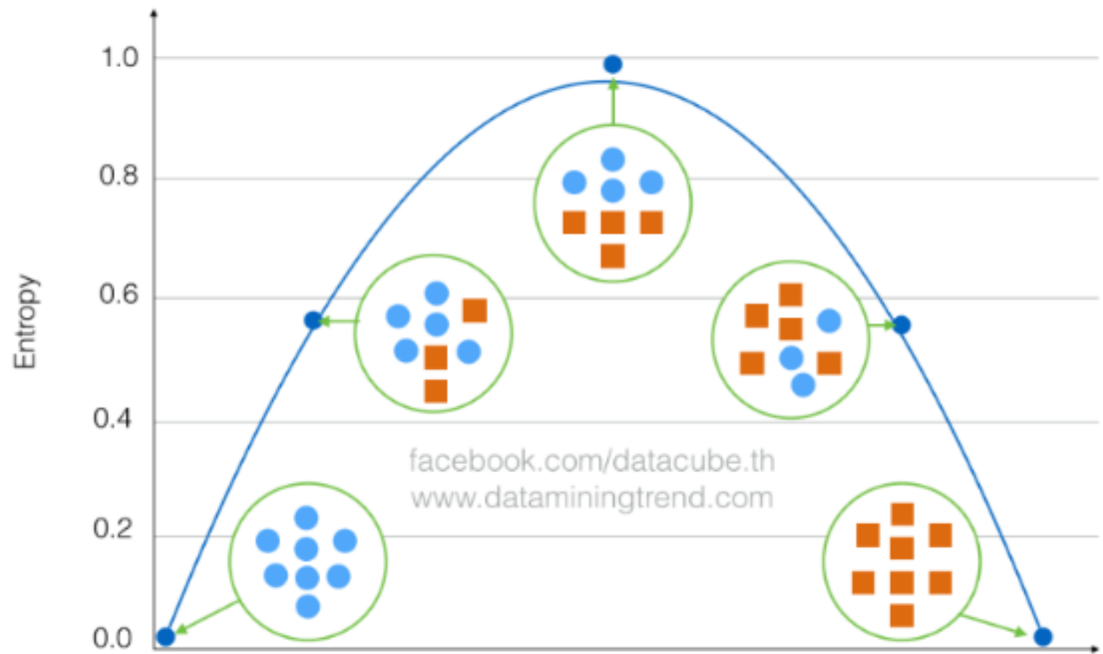
Case

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	**YES**
2	very_high	YES	YES	**YES**
3	normal	no	no	**no**
4	high	YES	YES	**YES**
5	high	no	YES	**no**
6	normal	YES	no	**no**
7	normal	no	YES	**no**

Information Gain

- Same things --> Low
- Different things -->High

$$Entropy = \sum_{i=1}^{C} -p_i * \log_2(p_i)$$



Ref: • (image) http://dataminingtrend.com

Decision Tree: Construction

Finding entropy H of every attribute

1) Headache

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	**YES**
2	very_high	YES	YES	**YES**
3	normal	no	no	**no**
4	high	YES	YES	**YES**
5	high	no	YES	**no**
6	normal	YES	no	**no**
7	normal	no	YES	**no**

Headache = YES

Headache = no

H(Flu | Headache) = $- \boxed{\frac{4}{7}\left[\frac{3}{4}\log_2\left(\frac{3}{4}\right)+\frac{1}{4}\log_2\left(\frac{1}{4}\right)\right]} - \boxed{\frac{3}{7}\left[\frac{0}{3}\log_2\left(\frac{0}{3}\right)+\frac{3}{3}\log_2\left(\frac{3}{3}\right)\right]}$

เป็นไข้ ไม่เป

เป็น ไม่เป็น

จาก4 เป็นไม่เป็นกี่คน

$= 0.464$

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no

Finding entropy H of every attribute

1) Headache

Headache = YES

Headache = no

H(Flu | Headache) = $- \frac{4}{7}$ $\frac{3}{7}$

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no

Finding entropy H of every attribute

1) Headache

Headache = YES

Headache = no

$$H(Flu \mid Headache) = -\frac{4}{7}\left(\underbrace{\boxed{\quad\quad}}_{Flu=YES} + \underbrace{\boxed{\quad\quad}}_{Flu=no}\right) - \frac{3}{7}\left(\underbrace{\boxed{\quad\quad}}_{Flu=YES} + \underbrace{\boxed{\quad\quad}}_{Flu=no}\right)$$

Decision Tree: Construction

Finding entropy H of every attribute

1) Headache

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no

Headache = YES

Headache = no

$$H(\text{Flu} \mid \text{Headache}) = -\frac{4}{7}\left(\underbrace{\frac{3}{4}\log_2\left(\frac{3}{4}\right)}_{\text{Flu=YES}} + \underbrace{\frac{1}{4}\log_2\left(\frac{1}{4}\right)}_{\text{Flu=no}}\right) - \frac{3}{7}\left(\quad + \quad \right)$$

Decision Tree: Construction

Finding entropy H of every attribute

1) Headache

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no

$$H(\text{Flu} \mid \text{Headache}) = -\overbrace{\boxed{\frac{4}{7}\left[\frac{3}{4}log_2\left(\frac{3}{4}\right)+\frac{1}{4}log_2\left(\frac{1}{4}\right)\right]}}^{\text{Headache = YES}} - \overbrace{\boxed{\frac{3}{7}\left[\underbrace{\boxed{\frac{0}{3}log_2\left(\frac{0}{4}\right)}}_{\text{Flu=YES}}+\underbrace{\boxed{\frac{3}{3}log_2\left(\frac{3}{3}\right)}}_{\text{Flu=no}}\right]}}^{\text{Headache = no}}$$

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no

Finding entropy H of every attribute

1) Headache

H(Flu | Headache) =

$$- \frac{4}{7}\left[\frac{3}{4}log_2\left(\frac{3}{4}\right) + \frac{1}{4}log_2\left(\frac{1}{4}\right)\right] - \frac{3}{7}\left[\cancel{\frac{0}{3}log_2\left(\frac{0}{4}\right)}^{0} + \cancel{\frac{3}{3}log_2\left(\frac{3}{3}\right)}^{0}\right]$$

= 0.464

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	**YES**
2	very_high	YES	YES	**YES**
3	normal	no	no	**no**
4	high	YES	YES	**YES**
5	high	no	YES	**no**
6	normal	YES	no	**no**
7	normal	no	YES	**no**

Finding entropy H of every attribute

H(Flu | Headache) = 0.464

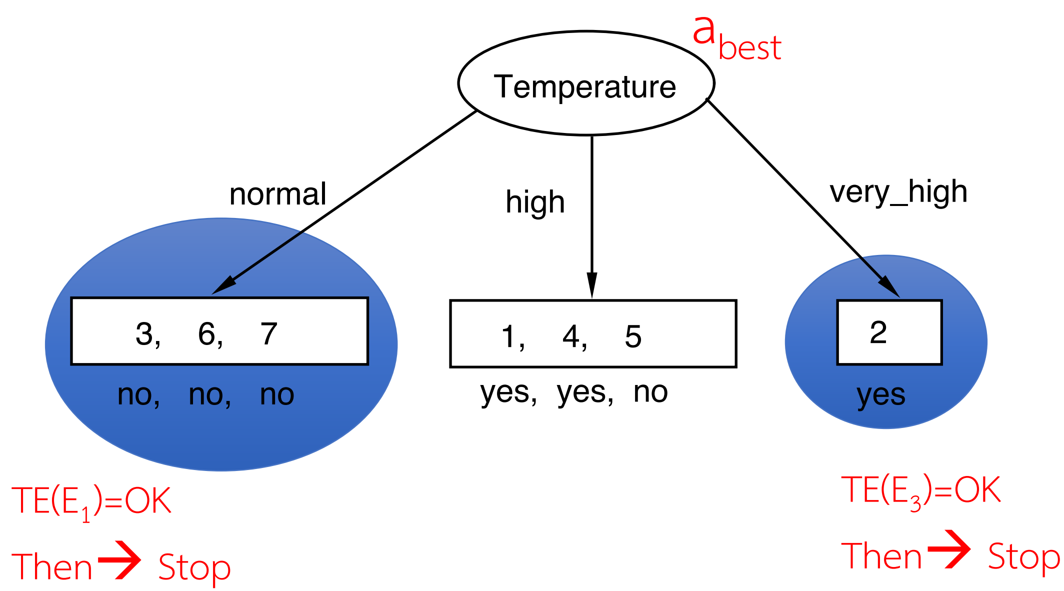
$\boxed{\text{H(Flu | Temperature) = 0.394}}$ Lowest

H(Flu | Nausea) = 0.620

เลือกตัวที่ cross entropy ต่ำสุดก่อน ตอนแรก

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no



H(Flu | Headache) = 0.464

$\boxed{\text{H(Flu | Temperature) = 0.394}}$ **Lowest**

H(Flu | Nausea) = 0.620

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
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4	high	YES	YES	YES
5	high	no	YES	no
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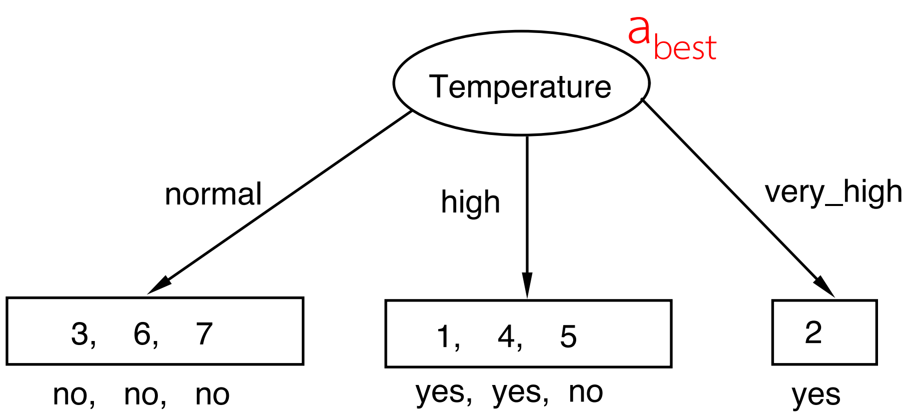
7	normal	no	YES	no



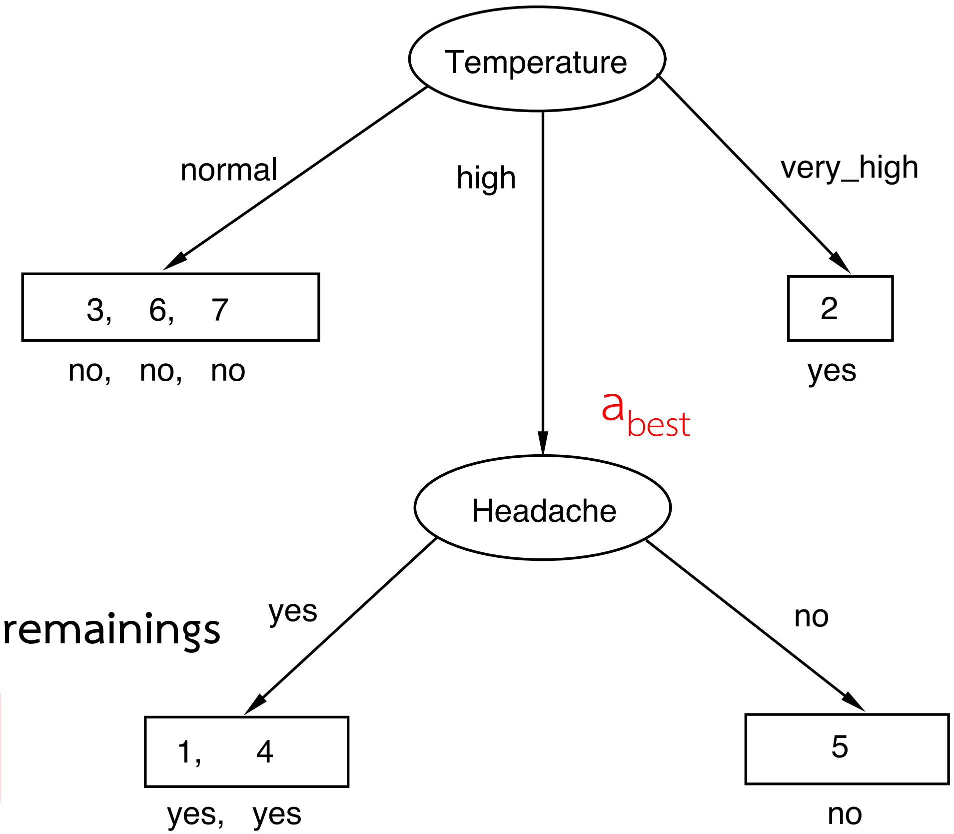
Finding entropy H of attributes from the remainings

$\boxed{H(Flu_{Temperature\ =\ high} \mid Headache) = 0}$ Lowest

$H(Flu_{Temperature\ =\ high} \mid Nausea) = 0.667$

Decision Tree: Construction

CASE	TEMPERATURE	HEADACHE	NAUSEA	Flu
1	high	YES	no	YES
2	very_high	YES	YES	YES
3	normal	no	no	no
4	high	YES	YES	YES
5	high	no	YES	no
6	normal	YES	no	no
7	normal	no	YES	no



Finding entropy H of attributes from the remainings

$$\boxed{H(Flu_{Temperature\ =\ high} \mid Headache) = 0}$$

$$H(Flu_{Temperature\ =\ high} \mid Nausea) = 0.667$$

Evaluation Methods

Accuracy

- Accuracy is the most popular performance measure used and for good reason. It's extremely helpful, simple to compute and to understand. It is the proportion of the correctly classified samples and all the samples.

```
from sklearn.metrics import accuracy_score

print accuracy_score(y_test, model.predict(X_test))   # 0.98

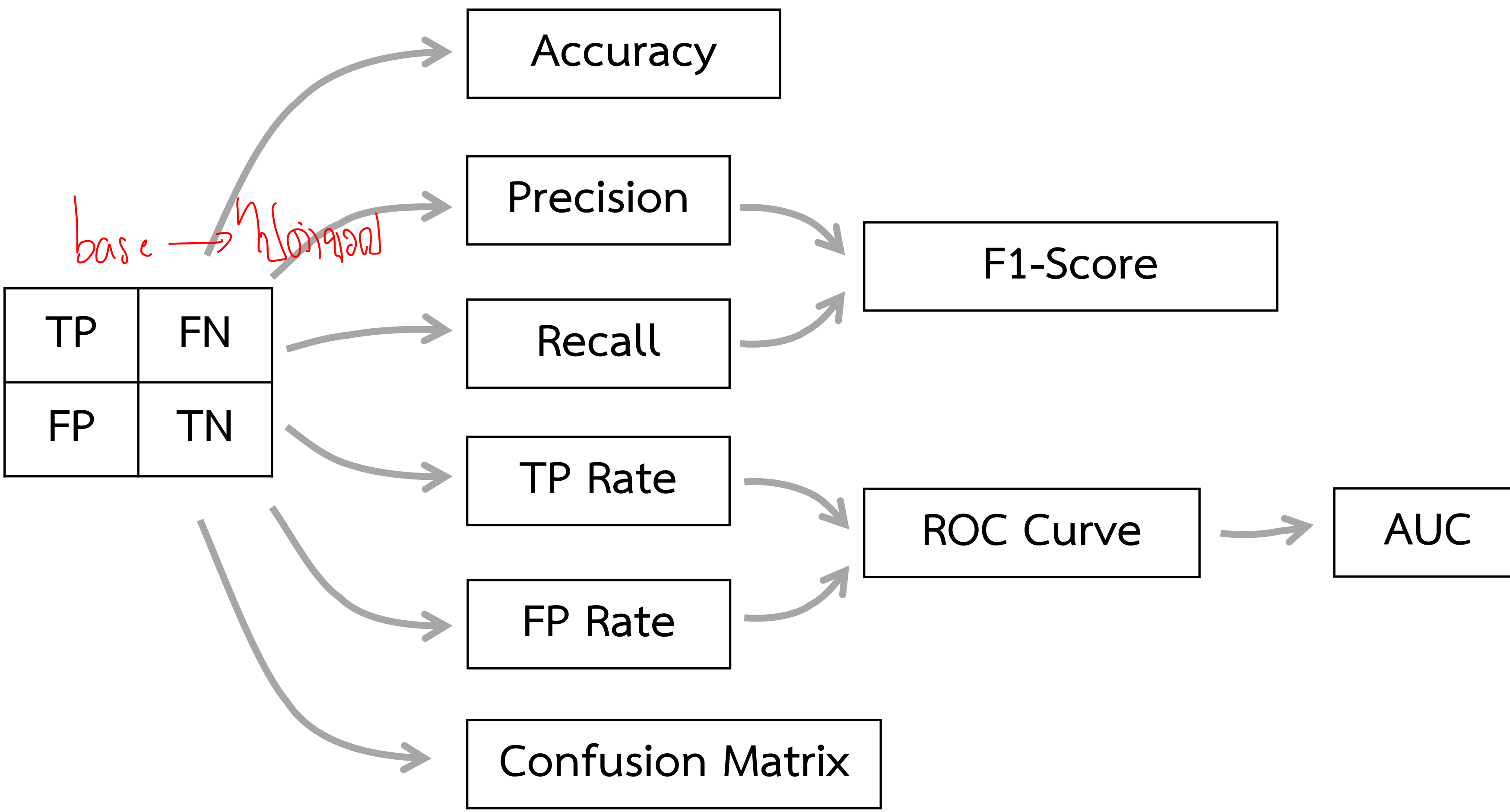
```

Ref: • (content) http://nlpforhackers.io/classification-performance-metrics/

Evaluation Method

- TP | TN | FP | FN
- Precision & Recall
- F1-Score
- TP Rate & FP Rate
- ROC Curve
- AUC
- Confusion Matrix

Evaluation Methods



Evaluation Method

TP | TN | FP | FN

TP | TN | FP | FN

สนใจ(ที่ระบบทำนาย)

- There are other ways to measure different aspects of performance. In classic machine learning nomenclature, when we're dealing with binary classification, the classes are: **positive and negative**. Think of these classes in the context of disease detection:
  - **positive** – we predict the **disease is present**
  - **negative** – we predict the disease is <u>NOT</u> present.
- Let's now define some notations:
  - **TP** – True Positives (Samples the classifier has correctly classified as positives) ตามจริง
  - **TN** – True Negatives (Samples the classifier has correctly classified as negatives)
  - **FP** – False Positives (Samples the classifier has incorrectly classified as positives)
  - **FN** – False Negatives (Samples the classifier has incorrectly classified as negatives)

Ref: • (content) http://nlpforhackers.io/classification-performance-metrics/

TP | TN | FP | FN

	predicted: YES	predicted: NO
actual: YES	ทายได้ถูก ✔ *(true positive)*	✖ *(false negative)*
actual: NO	✖ *(false positive)*	ทายได้ถูก ✔ *(true negative)*

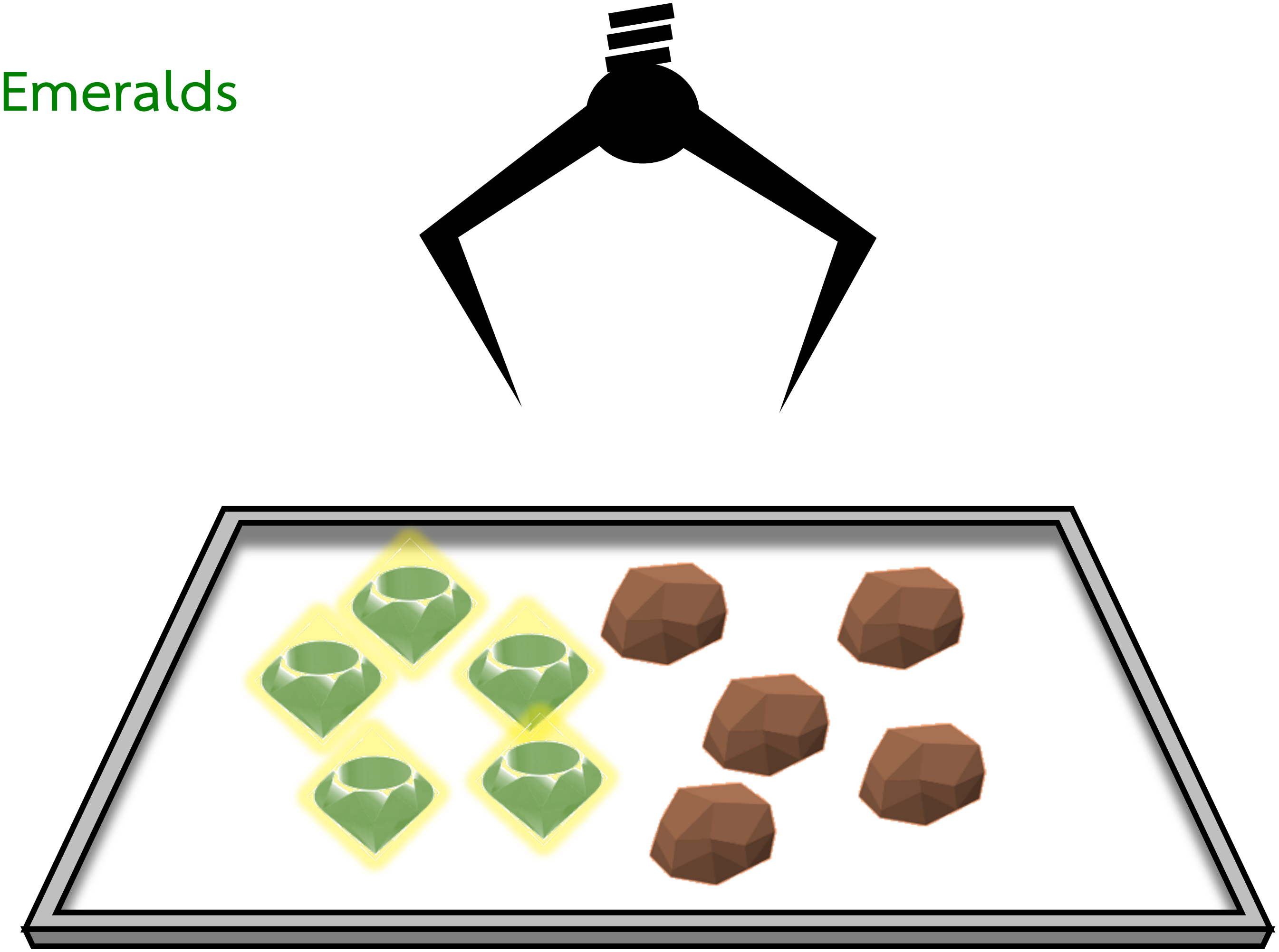
TP | TN | FP | FN

	predicted: YES	predicted: NO
actual: YES	4211 ✓ (true positive)	181 ✗ (false negative)
actual: NO	94 ✗ (false positive)	1207 ✓ (true negative)

Ref: • (image) https://data36.com/predictive-analytics-101-part-2/

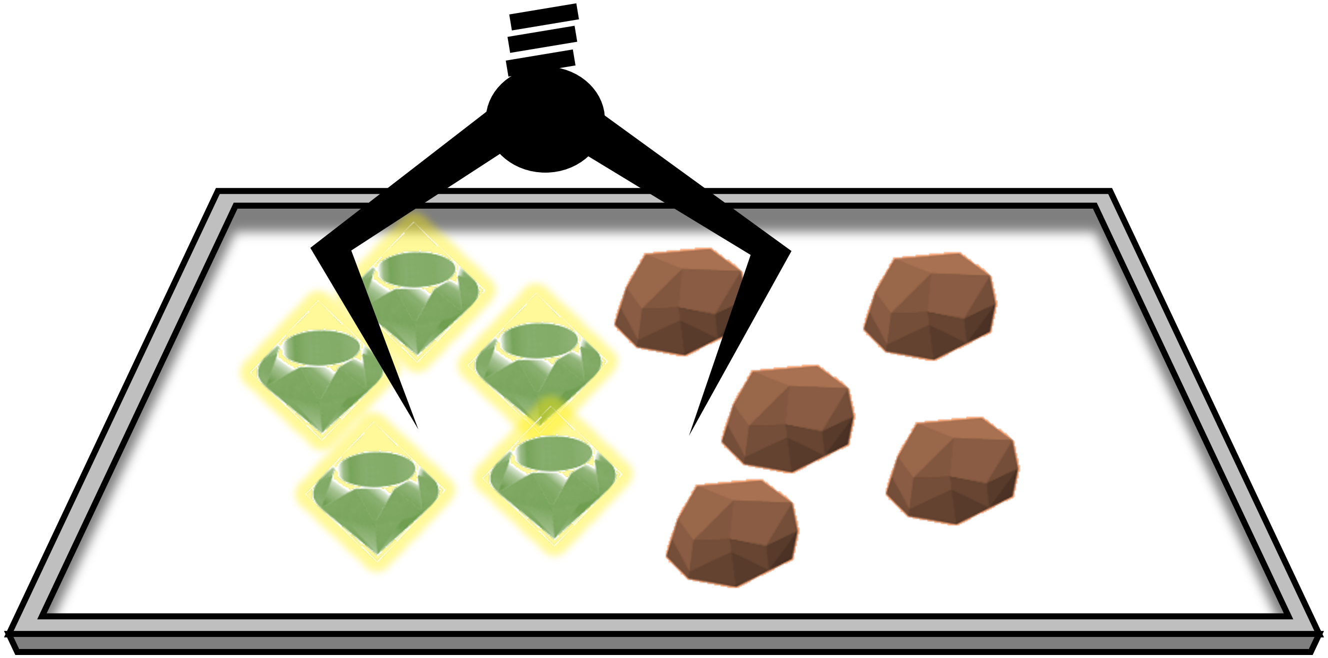
TP | TN | FP | FN

Need Emeralds



Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

TP | TN | FP | FN



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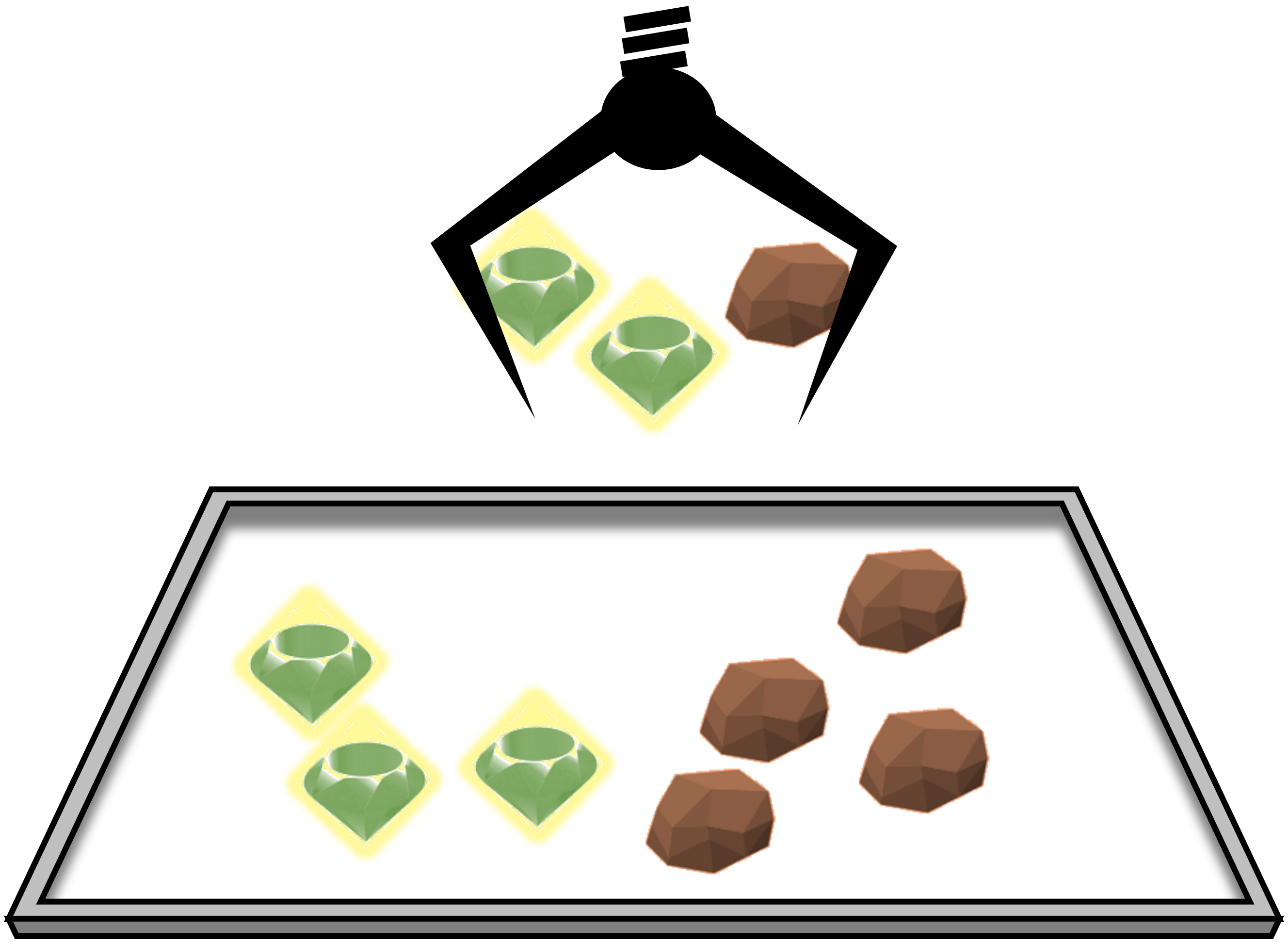
TP | TN | FP | FN



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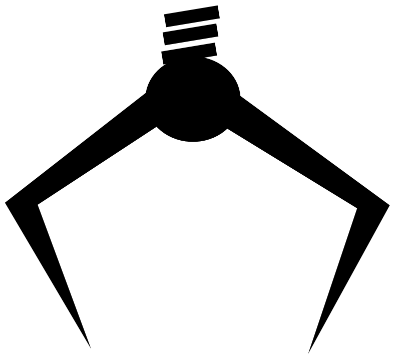
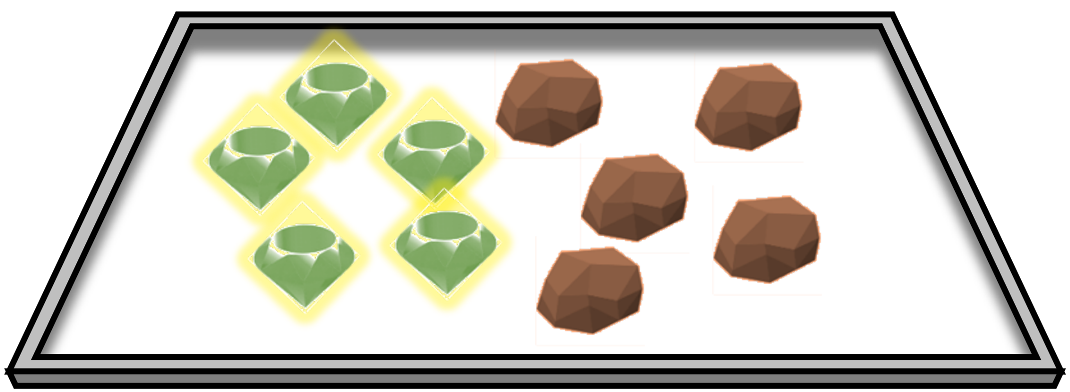
TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	*(true positive)*	*(false negative)*
actual: NO	*(false positive)*	*(true negative)*



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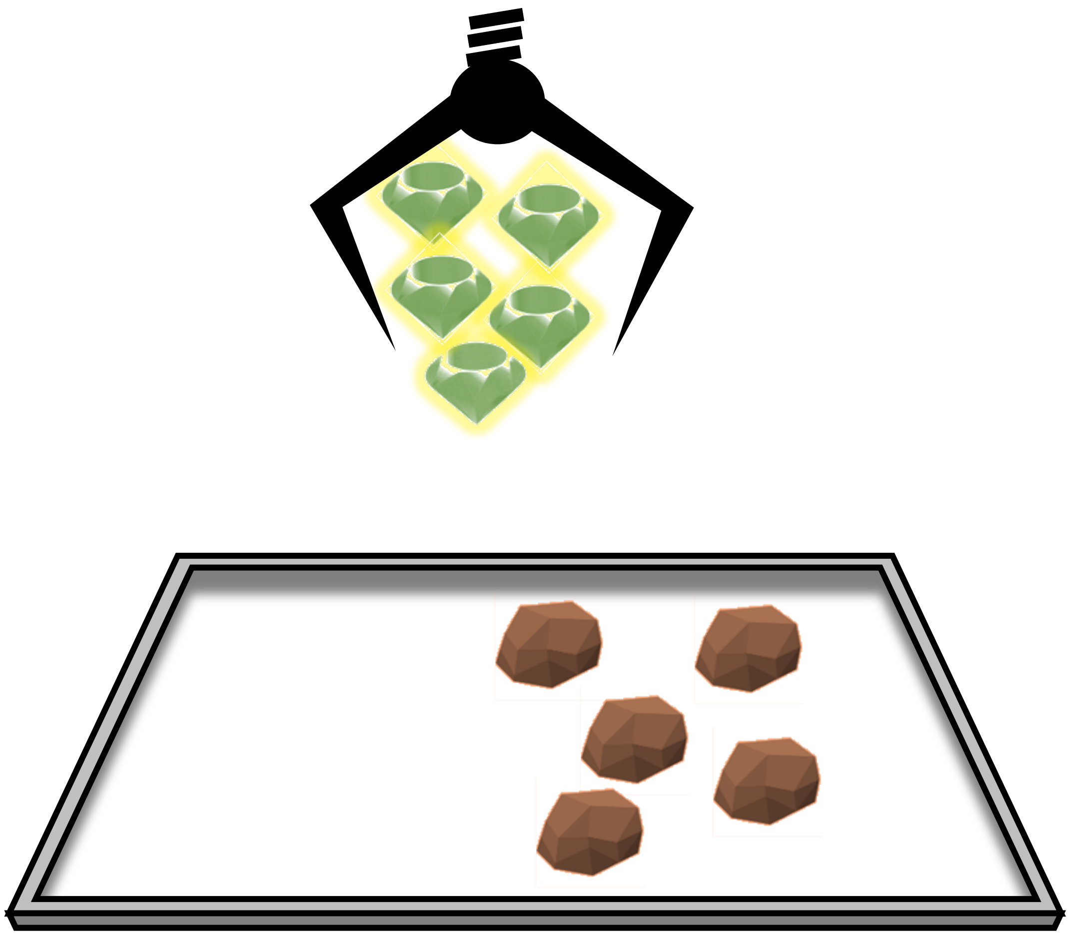
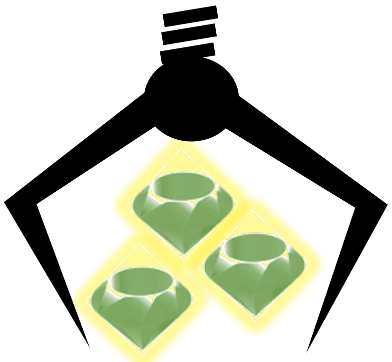
TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	0 *(false positive)*	5 *(true negative)*

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

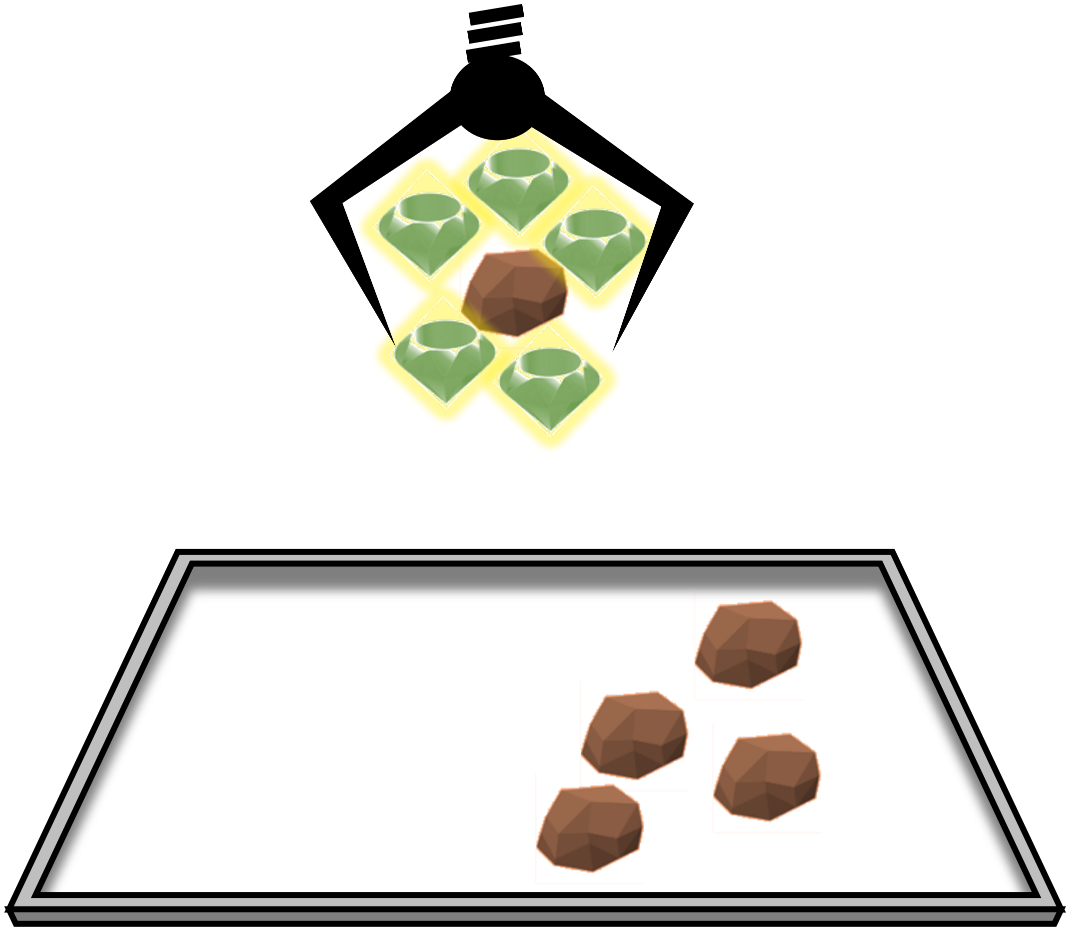
TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	3 *(true positive)*	2 *(false negative)*
actual: NO	0 *(false positive)*	5 *(true negative)*

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

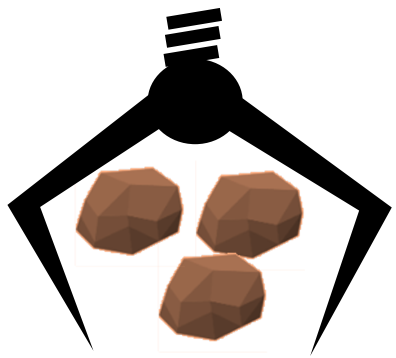
TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	1 *(false positive)*	4 *(true negative)*

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

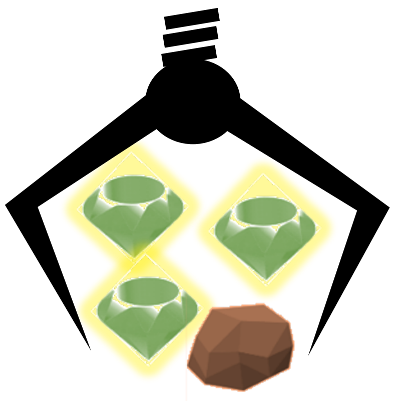
TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	0 *(true positive)*	5 *(false negative)*
actual: NO	3 *(false positive)*	2 *(true negative)*

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	3 *(true positive)*	2 *(false negative)*
actual: NO	1 *(false positive)*	4 *(true negative)*

Ref:
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- (image) https://iconscout.com/icon/stone-11

Evaluation Method

Accuracy

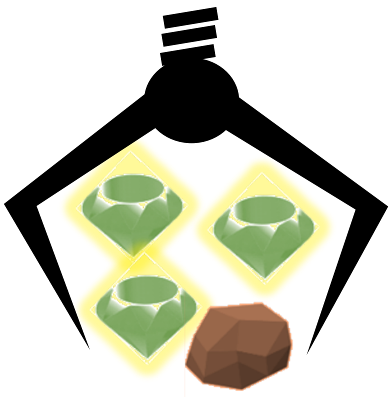
Evaluation Methods

ที่ทำนายถูกทั้งหมด

ทั้งหมด

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

TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	3 (true positive)	2 (false negative)
actual: NO	1 (false positive)	4 (true negative)

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

$$= \frac{3 + 4}{10}$$

$$= 0.7$$

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

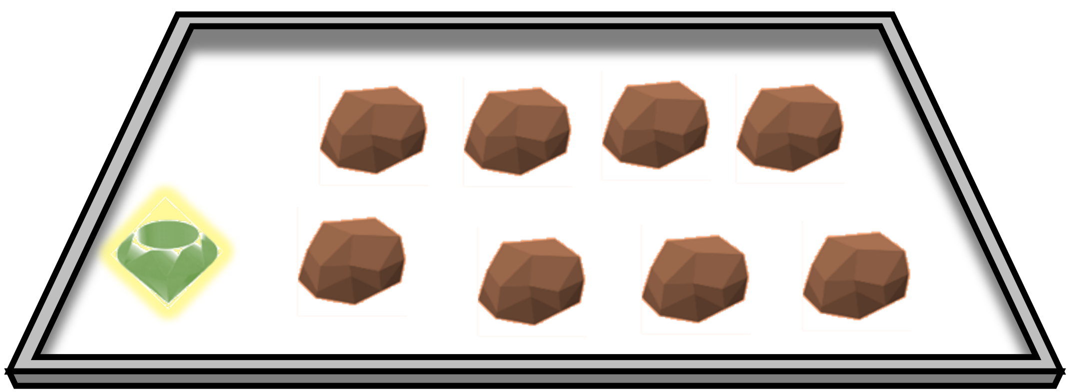
TP | TN | FP | FN

	predicted: YES	predicted: NO
actual: YES	1 *(true positive)*	1 *(false negative)*
actual: NO	0 *(false positive)*	8 *(true negative)*

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

$$= \frac{1 + 8}{10}$$

$$= 0.9$$



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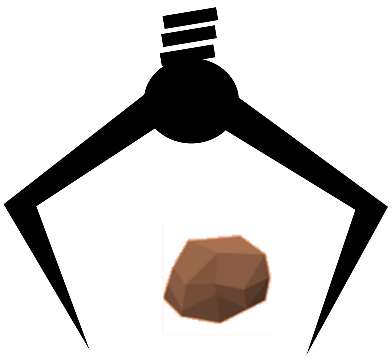
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	0 (true positive)	1 (false negative)
actual: NO	1 (false positive)	8 (true negative)

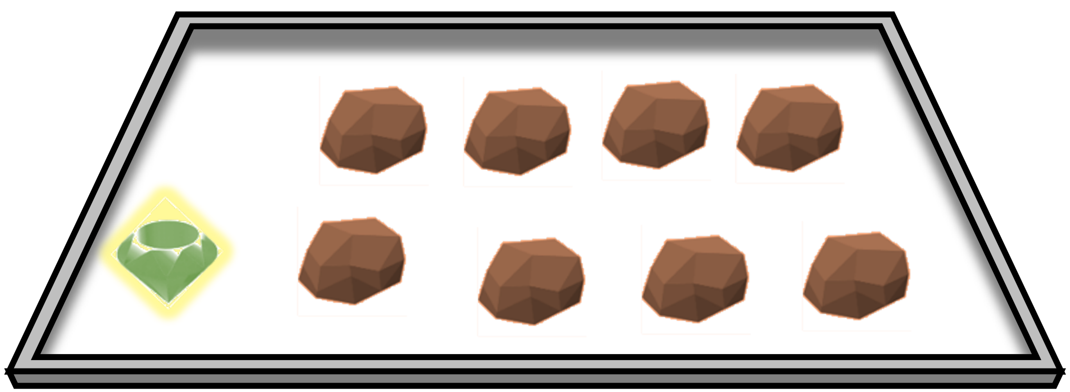
$$Accuracy = \frac{TP + TN}{TP + TN + FP + FN}$$

$$= \frac{0 + 8}{10}$$

$$= 0.8$$

หยิบมาผิดแต่ accuracy สูงอยู่นะ

ยึดแค่ accuracy ไม่ได้!



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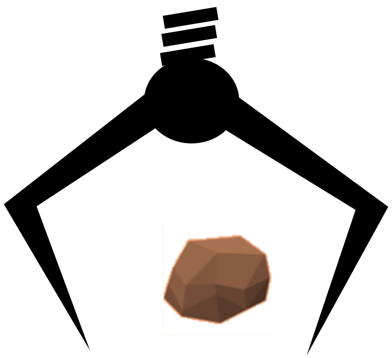
TP | TN | FP | FN



	predicted: YES	predicted: NO
actual: YES	0 *(true positive)*	3 *(false negative)*
actual: NO	1 *(false positive)*	96 *(true negative)*

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

$$= \frac{0 + 96}{100}$$

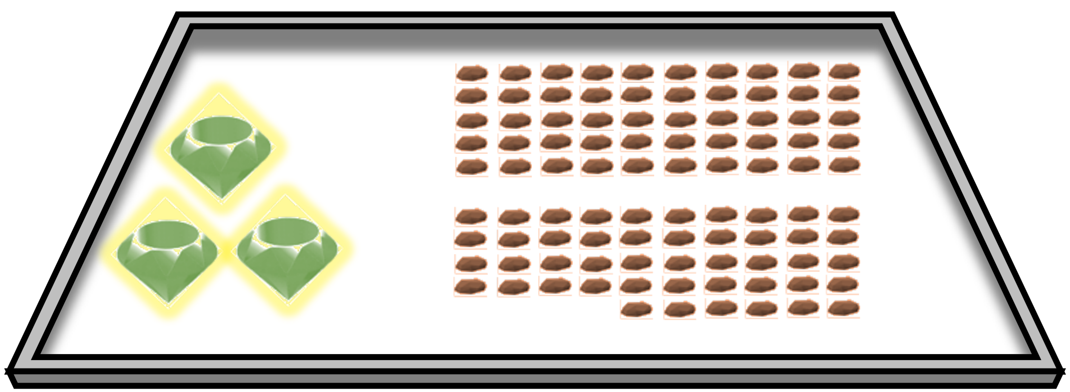
$$= 0.96$$

อารมณ์เหมือนถูกหลอก

ปัญหาคือ imbalance class นั่นเอง

พบมากที่ abnormaly detection

ยา : 1 ใน 10000 เหมือนมะเร็ง



Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

TP | TN | FP | FN

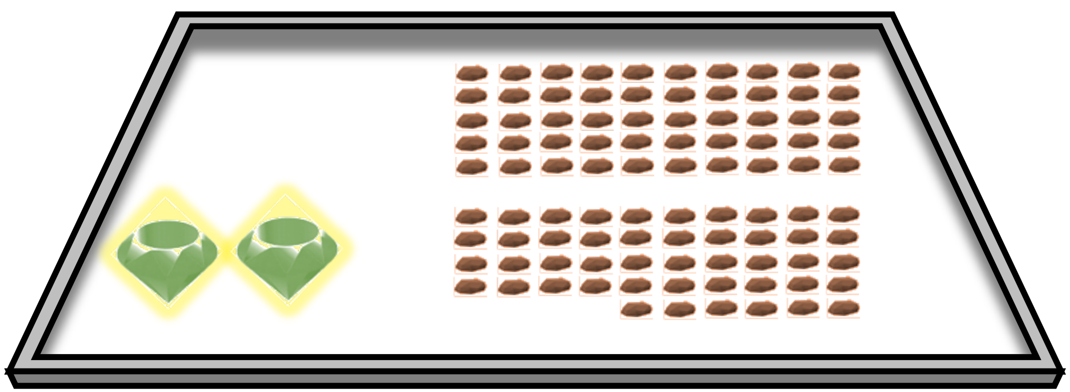
Focal loss Fun

	predicted: YES	predicted: NO
actual: YES	1 (true positive)	2 (false negative)
actual: NO	1 (false positive)	96 (true negative)

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

$$= \frac{1 + 96}{100}$$

$$= 0.97$$



Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Evaluation Method

ถ้าclassไม่balance

Precision & Recall

Evaluation Methods

model เราทำนายแม่นยำแค่ไหน

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

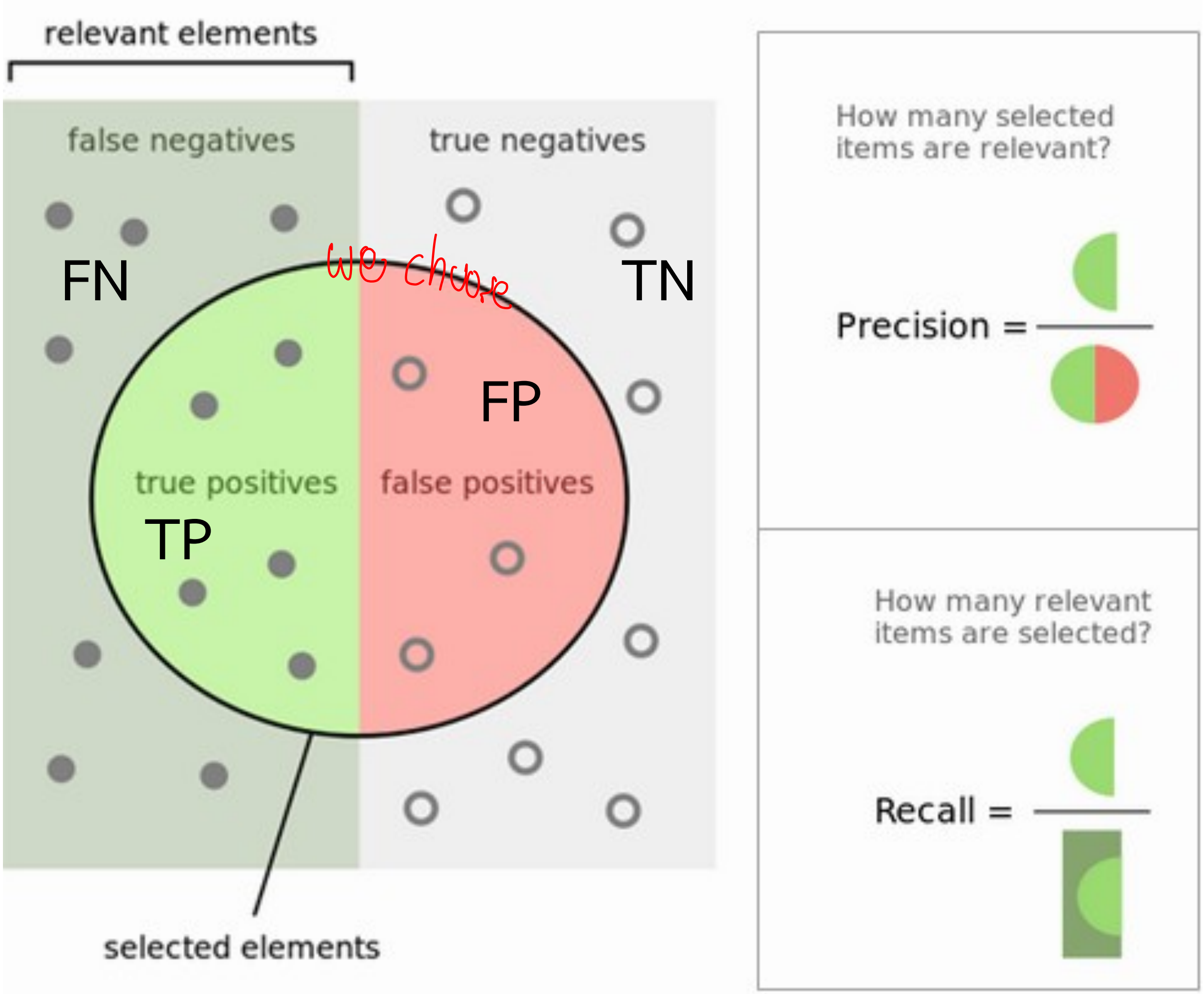
ใกล้ 1 ยิ่งดี

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

model เราทำนายถูกจริงๆเท่าไหร่

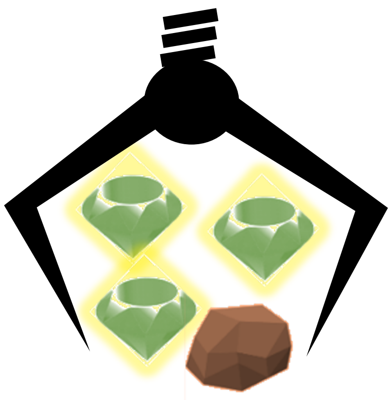
ไม่มี truenegative เลย → ไม่มีตัวกวน

Precision & Recall

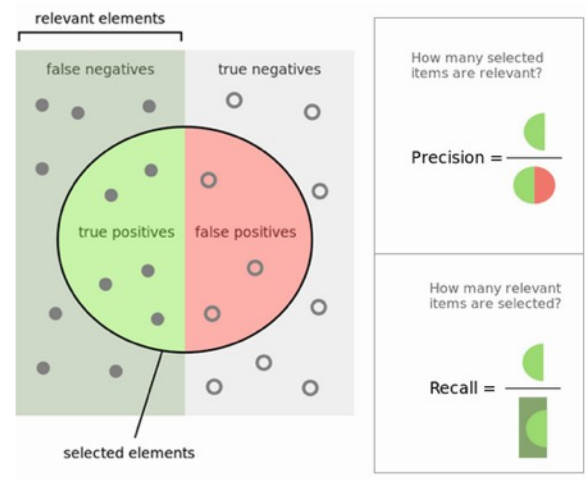


Ref: • (image)http://www.aprilzephyr.com/blog/10242016/21個經典數據科學問題及答案-轉

Example



	predicted: YES	predicted: NO
actual: YES	3 (true positive)	2 (false negative)
actual: NO	1 (false positive)	4 (true negative)



$$Precision = \frac{TP}{TP + FP} = \frac{3}{3 + 1}$$

$$Recall = \frac{TP}{TP + FN} = \frac{3}{3 + 2}$$

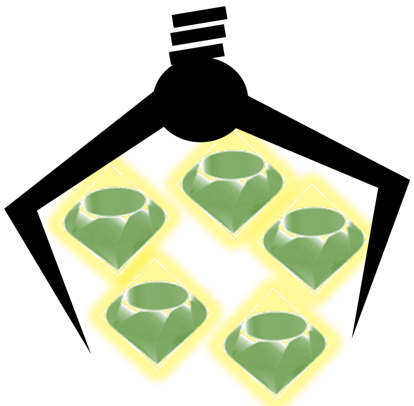
Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Question

$$\text{Precision} \approx 1.00$$

is it good?

Precision = ?



	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	0 *(false positive)*	5 *(true negative)*

$$Precision = \frac{TP}{TP + FP} = \frac{1}{1 + 0}$$

Ref:
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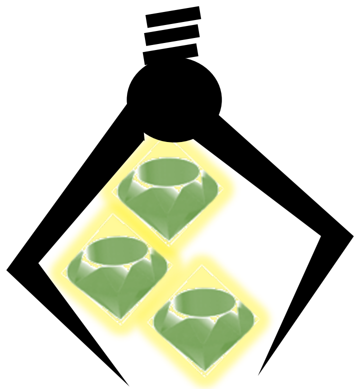
- (image) https://iconscout.com/icon/stone-11

Precision = ?

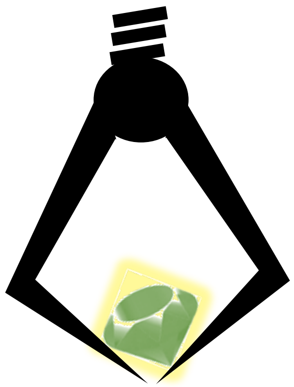


	predicted: YES	predicted: NO
actual: YES	3 *(true positive)*	2 *(false negative)*
actual: NO	0 *(false positive)*	5 *(true negative)*

$$Precision = \frac{TP}{TP + FP} = \frac{1}{1 + 0}$$

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Precision = ?



	predicted: YES	predicted: NO
actual: YES	1 *(true positive)*	4 *(false negative)*
actual: NO	0 *(false positive)*	5 *(true negative)*

$$Precision = \frac{TP}{TP + FP} = \frac{1}{1 + 0}$$

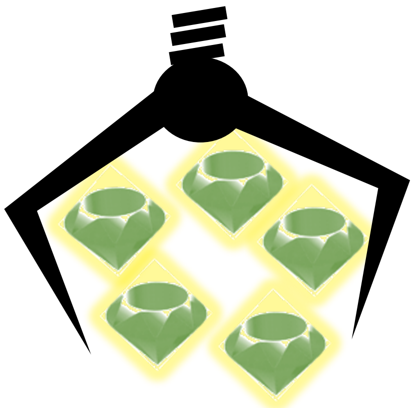
Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Question

Recall ≈ 1.00

is it good?

Recall = ?

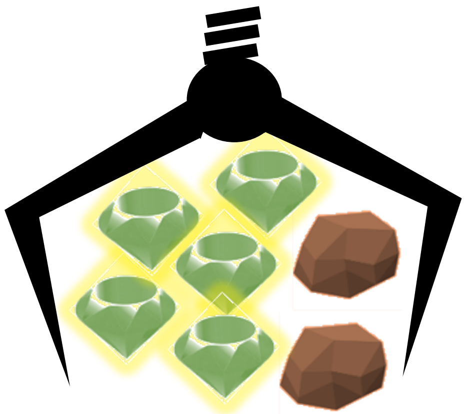


	predicted: YES	predicted: NO
actual: YES	5 (true positive)	0 (false negative)
actual: NO	0 (false positive)	5 (true negative)

$$Recall = \frac{TP}{TP + FN} = \frac{5}{5 + 0}$$

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Recall = ?

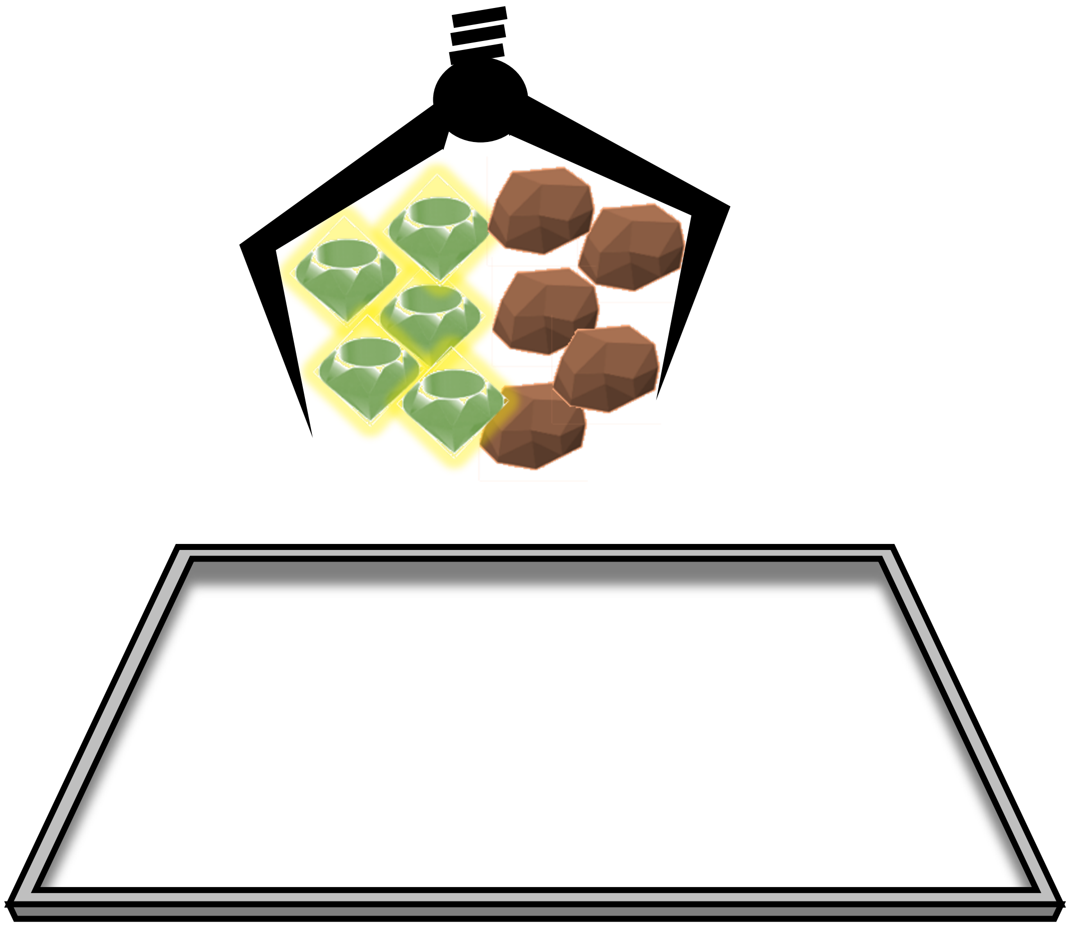


	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	2 *(false positive)*	3 *(true negative)*

$$Recall = \frac{TP}{TP + FN} = \frac{5}{5 + 0}$$

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Recall = ?



	predicted: YES	predicted: NO
actual: YES	5 (true positive)	0 (false negative)
actual: NO	5 (false positive)	0 (true negative)

$$Recall = \frac{TP}{TP + FN} = \frac{5}{5+0}$$

Ref:
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- (image) https://iconscout.com/icon/stone-11

Evaluation Method

F1-Score

จากรูปด้านบน → เห็นว่าใช้ recall, precision only is not enough

ในงานวิจัย → ต้องของการเอง

จะเน้นการเพิ่ม precision หรือ recall

เพื่อปรับปรุง F1-score ของเรา

Evaluation Methods

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

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

$$F1 = 2\times \frac{Precision \times Recall}{Precision + Recall}$$

F1 or F-Score or F-Measure

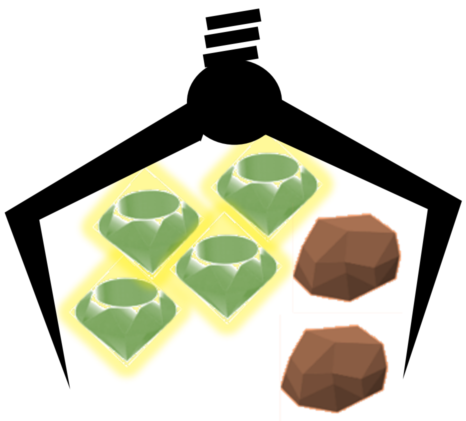
$$\frac{1}{F1} = \frac{\frac{1}{Precision} + \frac{1}{Recall}}{2}$$

$$F1 = \frac{2}{\frac{1}{Precision} + \frac{1}{Recall}}$$

$$F1 = \frac{2}{\frac{Precision + Recall}{Precision \times Recall}}$$

$$F1 = 2 \times \frac{Precision \times Recall}{Precision + Recall}$$

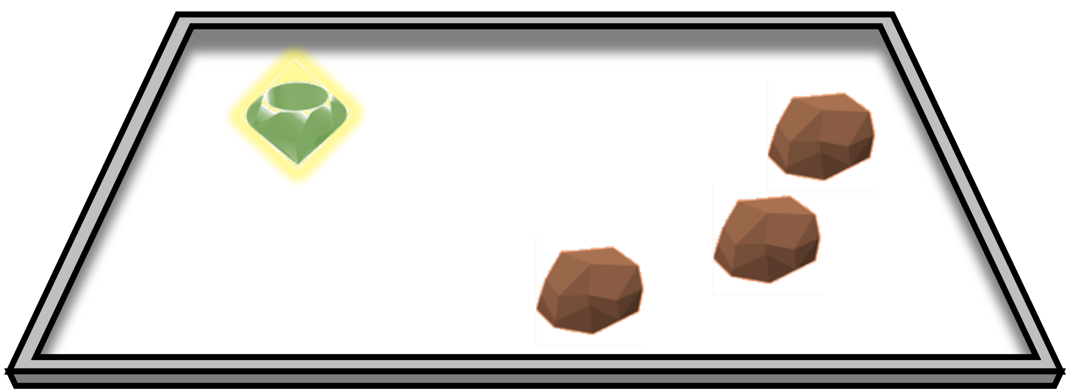
F1 = ?



	predicted: YES	predicted: NO
actual: YES	4 (true positive)	1 (false negative)
actual: NO	2 (false positive)	3 (true negative)

$$Precision = \frac{TP}{TP + FP} = \frac{4}{4+2} = 0.67$$

$$Recall = \frac{TP}{TP + FN} = \frac{4}{4+1} = 0.80$$



$$\boldsymbol{F1} = 2\times \frac{Precision \times Recall}{Precision + Recall}$$

$$= 2\times \frac{0.67 \times 0.80}{0.67 + 0.80}$$

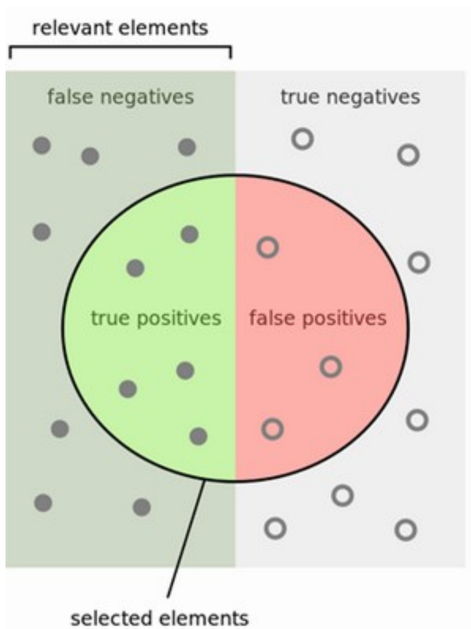
$$\boldsymbol{= 0.73}$$

Ref:
- (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
- (image) https://iconscout.com/icon/stone-11

Evaluation Method

TP Rate & FP Rate

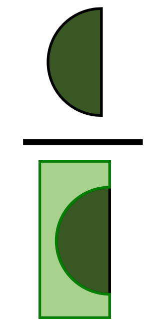
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	*(true positive)*	*(false negative)*
actual: NO	*(false positive)*	*(true negative)*

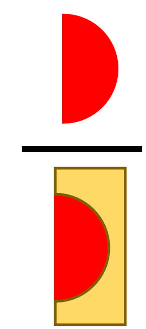
- True-Positive Rate

$$TPR = \frac{TP}{TP + FN}$$

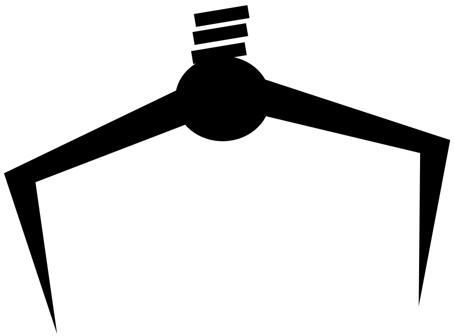


- False-Positive Rate

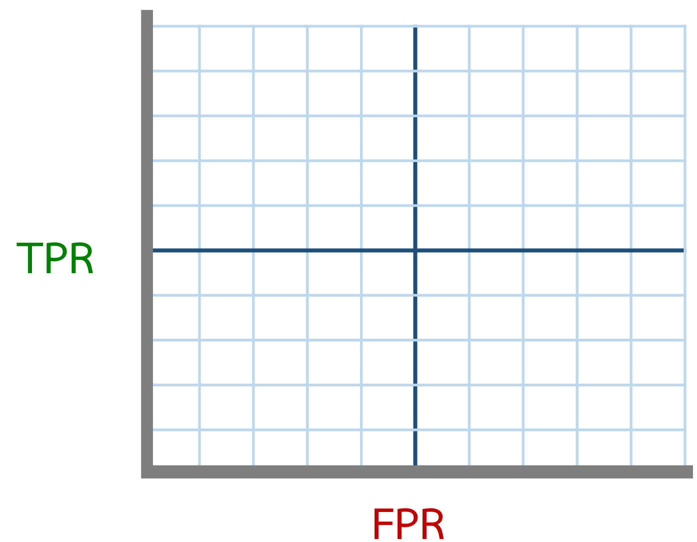
$$FPR = \frac{FP}{FP + TN}$$



TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	*(true positive)*	*(false negative)*
actual: NO	*(false positive)*	*(true negative)*



Ref:
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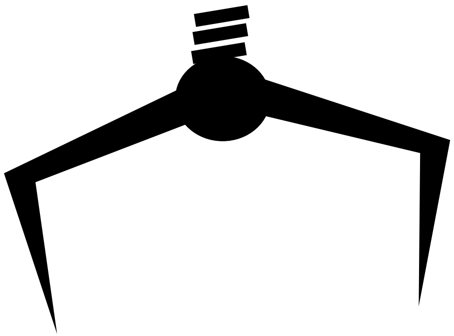
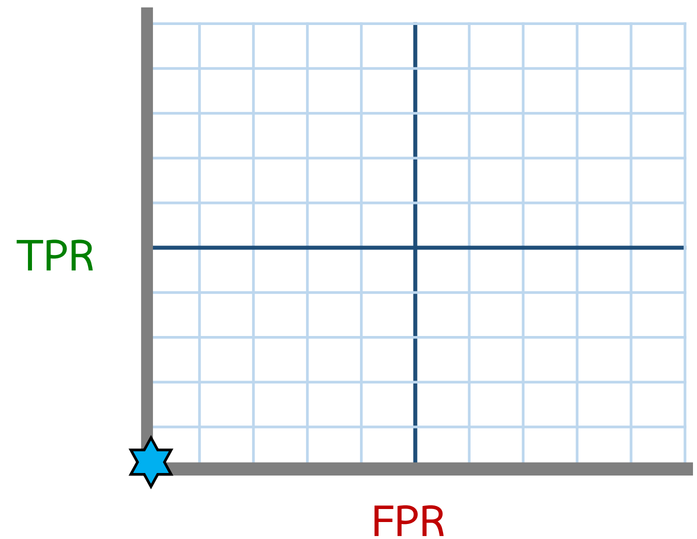
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	0 (true positive)	5 (false negative)
actual: NO	0 (false positive)	5 (true negative)

$$TPR = \frac{TP}{TP + FN} = \frac{0}{0+5} = 0.0$$

$$FPR = \frac{FP}{FP + TN} = \frac{0}{0+5} = 0.0$$



Ref:
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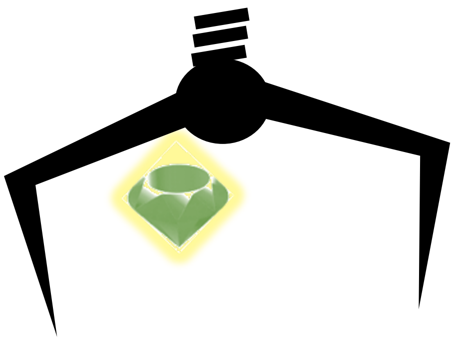
- (image) https://iconscout.com/icon/stone-11

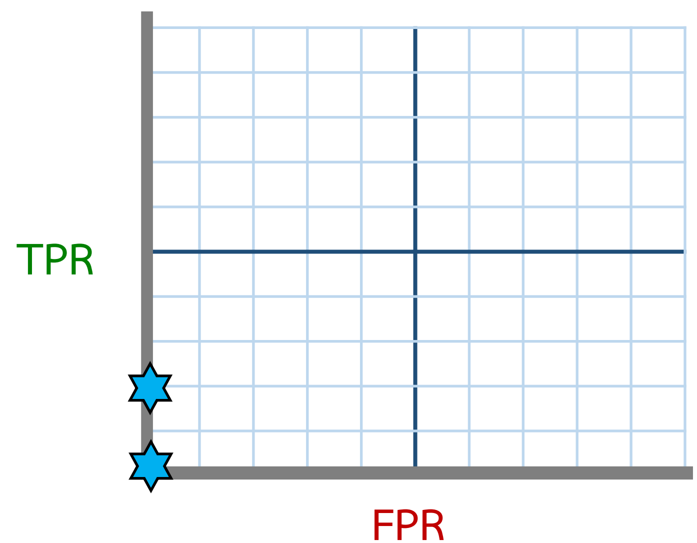
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	1 (true positive)	4 (false negative)
actual: NO	0 (false positive)	5 (true negative)

$$TPR = \frac{TP}{TP + FN} = \frac{1}{1 + 4} = 0.2$$

$$FPR = \frac{FP}{FP + TN} = \frac{0}{0 + 5} = 0.0$$



Ref: • (image) https://en.wikipedia.org/wiki/Ruby_(programming_language)
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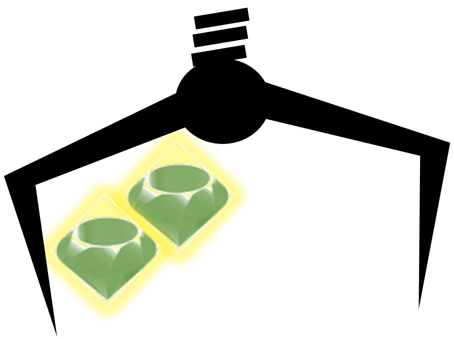
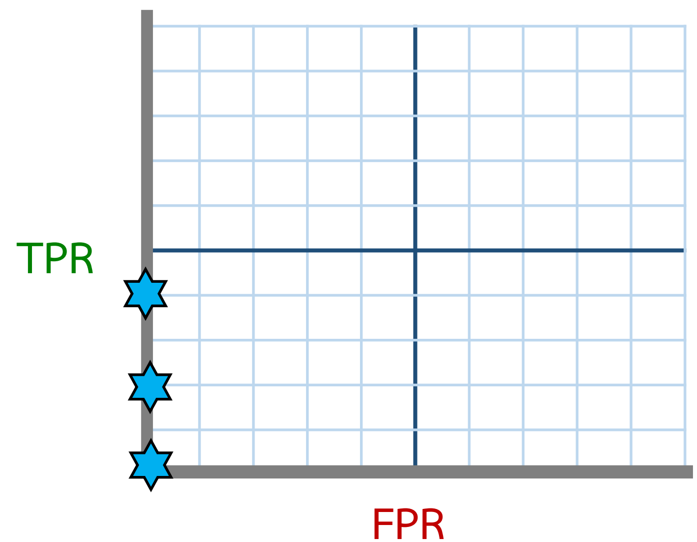
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	2 (true positive)	3 (false negative)
actual: NO	0 (false positive)	5 (true negative)

$$TPR = \frac{TP}{TP + FN} = \frac{2}{2+3} = 0.4$$

$$FPR = \frac{FP}{FP + TN} = \frac{0}{0+5} = 0.0$$



Ref:
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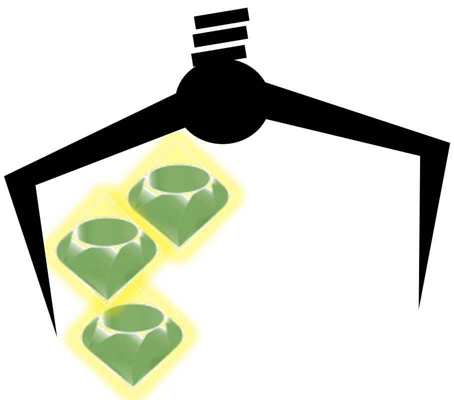
- (image) https://iconscout.com/icon/stone-11

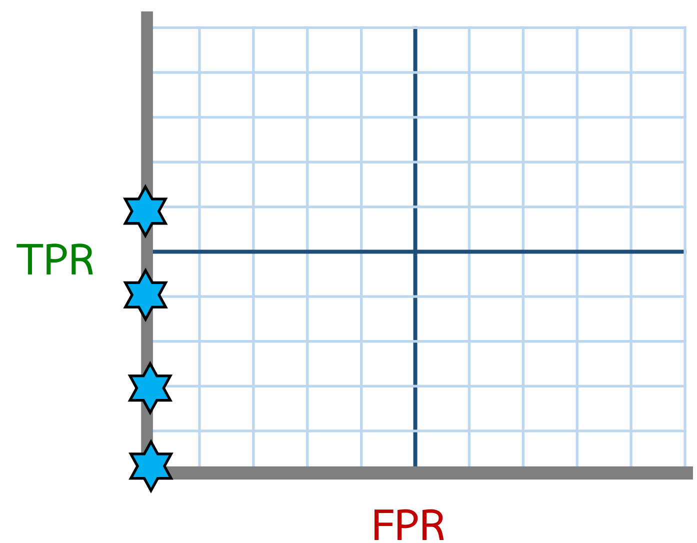
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	3 (true positive)	2 (false negative)
actual: NO	0 (false positive)	5 (true negative)

$$\boldsymbol{TPR} = \frac{TP}{TP + FN} = \frac{3}{3+2} = 0.6$$

$$\boldsymbol{FPR} = \frac{FP}{FP + TN} = \frac{0}{0+5} = 0.0$$



Ref:
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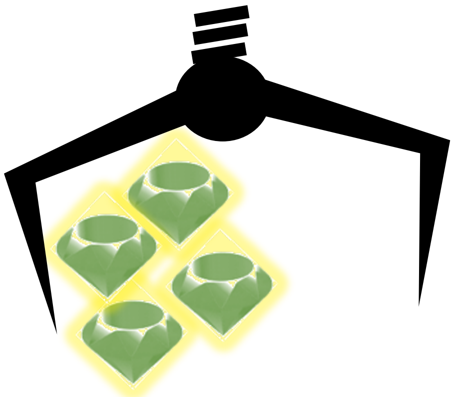
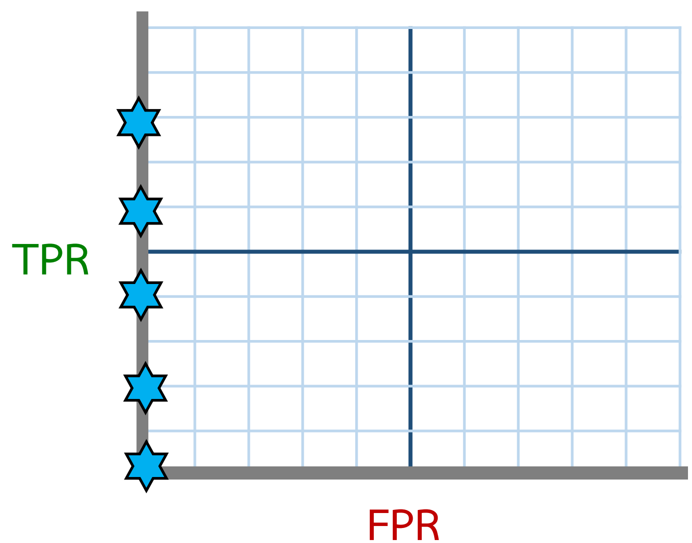
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	4 (true positive)	1 (false negative)
actual: NO	0 (false positive)	5 (true negative)

$$\boldsymbol{TPR} = \frac{TP}{TP + FN} = \frac{4}{4+1} = 0.8$$

$$\boldsymbol{FPR} = \frac{FP}{FP + TN} = \frac{0}{0+5} = 0.0$$



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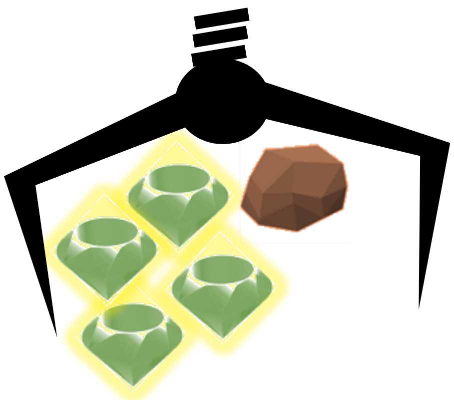
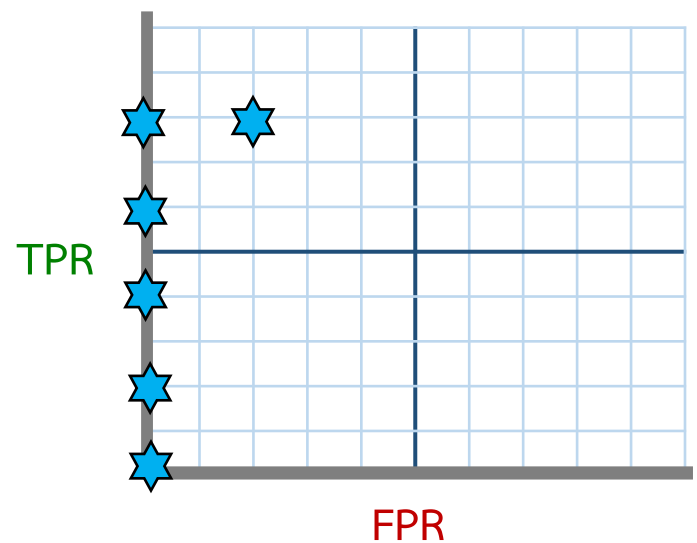
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	4 *(true positive)*	1 *(false negative)*
actual: NO	1 *(false positive)*	4 *(true negative)*

$$\boldsymbol{TPR} = \frac{TP}{TP + FN} = \frac{4}{4+1} = 0.8$$

$$\boldsymbol{FPR} = \frac{FP}{FP + TN} = \frac{1}{1+4} = 0.2$$



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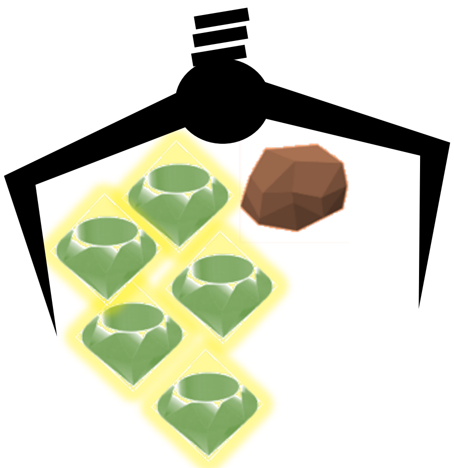
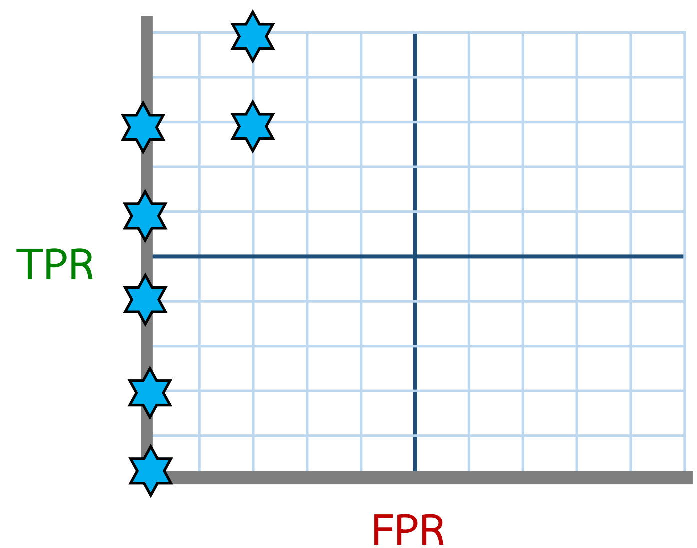
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	5 (true positive)	0 (false negative)
actual: NO	1 (false positive)	4 (true negative)

$$TPR = \frac{TP}{TP + FN} = \frac{5}{5+0} = 1.0$$

$$FPR = \frac{FP}{FP + TN} = \frac{1}{1+4} = 0.2$$



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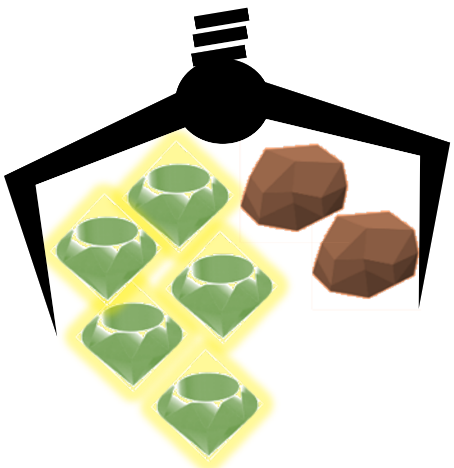
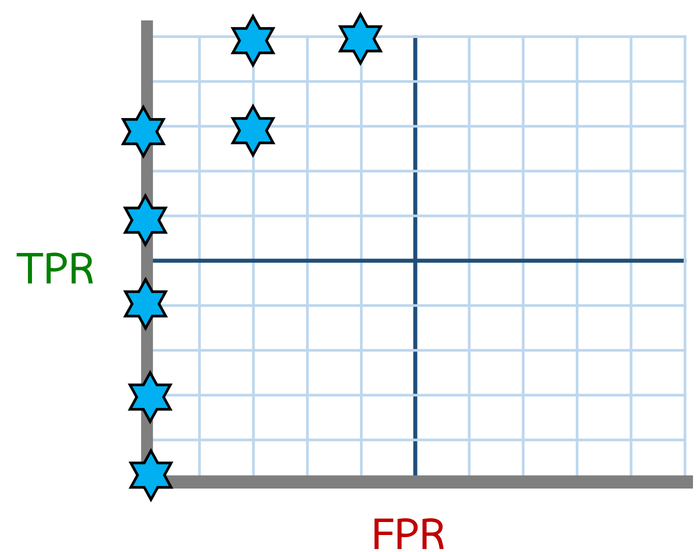
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	2 *(false positive)*	3 *(true negative)*

$$\boldsymbol{TPR} = \frac{TP}{TP + FN} = \frac{5}{5+0} = 1.0$$

$$\boldsymbol{FPR} = \frac{FP}{FP + TN} = \frac{2}{2+3} = 0.4$$



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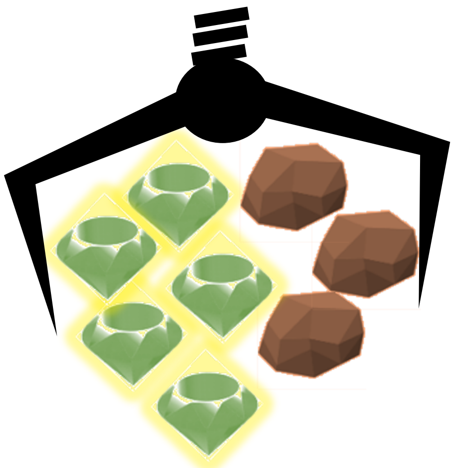
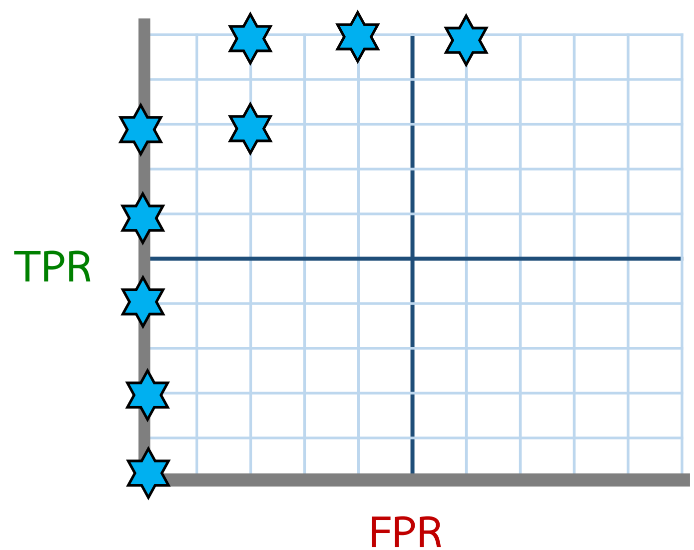
TP Rate & FP Rate



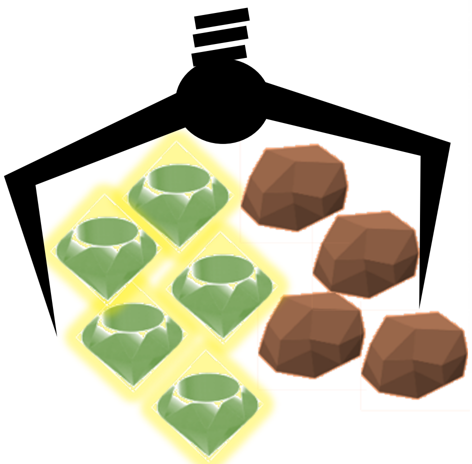
	predicted: YES	predicted: NO
actual: YES	5 (true positive)	0 (false negative)
actual: NO	3 (false positive)	2 (true negative)

$$\boldsymbol{TPR} = \frac{TP}{TP + FN} = \frac{5}{5 + 0} = 1.0$$

$$\boldsymbol{FPR} = \frac{FP}{FP + TN} = \frac{3}{3 + 2} = 0.6$$



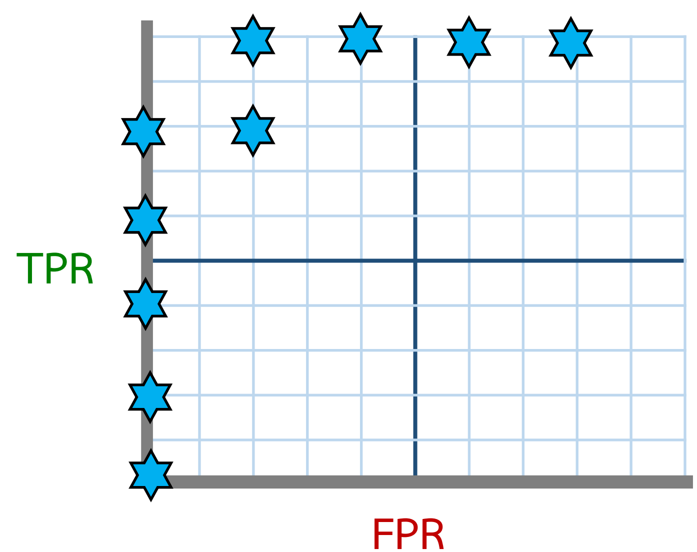
TP Rate & FP Rate



	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	4 *(false positive)*	1 *(true negative)*

$$\boldsymbol{TPR} = \frac{TP}{TP + FN} = \frac{5}{5 + 0} = 1.0$$

$$\boldsymbol{FPR} = \frac{FP}{FP + TN} = \frac{4}{4 + 1} = 0.8$$



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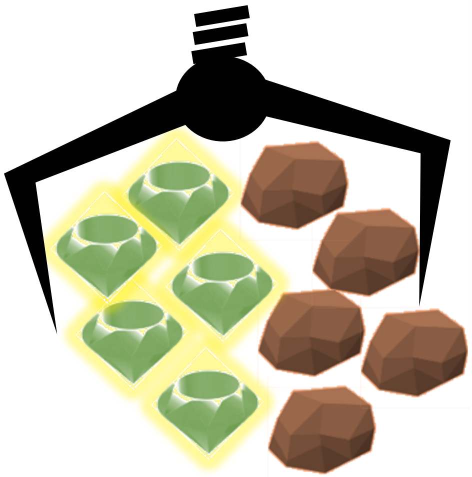
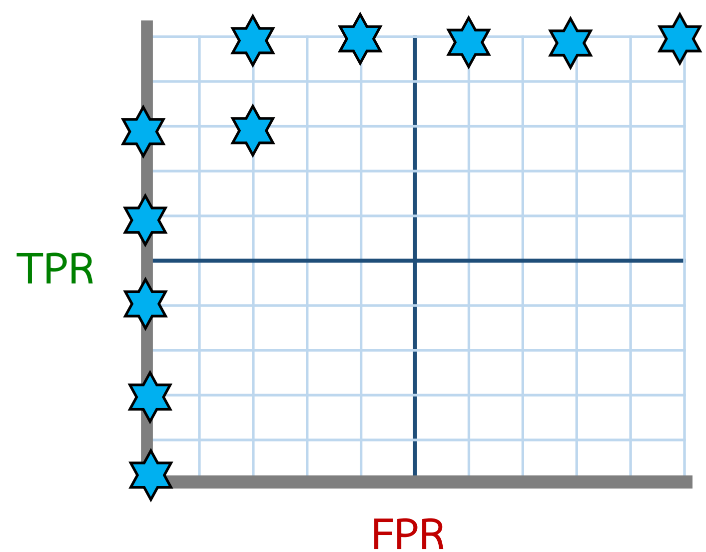
TP Rate & FP Rate



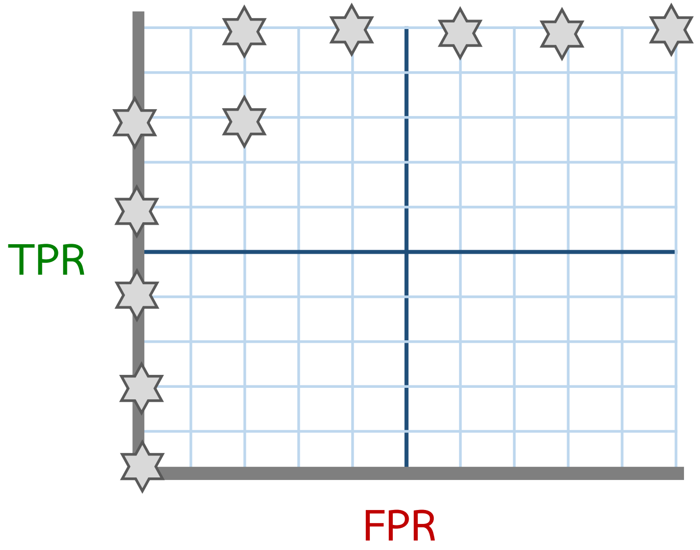
	predicted: YES	predicted: NO
actual: YES	5 *(true positive)*	0 *(false negative)*
actual: NO	5 *(false positive)*	0 *(true negative)*

$$TPR = \frac{TP}{TP + FN} = \frac{5}{5+0} = 1.0$$

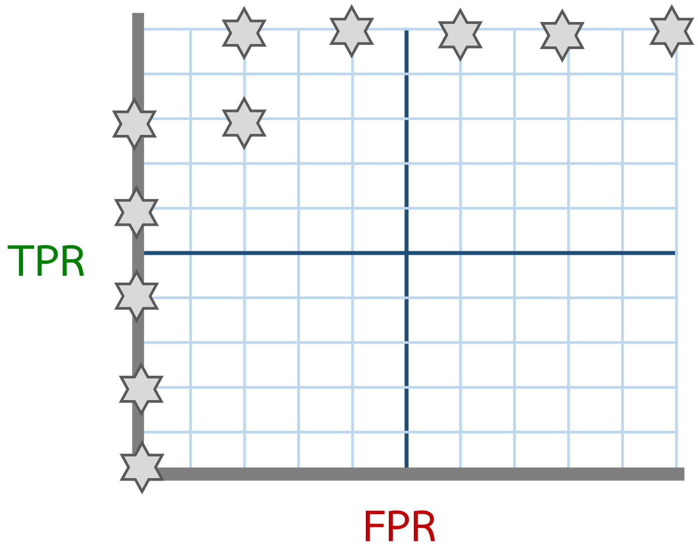
$$FPR = \frac{FP}{FP + TN} = \frac{5}{5+0} = 1.0$$



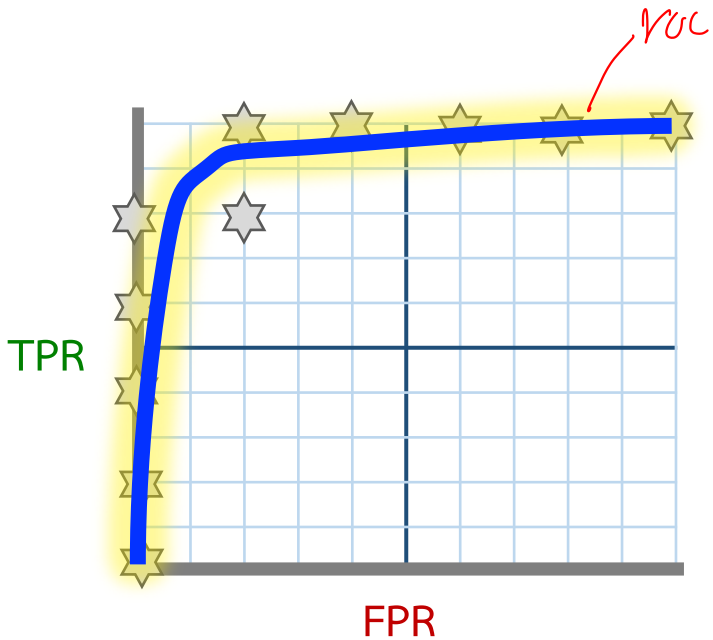
TP Rate & FP Rate



TP Rate & FP Rate



ROC Curve

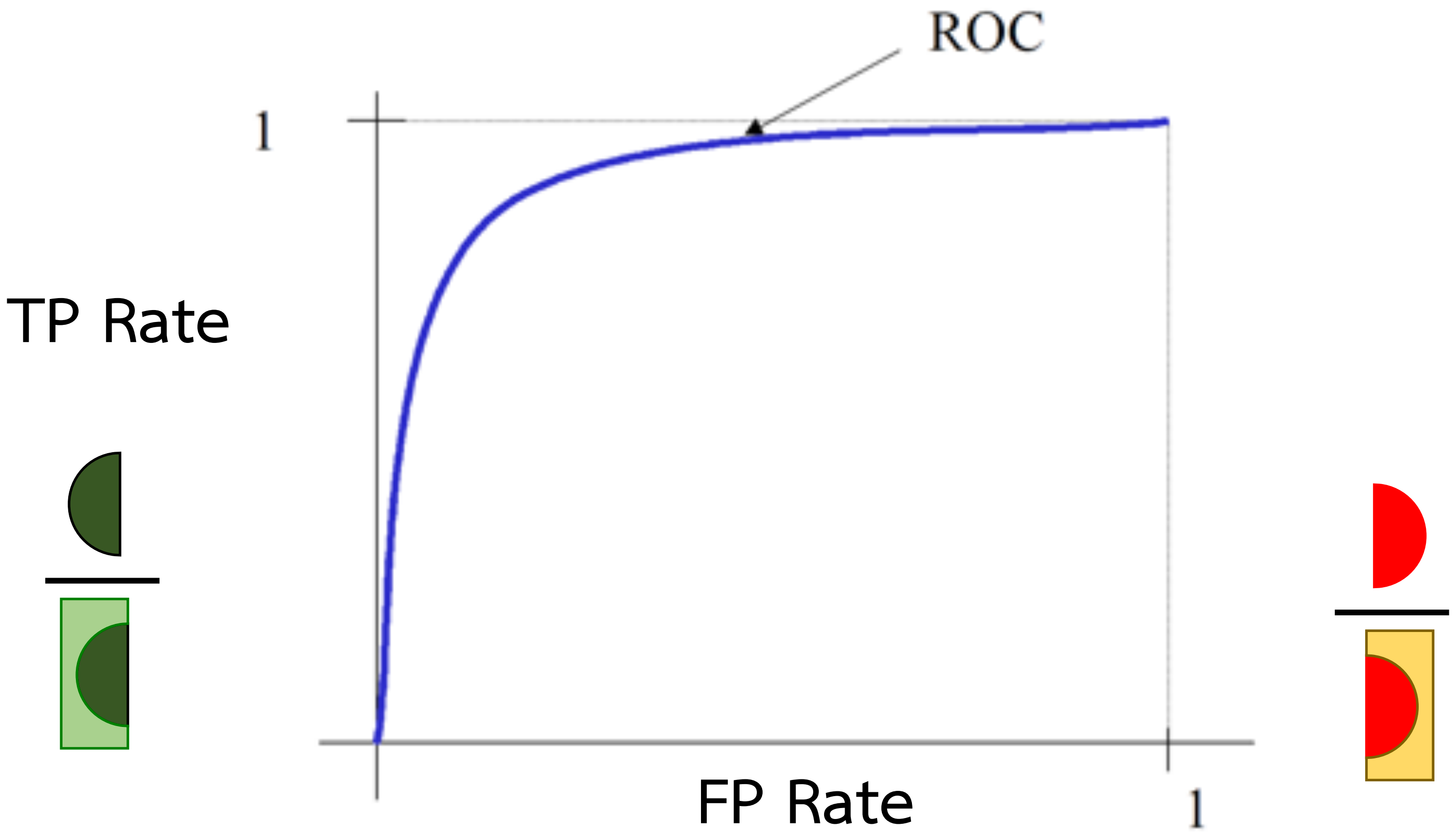


Evaluation Method

ROC Curve

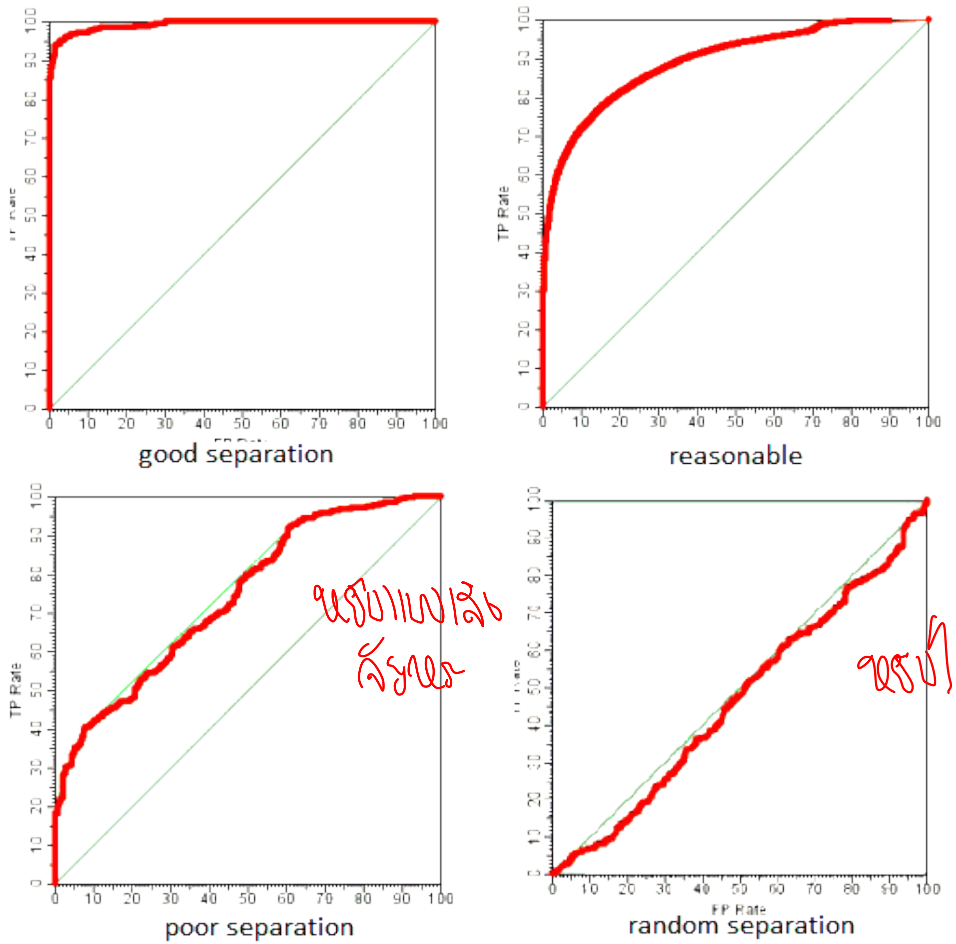
ROC Curve

- Receive Operating Characteristic



Ref: • (image) https://www.projectrhea.org/rhea/index.php/Neyman-Pearson_Lemma_and_Receiver_Operating_Characteristic_Curve

ROC Curve



Ref: • (image) http://mlwiki.org/index.php/ROC_Analysis

Evaluation Method

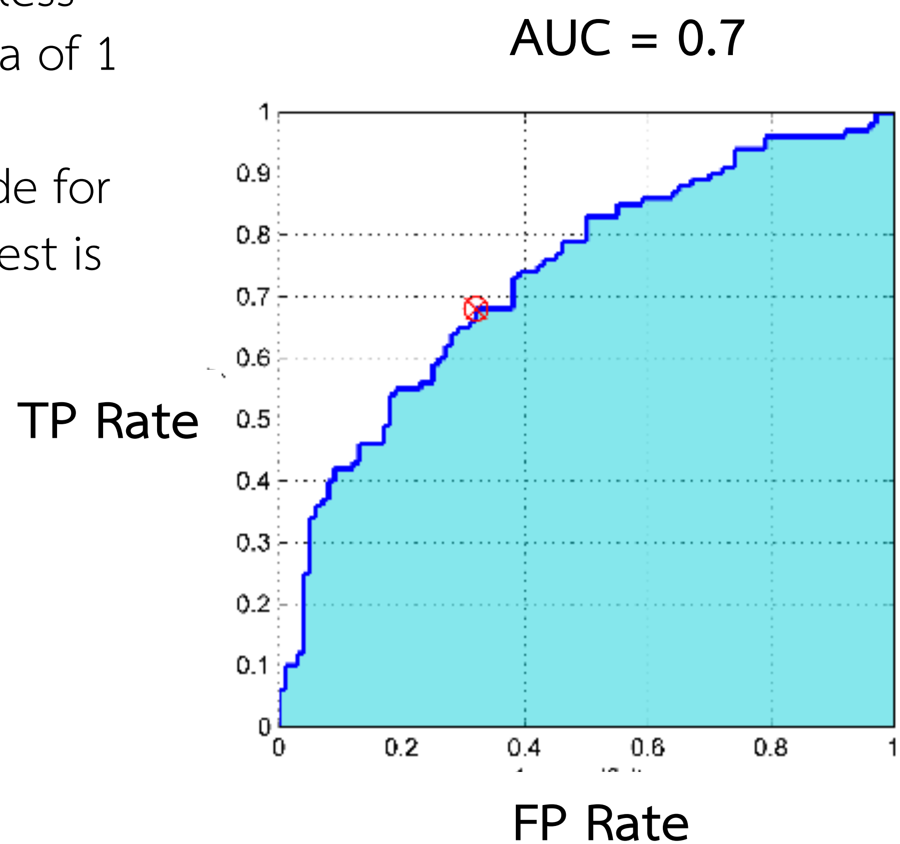
AUC พื้นที่ใต้กราฟ

AUC : Area Under the ROC Curve

The graph at right shows three ROC curves representing excellent, good, and worthless tests plotted on the same graph. An area of 1 represents a perfect test; an area of 0.5 represents a worthless test. A rough guide for classifying the accuracy of a diagnostic test is the traditional academic point system:

- .90-1 = excellent (A)
- .80-.90 = good (B)
- .70-.80 = fair (C)
- .60-.70 = poor (D)
- .50-.60 = fail (F)

ดี



Ref: • (content) http://gim.unmc.edu/dxtests/roc3.htm
• (image) http://molevol.altervista.org/blog/roc-curve-area-roc-curve-auc/

Evaluation Method

multi class

Confusion Matrix

Confusion Matrix

เกือบเหมือนเดิม

Predicted Class

(positive, new

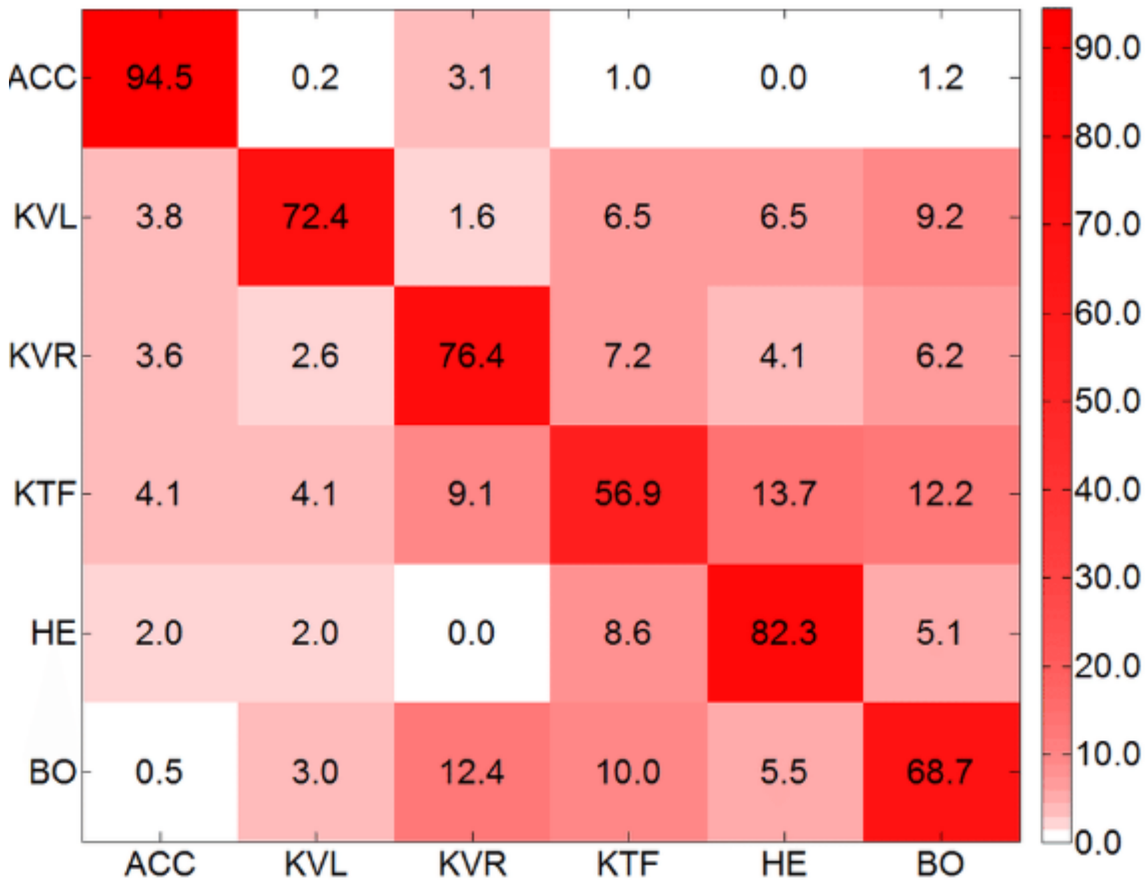
Actual Class

(true, false)

	Cat	Dog	Rabbit
Cat	5	2	0
Dog	3	3	2
Rabbit	0	1	11

Confusion Matrix : Heatmap

Actual Class

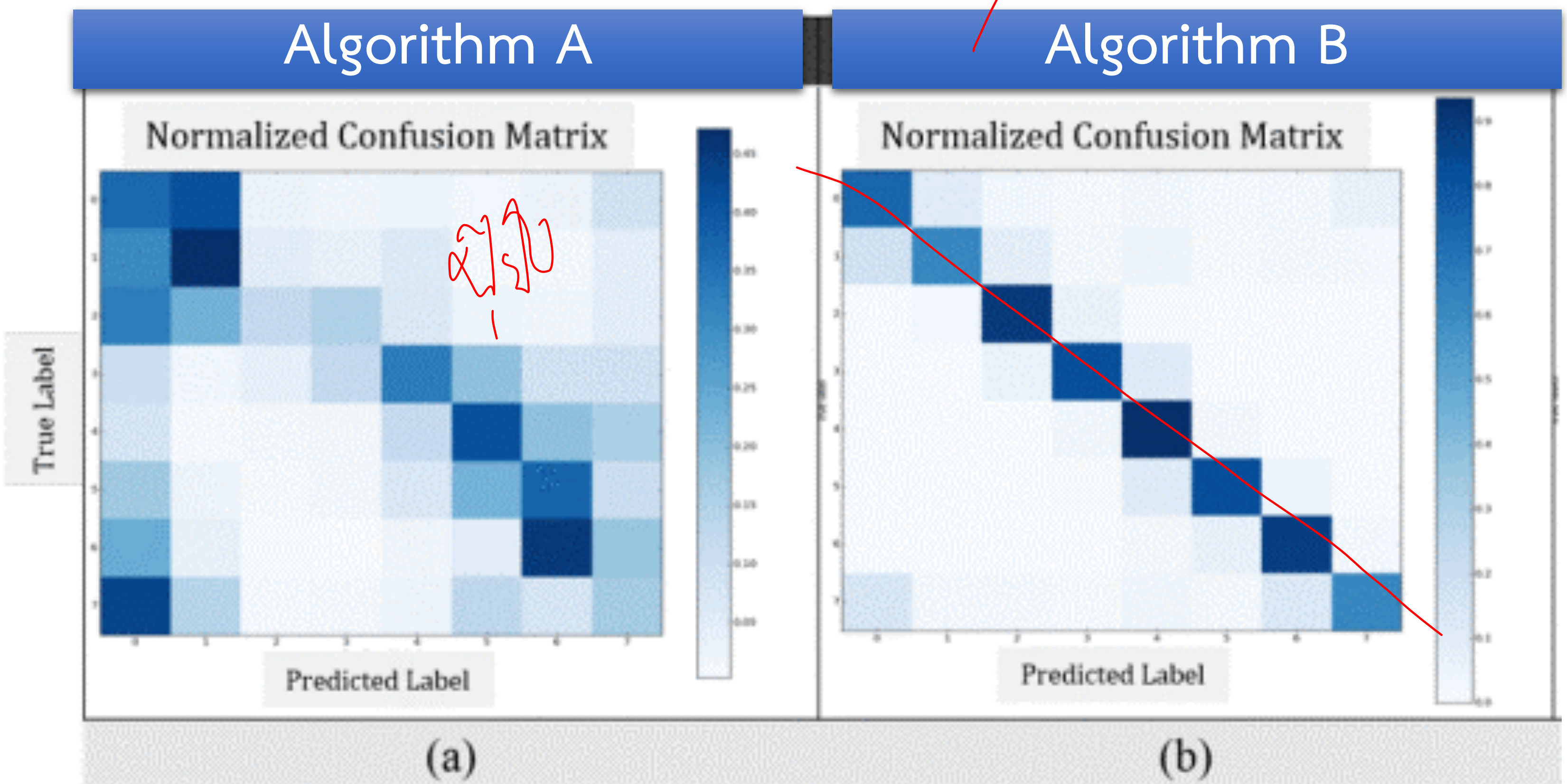


Predicted Class

Confusion Matrix : Comparison

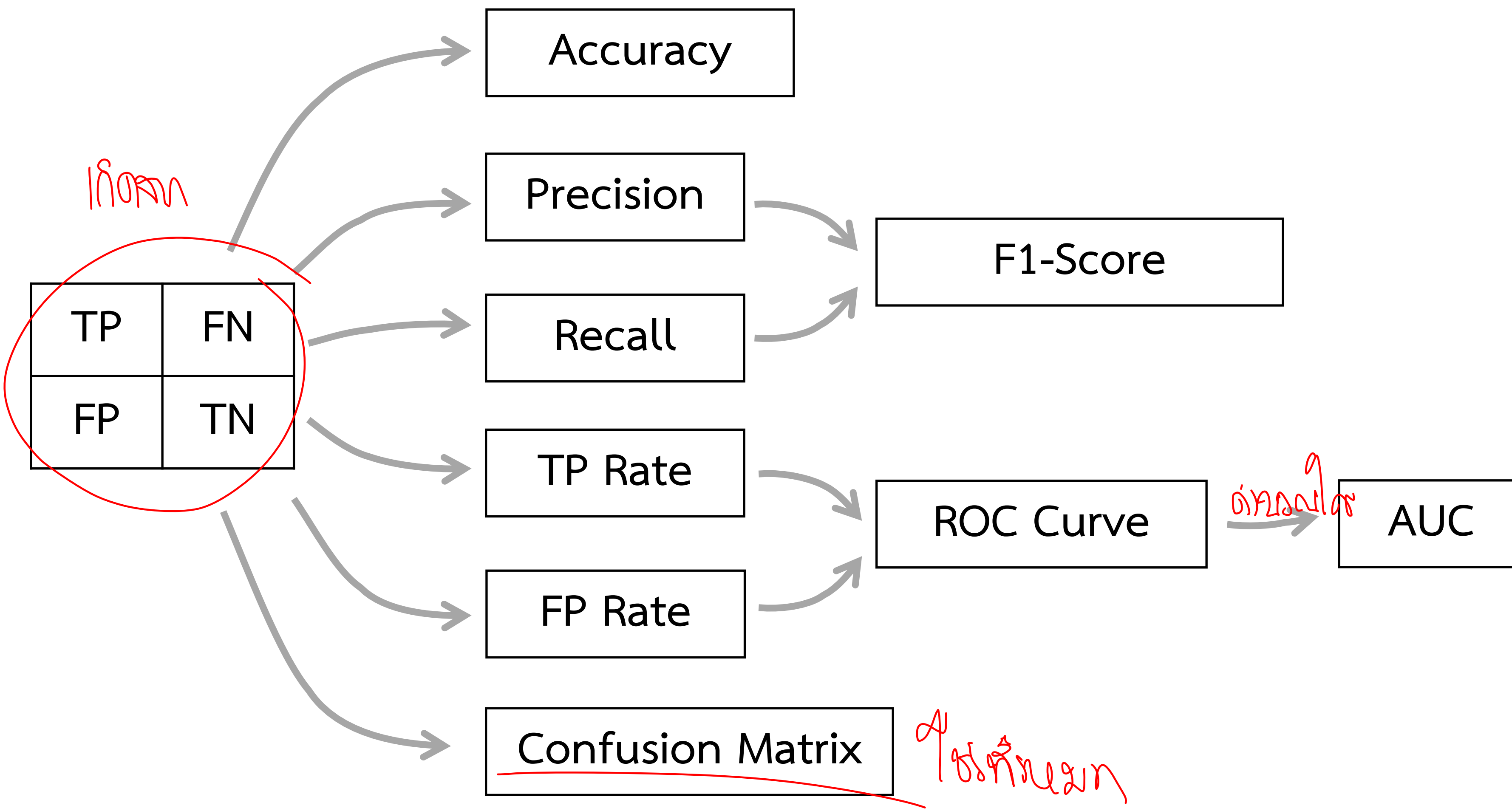
Which one is better?

ใช้อันนี้



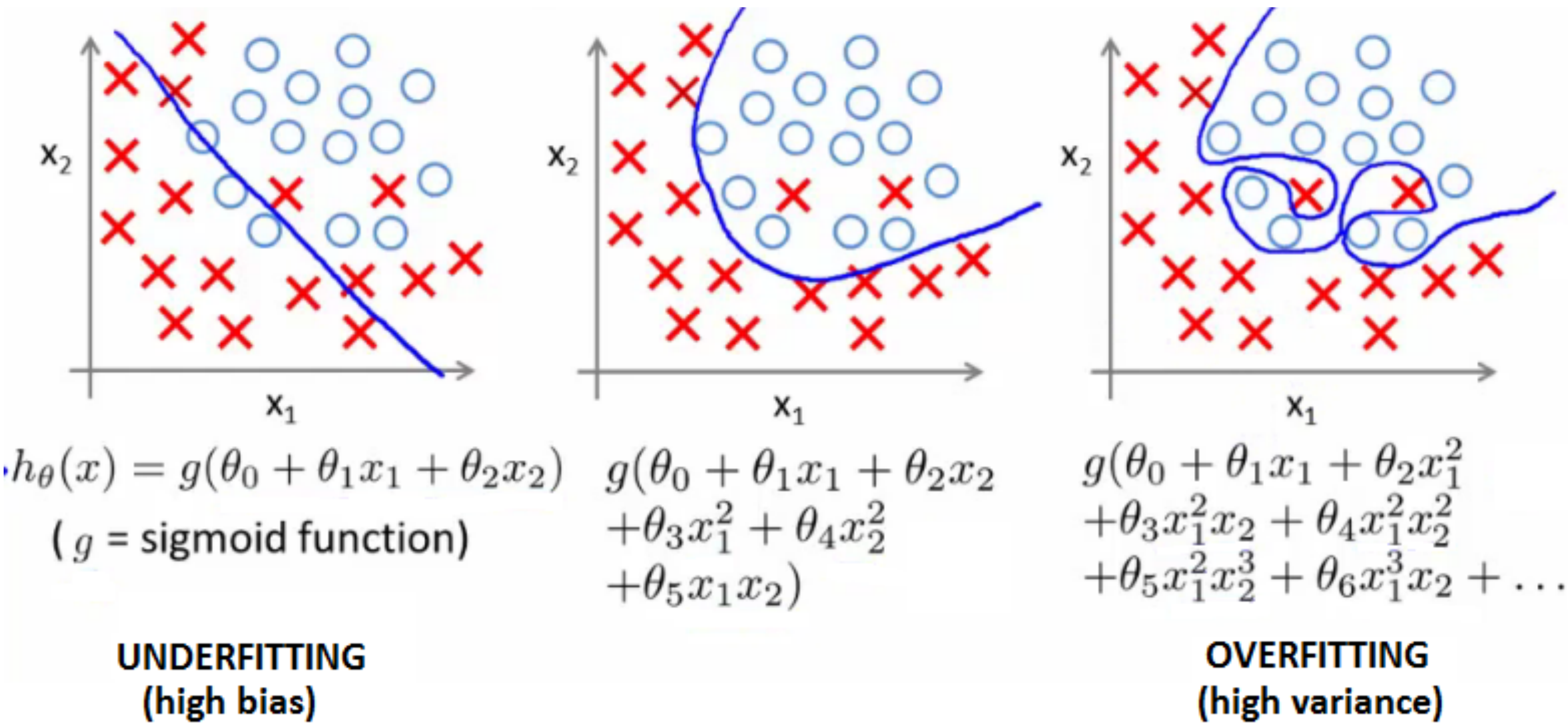
Ref: • (image) http://ieeexplore.ieee.org/document/7279167/

Evaluation Methods



Classification Methods II

Underfitting vs.. Overfitting



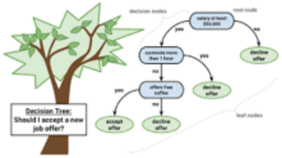
Ref: • (image) http://www.holehouse.org/mlclass/07_Regularization.html

Classification Techniques

มีเยอะแยะ

- Linear classifiers
  - Fisher's linear discriminant
  - Logistic regression
  - Naive Bayes classifier
  - Perceptron
- Support vector machines
- Quadratic classifiers
- Kernel estimation
  - k-nearest neighbor
- Boosting (meta-algorithm)
- Decision trees
- Neural networks
- Learning vector quantization

Decision Tree



`DecisionTreeClassifier` is a class capable of performing multi-class classification on a dataset.

As with other classifiers, `DecisionTreeClassifier` takes as input two arrays: an array X, sparse or dense, of size `[n_samples, n_features]` holding the training samples, and an array Y of integer values, size `[n_samples]`, holding the class labels for the training samples:

```
>>> from sklearn import tree
>>> X = [[0, 0], [1, 1]]
>>> Y = [0, 1]
>>> clf = tree.DecisionTreeClassifier()
>>> clf = clf.fit(X, Y)
```

After being fitted, the model can then be used to predict the class of samples:

```
>>> clf.predict([[2., 2.]])
array([1])
```

Alternatively, the probability of each class can be predicted, which is the fraction of training samples of the same class in a leaf:

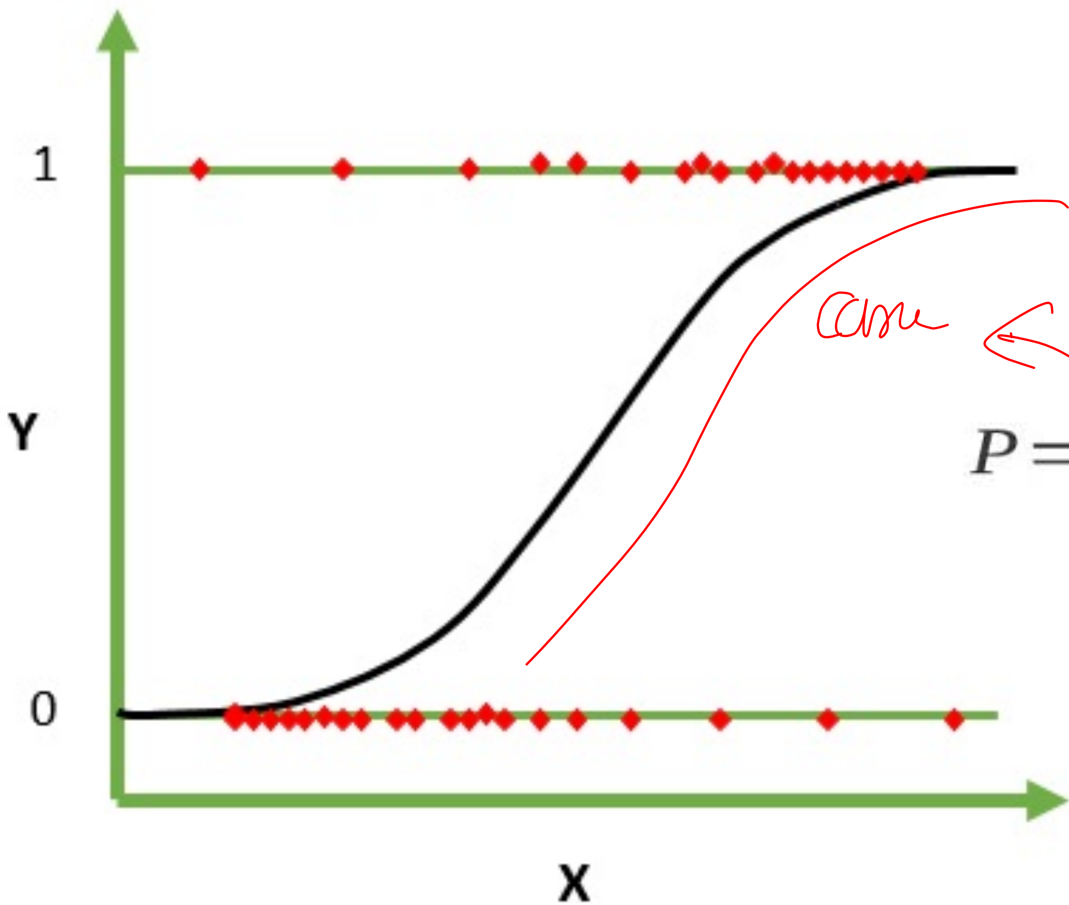
```
>>> clf.predict_proba([[2., 2.]])
array([[ 0.,  1.]])
```

Ref:
- (image) http://dataaspirant.com/2017/01/30/how-decision-tree-algorithm-works/
- (content) http://scikit-learn.org/stable/modules/tree.html

Logistic Regression

แบ่งเป็น 2 กลุ่ม → เป็นได้ 1 หรือ 0

มาจากสมการคือ linear



linear

$$P=\frac{e^{(\beta+\alpha_1X_1+\ldots\alpha_nX_n)}}{1+e^{(\beta+\alpha_1X_1+\ldots\alpha_nX_n)}}$$

Logistic Regression

```
from sklearn.linear_model import LogisticRegression
from sklearn import metrics


clf = LogisticRegression()
clf.fit(X_train, y_train)
```

Ref: • (content) https://towardsdatascience.com/building-a-logistic-regression-in-python-step-by-step-becd4d56c9c8

Logistic Regression

```
from sklearn import model_selection
from sklearn.model_selection import cross_val_score
kfold = model_selection.KFold(n_splits=10, random_state=7)

clf = LogisticRegression()

results = model_selection.cross_val_score
       (clf, X, y, cv=kfold, scoring= 'accuracy’)

print("10-fold accuracy: %.3f" % (results.mean()))
```

Ref: • (content) https://towardsdatascience.com/building-a-logistic-regression-in-python-step-by-step-becd4d56c9c8

Logistic Regression

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from sklearn import model_selection
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```

Ref: • (content) https://towardsdatascience.com/building-a-logistic-regression-in-python-step-by-step-becd4d56c9c8

Logistic Regression

```
from sklearn.metrics import confusion_matrix

confusion_matrix = confusion_matrix(y_test, y_pred)

print(confusion_matrix)
```

```
[[10872,  109]
 [ 1122,  254]]
```

The result is telling us that we have 10872+254 correct predictions and 1122+109 incorrect predictions.

Ref: • (content) https://towardsdatascience.com/building-a-logistic-regression-in-python-step-by-step-becd4d56c9c8

Logistic Regression

```
from sklearn.metrics import classification_report

print(classification_report(y_test, y_pred))
```

	precision	recall	f1-score
0	0.91	0.99	0.95
1	0.70	0.18	0.29
avg / total	0.88	0.90	0.87

Ref: • (content) https://towardsdatascience.com/building-a-logistic-regression-in-python-step-by-step-becd4d56c9c8

Naive Bayes

- *P(c|x)* is the posterior probability of *class* (*target*) given *predictor* (*attribute*)
- *P(c)* is the prior probability of *class*.
- *P(x|c)* is the likelihood which is the probability of *predictor* given *class*.
- *P(x)* is the prior probability of *predictor*.

เหมือนของเดิม

Likelihood

Class Prior Probability

$$P(c \mid x) = \frac{P(x \mid c)P(c)}{P(x)}$$

Posterior Probability

Predictor Prior Probability

$$P(c \mid X) = P(x_1 \mid c) \times P(x_2 \mid c) \times \cdots \times P(x_n \mid c) \times P(c)$$

Ref: • (image) http://www.saedsayad.com/naive_bayesian.htm

Naive Bayes

$$P(c|x) = \frac{P(x|c)P(c)}{P(x)}$$

Frequency Table		Play Golf	
		Yes	No
Outlook	Sunny	3	2
	Overcast	4	0
	Rainy	2	3

$$P(x|c) = P(Sunny \mid Yes) = 3/9 = 0.33$$

Likelihood Table		Play Golf		
		Yes	No	
Outlook	Sunny	3/9	2/5	5/14
	Overcast	4/9	0/5	4/14
	Rainy	2/9	3/5	5/14
		9/14	5/14	

$$P(x) = P(Sunny) = 5/14 = 0.36$$

$$P(c) = P(Yes) = 9/14 = 0.64$$

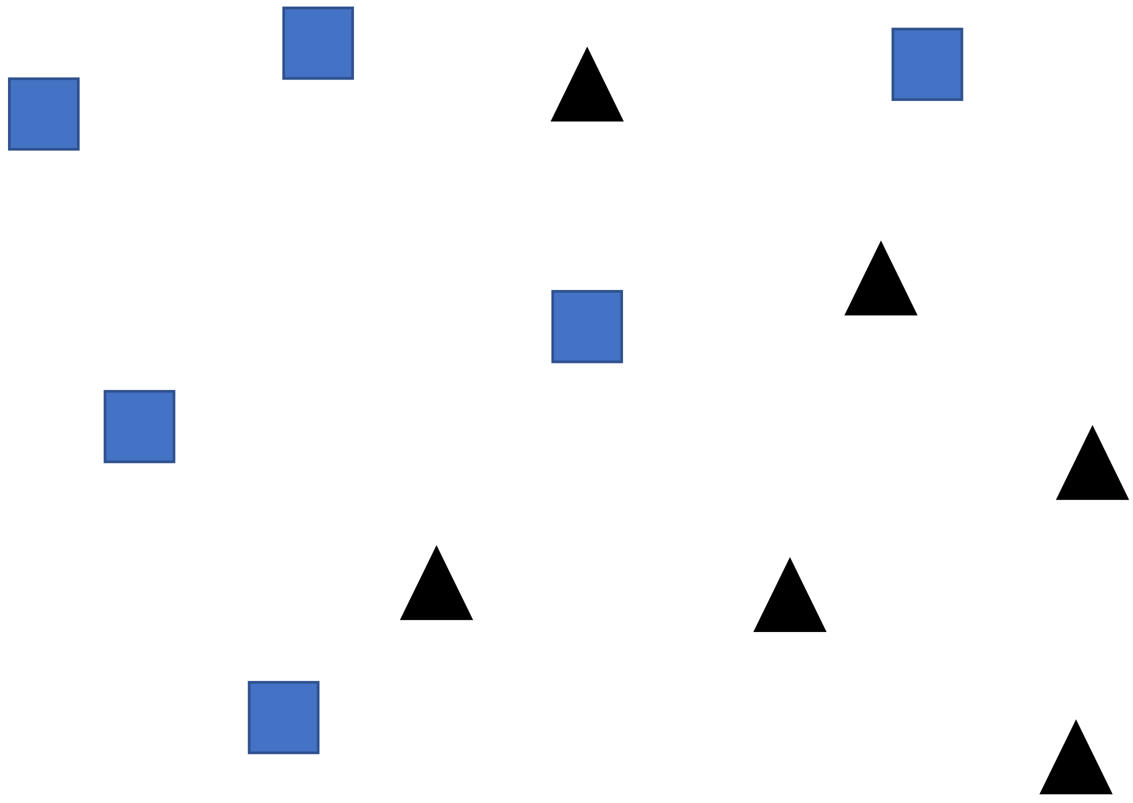
Posterior Probability: $P(c|x) = P(Yes \mid Sunny) = 0.33 \times 0.64 \div 0.36 = 0.60$

Naive Bayes

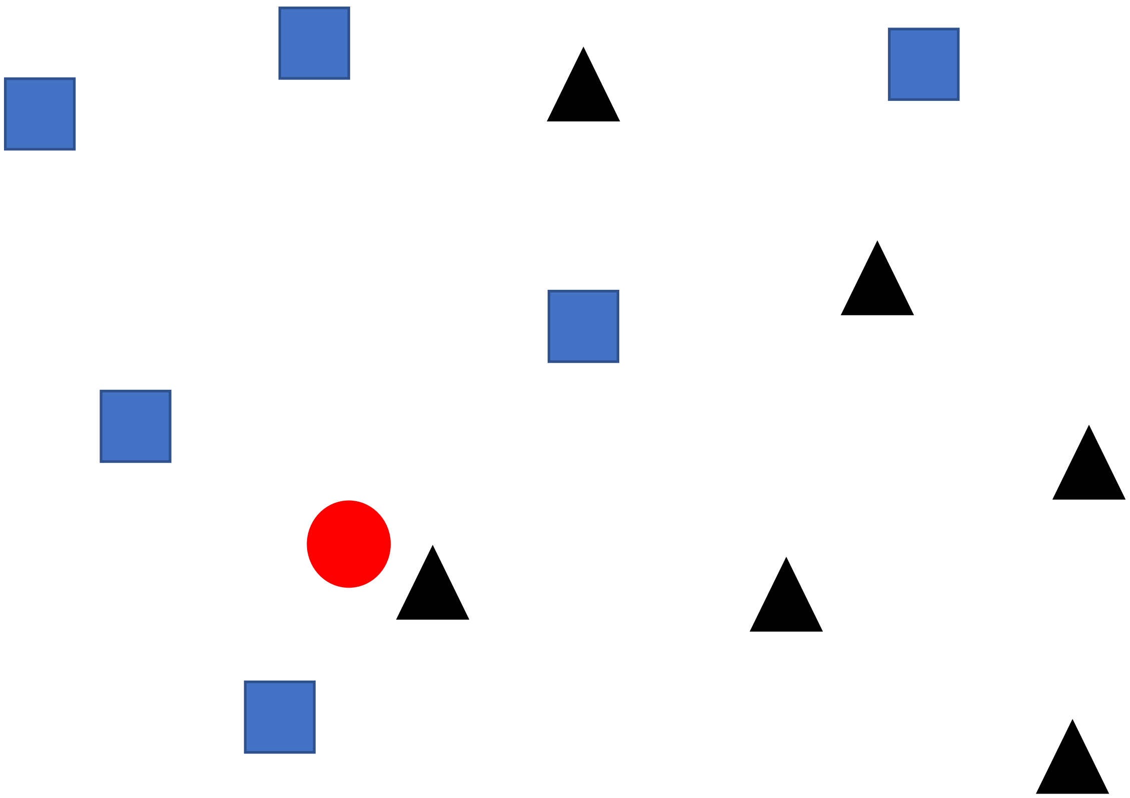
```
>>> import numpy as np
>>> X = np.array([[-1, -1], [-2, -1], [-3, -2], [1, 1], [2, 1], [3, 2]])
>>> Y = np.array([1, 1, 1, 2, 2, 2])
>>> from sklearn.naive_bayes import GaussianNB
>>> clf = GaussianNB()
>>> clf.fit(X, Y)
GaussianNB(priors=None)
>>> print(clf.predict([[-0.8, -1]]))
[1]
```

Ref: • (content) http://scikit-learn.org/stable/modules/generated/sklearn.naive_bayes.GaussianNB.html

K-Nearest Neighbor



K-Nearest Neighbor



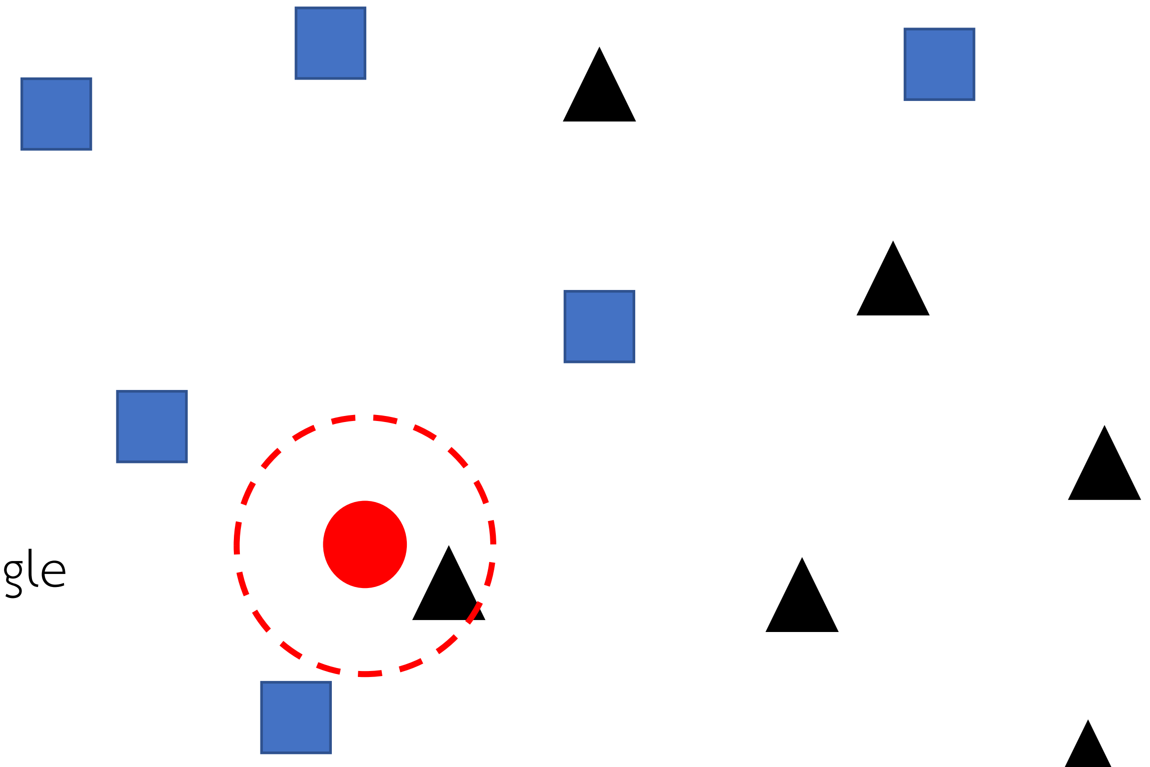
- Which class?

K-Nearest Neighbor

จำนวนเพื่อนบ้าน

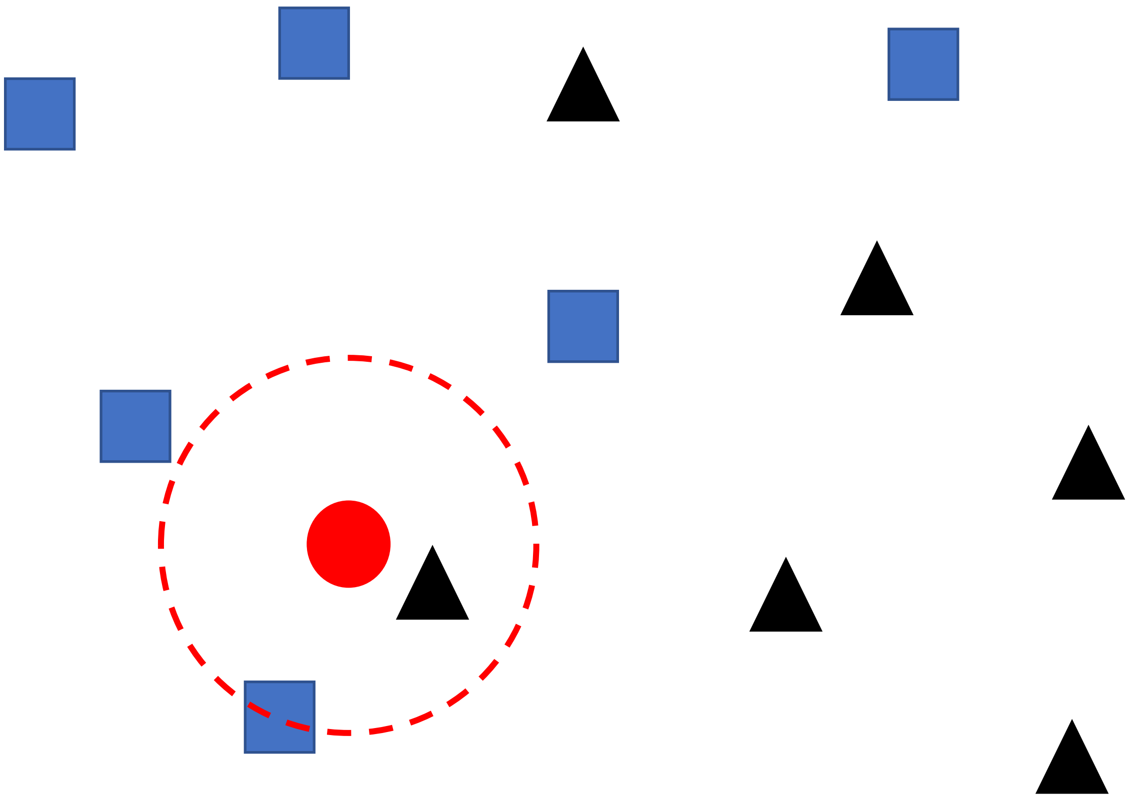
ที่ดู

- k=1
- It is classified as a triangle



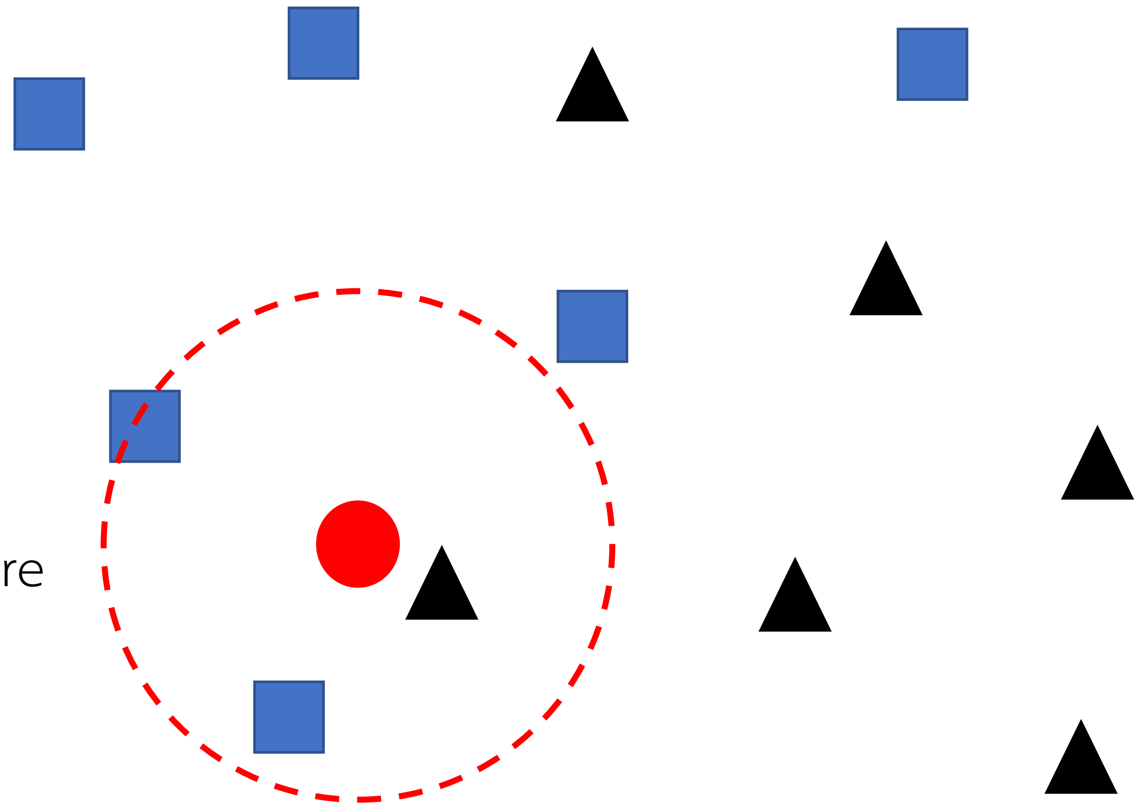
K-Nearest Neighbor

- k=2
- It is classified as ???



K-Nearest Neighbor

- k=3 ควรเป็นเลขคี่
- It is classified as a square

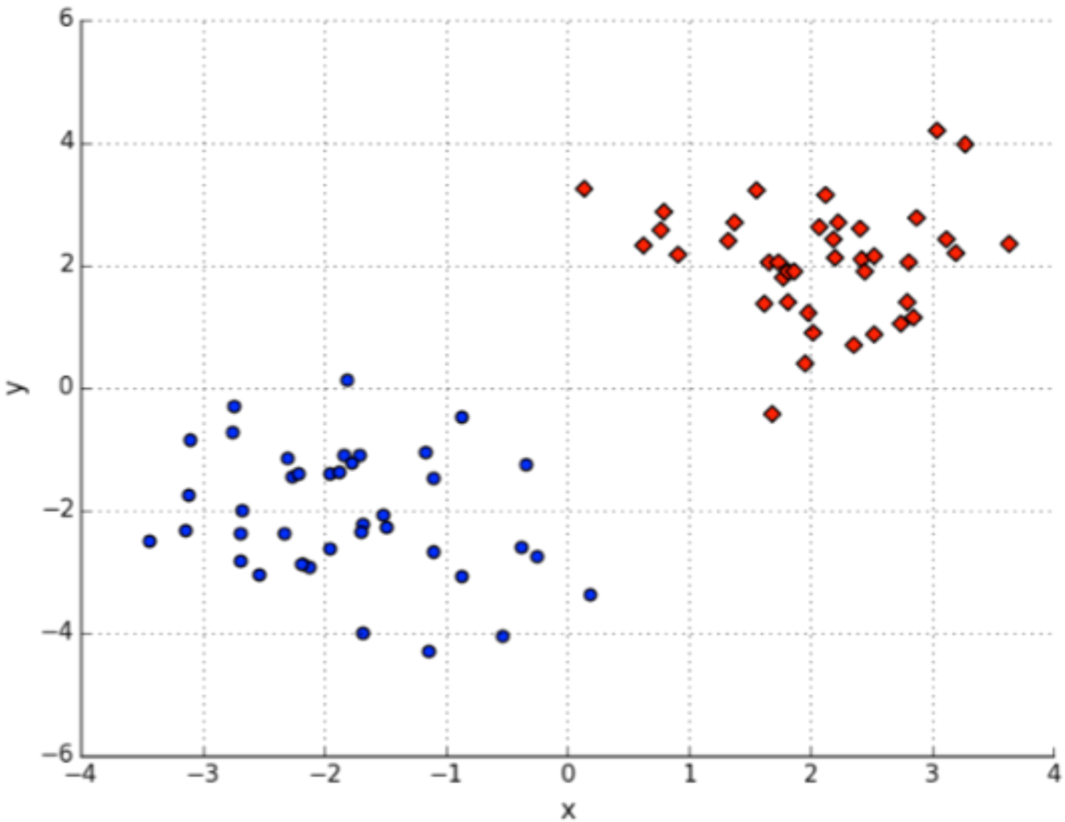


K-Nearest Neighbor

```
>>> X = [[0], [1], [2], [3]]
>>> y = [0, 0, 1, 1]
>>> from sklearn.neighbors import KNeighborsRegressor
>>> neigh = KNeighborsRegressor(n_neighbors=2)
>>> neigh.fit(X, y)
KNeighborsRegressor(...)
>>> print(neigh.predict([[1.5]]))
[ 0.5]
```

Ref: • (content) http://scikit-learn.org/stable/modules/generated/sklearn.neighbors.KNeighborsRegressor.html

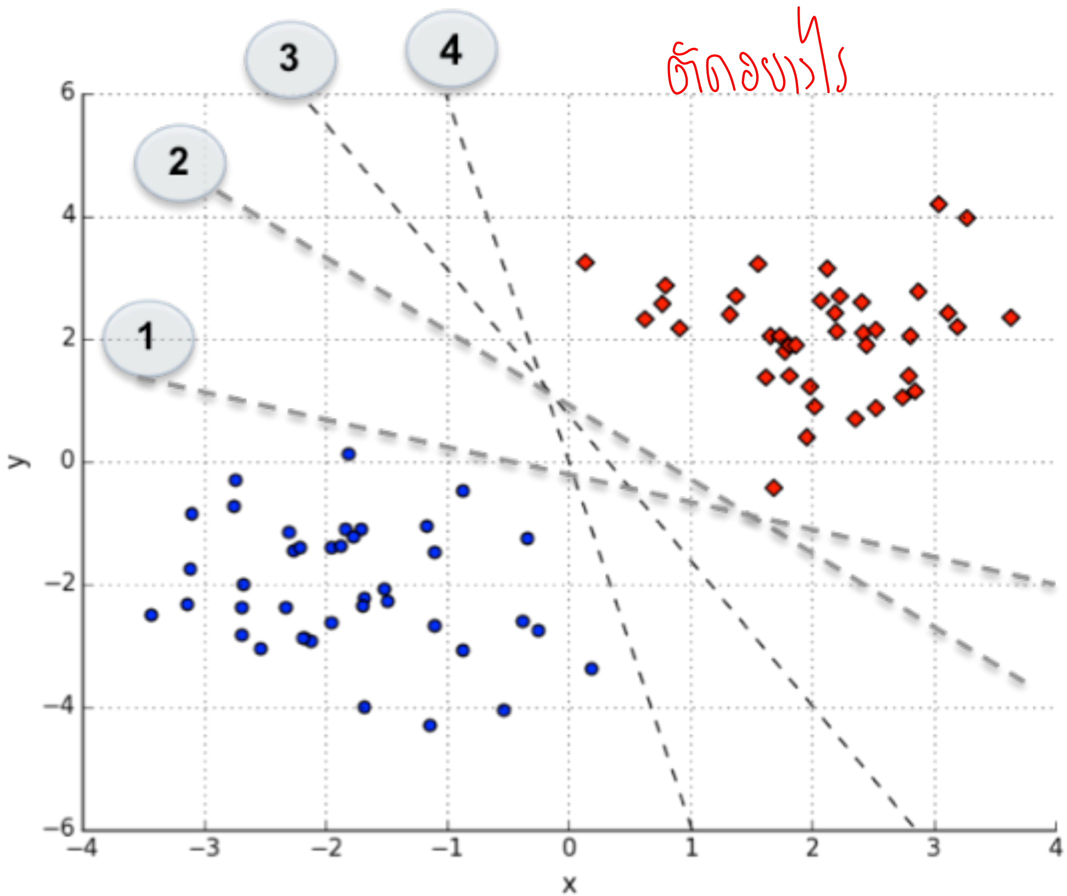
Support Vector Machines (SVM)



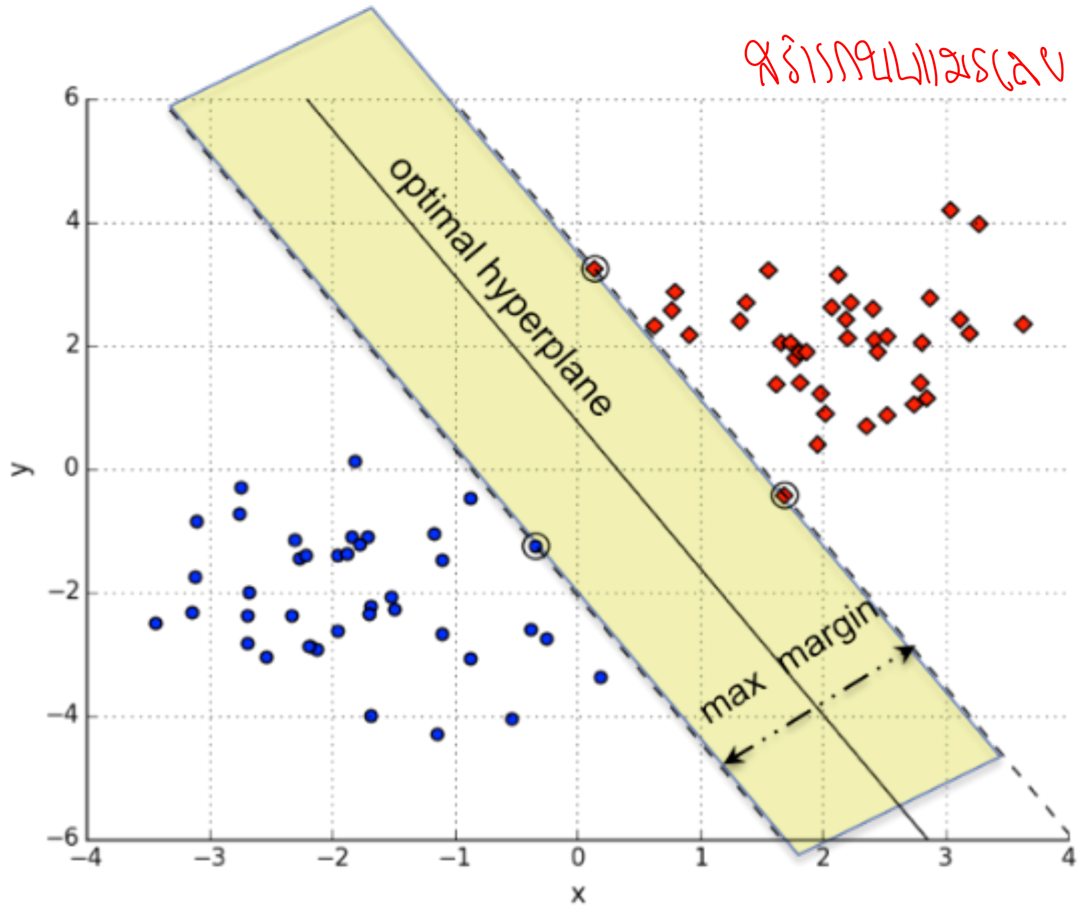
Ref: • (image) http://beta.cambridgespark.com/courses/jpm/05-module.html

Support Vector Machines (SVM)

ตัดอย่างไร



Support Vector Machines (SVM)



สร้างกรอบแบ่งเลย → หาเส้นที่ๆมี
เส้นกว้างที่สุด

Ref: • (image) http://beta.cambridgespark.com/courses/jpm/05-module.html

Support Vector Machines (SVM)

- Kernels ตางๆ kernel

  - **Gaussian Radial Basis Function (RBF)**: $K(x_i, x_j) = \exp(-\gamma \|x_i - x_j\|^2)$
  - **Polynomial**: $K(x_i, x_j) = (\gamma x_i^T x_j + c)^d$
  - **Sigmoid**: $K(x_i, x_j) = \tanh(\gamma x_i^T x_j + c)$

Ref: • (image) http://beta.cambridgespark.com/courses/jpm/05-module.html

Support Vector Machines (SVM)

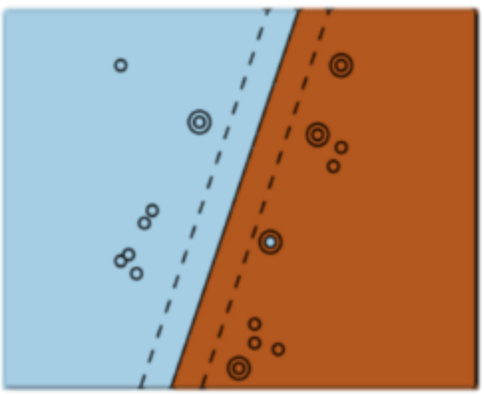
ต้องไปดูพฤติกรรม data ของเรา

บางครั้ง

ต้องลองดูว่า kernel ไหนแม่น

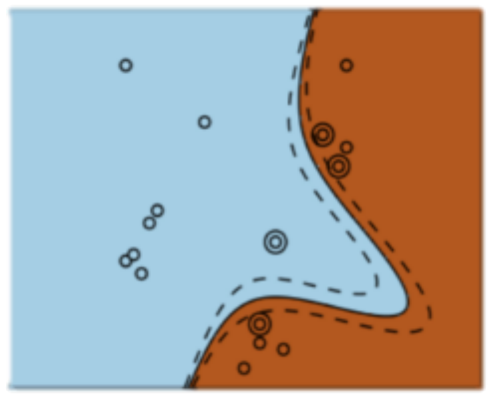
เหมาะกับพฤติกรรมข้อมูลที่เรามีได้

Linear Kernel



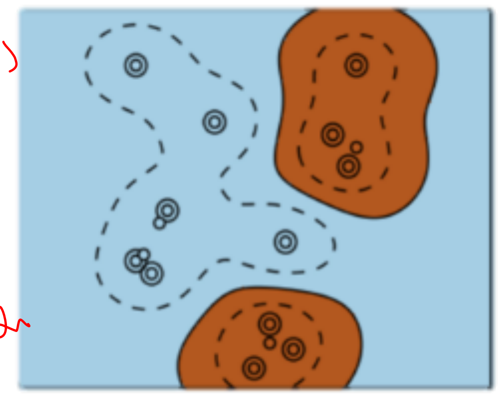
C hyperparameter

Polynomial Kernel



C plus gamma, degree and coefficient hyperparameters

RBF Kernel



C plus gamma hyperparameter

Ref: • (image) http://beta.cambridgespark.com/courses/jpm/05-module.html

Support Vector Machines (SVM)

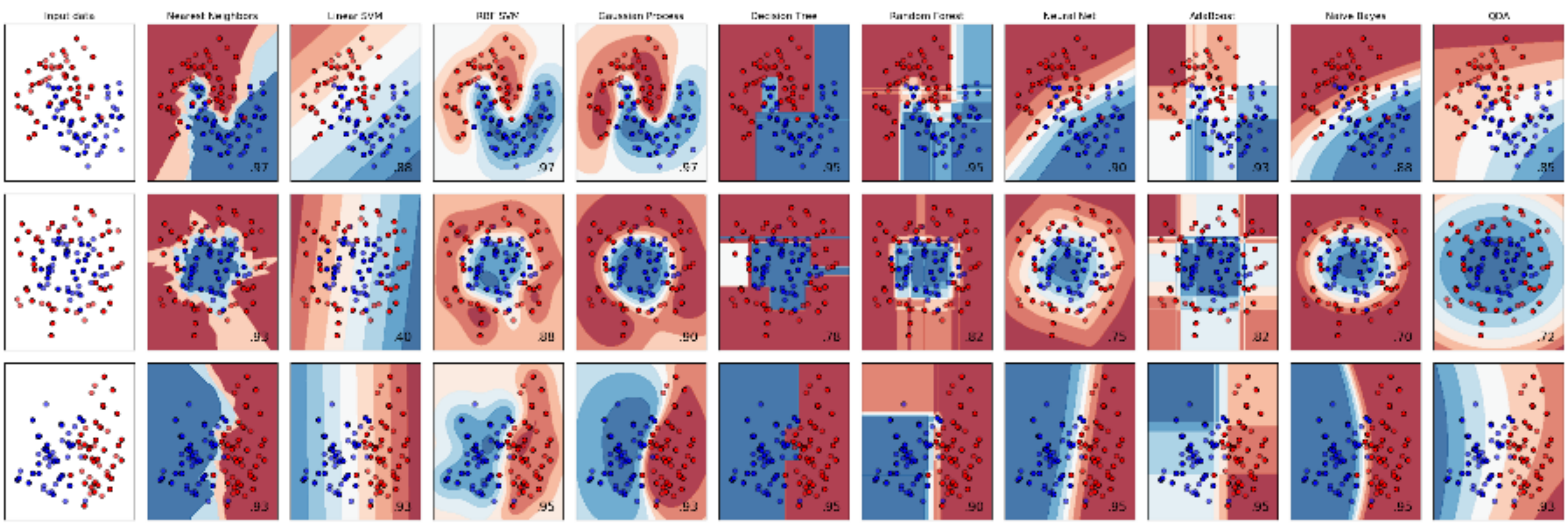
```
>>> from sklearn import svm
>>> X = [[0, 0], [1, 1]]
>>> y = [0, 1]
>>> clf = svm.SVC()
>>> clf.fit(X, y)
SVC(C=1.0, cache_size=200, class_weight=None, coef0=0.0,
    decision_function_shape='ovr', degree=3, gamma='auto', kernel='rbf',
    max_iter=-1, probability=False, random_state=None, shrinking=True,
    tol=0.001, verbose=False)
```

Ref: • (image) http://scikit-learn.org/stable/modules/svm.html

Python Code

- Go to

http://scikit-learn.org/stable/auto_examples/classification/plot_classifier_comparison.html



Regularization

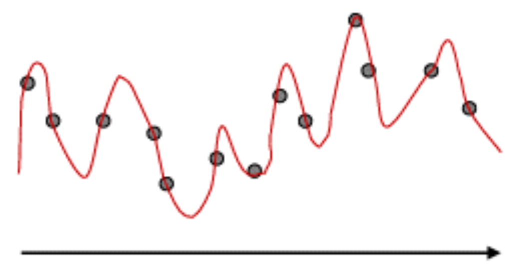
Regularization

– The minimization

$$\min_f |Y_i - f(X_i)|^2$$

may be attained with zero errors.

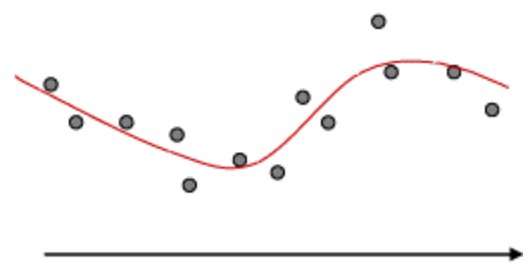
But the function may not be unique.



– Regularization

$$\min_{f \in H} \sum_{i=1}^{n} |Y_i - f(X_i)|^2 + \lambda \|f\|_H^2$$

- Regularization with smoothness penalty is preferred for uniqueness and smoothness.
- Link with some RKHS norm and smoothness



Ref: • (content) http://www.ism.ac.jp/~fukumizu/

L1 vs. L2

L1 regularization on least squares:

$$\mathbf{w}^* = \arg\min_{\mathbf{w}} \sum_j \left(t(\mathbf{x}_j) - \sum_i w_i h_i(\mathbf{x}_j) \right)^2 + \boxed{\lambda \sum_{i=1}^{k} |w_i|}$$

L2 regularization on least squares:

$$\mathbf{w}^* = \arg\min_{\mathbf{w}} \sum_j \left(t(\mathbf{x}_j) - \sum_i w_i h_i(\mathbf{x}_j) \right)^2 + \boxed{\lambda \sum_{i=1}^{k} w_i^2}$$

L2 regularization	L1 regularization
Computational efficient due to having analytical solutions	Computational inefficient on non-sparse cases
Non-sparse outputs	Sparse outputs
No feature selection	Built-in feature selection

Ref: • (image) http://www.chioka.in/differences-between-l1-and-l2-as-loss-function-and-regularization/

In the spirit of science, there really is no such thing as a 'failed experiment.' Any test that yields valid data is a valid test.

Adam Savage

つづく