CMSC 471: Machine Learning

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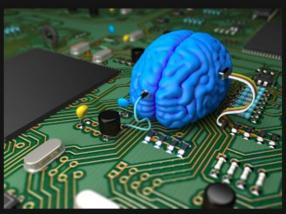
Some slides courtesy Tim Finin and Frank Ferraro

ML FOR USERS

Deep Learning



What society thinks I do



What my friends think I do



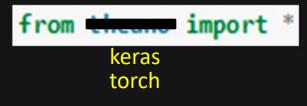
What other computer scientists think I do



What mathematicians think I do



What I think I do



What I actually do ₃

Toolkit Basics

- Machine learning involves working with data
 - analyzing, manipulating, transforming, ...
- More often than not, it's numeric or has a natural numeric representation
- Natural language text is an exception, but this too can have a numeric representation
- A common data model is as a N-dimensional matrix or tensor
- These are supported in Python via libraries

Typical Python Libraries

numpy, scipy

 Basic mathematical libraries for dealing with matrices and scientific/mathematical functions

pandas, matplotlib

• Libraries for data science & plotting

sklearn (scikit-learn)

• A whole bunch of implemented classifiers

torch (pytorch) and tensorflow

• Frameworks for building neural networks

Lots of documentation available for all of these online!



What is Numpy?

- NumPy supports features needed for ML
 - Typed N-dimensional arrays (matrices/tensors)
 - Fast numerical computations (matrix math)
 - High-level math functions
- Python does numerical computations slowly and lacks an efficient matrix representation
- 1000 x 1000 matrix multiply

– Python triple loop takes > 10 minutes!

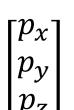
– Numpy takes ~0.03 seconds

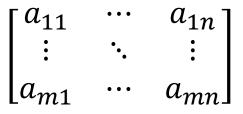


NumPy Arrays Can Represent ..

Structured lists of numbers

- Vectors
- Matrices
- Images
- Tensors
- Convolutional Neural Networks







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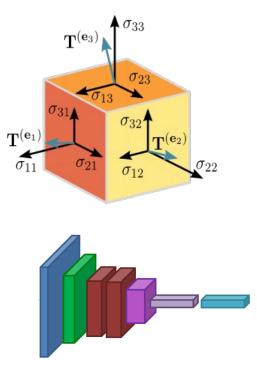




NumPy Arrays Can Represent ..

Structured lists of numbers

- Vectors
- Matrices
- Images
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NumPy Arrays, Basic Properties

```
>>> import numpy as np
>>> a= np.array([[1,2,3],[4,5,6]],dtype=np.float32)
>>> print(a.ndim, a.shape, a.dtype)
2 (2, 3) float32
>> print(a)
[[1. 2. 3.]
[4. 5. 6.]]
```

Arrays:

- 1. Can have any number of dimensions, including zero (a scalar)
- 2. Are **typed**: np.uint8, np.int64, np.float32, np.float64
- 3. Are **dense:** each element of array exists and has the same type



NumPy Array Indexing, Slicing

a[0,0] # top-left element

- a[0,-1] # first row, last column
- a[0,:] # first row, all columns
- a[:,0] # first column, all rows

a[0:2,0:2] # 1st 2 rows, 1st 2 columns Notes:

- Zero-indexing
- Multi-dimensional indices are comma-separated)
- Python notation for slicing

SciPy



- SciPy builds on the NumPy array object
- Adds additional mathematical functions and sparse arrays
- **Sparse array:** one where most elements = 0
- An efficient representation only implicitly encodes the non-zero values
- Access to a missing element returns 0



SciPy sparse array use case

- NumPy and SciPy arrays are numeric
- We can represent a document's content by a vector of features
- Each feature is a possible word
- A feature's value might be any of:
 - TF: number of times it occurs in the document;
 - TF-IDF: ... normalized by how common the word is
 - and maybe normalized by document length ...

SciPy sparse array use case



- Maybe only model 50k most frequent words found in a document collection, ignoring others
- Assign each unique word an index (e.g., dog:137)
 Build python dict w from vocabulary, so w['dog']=137
- The sentence "the dog chased the cat"
 - Would be a *numPy vector* of length 50,000
 - Or a *sciPy sparse vector* of length 4
- An 800-word news article may only have 100 unique words; <u>The Hobbit</u> has about 8,000



Docs

SciPy.org

SciPy v1.4.1 Reference Guide

SciPy Tutorial

- Introduction
- Basic functions
- Special functions (scipy.special)
- Integration (scipy.integrate)
- Optimization (scipy.optimize)
- Interpolation (scipy.interpolate)
- Fourier Transforms (scipy.fft)
- Signal Processing (scipy.signal)
- Linear Algebra (scipy.linalg)
- Sparse eigenvalue problems with ARPACK
- Compressed Sparse Graph Routines (scipy.sparse.csgraph)
- Spatial data structures and algorithms (scipy.spatial)
- Statistics (scipy.stats)
- Multidimensional image processing (scipy.ndimage)
- File IO (scipy.io)

More on SciPy

See the <u>SciPy</u> <u>tutorial</u> Web

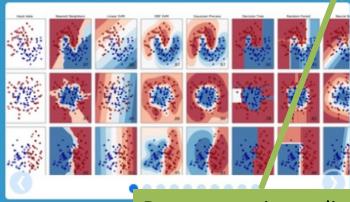
pages



Home Installation

Documentation - Examples

https://sklearn.org/



scikit-learn

· Simple and efficient tools for data mining and data analysis

- Accessible to everybody, and reusable in various contexts
- Built on NumPy, SciPy, and matplotlib
- · Open source, commercially usable BSD license

Many tutorials

Documentation online

Classification

Identifying to which category an object belongs to.

Applications: Spam detection, Image recognition. Algorithms: SVM, nearest neighbors, random forest, ... — Examples

Regression

Predicting a continuous-valued attribute associated with an object.

Applications: Drug response, Stock prices. Algorithms: SVR, ridge regression, Lasso,

Examples

- Examples

Clustering

Automatic grouping of similar objects into sets.

Applications: Customer segmentation, Grouping experiment outcomes Algorithms: k-Means, spectral clustering, mean-shift, ... — Examples

Dimensionality reduction

Reducing the number of random variables to consider.

Applications: Visualization, Increased efficiency Algorithms: PCA, feature selection, nonnegative matrix factorization. — Examples

Model selection

Comparing, validating and choosing parameters and models.

Goal: Improved accuracy via parameter tuning Modules: grid search, cross validation,

metrics.

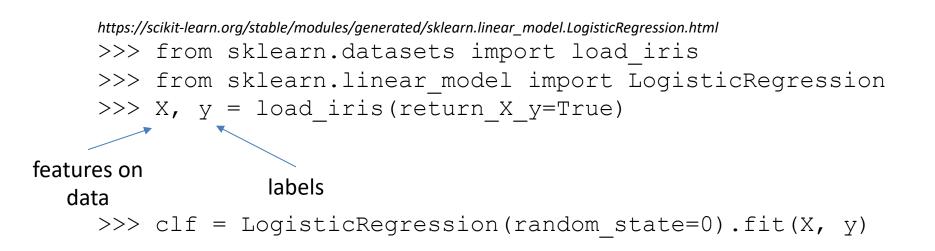
Preprocessing

Feature extraction and normalization.

Application: Transforming input data such as text for use with machine learning algorithms. Modules: preprocessing, feature extraction.

- Examples

How easy is this?



DATA & EVALUATION

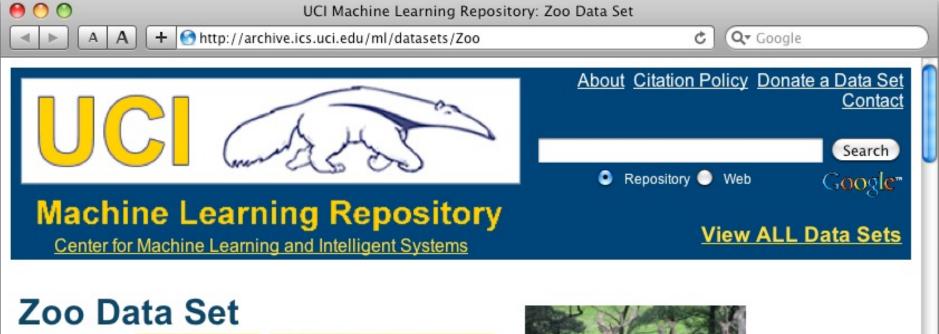


Welcome to the UC Irvine Machine Learning Repository!

We currently maintain 233 data sets as a service to the machine learning community. You may <u>view all data sets</u> through our searchable interface. Our <u>old web site</u> is still available, for those who prefer the old format. For a general overview of the Repository, please visit our <u>About page</u>. For information about citing data sets in publications, please read our <u>citation policy</u>. If you wish to donate a data set, please consult our <u>donation policy</u>. For any other questions, feel free to <u>contact the Repository librarians</u>. We have also set up a <u>mirror site</u> for the Repository.



| Latest News: | Newest Data Sets: Most Popular Data Sets (hits since 2007): | |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------|
| 2010-03-01: <u>Note</u> from donor regarding Netflix data 2009-10-16: Two new data sets have been added. 2009-09-14: Several data sets have been added. | 2012-10-21: UCI QtyT40110D100K | 386214: Iris |
| 2008-07-23: Repository mirror have been added. 2008-03-24: New data sets have been added! | 2012-10-19: UCI Legal Case Reports | 272233: Adult |
| 2007-06-25: Two new data sets have been added: UJI Pen Characters, MAGIC Gamma Telescope 2007-04-13: Research papers that cite the repository have been | 2012-09-29: UCI seeds | 237503: Wine |
| associated to specific data sets. | 2012-08-30: Individual household electric power consumption | 195947: Breast Cancer Wisconsin (Diagnostic) |
| Featured Data Set: Yeast Task: Classification Data Type: Multivariate # Attributes: 8 # Instances: 1484 | 2012-08-15: UCI Northix | 182423: Car Evaluation |
| | 2012-08-06: UCI PAMAP2 Physical Activity Monitoring | 151635: Abalone |
| | 2012-08-04: UCI Restaurant & consumer data | 135419: Poker Hand |
| Predicting the Cellular Localization Sites of Proteins | 2012-08-03: UCI <u>CNAE-9</u> | 113024: Forest Fires 23 |



Download: Data Folder, Data Set Description



24

Abstract: Artificial, 7 classes of animals

http://archive.ics.uci.edu/ml/datasets/Zoo

| Data Set Characteristics: | Multivariate | Number of Instances: | 101 | Area: | Life |
|-------------------------------|-------------------------|--------------------------|-----|------------------------|----------------|
| Attribute Characteristics: | Categorical, Integer | Number of Attributes: | 17 | Date Donated | 1990-05- 15 |
| Associated Tasks: | Classification | Missing Values? | No | Number of Web Hits: | 18038 |

animal name: string hair: Boolean feathers: Boolean eggs: Boolean milk: Boolean airborne: Boolean aquatic: Boolean predator: Boolean toothed: Boolean backbone: Boolean breathes: Boolean venomous: Boolean fins: Boolean legs: {0,2,4,5,6,8} tail: Boolean domestic: Boolean catsize: Boolean type: {mammal, fish, bird, shellfish, insect, reptile, amphibian}

Zoo data

101 examples

aardvark,1,0,0,1,0,0,1,1,1,1,0,0,4,0,0,1,mammal antelope,1,0,0,1,0,0,0,1,1,1,0,0,4,1,0,1,mammal bass,0,0,1,0,0,1,1,1,1,0,0,1,0,1,0,0,fish bear,1,0,0,1,0,0,1,1,1,1,0,0,4,0,0,1,mammal boar,1,0,0,1,0,0,1,1,1,1,0,0,4,1,0,1,mammal buffalo,1,0,0,1,0,0,0,1,1,1,0,0,4,1,0,1,mammal calf,1,0,0,1,0,0,0,1,1,1,0,0,4,1,1,1,mammal carp,0,0,1,0,0,1,0,1,1,0,0,1,0,1,1,0,fish catfish,0,0,1,0,0,1,1,1,1,0,0,1,0,1,0,0,fish cavy,1,0,0,1,0,0,0,1,1,1,0,0,4,0,1,0,mammal cheetah, 1, 0, 0, 1, 0, 0, 1, 1, 1, 1, 0, 0, 4, 1, 0, 1, mammal chicken,0,1,1,0,1,0,0,0,1,1,0,0,2,1,1,0,bird chub,0,0,1,0,0,1,1,1,1,0,0,1,0,1,0,0,fish crab,0,0,1,0,0,1,1,0,0,0,0,0,4,0,0,0,shellfish

...

Defining Appropriate Features

Feature functions help extract useful features (characteristics) of the data

They turn *data* into *numbers*

Features that are not 0 are said to have fired

Defining Appropriate Features

Feature functions help extract useful features (characteristics) of the data

They turn *data* into *numbers*

Features that are not 0 are said to have fired

Often binary-valued (0 or 1), but can be real-valued

sklearn example
(in-class, live coding)

Zoo example

- aima-python> python
- >>> from learning import *

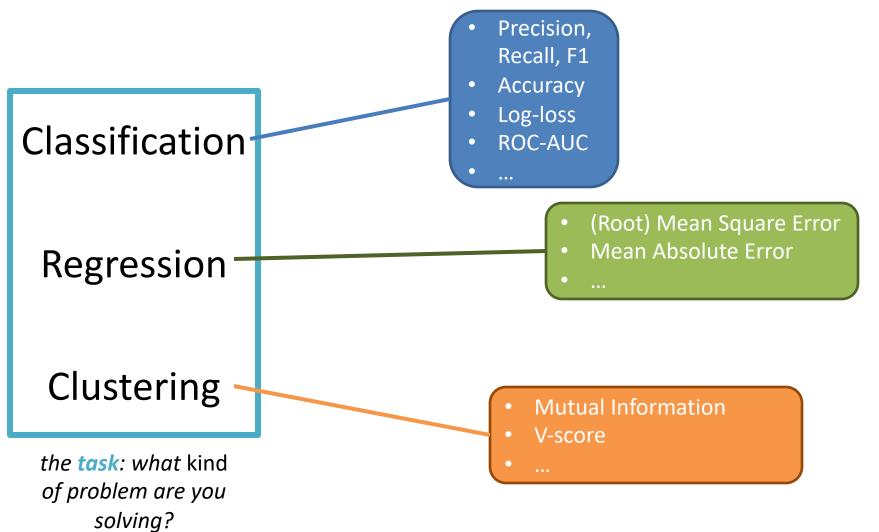
>>> zoo

- <DataSet(zoo): 101 examples, 18 attributes>
- >>> dt = DecisionTreeLearner()
- >>> dt.train(zoo)

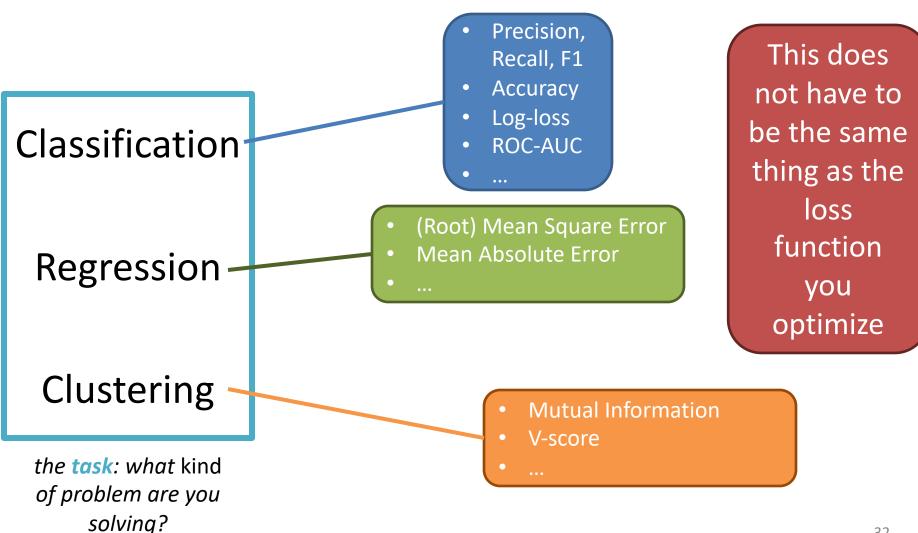
>>> dt.predict(['shark',0,0,1,0,0,1,1,1,1,0,0,1,0,1,0,0]) 'fish'

>>> dt.predict(['shark',0,0,0,0,0,1,1,1,1,0,0,1,0,1,0,0]) 'mammal'

Central Question: How Well Are We Doing?



Evaluation Metrics



Evaluation methodology (1)

Standard methodology:

- 1. Collect large set of examples with correct classifications (aka ground truth data)
- 2. Randomly divide collection into two disjoint sets: *training* and *test* (*e.g., via a 90-10% split*)
- 3. Apply learning algorithm to **training** set giving hypothesis H
- Measure performance of H on the held-out test set

Evaluation methodology (2)

- Important: keep the training and test sets disjoint!
- Study efficiency & robustness of algorithm: repeat steps 2-4 for different training sets & training set sizes
- On modifying algorithm, restart with step 1 to avoid evolving algorithm to work well on just this collection

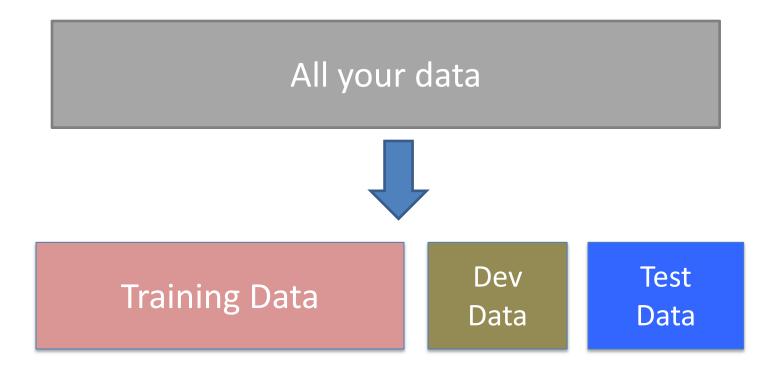
Evaluation methodology (2)

- Important: keep the training and test sets disjoint!
- Study efficier repeat steps training set
 But Not supposed to see test data to

f algorithm: ining sets &

• On modifying improve model with step 1 to avoid evolving a fork well on just this collection

Experimenting with Machine Learning Models

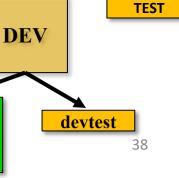




Evaluation methodology (3)

Common variation on methodology:

- 1. Collect set of examples with correct classifications
- Randomly divide it into two disjoint sets: *development* & *test;* further divide development into *devtrain* & *devtest*
- 3. Apply ML to *devtrain,* creating hypothesis H
- Measure performance of H w.r.t. devtest data
- 5. Modify approach, repeat 3-4 as needed
- 6. Final test on *test* data



Ground

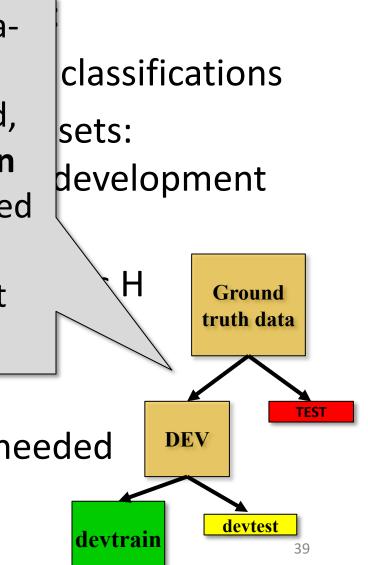
truth data

Evaluation methodology (4)

- Only devtest data used for evalua-
- 1. tion during system **development**
- When all development has ended, test data used for final evaluation
 - Ensures final system not influenced by test data
- 3. If more development needed, get
- 4. new dataset!

devtest data

- 5. Modify approach, repeat 3-4 as needed
- 6. Final test on *test* data



Zoo evaluation

train_and_test(learner, data, start, end) uses
data[start:end] for test and rest for train

>>> dtl = DecisionTreeLearner

>>> train_and_test(dtl(), zoo, 0, 10)

1.0

>>> train_and_test(dtl(), zoo, 90, 100) 0.8000000000000000004

>>> train_and_test(dtl(), zoo, 90, 101)

0.81818181818181823

>>> train_and_test(dtl(), zoo, 80, 90) 0.900000000000002

Zoo evaluation

train_and_test(learner, data, start, end) uses
data[start:end] for test and rest for train

- We hold out 10 data items for test; train on the other 91; show the accuracy on the test data
- Doing this four times for different test subsets shows accuracy from 80% to 100%
- What's the true accuracy of our approach?

K-fold Cross Validation

- Problems:
 - getting ground truth data expensive
 - need different test data for each test
 - experiments needed to find right *feature space* & parameters for ML algorithms
- **Goal:** minimize training+test data needed
- Idea: split training data into K subsets; use K-1 for *training* and one for *development testing*
- Repeat K times and average performance
- Common K values are 5 and 10

Zoo evaluation

- AIMA code has a cross_validation function that runs K-fold cross validation
- cross_validation(learner, data, K, N) does N iterations, each time randomly selecting 1/K data points for test, leaving rest for train

>>> cross_validation(dtl(), zoo, 10, 20) 0.9550000000000007

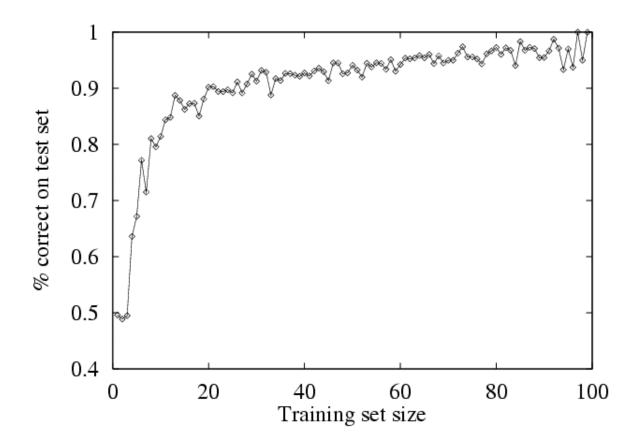
- This is a very common approach to evaluating the accuracy of a model during development
- Best practice is still to hold out a <u>final</u> test data set

Leave one out Cross Validation

- AIMA code also has a *leave1out* function that runs a different set of experiments to estimate accuracy of the model
- *leave1out(learner, data)* does len(data) trials, each using one element for test, rest for train
 >> leave1out(dtl(), zoo)
 0.97029702970297027
- K-fold cross validation can be too pessimistic, since it only trains with 80% or 90% of the data
- The leave one out evaluation is an alternative

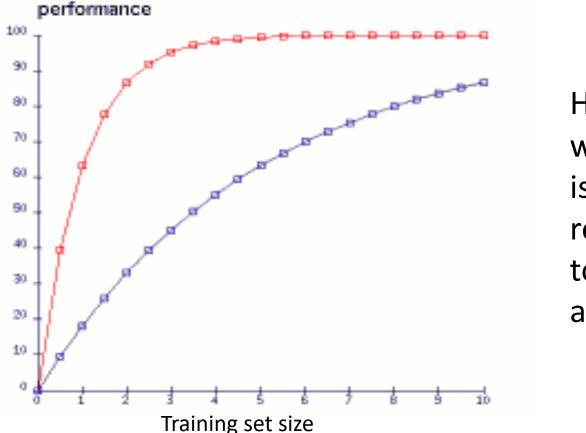
Learning curve (1)

A <u>learning curve</u> shows accuracy on test set as a function of training set size or (for neural networks) running time



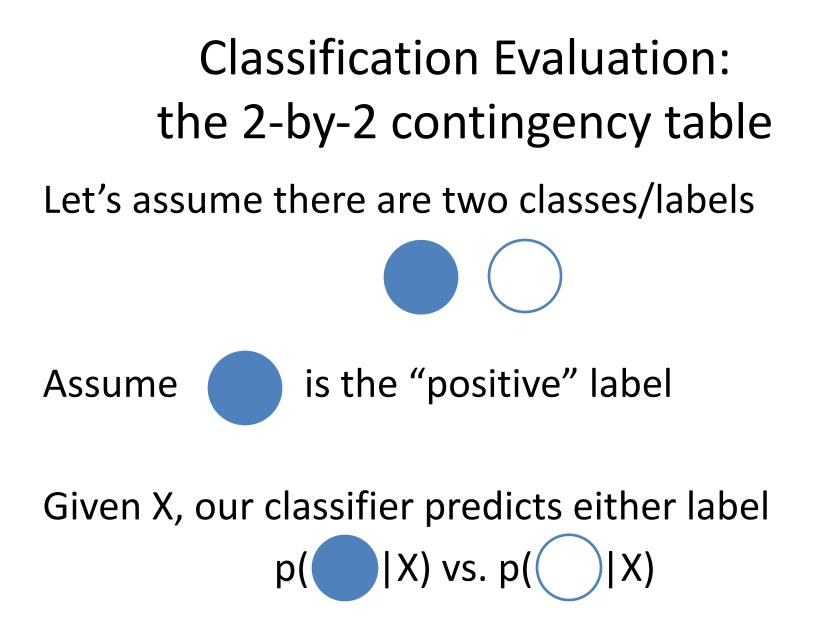
Learning curve

- When evaluating ML algorithms, steeper learning curves are better
- They represents faster learning with less data



Here the system with the red curve is better since it requires less data to achieve desired accuracy

EVALUATION METRICS



| Classification Evaluation: the 2-by-2 contingency table | | | |
|------------------------------------------------------------|---------------|---------------|--|
| | What is the c | actual label? | |
| What label does our system predict? (\downarrow) | Actually | Actually | |
| system predict: (W) | Correct | Incorrect | |
| Selected/ | | | |
| Guessed | | | |
| Not selected/ | | | |
| not guessed | | | |



| Classification Evaluation: the 2-by-2 contingency table | | | | |
|------------------------------------------------------------|-------------------------------|-----------------------|--|--|
| | What is the c | actual label? | | |
| What label does our system predict? (\downarrow) | Actually Correct | Actually Incorrect | | |
| Selected/ Guessed | True Positive (TP) Guessed | | | |
| Not selected/ not guessed | | | | |



| Classification Evaluation: |
|-----------------------------------|
| the 2-by-2 contingency table |

| | What is the actual label? | | | |
|----------------------------------------------------|-------------------------------|---------------------------------------|--|--|
| What label does our system predict? (\downarrow) | Actually Correct | Actually Incorrect | | |
| Selected/ Guessed | True Positive (TP) Guessed | False Positive Actual (FP) Guessed | | |
| Not selected/ not guessed | | | | |
| Classes/Choices | | 51 | | |

Classes/Choices

Classification Evaluation: the 2-by-2 contingency table

| | What is the actual label? | | | |
|----------------------------------|---------------------------|---------------------|--|--|
| What label does our | Actually | Actually | | |
| system predict? (\downarrow) | Correct | Incorrect | | |
| Selected/ | True Positive | False Positive | | |
| Guessed | Actual (TP) Guessed | Actual (FP) Guessed | | |
| Not selected/ | False Negative | | | |
| not guessed | Actual (FN) OGuessed | | | |



Classification Evaluation: the 2-by-2 contingency table

| | What is the actual label? | | |
|------------------------------------------------------|---------------------------|----------------------|--|
| What label does our system predict? (\downarrow) | Actually | Actually | |
| system predict? (V) | Correct | Incorrect | |
| Selected/ | True Positive | False Positive | |
| Guessed | Actual (TP) Guessed | Actual (FP) Guessed | |
| Not selected/ | False Negative | True Negative | |
| not guessed | Actual (FN) OGuessed | Actual (TN) OGuessed | |

Classes/Choices

Classification Evaluation: the 2-by-2 contingency table

| | What is the actual label? | | | |
|------------------------------------------------------|---------------------------|-----------------------|--|--|
| What label does our system predict? (\downarrow) | Actually Correct | Actually Incorrect | | |
| | | micorrect | | |
| Selected/ | True Positive | False Positive | | |
| Guessed | Actual (TP) Guessed | Actual (FP) Guessed | | |
| Not selected/ | False Negative | True Negative | | |
| not guessed | Actual (FN) OGuessed | Actual (TN) OGuessed | | |
| | | | | |



Construct this table by *counting* the number of TPs, FPs, FNs, TNs

Contingency Table Example Predicted: Actual:

| Contingency Table Example | | | |
|------------------------------------------------------|----------------|----------------|--|
| Predicted: | | \bigcirc | |
| Actual: | | \bigcirc | |
| | What is the d | actual label? | |
| What label does our system predict? (\downarrow) | Actually | Actually | |
| system predict! (Ψ) | Correct | Incorrect | |
| Selected/ | True Positive | False Positive | |
| Guessed | (TP) | (FP) | |
| Not selected/ | False Negative | True Negative | |
| not guessed | (FN) | (TN) 56 | |

| Contingency Table Example | | | | | | | |
|------------------------------------------------------|----------------|-------|--------|------------|------------|----------|-----|
| Predicted: | \bigcirc | | | | \bigcirc | | |
| Actual: | | | | \bigcirc | \bigcirc | | |
| | | W | hat is | the a | ictual i | label? | |
| What label does our system predict? (\downarrow) | | Actu | ally | | А | Actually | / |
| system predict: (W) | | Corr | rect | | Ir | ncorrec | t |
| Selected/ | Tru | le Po | ositi | ve | Fals | e Posit | ive |
| Guessed | (TP) = 2 | | | | (FP) | | |
| Not selected/ | False Negative | | True | e Negat | tive | | |
| not guessed | | (Fl | N) | | | (TN) | 57 |

| Contingency Table Example | | | |
|------------------------------------------------------|----------------|----------------|--|
| Predicted: | | \bigcirc | |
| Actual: | | \bigcirc | |
| | What is the | actual label? | |
| What label does our system predict? (\downarrow) | Actually | Actually | |
| system predict: (Ψ) | Correct | Incorrect | |
| Selected/ | True Positive | False Positive | |
| Guessed | (TP) = 2 | (FP) = 1 | |
| Not selected/ | False Negative | True Negative | |
| not guessed | (FN) | (TN) 58 | |

| Contingency Table Example | | | |
|------------------------------------------------------|----------------|----------------|--|
| Predicted: | | \bigcirc | |
| Actual: | | \bigcirc | |
| | What is the a | actual label? | |
| What label does our system predict? (\downarrow) | Actually | Actually | |
| system predict! (V) | Correct | Incorrect | |
| Selected/ | True Positive | False Positive | |
| Guessed | (TP) = 2 | (FP) = 1 | |
| Not selected/ | False Negative | True Negative | |
| not guessed | (FN) = 1 | (TN) 59 | |

| Contingency Table Example | | | |
|------------------------------------------------------|-------------------|----------------|--|
| Predicted: | | \bigcirc | |
| Actual: | | \bigcirc | |
| | What is the d | actual label? | |
| What label does our system predict? (\downarrow) | Actually | Actually | |
| system predict! (V) | Correct | Incorrect | |
| Selected/ | True Positive | False Positive | |
| Guessed | (TP) = 2 (FP) = 1 | | |
| Not selected/ | False Negative | True Negative | |
| not guessed | (FN) = 1 | (TN) = 1 60 | |

| Contingency Table Example | | | | | |
|------------------------------------------------------|---------------------------|------------------------|--|--|--|
| Predicted: | | \bigcirc | | | |
| Actual: | | \bigcirc | | | |
| | What is the actual label? | | | | |
| What label does our system predict? (\downarrow) | Actually | Actually | | | |
| system predict: (W) | Correct | Incorrect | | | |
| Selected/ | True Positive | False Positive | | | |
| Guessed | (TP) = 2 | (FP) = 1 | | | |
| Not selected/ | False Negative | True Negative | | | |
| not guessed | (FN) = 1 | (TN) = 1 ₆₁ | | | |

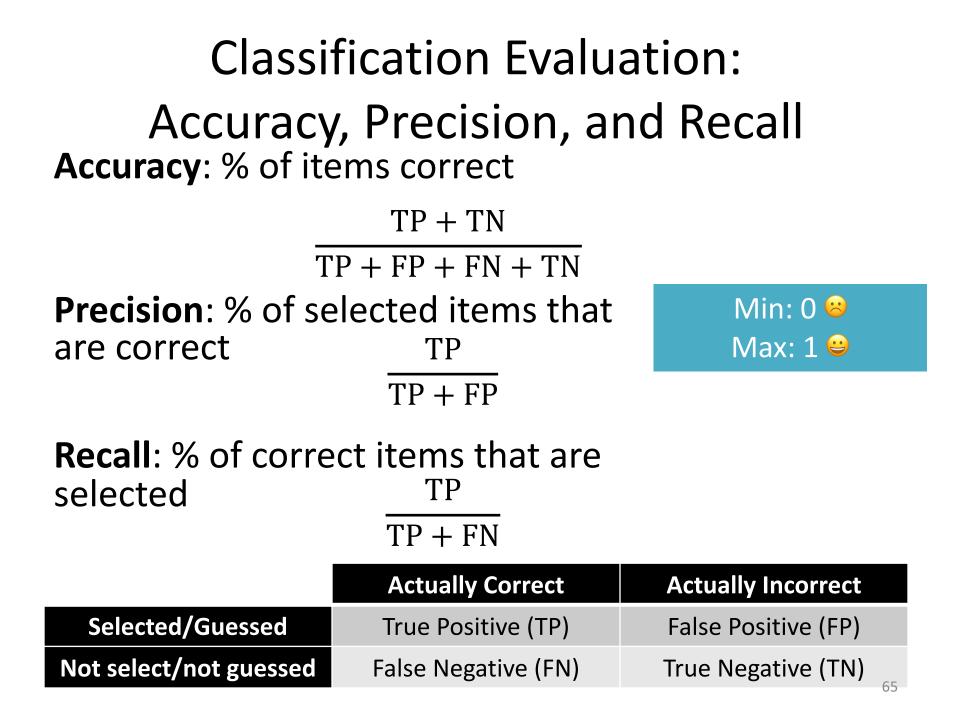
Classification Evaluation: Accuracy, Precision, and Recall Accuracy: % of items correct $\frac{TP + TN}{TP + FP + FN + TN}$

| | Actually Correct | Actually Incorrect | | | |
|------------------------|---------------------|---------------------|--|--|--|
| Selected/Guessed | True Positive (TP) | False Positive (FP) | | | |
| Not select/not guessed | False Negative (FN) | True Negative (TN) | | | |

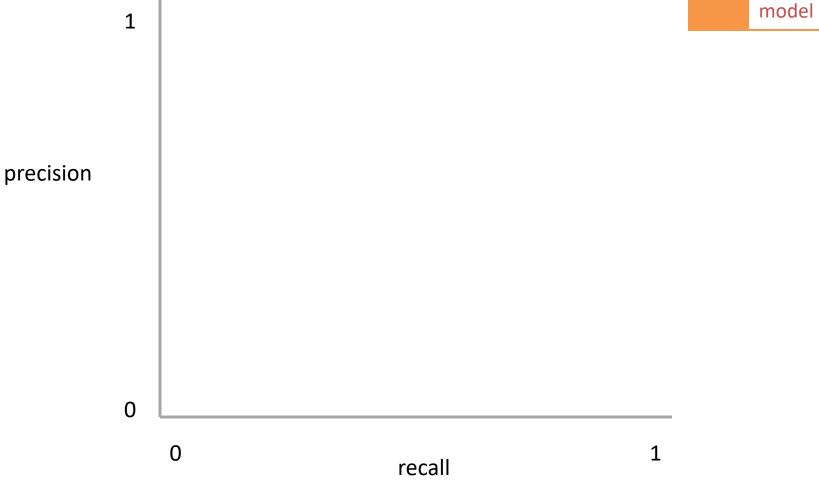
Classification Evaluation: Accuracy, Precision, and Recall Accuracy: % of items correct TP + TNTP + FP + FN + TN**Precision**: % of selected items that are correct TP TP + FP

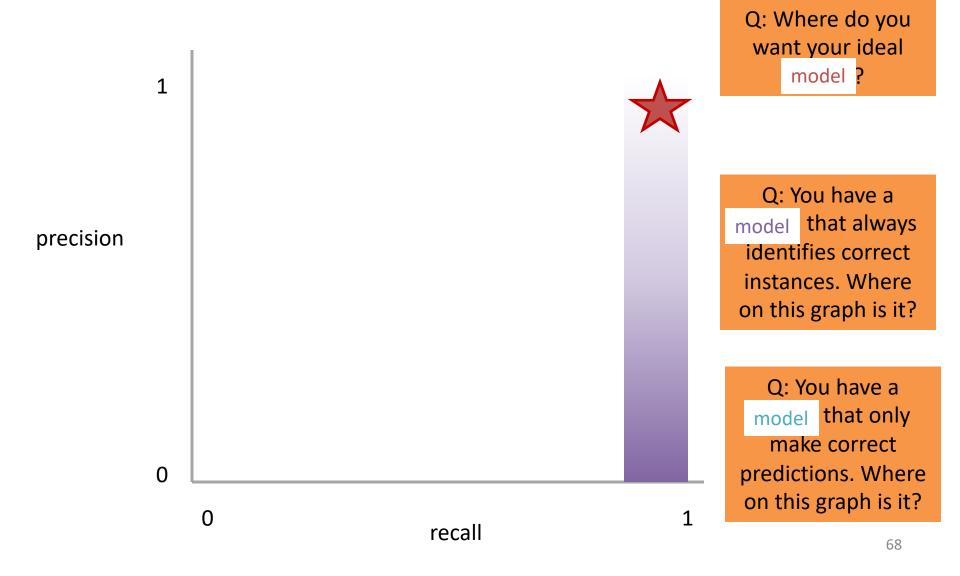
| | Actually Correct Actually Incorrect | | | |
|------------------------|-------------------------------------|---------------------|--|--|
| Selected/Guessed | True Positive (TP) | False Positive (FP) | | |
| Not select/not guessed | False Negative (FN) | True Negative (TN) | | |

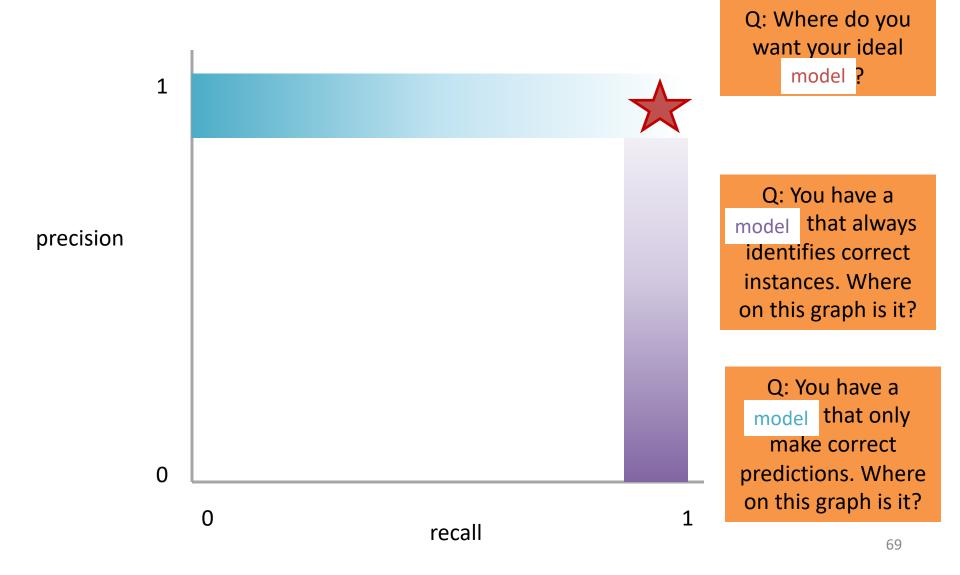
Classification Evaluation: Accuracy, Precision, and Recall Accuracy: % of items correct TP + TNTP + FP + FN + TN**Precision**: % of selected items that are correct TP TP + FP**Recall:** % of correct items that are selected TP TP + FN**Actually Correct Actually Incorrect** Selected/Guessed True Positive (TP) False Positive (FP) Not select/not guessed False Negative (FN) True Negative (TN) 64

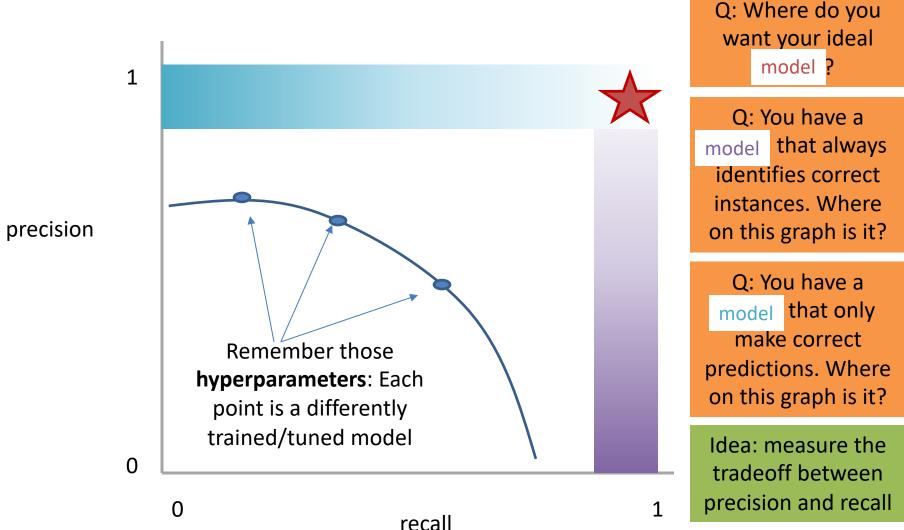


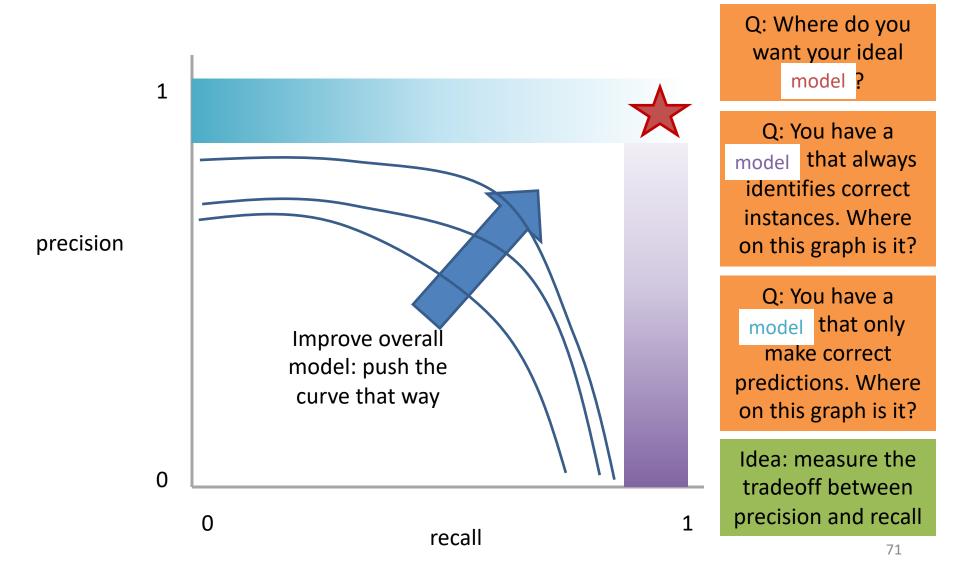
Q: Where do you want your ideal model ?



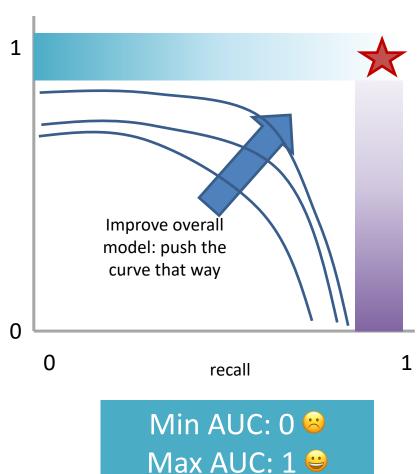






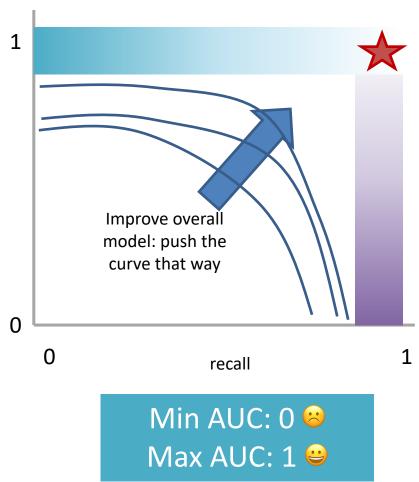


Measure this Tradeoff: Area Under the Curve (AUC)



AUC measures the area under this tradeoff curve

Measure this Tradeoff: Area Under the Curve (AUC)

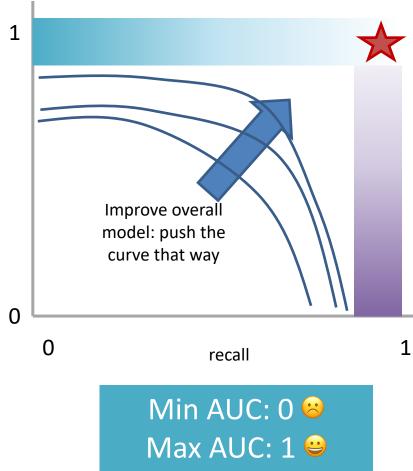


AUC measures the area under this tradeoff curve

Computing the curve
 You need true labels & predicted
 labels with some
 score/confidence estimate

Threshold the scores and for each threshold compute precision and recall

Measure this Tradeoff: Area Under the Curve (AUC)



AUC measures the area under this tradeoff curve

1. Computing the curve

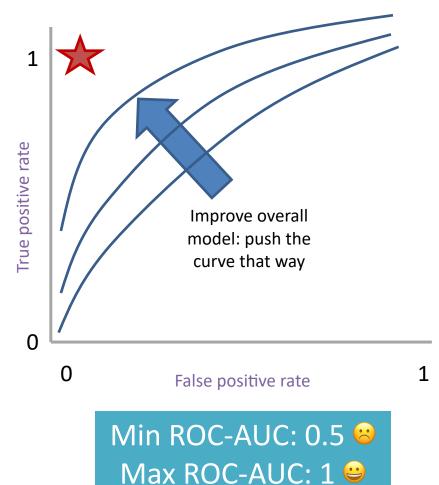
You need true labels & predicted labels with some score/confidence estimate Threshold the scores and for each threshold compute precision and recall

2. Finding the area

How to implement: trapezoidal rule (& others)

In practice: external library like the sklearn.metrics module

Measure A Slightly Different Tradeoff: ROC-AUC



AUC measures the area under this tradeoff curve

1. Computing the curve

You need true labels & predicted labels with some score/confidence estimate

Threshold the scores and for each threshold compute metrics

- 2. Finding the area How to implement: trapezoidal rule (& others)
 - In practice: external library like the sklearn.metrics module

Main variant: ROC-AUC

Same idea as before but with some flipped metrics

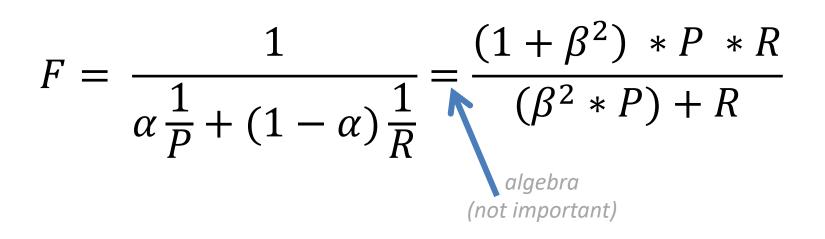
A combined measure: F

Weighted (harmonic) average of Precision & Recall

$$F = \frac{1}{\alpha \frac{1}{P} + (1 - \alpha) \frac{1}{R}}$$

A combined measure: F

Weighted (harmonic) average of Precision & Recall



A combined measure: F

Weighted (harmonic) average of Precision & Recall

$$F = \frac{(1 + \beta^2) * P * R}{(\beta^2 * P) + R}$$

Balanced F1 measure:
$$\beta$$
=1
 $F_1 = \frac{2 * P * R}{P + R}$

P/R/F in a Multi-class Setting: Micro- vs. Macro-Averaging

If we have more than one class, how do we combine multiple performance measures into one quantity?

Macroaveraging: Compute performance for each class, then average.

Microaveraging: Collect decisions for all classes, compute contingency table, evaluate.

P/R/F in a Multi-class Setting: Micro- vs. Macro-Averaging

Macroaveraging: Compute performance for each class, then average.

macroprecision =
$$\sum_{c} \frac{\text{TP}_{c}}{\text{TP}_{c} + \text{FP}_{c}} = \sum_{c} \text{precision}_{c}$$

Microaveraging: Collect decisions for all classes, compute contingency table, evaluate.

microprecision =
$$\frac{\sum_{c} TP_{c}}{\sum_{c} TP_{c} + \sum_{c} FP_{c}}$$

P/R/F in a Multi-class Setting: Micro- vs. Macro-Averaging

Macroaveraging: Compute performance for each class, then average.

when to prefer the macroaverage?

macroprecision =
$$\sum_{c} \frac{TP_{c}}{TP_{c} + FP_{c}} = \sum_{c} \text{precision}_{c}$$

Microaveraging: Collect decisions for all classes, compute contingency table, evaluate.

microprecision =
$$\frac{\sum_{c} TP_{c}}{\sum_{c} TP_{c} + \sum_{c} FP_{c}}$$

when to prefer the microaverage?

Micro-vs. Macro-Averaging: Example

Class 1

Class 2

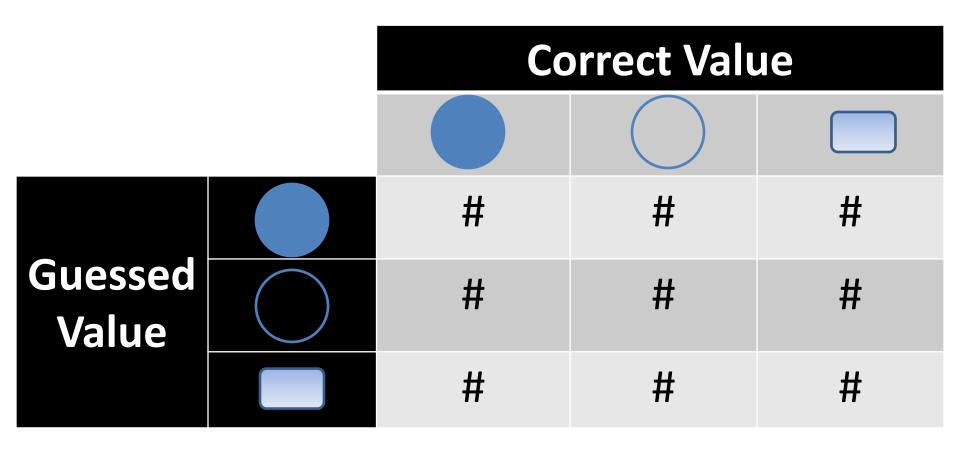
Micro Ave. Table

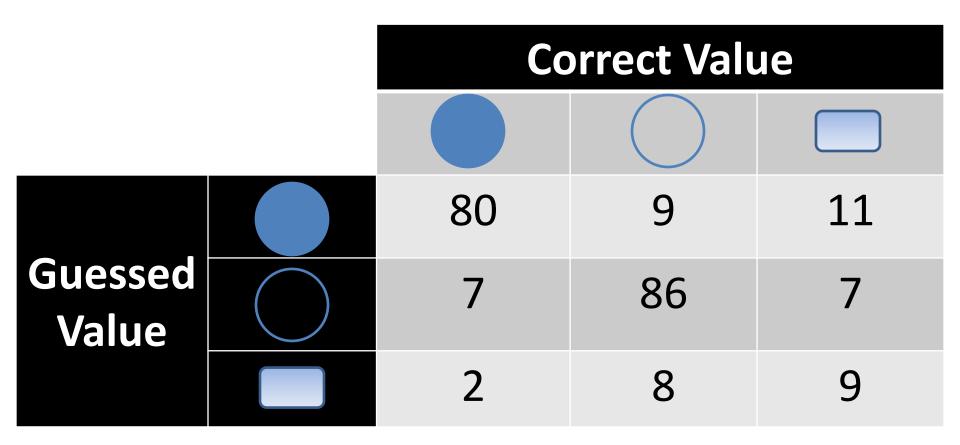
| | Truth | Truth | | Truth | Truth | | Truth | Truth |
|--------------------|-------|-------|--------------------|-------|-------|--------------------|-------|-------|
| | : yes | : no | | : yes | : no | | : yes | : no |
| Classifier: yes | 10 | 10 | Classifier: yes | 90 | 10 | Classifier: yes | 100 | 20 |
| Classifier: | 10 | 970 | Classifier: | 10 | 890 | Classifier: | 20 | 1860 |
| no | | | no | | | no | | |

Macroaveraged precision: (0.5 + 0.9)/2 = 0.7

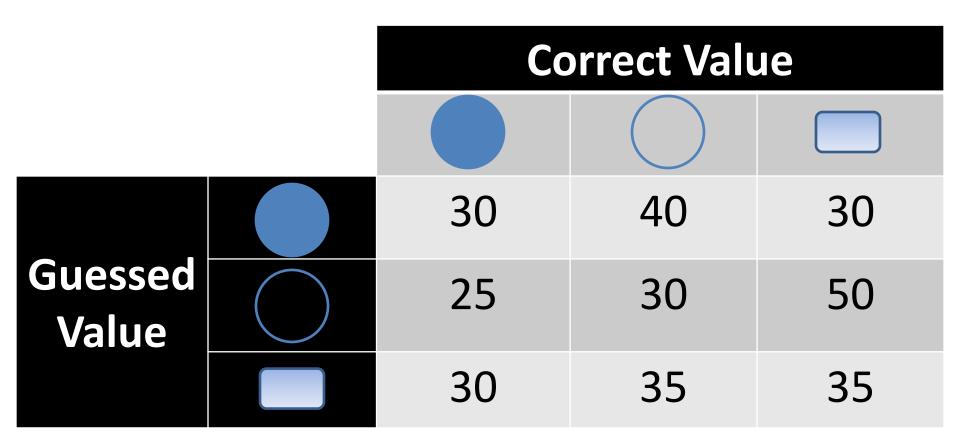
Microaveraged precision: 100/120 = .83

Microaveraged score is dominated by score on frequent classes

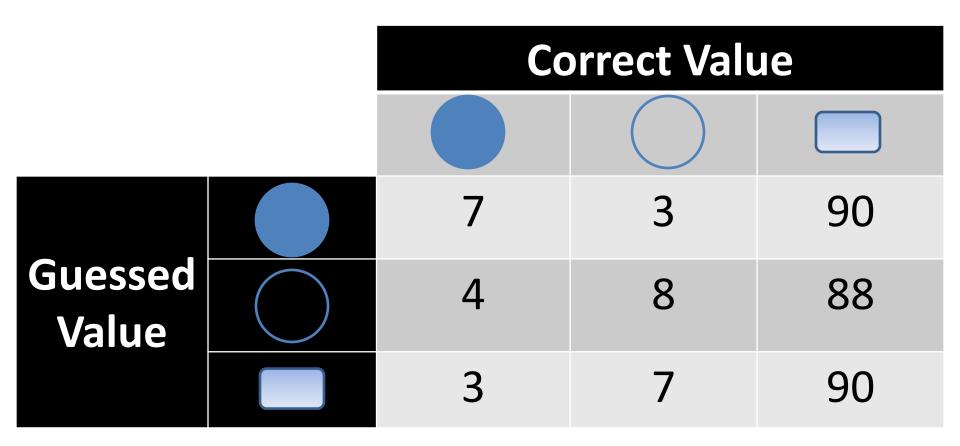




Q: Is this a good result?



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