



AI Bridge

Lecture 5

Let's talk about last week's lab!

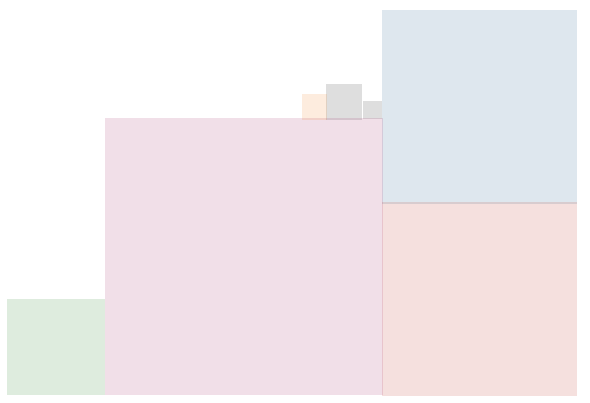
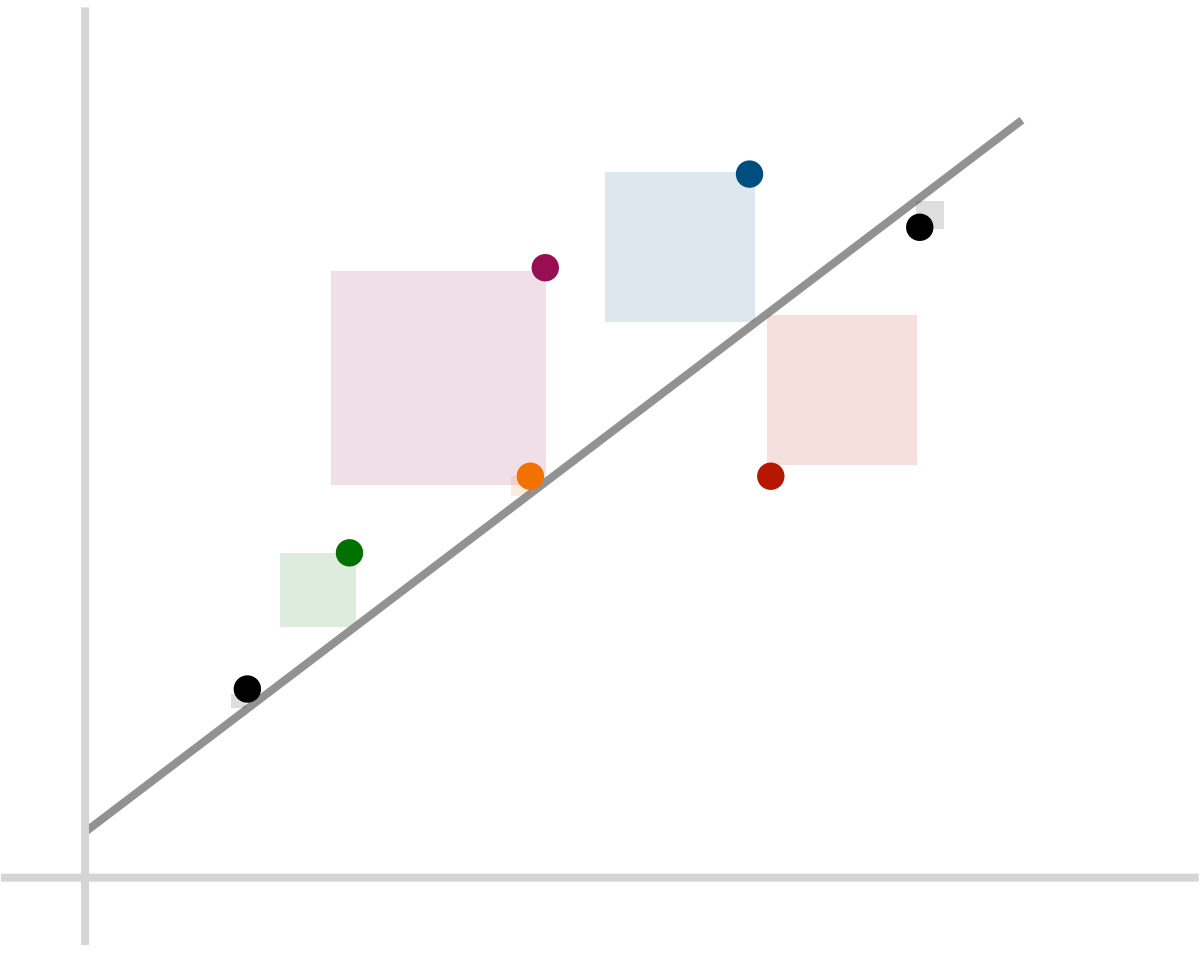
Let's talk about last week's lab!

what does this even mean?



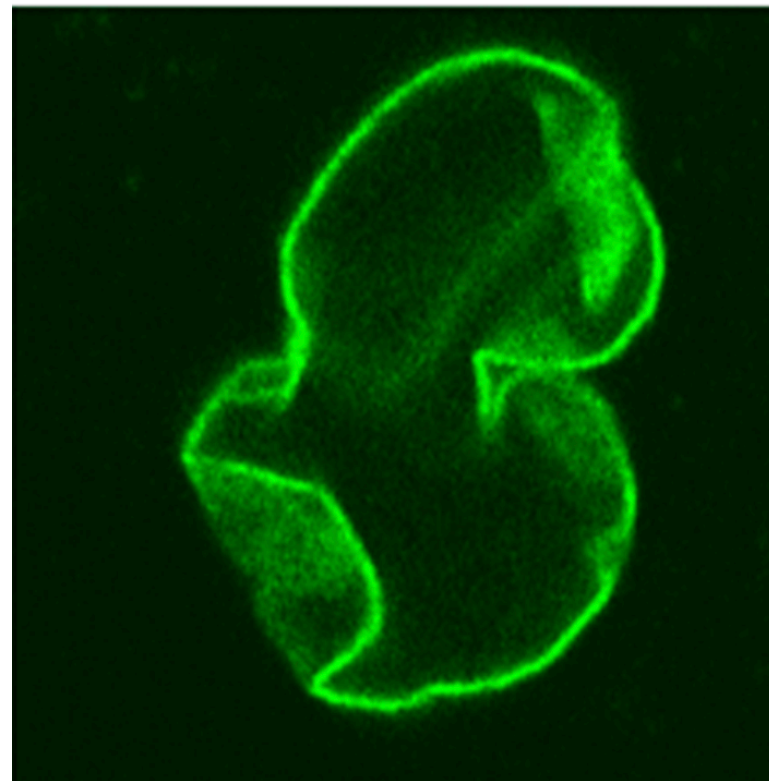
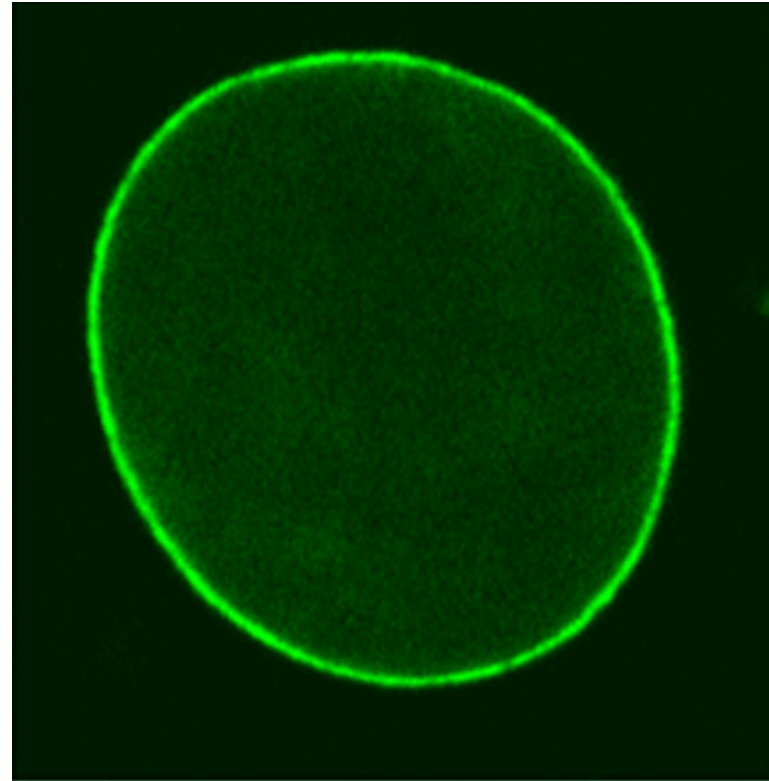
What circumstances made the model fit better?

worse?



Accuracy

“Why is it not enough?”



Progeria affects ~159 patients in the US
we have a dataset of all American pediatric patients

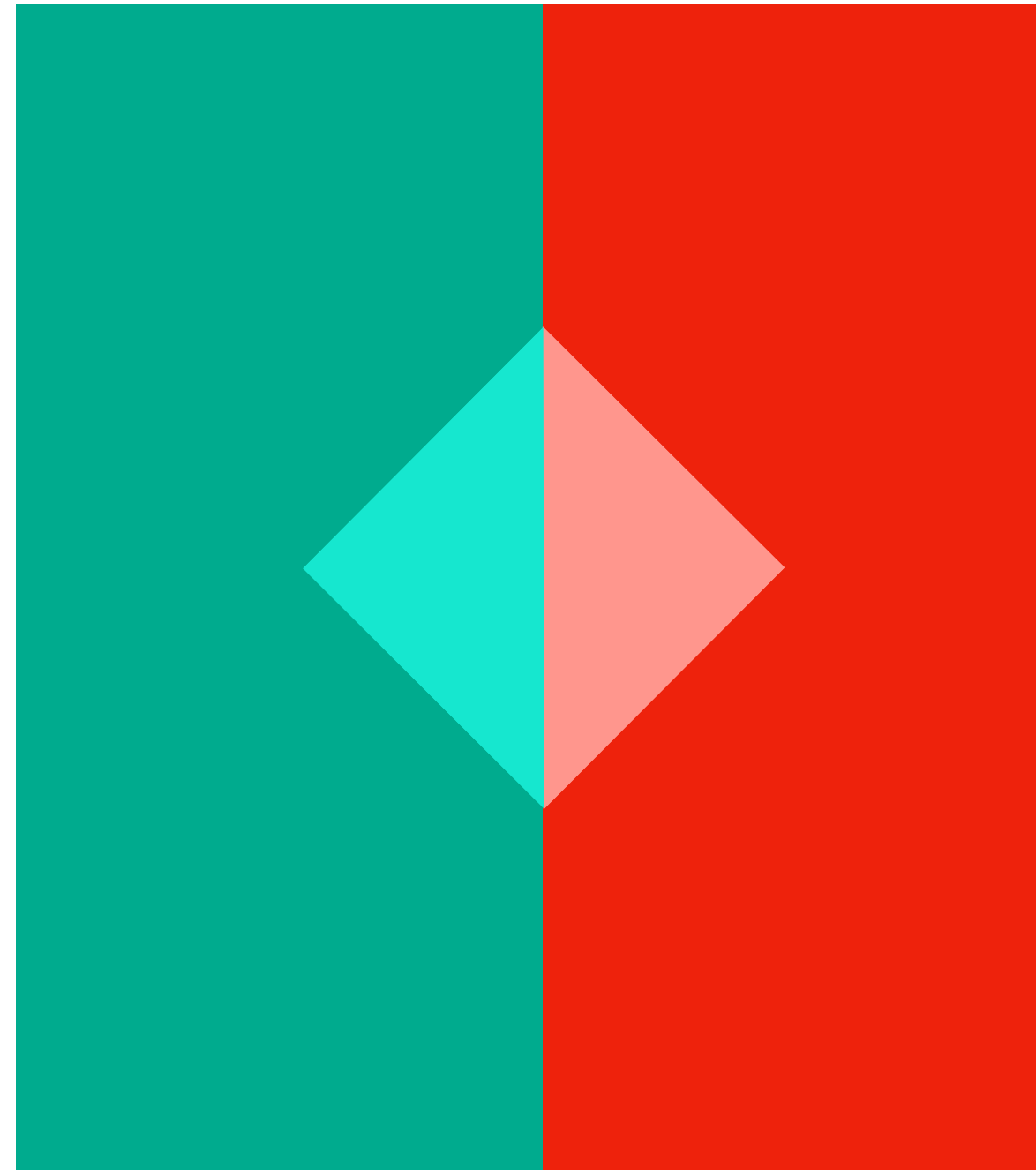
Progeria affects ~159 patients in the US

we have a dataset of all American pediatric patients



Q: If my model predicts with 99.99% accuracy, is it good enough?

Accuracy, Precision, and Recall

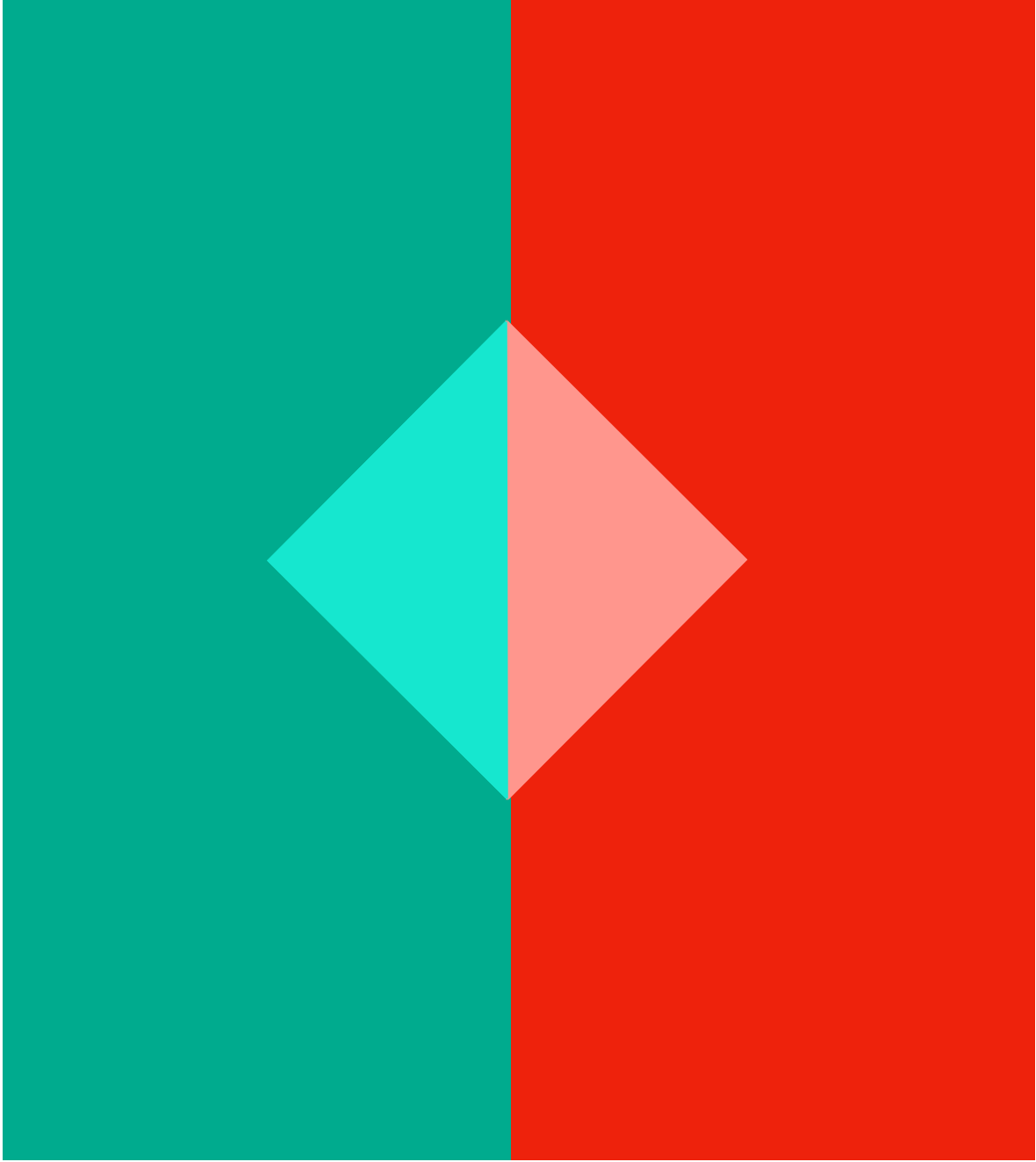
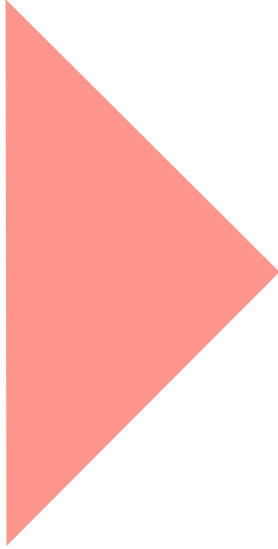


“Selection space”

TP: Model selects **positive** and patient is **positive**



FP: Model selects **positive** and patient is **negative**

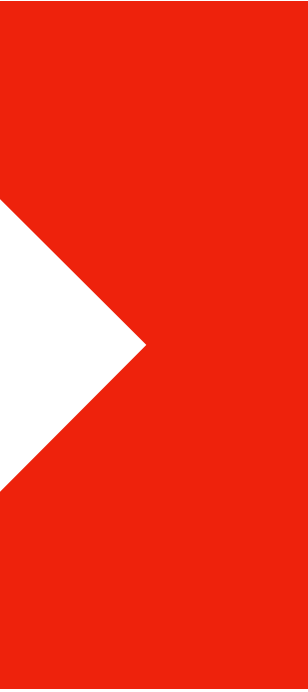


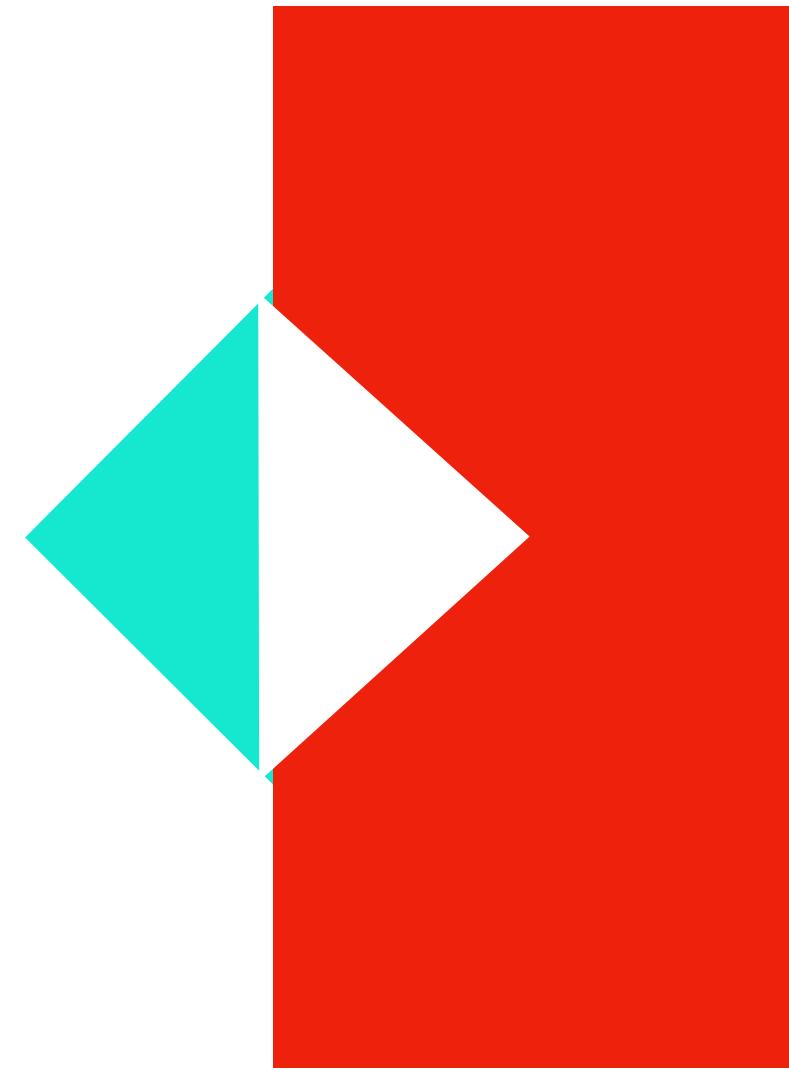
“Selection space”

FN: Model selects **negative** and patient is **positive**



TN: Model selects **negative** and patient is **negative**





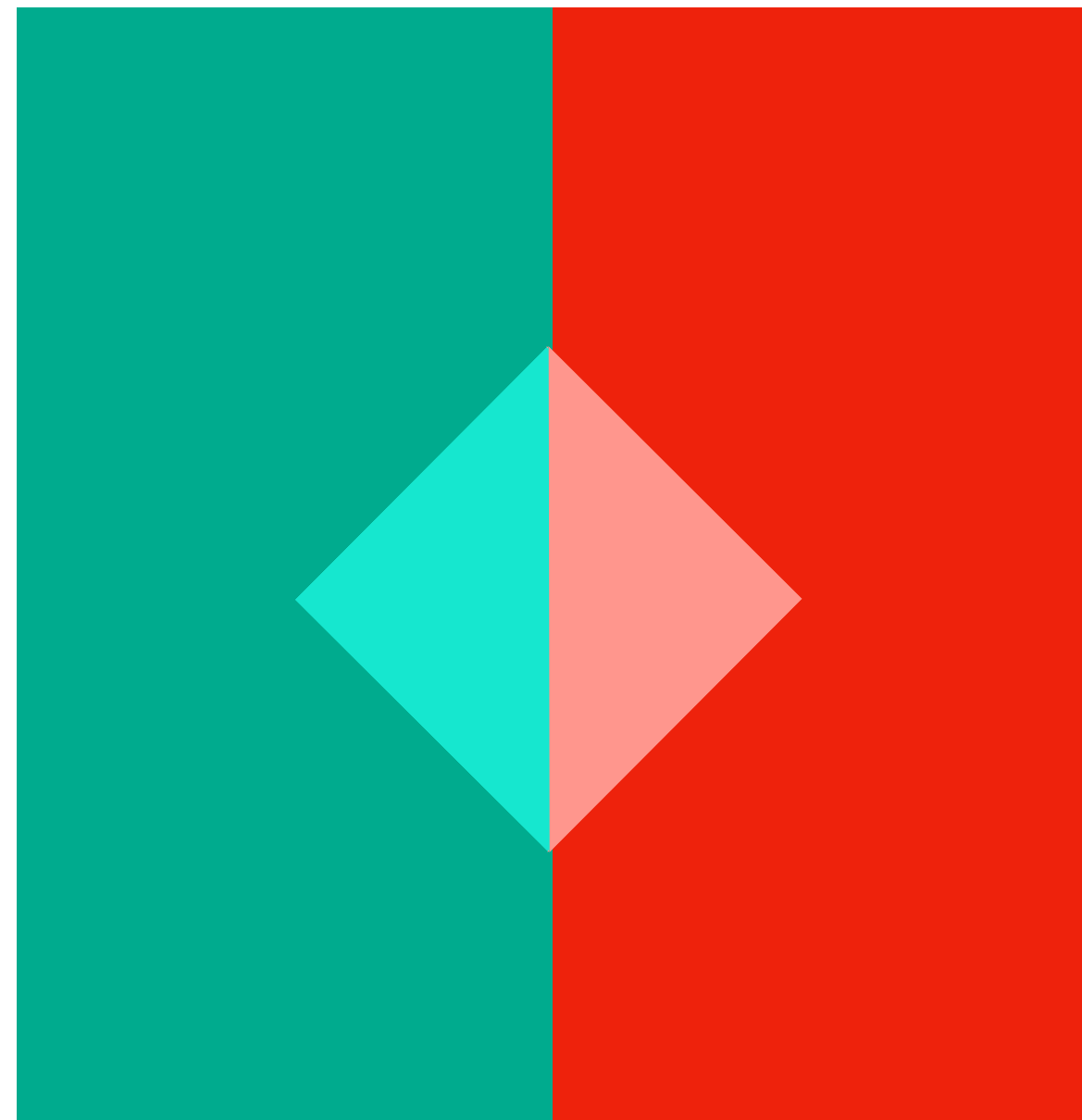
“Number of cases where we chose **positive** when patient is **positive**”

and

Number of cases where we chose **negative** when patient is **negative**”

Accuracy

Overall ability of model

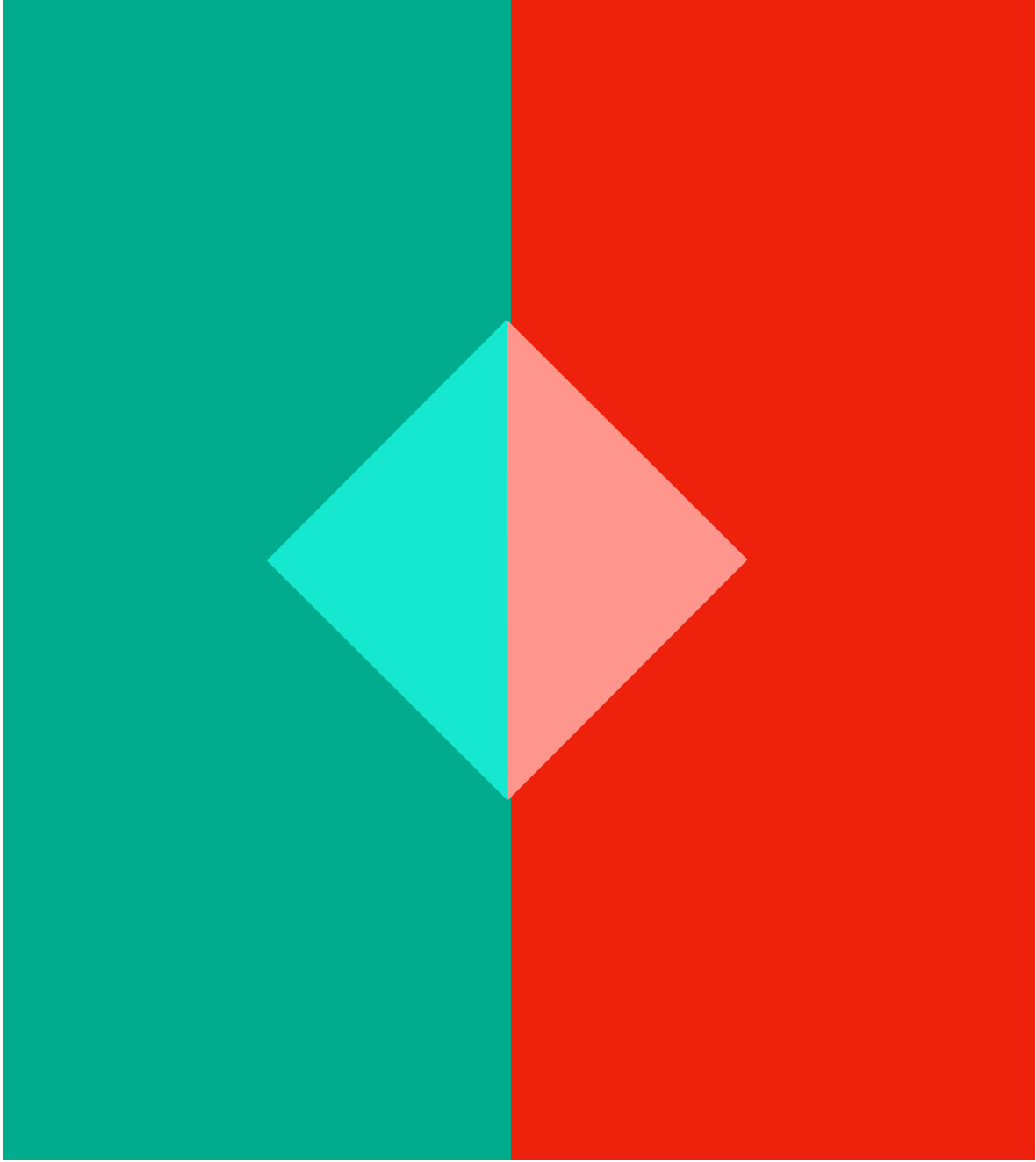
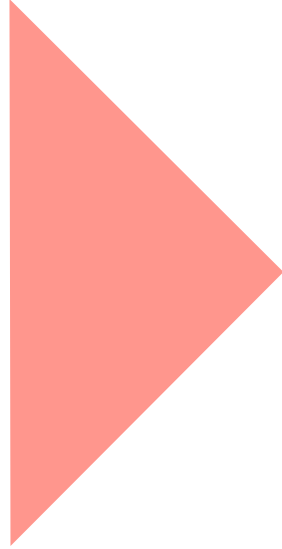


“Everything”

TP: Model selects **positive** and patient is **positive**



FP: Model selects **positive** and patient is **negative**

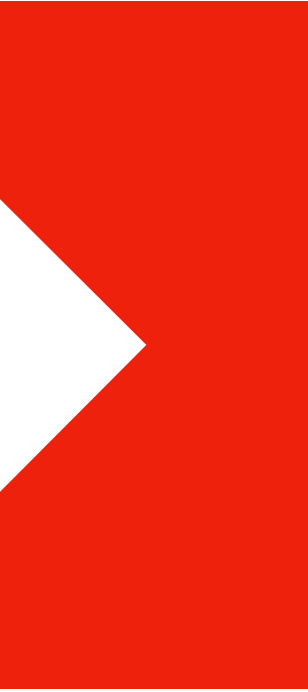


"Selection space"

FN: Model selects **negative** and patient is **positive**



TN: Model selects **negative** and patient is **negative**

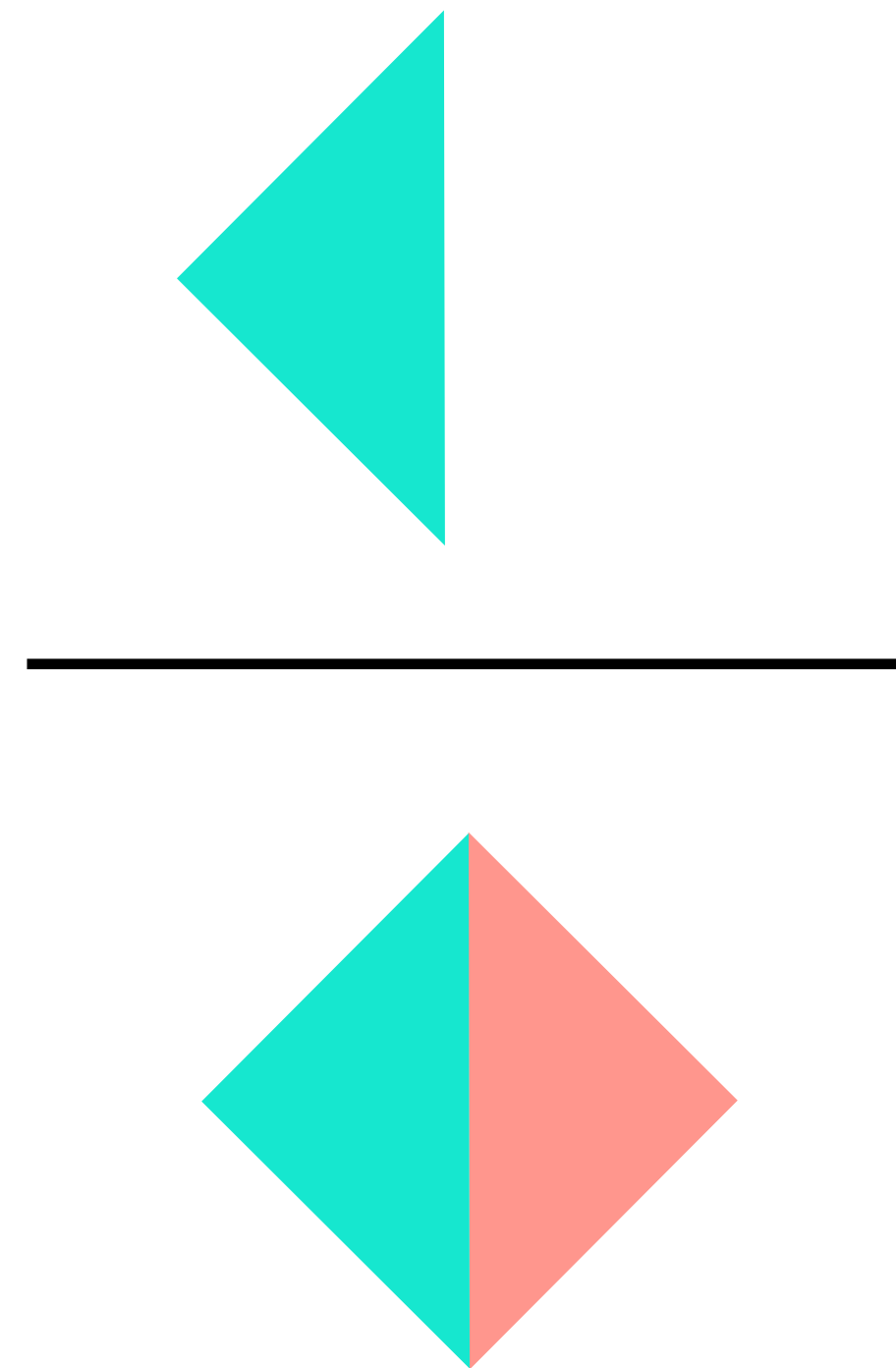


Accuracy

Overall ability of model

Precision

Amount of selection
that's actually correct.



“Number of cases where
we chose **positive** when
patient is **positive**”

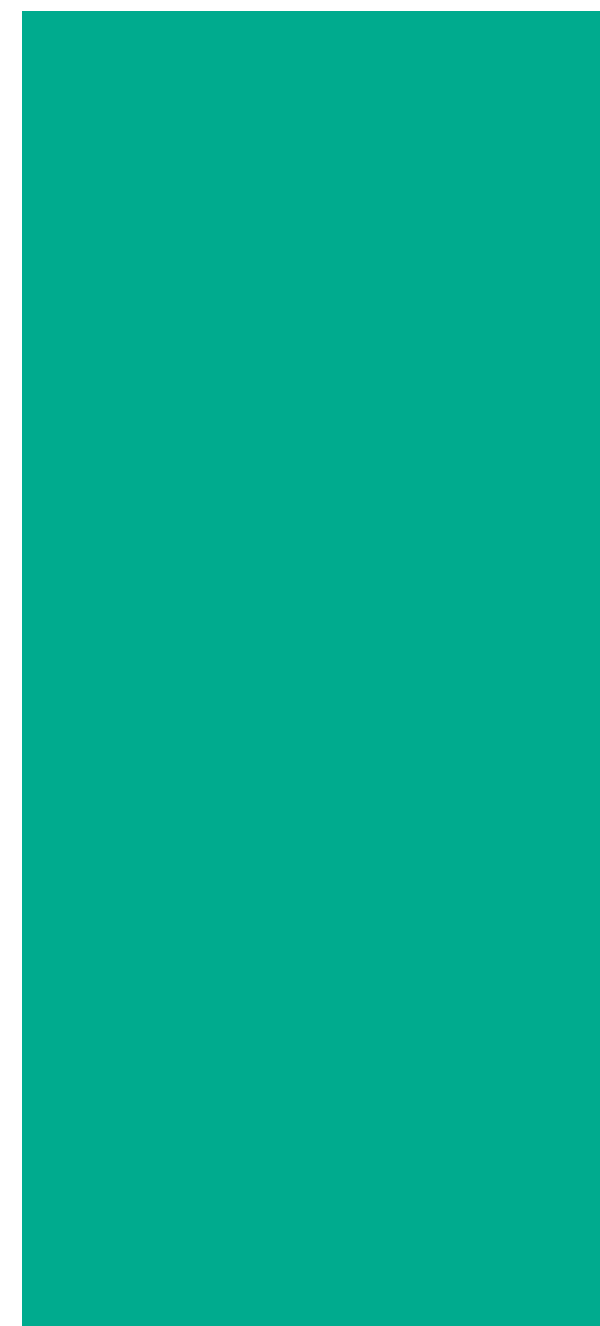
“All selected **positive** by the
model”

“Number of cases where we chose **positive** when patient is **positive**”



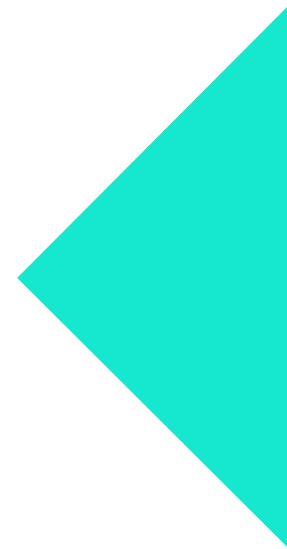
Recall

Amount of what needs to be selected that is selected

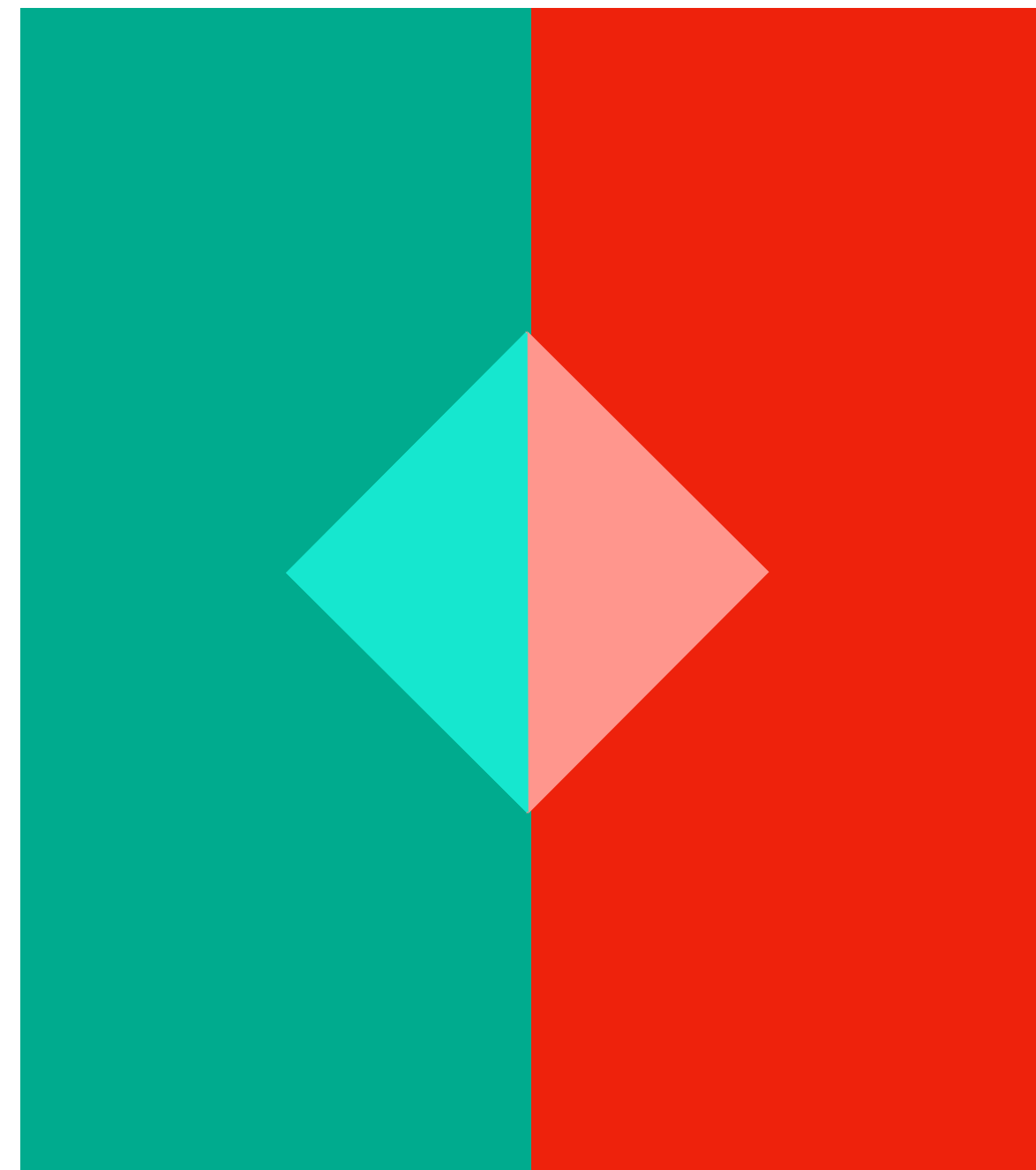
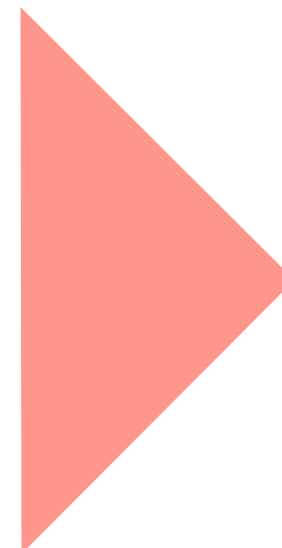


“All cases that are **positive**”

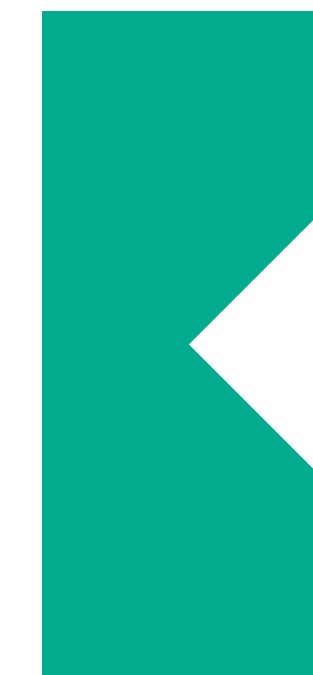
Model selects **positive** and patient is **positive**



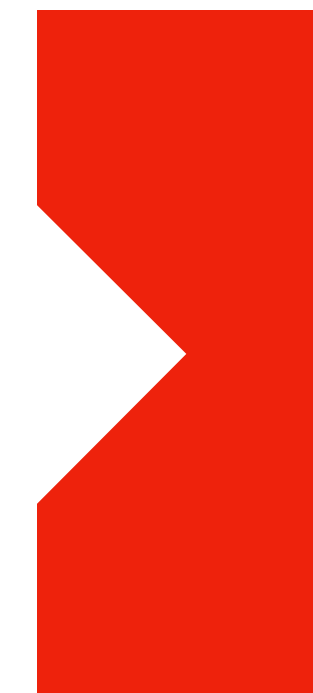
Model selects **positive** and patient is **negative**



“Selection space”



Model selects **negative** and patient is **negative**



Model selects **negative** and patient is **positive**

Accuracy

Overall ability of model

Precision

Amount of selection that's actually correct.

Recall

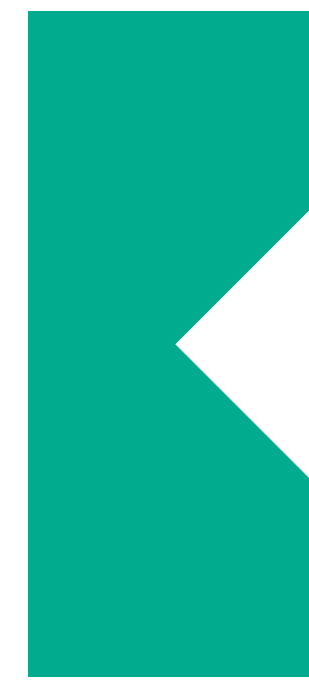
Amount of what needs to be selected that is selected

TRUE POSITIVE



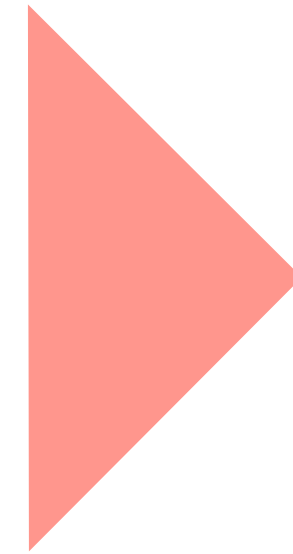
TP

FN



False NEGATIVE

FALSE POSITIVE



FP

TN



True NEGATIVE

Accuracy

Overall ability of model

$$\frac{TP + TN}{Total}$$

Precision

Amount of selection that's actually correct.

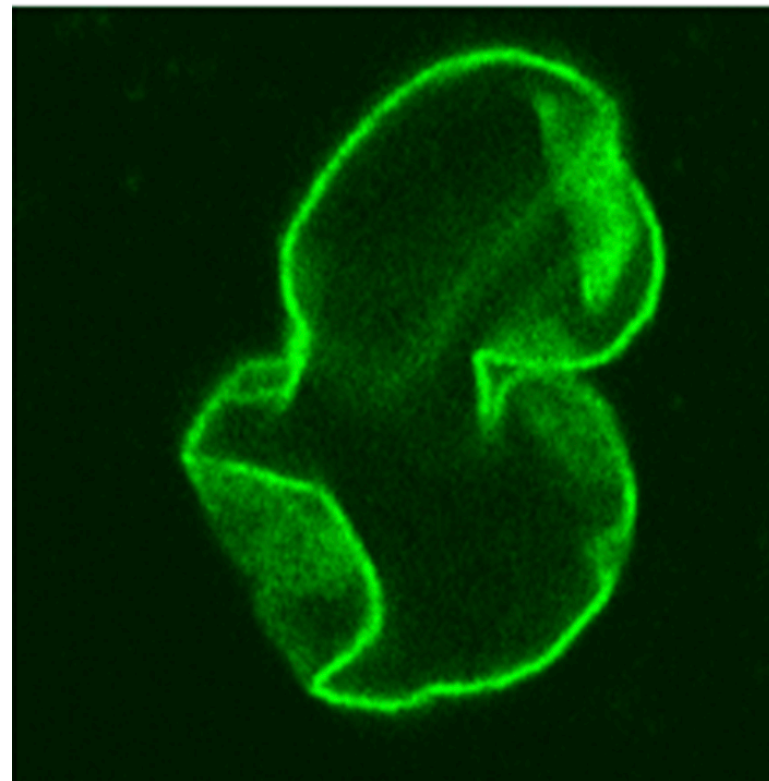
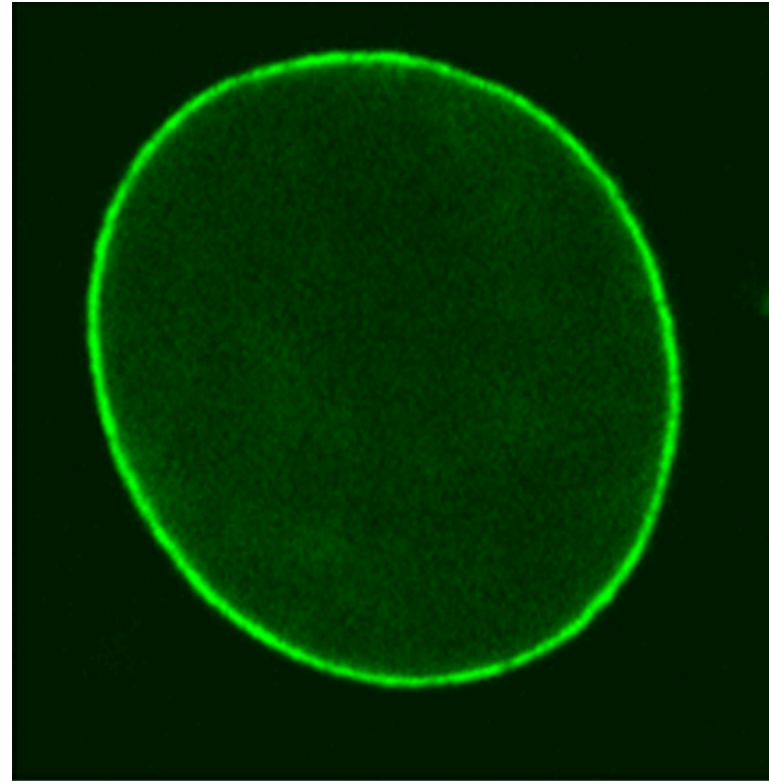
$$\frac{TP}{TP + FP}$$

Recall

Amount of what needs to be selected that is selected

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

		Predicted condition			
		Positive (PP)	Negative (PN)		
Total population = P + N				Informedness, bookmaker informedness (BM) = TPR + TNR - 1	Prevalence threshold (PT) $= \frac{\sqrt{TPR \times FPR} - FPR}{TPR - FPR}$
Actual condition	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{TP}{P} = 1 - FNR$	False negative rate (FNR), miss rate $= \frac{FN}{P} = 1 - TPR$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{FP}{N} = 1 - TNR$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{TN}{N} = 1 - FPR$
	Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{TP}{PP} = 1 - FDR$	False omission rate (FOR) $= \frac{FN}{PN} = 1 - NPV$	Positive likelihood ratio (LR+) $= \frac{TPR}{FPR}$	Negative likelihood ratio (LR-) $= \frac{FNR}{TNR}$
Accuracy (ACC) $= \frac{TP + TN}{P + N}$	False discovery rate (FDR) $= \frac{FP}{PP} = 1 - PPV$	Negative predictive value (NPV) = $\frac{TN}{PN}$ $= 1 - FOR$	Markedness (MK), deltaP (Δp) $= PPV + NPV - 1$	Diagnostic odds ratio (DOR) $= \frac{LR+}{LR-}$	
Balanced accuracy (BA) $= \frac{TPR + TNR}{2}$	F ₁ score $= \frac{2PPV \times TPR}{PPV + TPR} = \frac{2TP}{2TP + FP + FN}$	Fowlkes–Mallows index (FM) $= \sqrt{PPV \times TPR}$	Matthews correlation coefficient (MCC) $= \sqrt{TPR \times TNR \times PPV \times NPV} - \sqrt{FNR \times FPR \times FOR \times FDR}$	Threat score (TS), critical success index (CSI), Jaccard index $= \frac{TP}{TP + FN + FP}$	



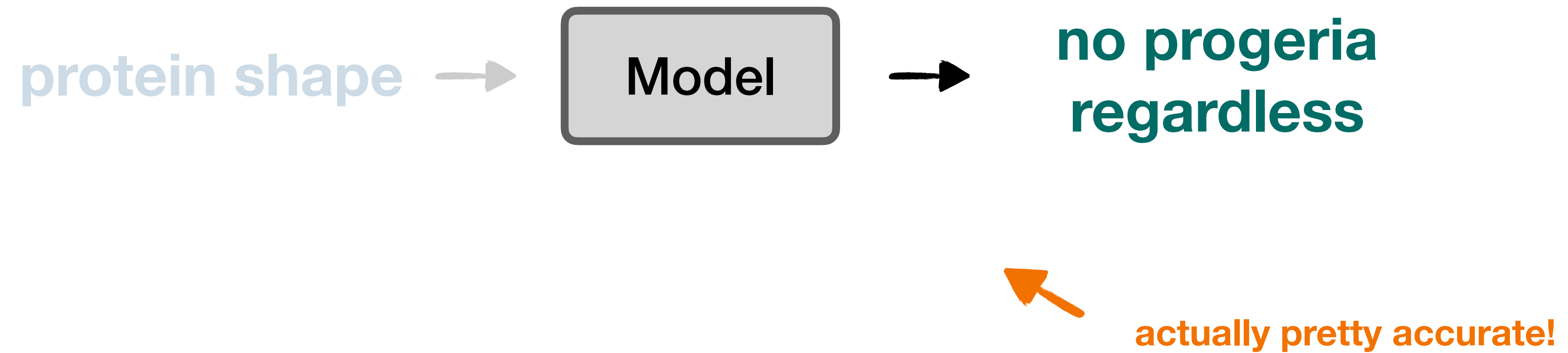
Progeria affects ~159 patients in the US
we have a dataset of all American pediatric patients

Q: If my model predicts with 99.99% accuracy, is it good enough?



Progeria affects ~159 patients in the US
we have a dataset of all American pediatric patients

a proposed model:



Progeria affects ~159 patients in the US
we have a dataset of all American pediatric patients

Accuracy

Overall ability of model

$$\frac{TP + TN}{Total}$$

← exactly zero

Precision

Amount of selection that's actually correct.

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

Recall

Amount of what needs to be selected that is selected

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

← scaled properly!



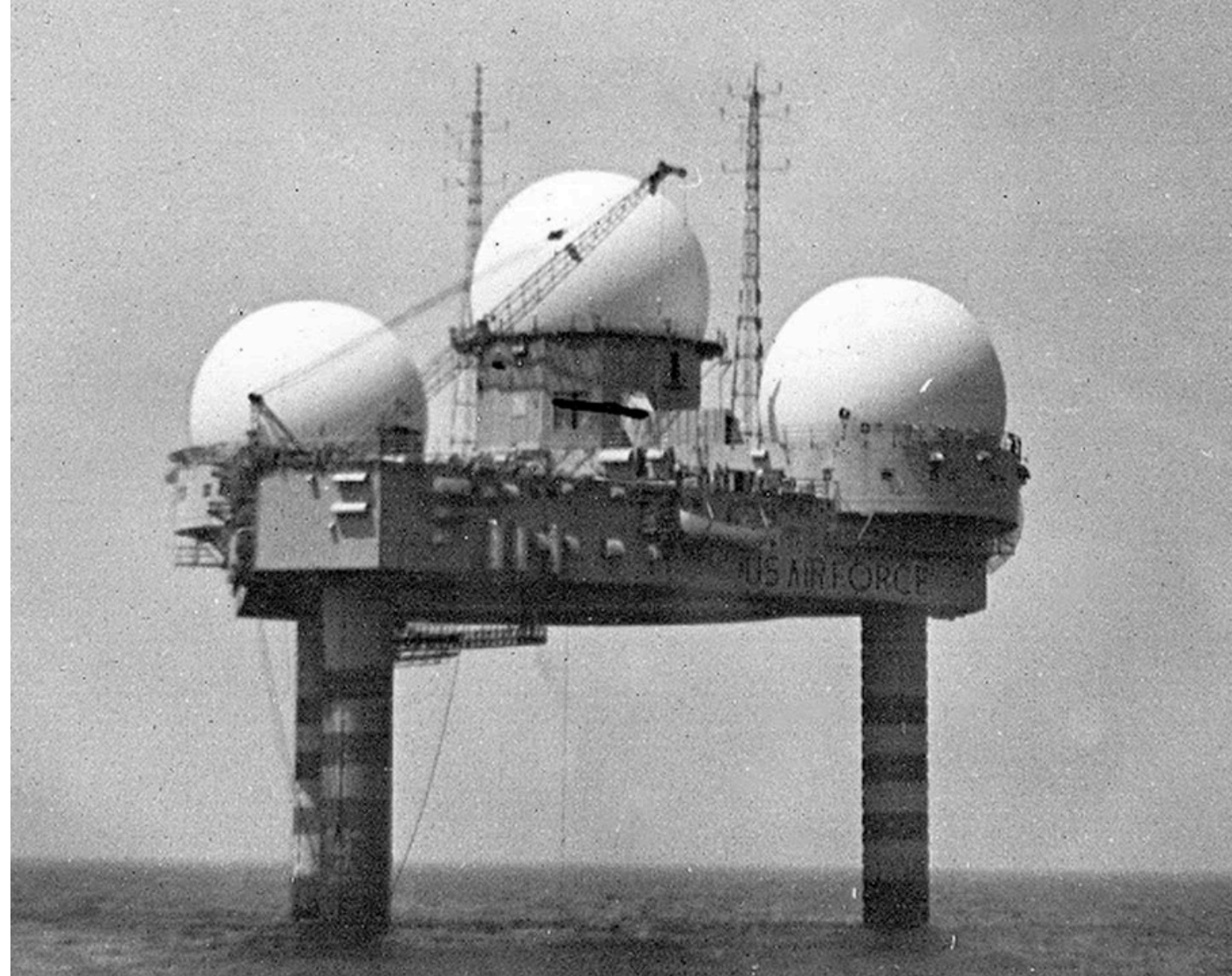
no progeria
regardless

Progeria affects ~159 patients in the US

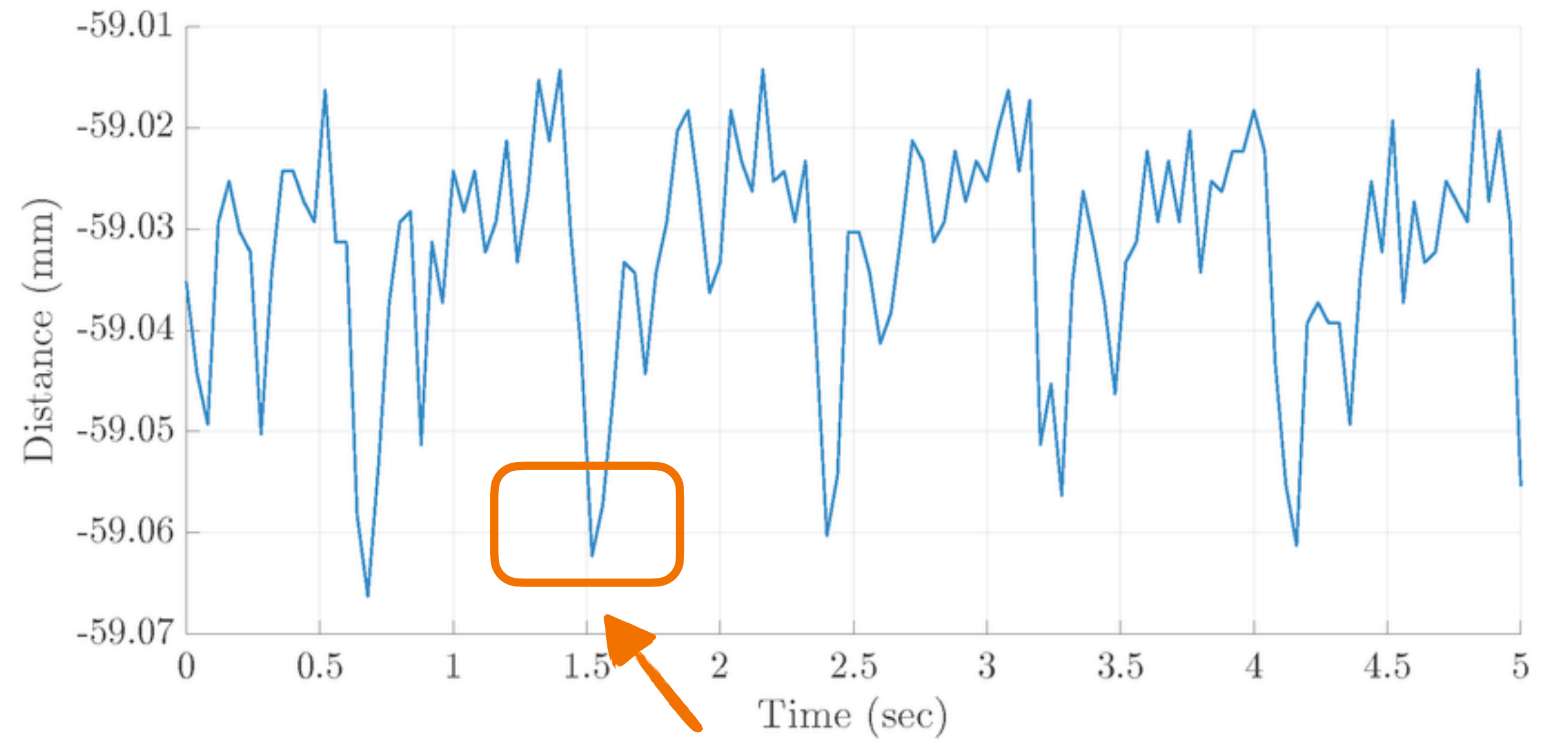
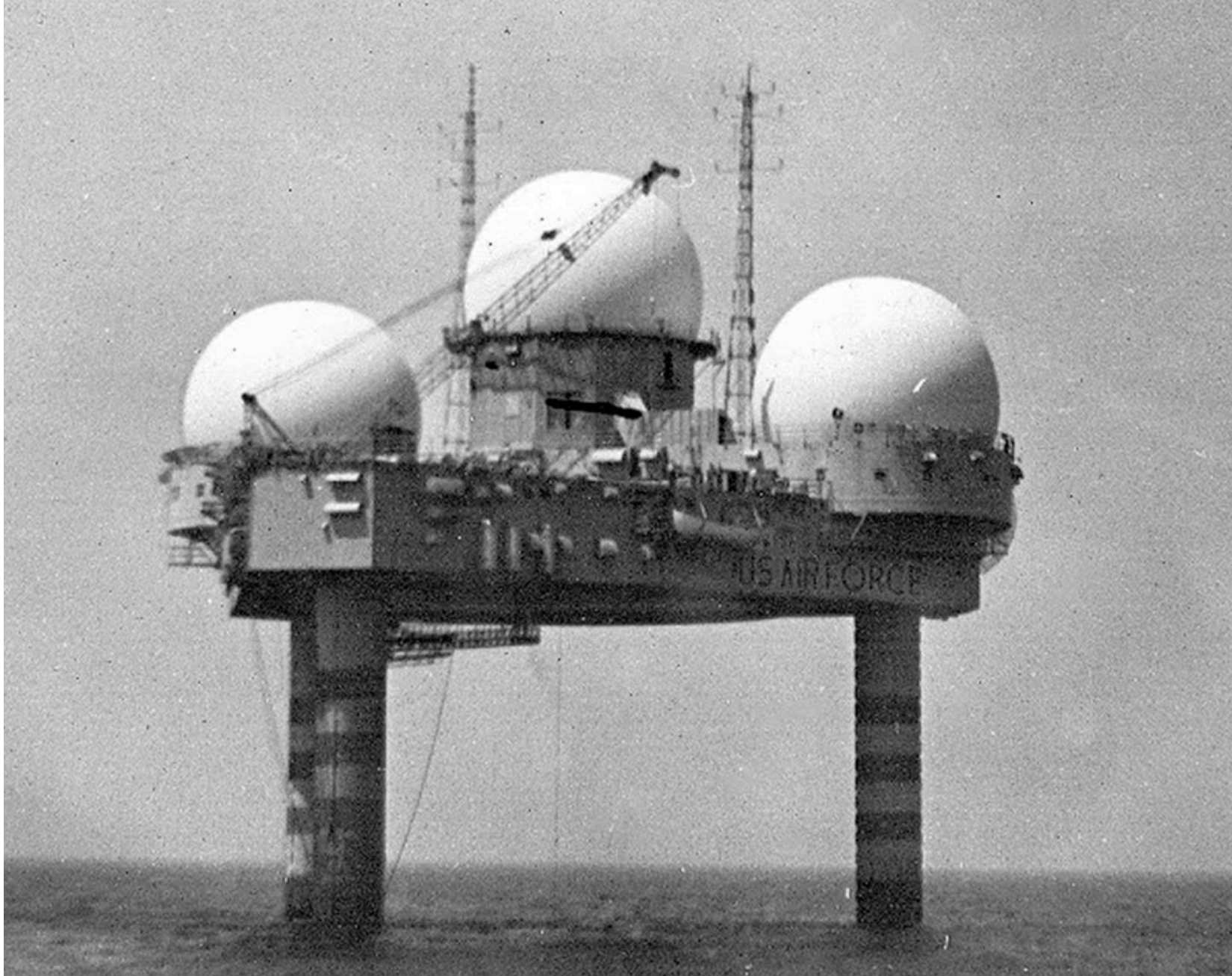
we have a dataset of all American pediatric patients

storytime!

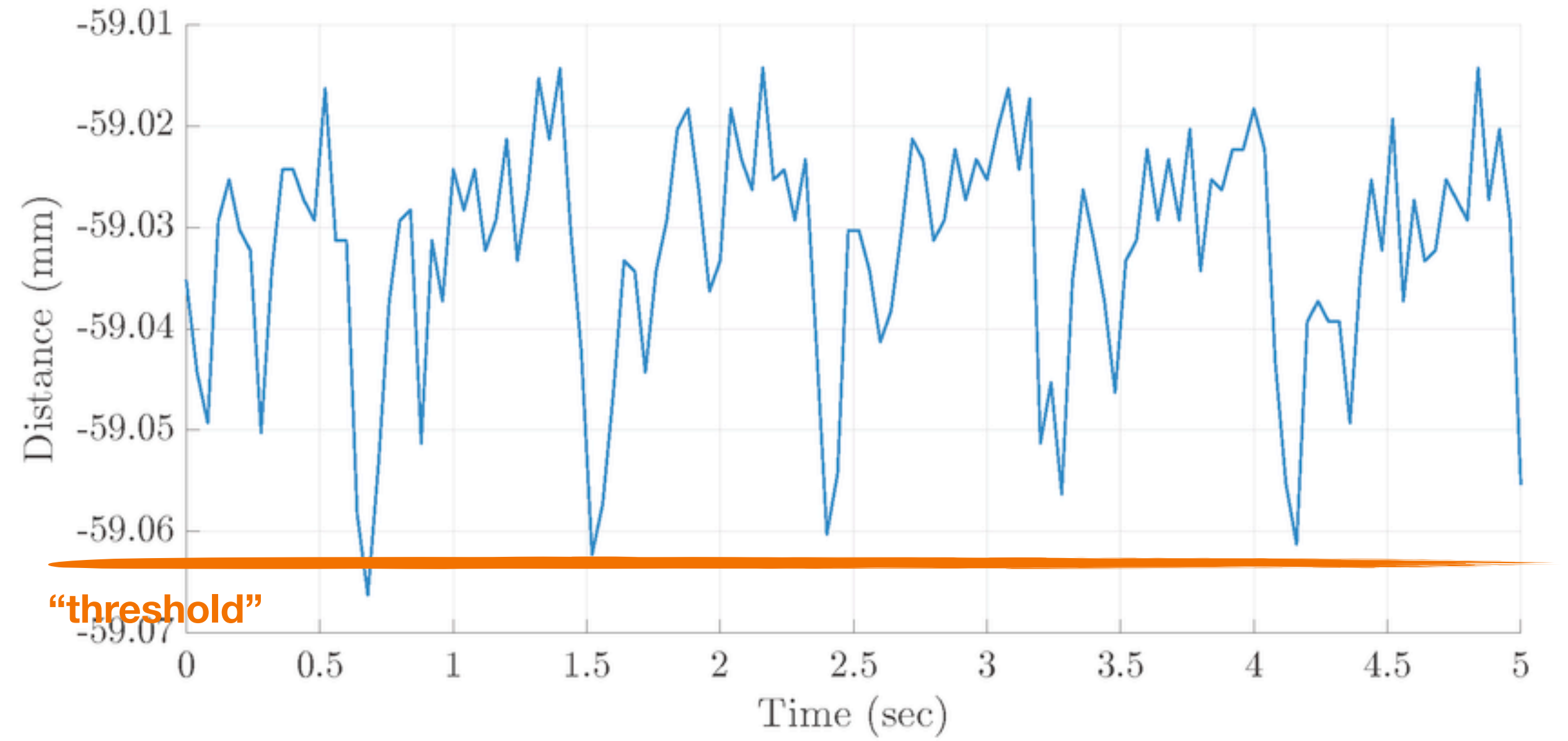
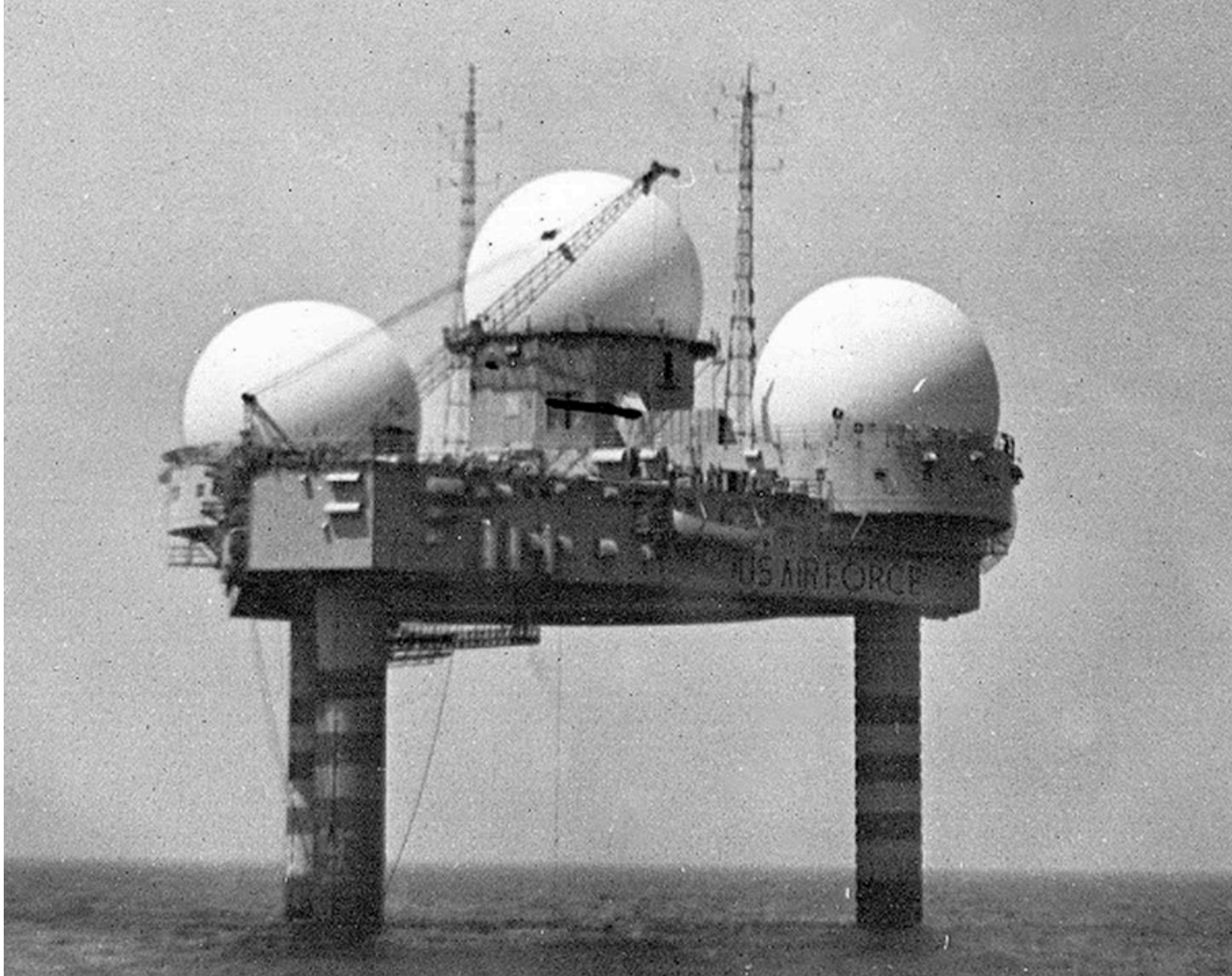
storytime!



storytime!

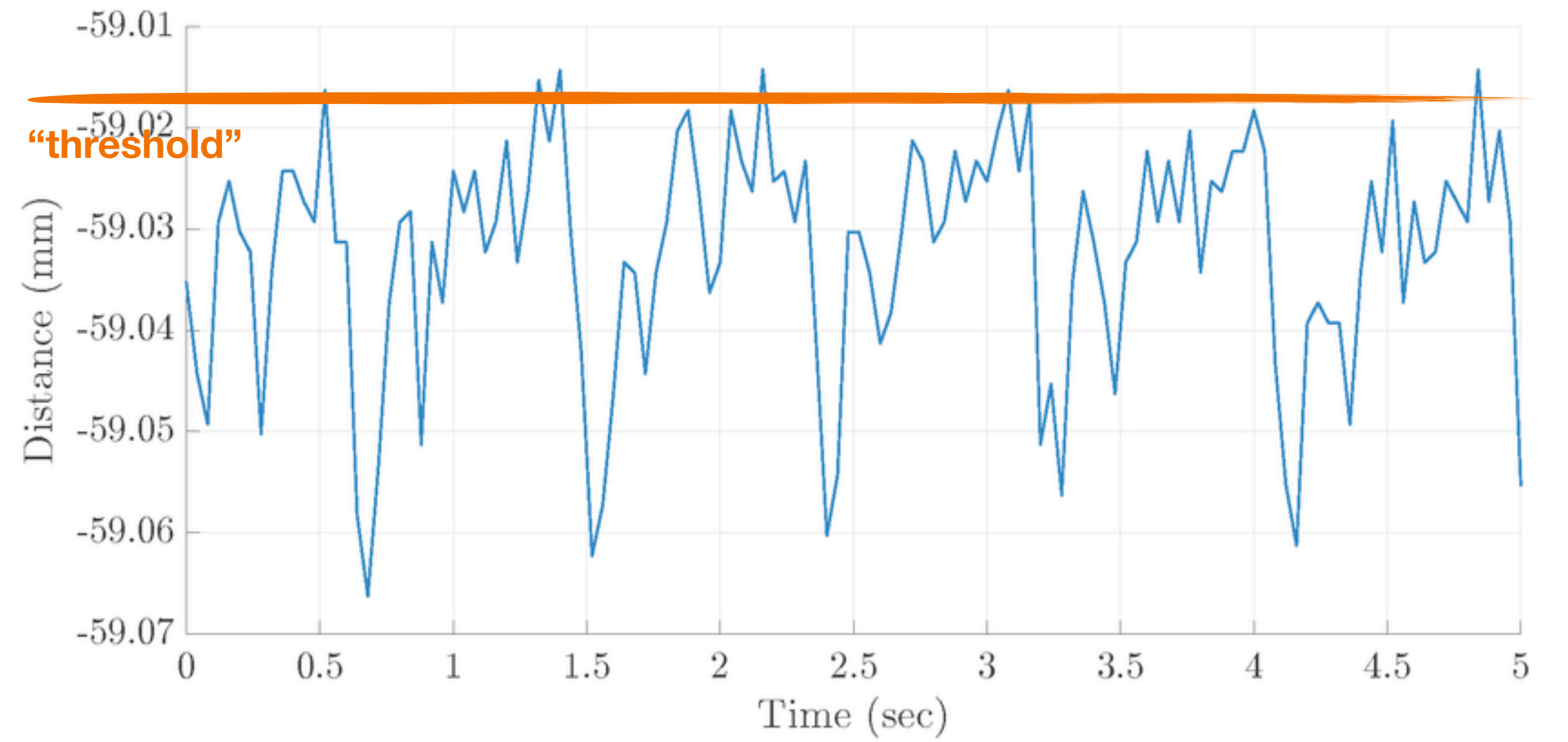


storytime!



high recall, low precision

storytime!

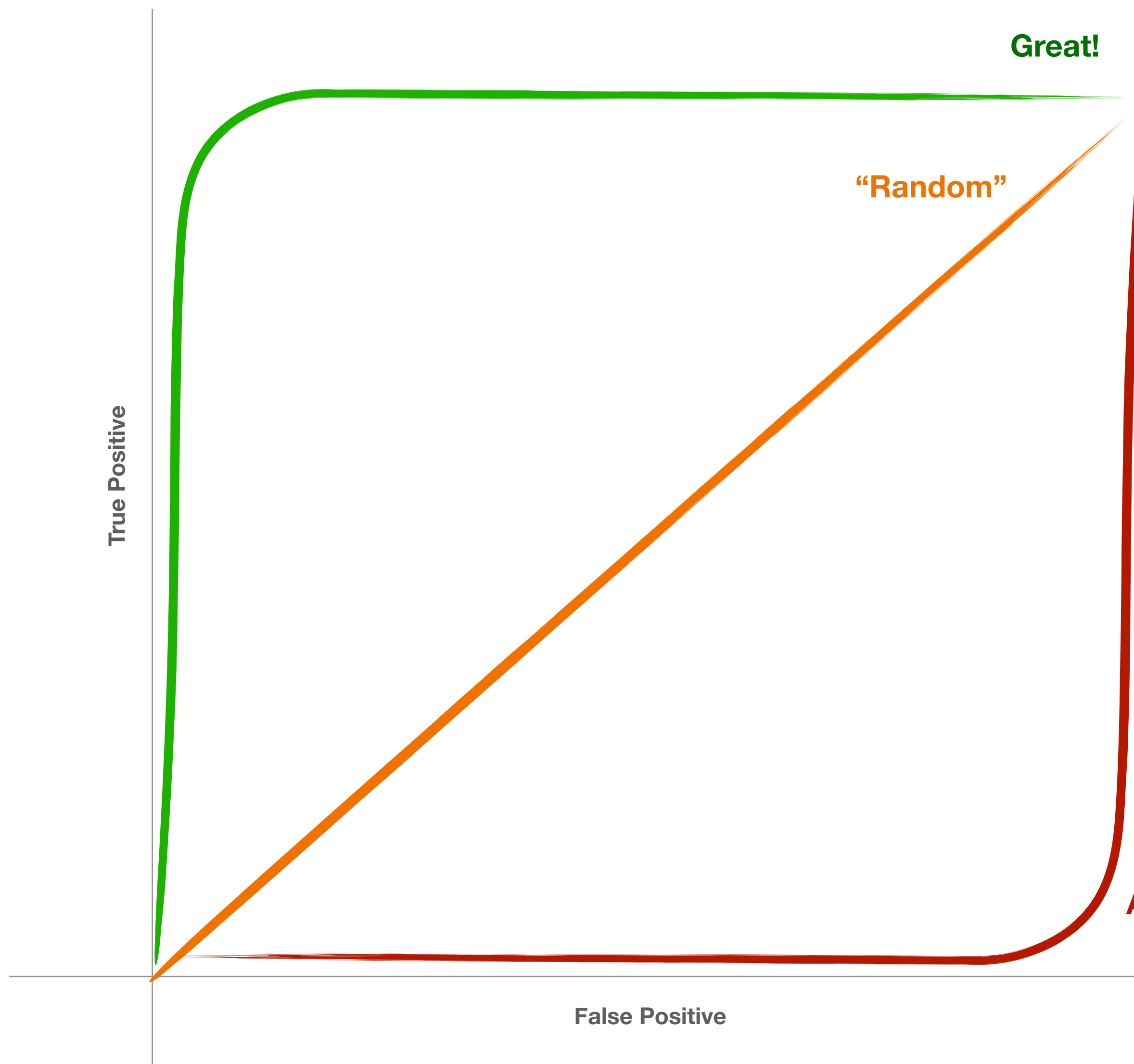


high precision, low recall

**quantifying
“threshold”**

**quantifying
“threshold”**

ROC Curve!



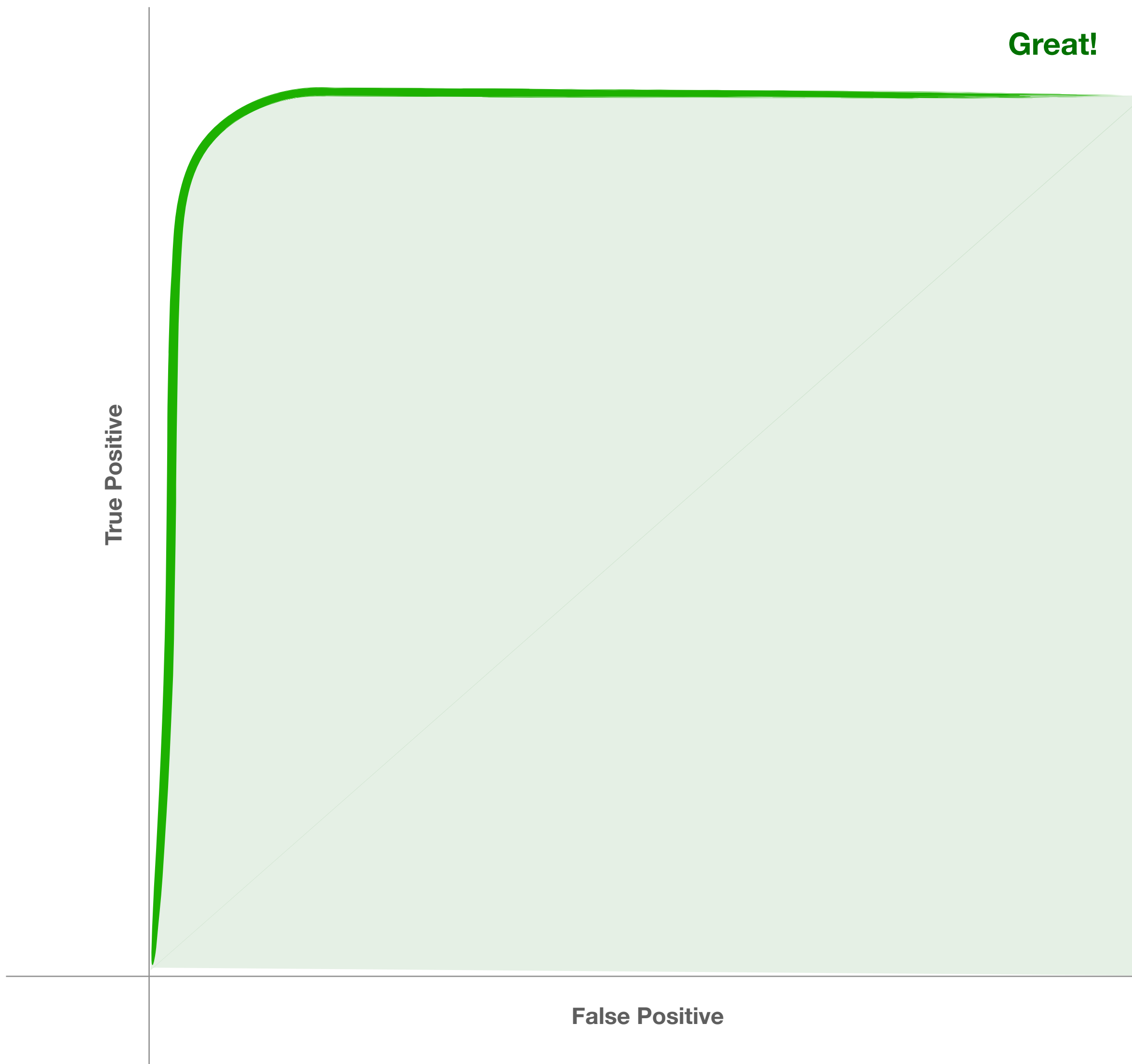
ROC Curve!

Receiver Operation Curve

need lots of false positives
before detecting a true positive

Awful.

- **ROC Curve** quantify the amount of “error”/noise that is necessary for a classifier to make a good prediction



AUC
area under [the ROC] curve

- **AUC** and also Precision-Recall Area Under Curve (PR AUC).

what makes models fit better

- more data
- balanced data
- normalized data

more data

balanced data

normalized data

more data

balanced data

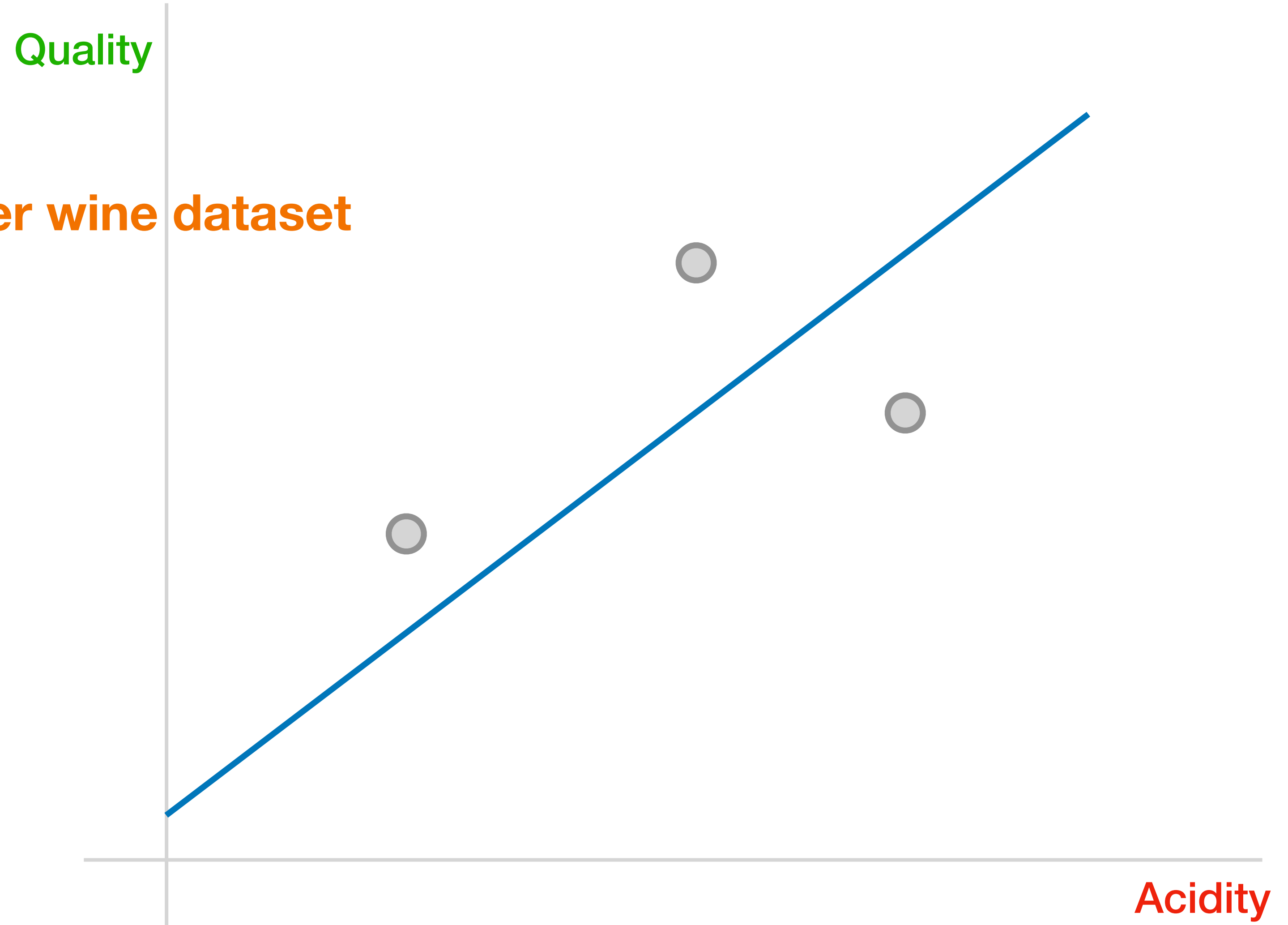
normalized data

more data

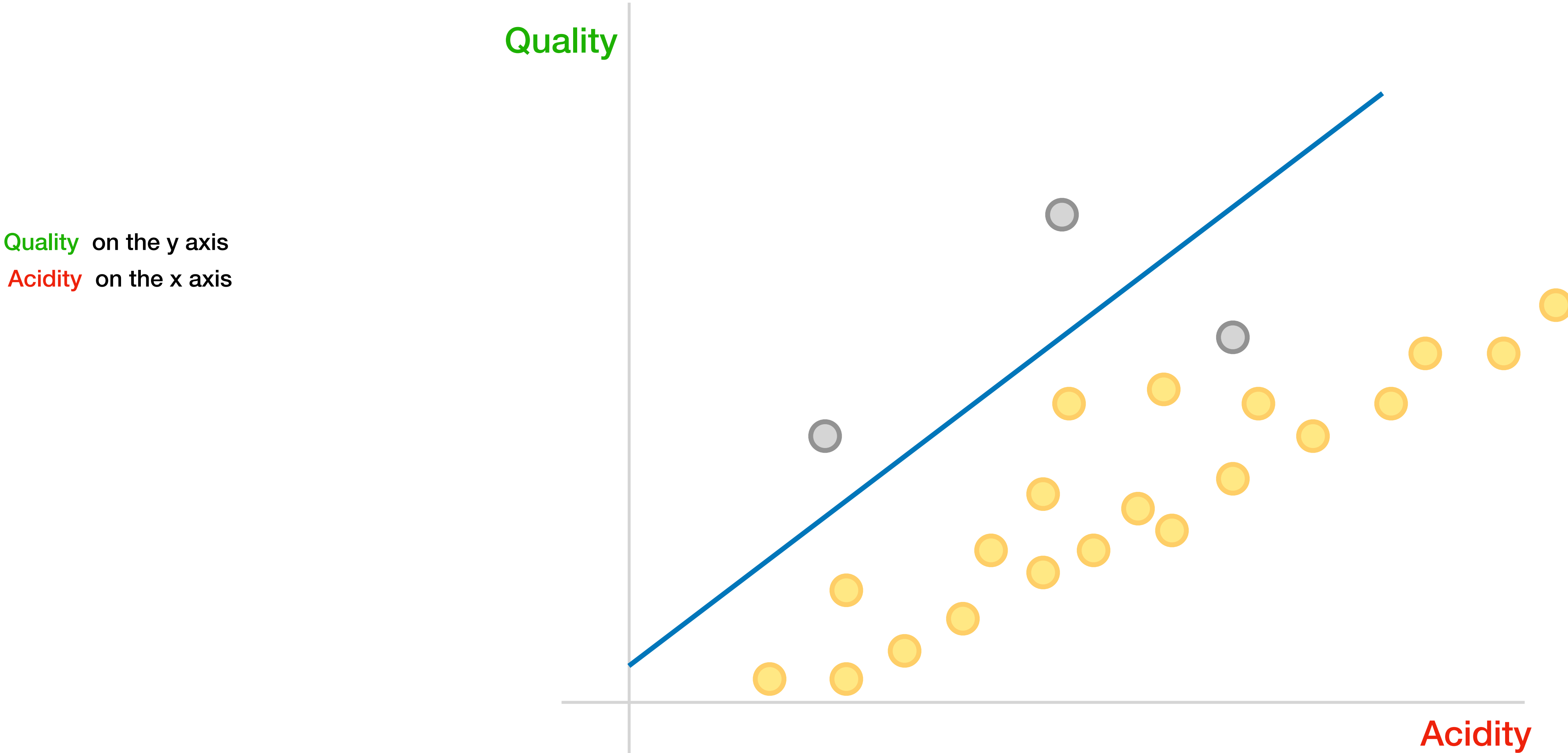
let's say we have a simpler wine dataset

Quality on the y axis

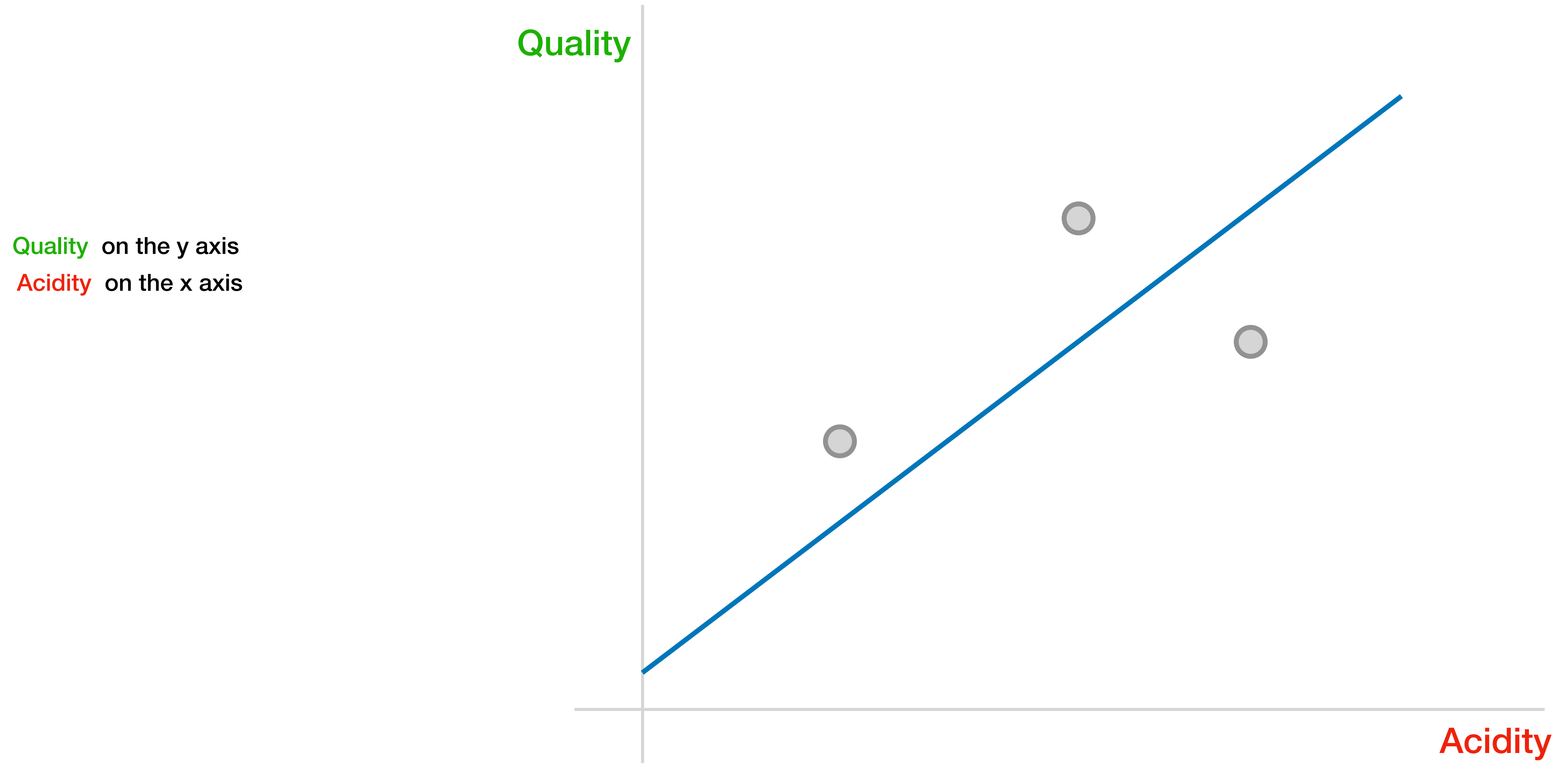
Acidity on the x axis



more data

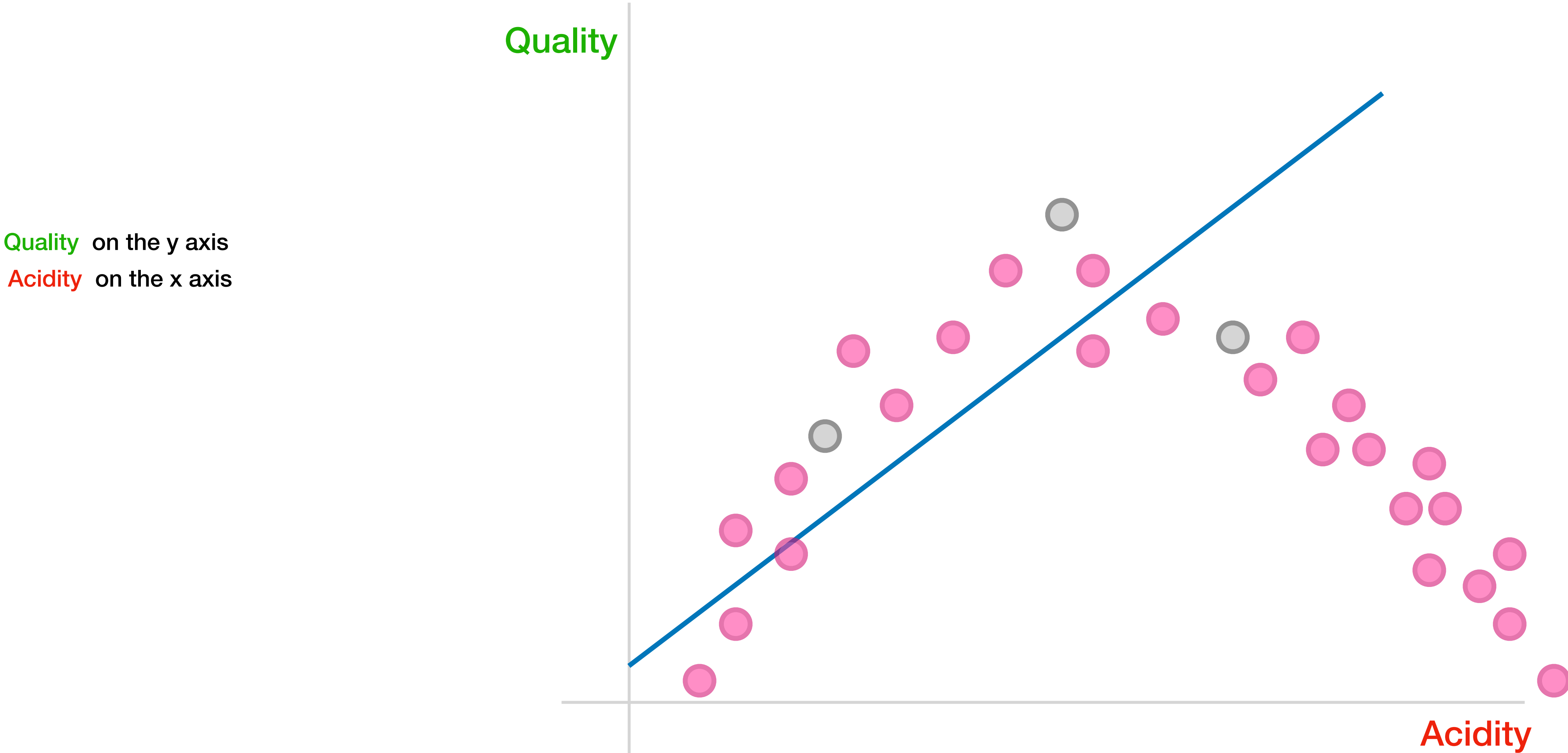


more data

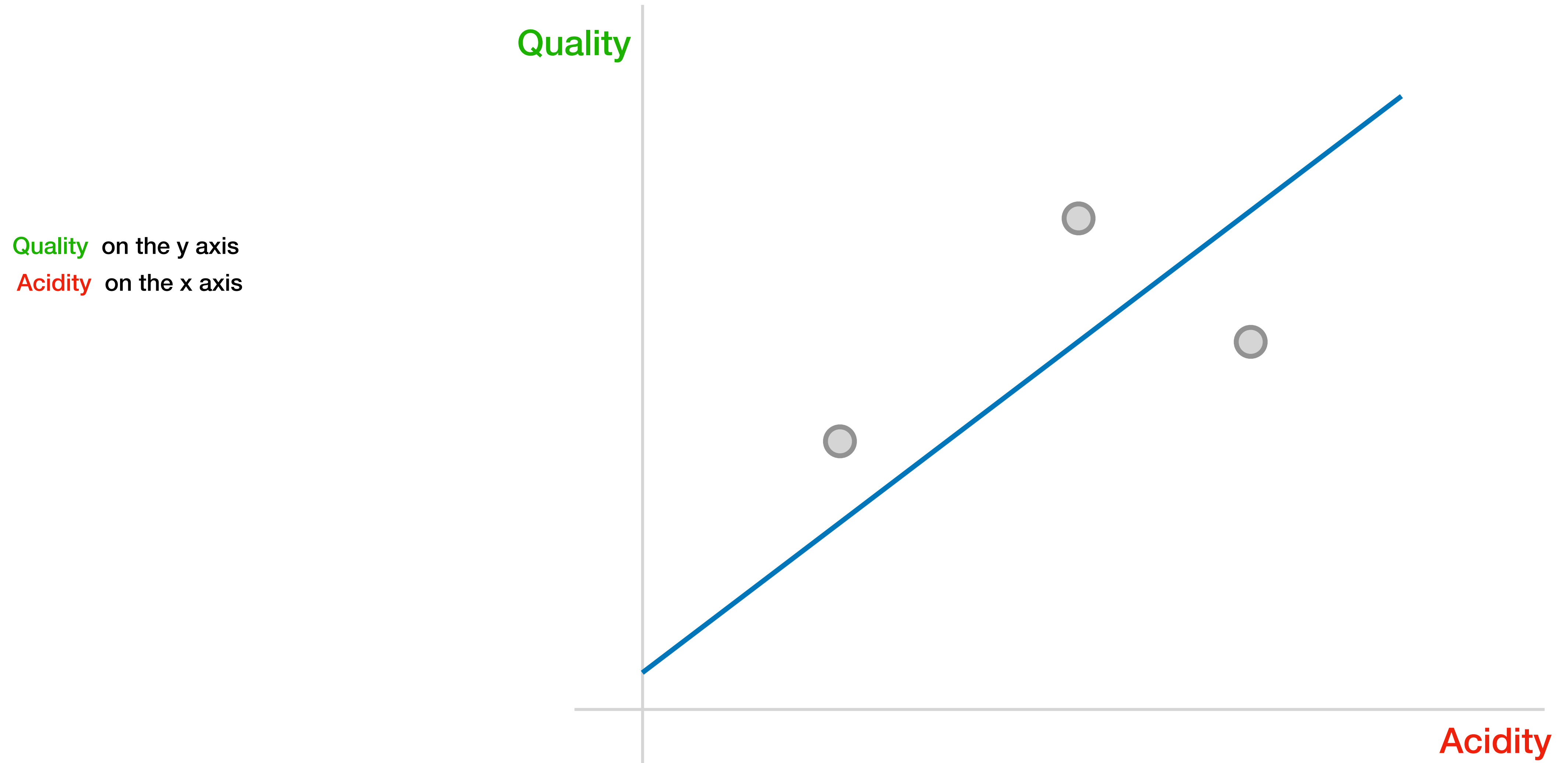


Quality on the y axis
Acidity on the x axis

more data

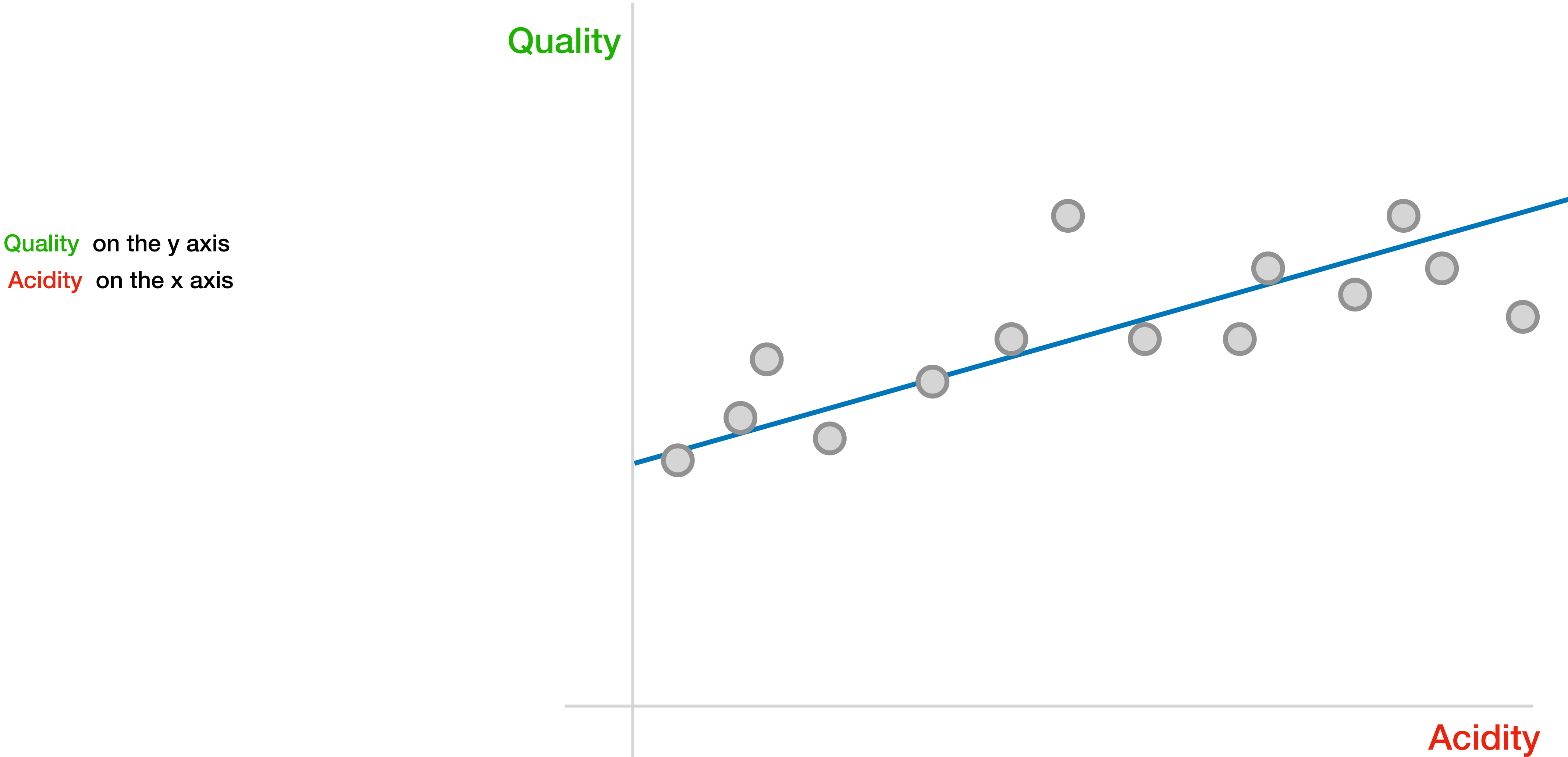


more data



Quality on the y axis
Acidity on the x axis

more data



Quality on the y axis
Acidity on the x axis

■ use more data, get more accurate results

more data

balanced data

normalized data

more data

balanced data

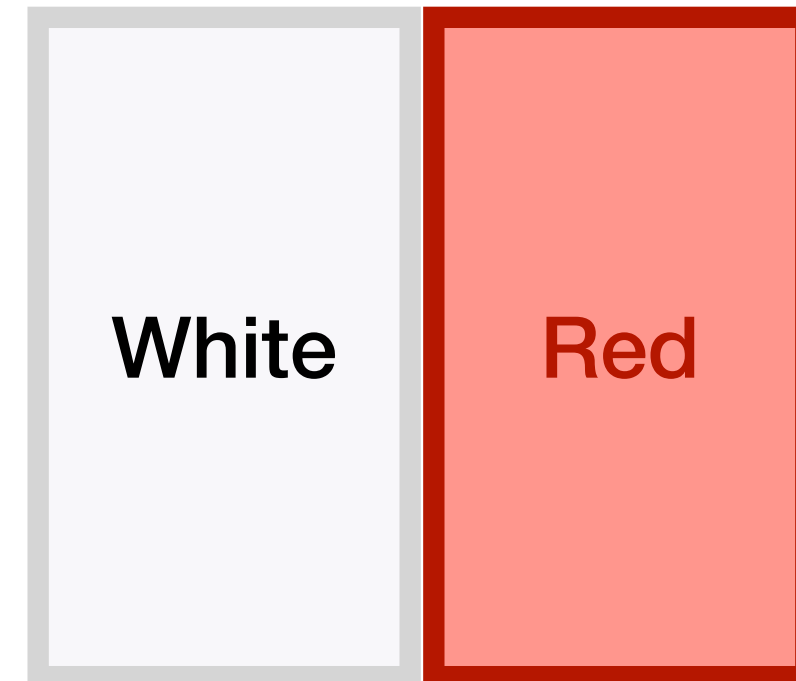
normalized data

balanced data

Let's think about logistic functions!

balanced data

Let's think about logistic functions!

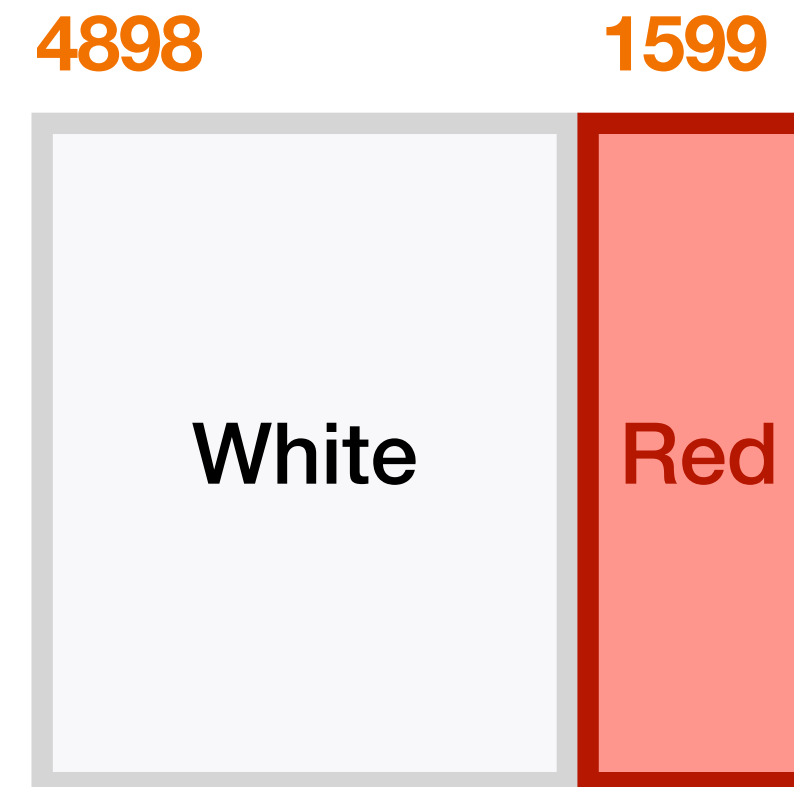


in an ideal world

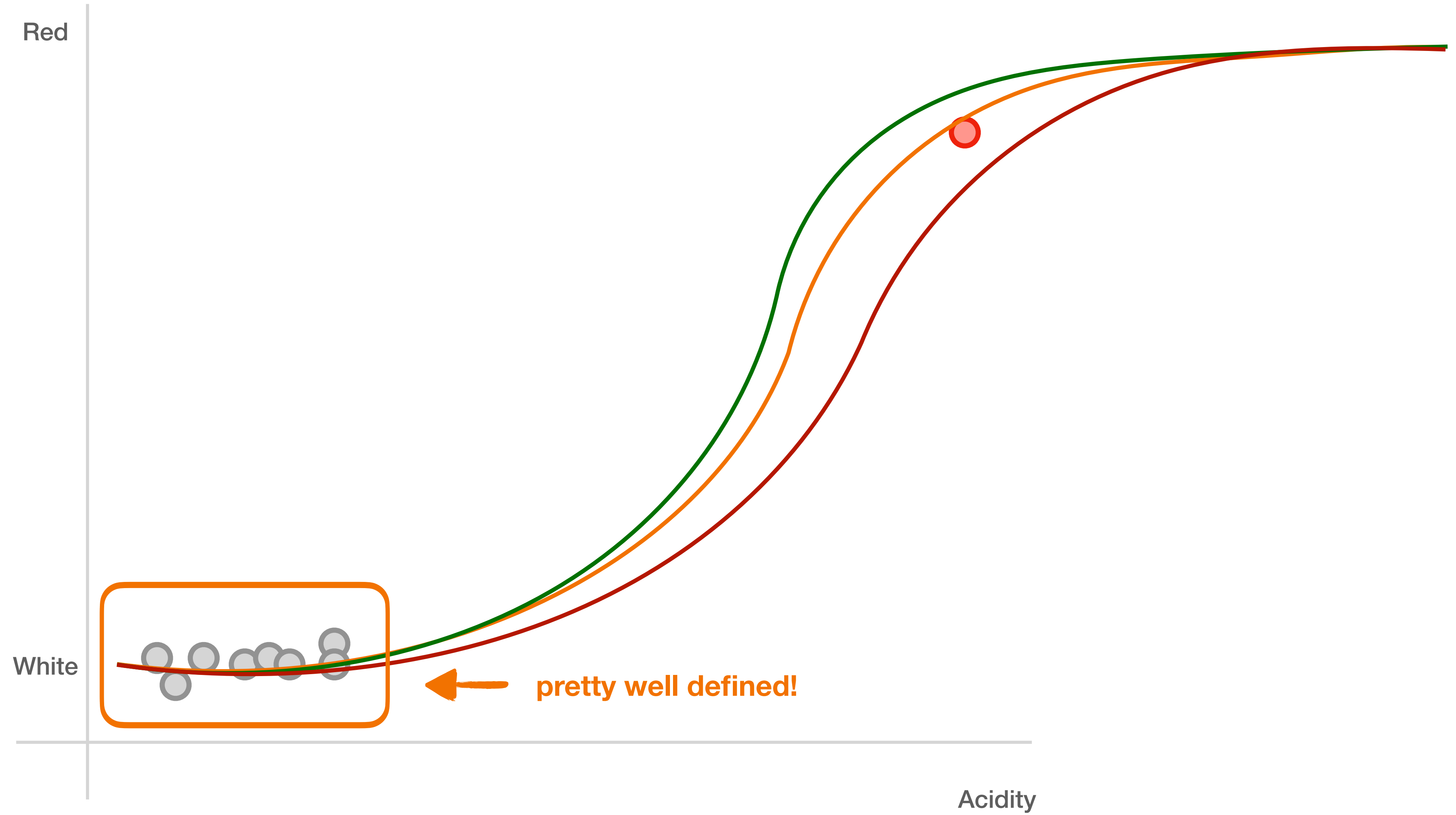
...but no

balanced data

Let's think about logistic functions!

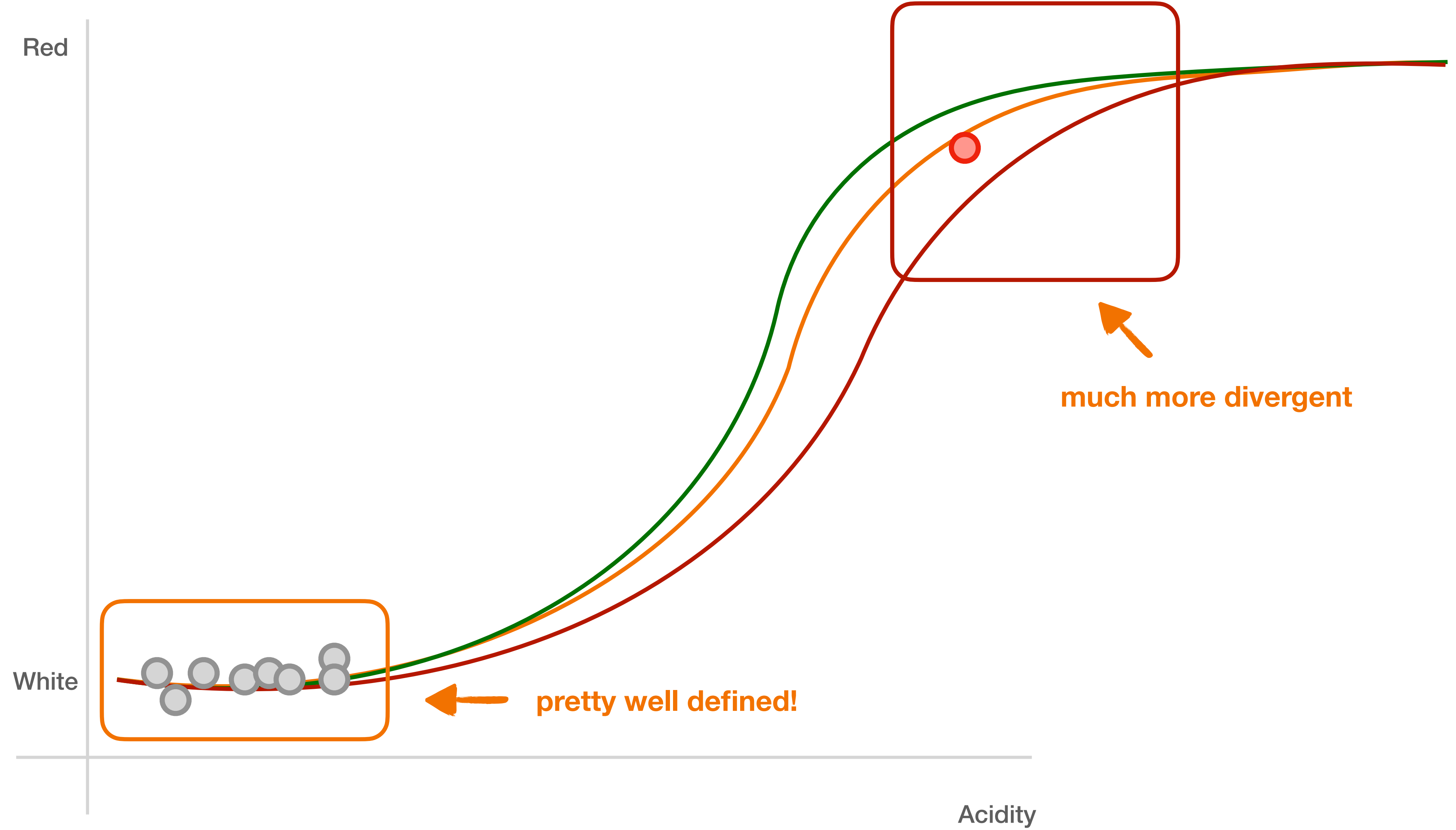


What happens when we fit this dataset entirely?



balanced data

Let's think about logistic functions!



■ balanced data, more accurate results

more data

balanced data

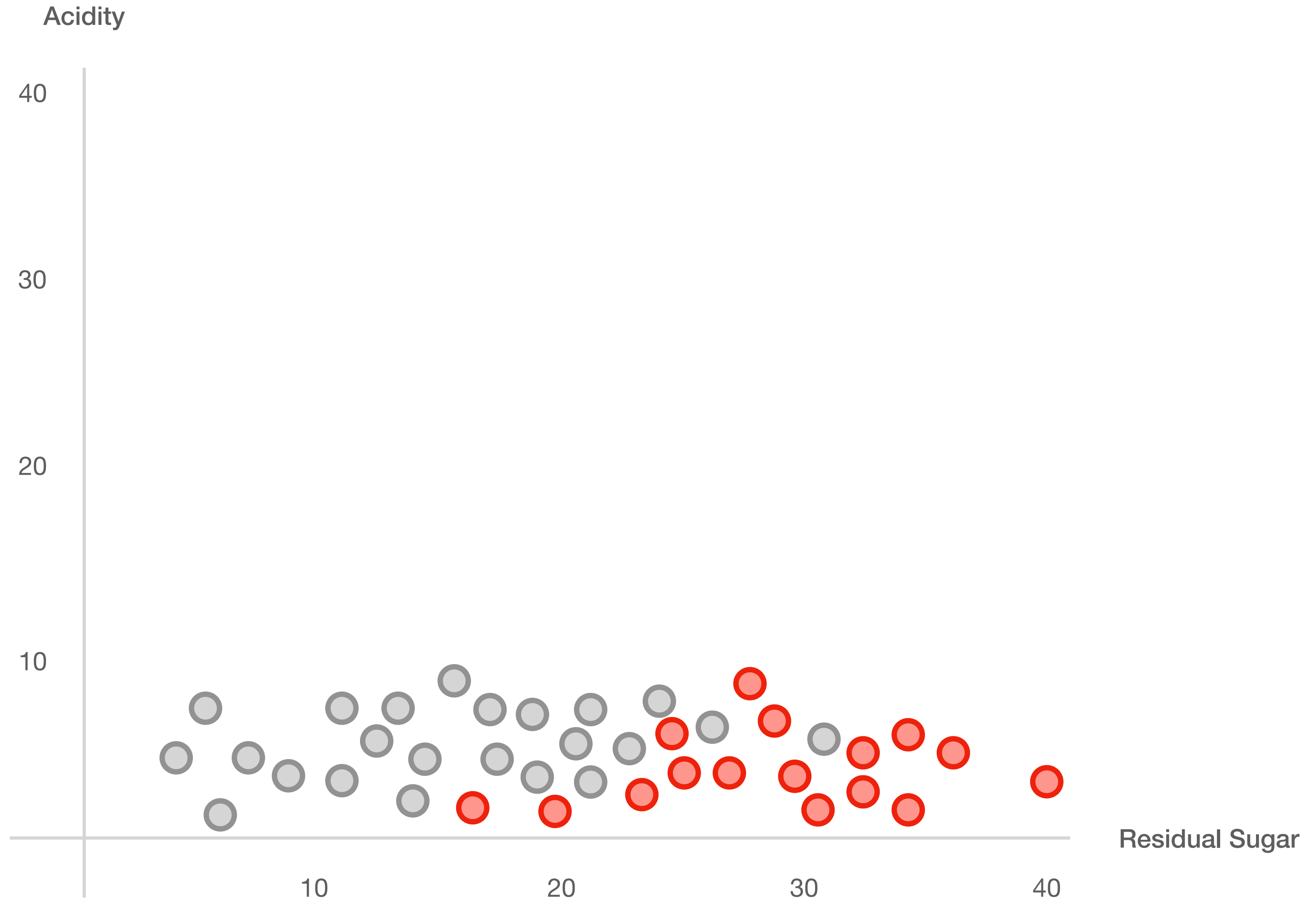
normalized data

more data

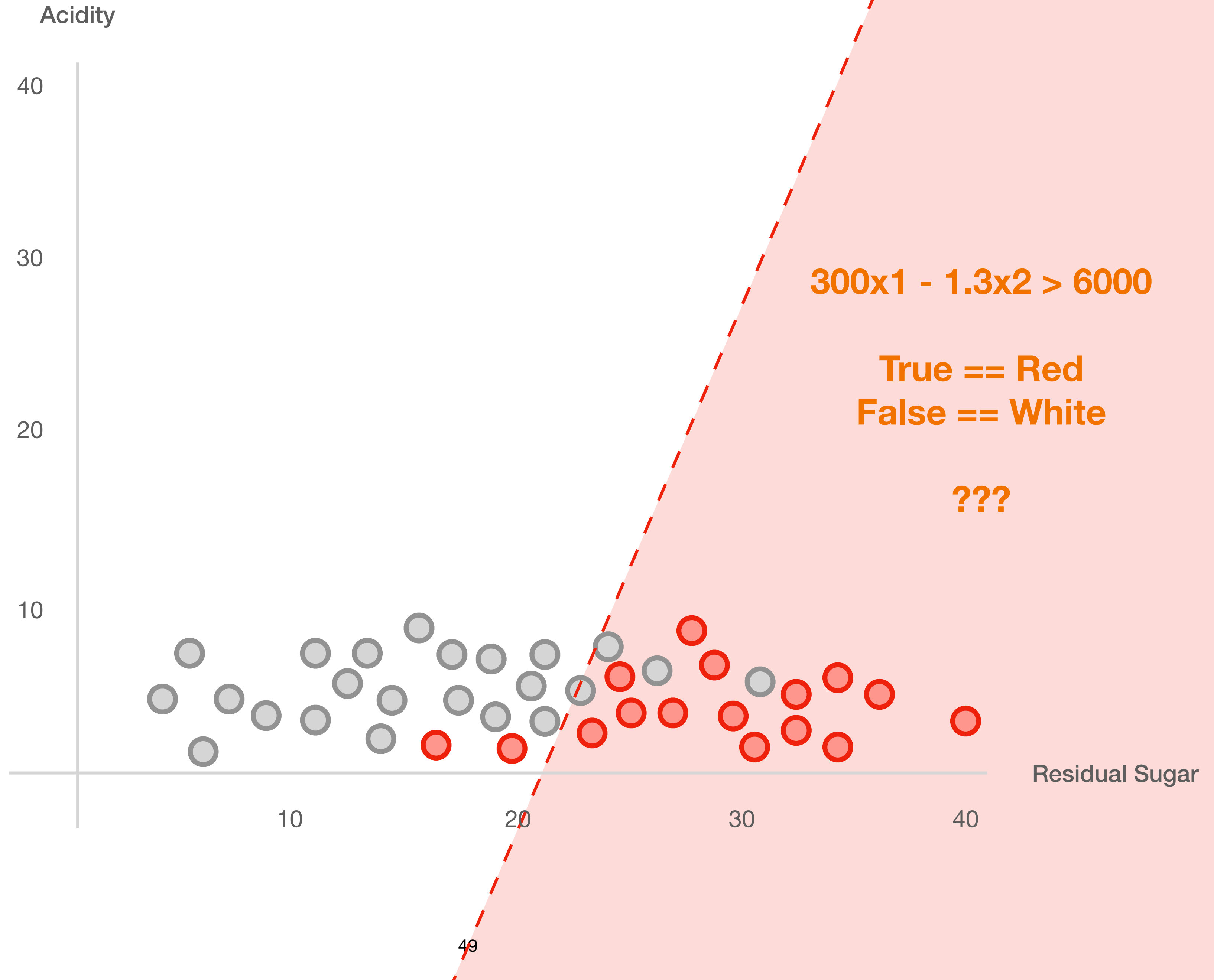
balanced data

normalized data

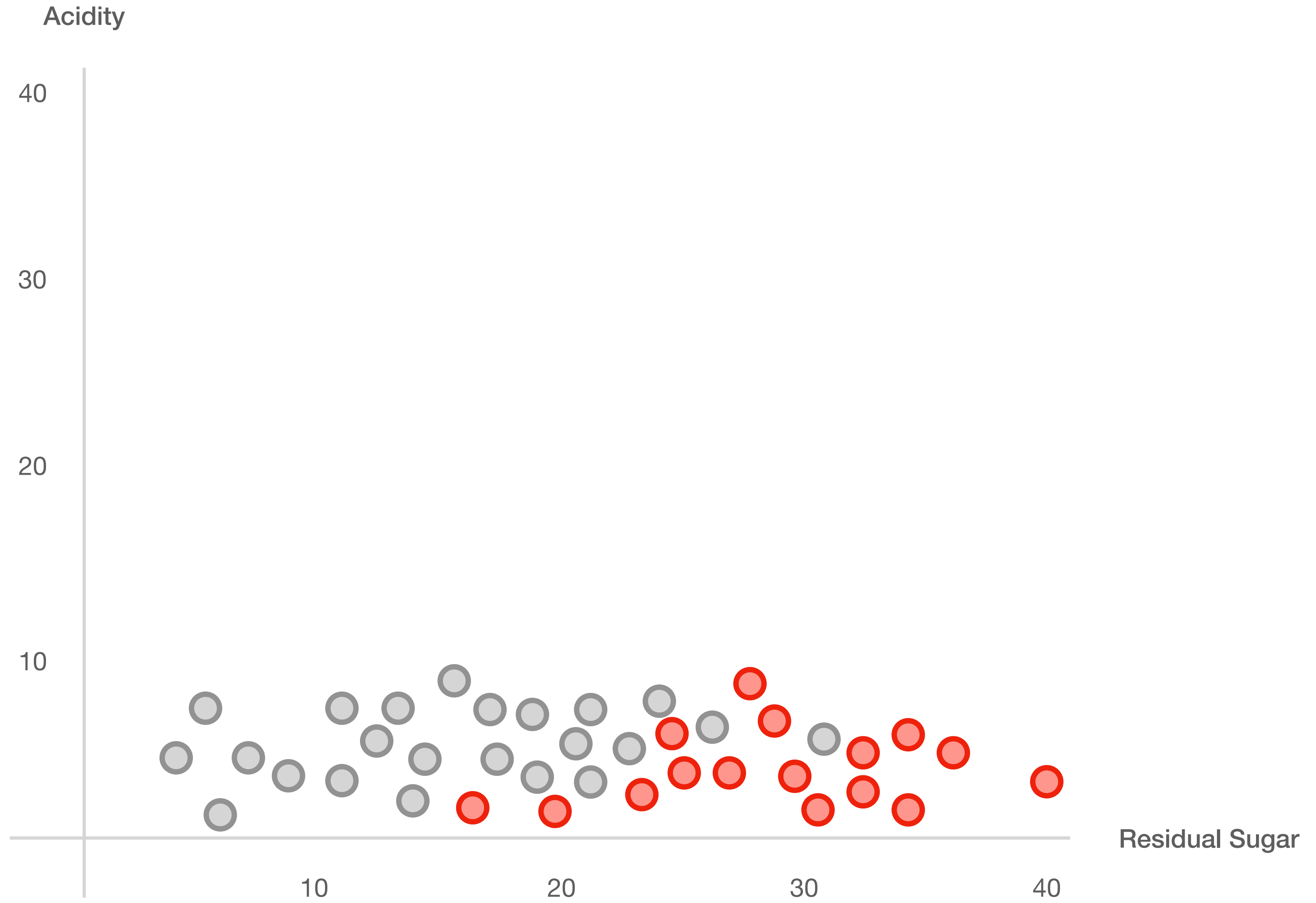
normalized data



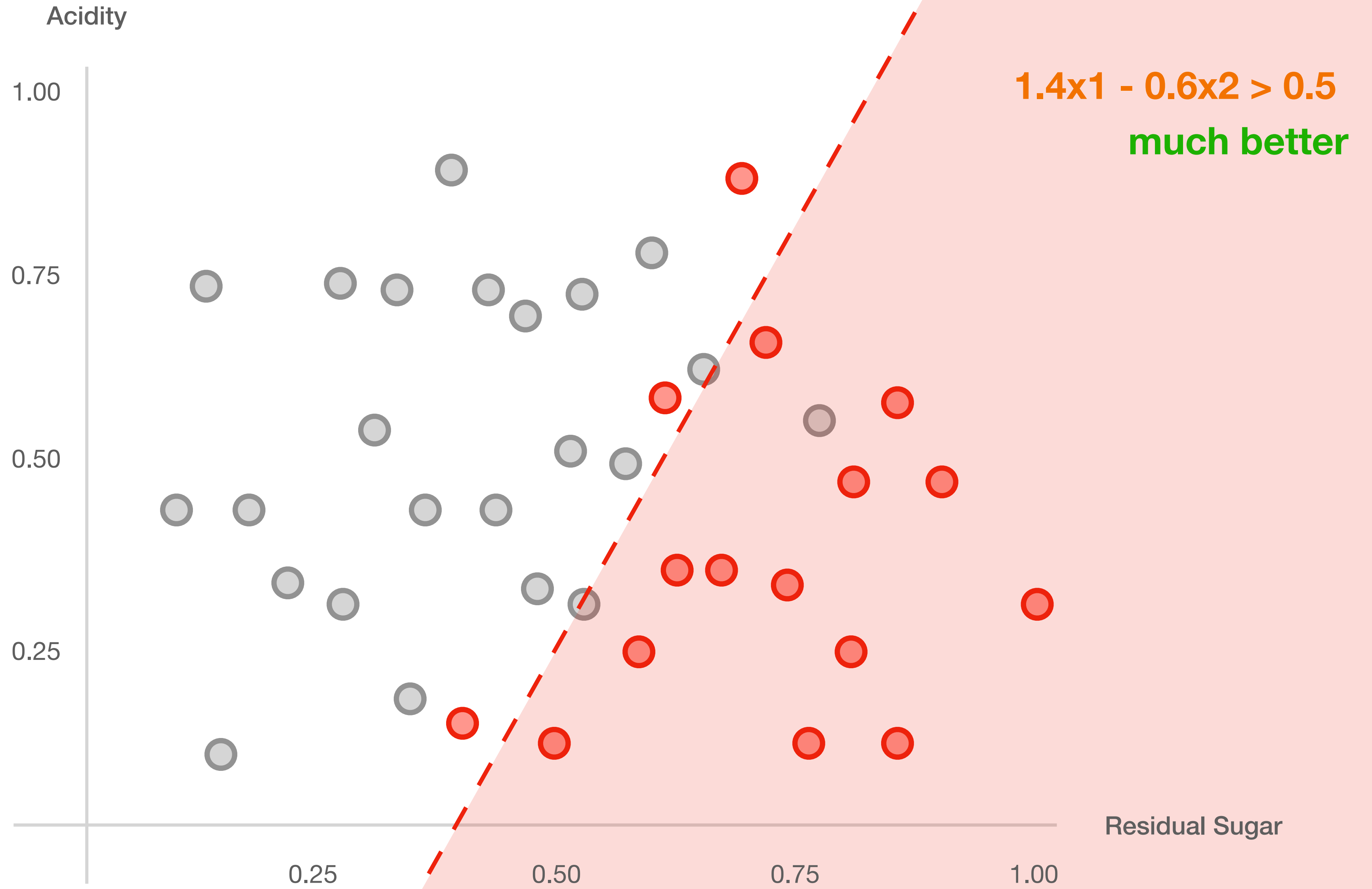
normalized data



normalized data



normalized data



■ normalized data, better generalization, faster convergence

more data

balanced data

normalized data

more data

balanced data

normalized data

let's clean some data!