AIBridge

Lecture 5

Let’s talk about the last lab!

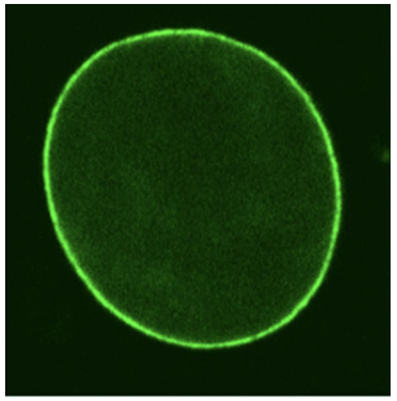
Let’s talk about the last lab!

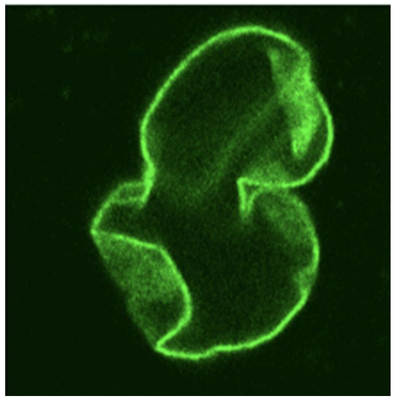
what does this even mean?

What circumstances made the model fit better? worse?

Accuracy

"Why is it not enough?"

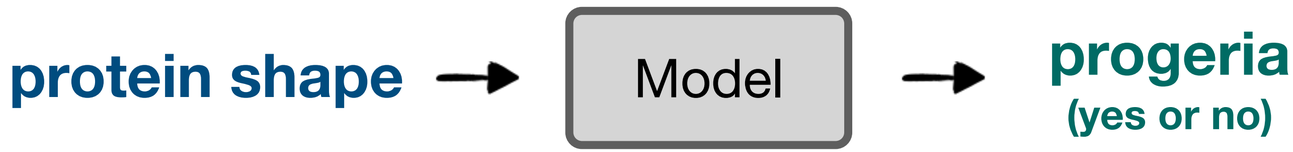




Progeria affects ~159 patients in the US

we have a dataset of all American pediatric patients

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

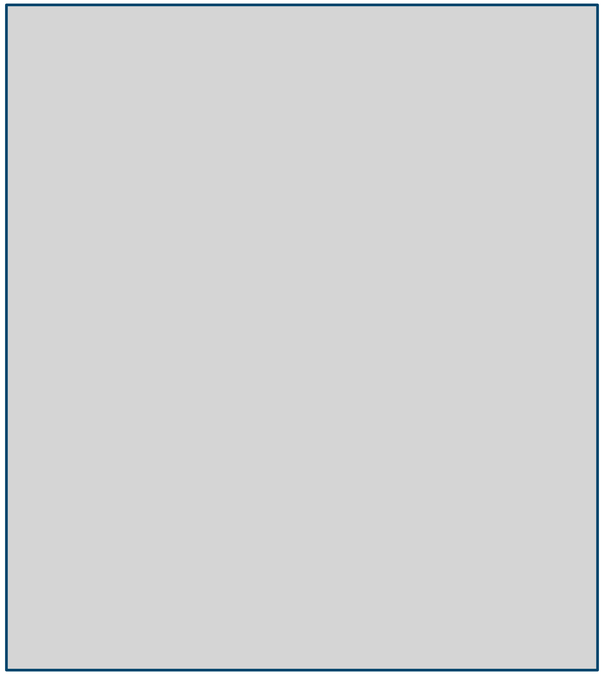
a proposed model:

actually pretty accurate!

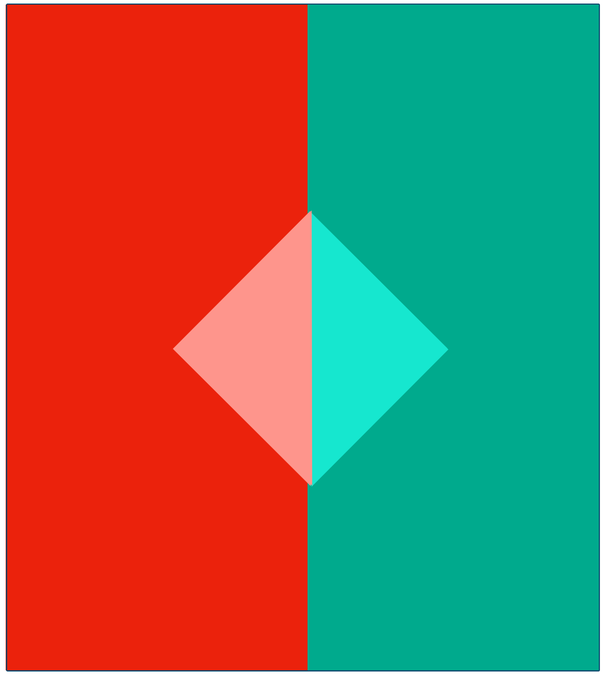
Progeria affects ~159 patients in the US

we have a dataset of all American pediatric patients

Accuracy , Precision, and Recall

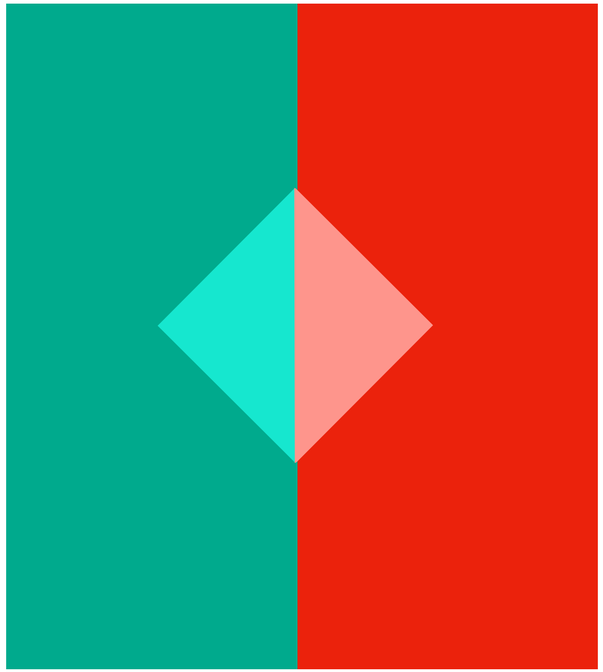


“Selection space”



“Selection space”

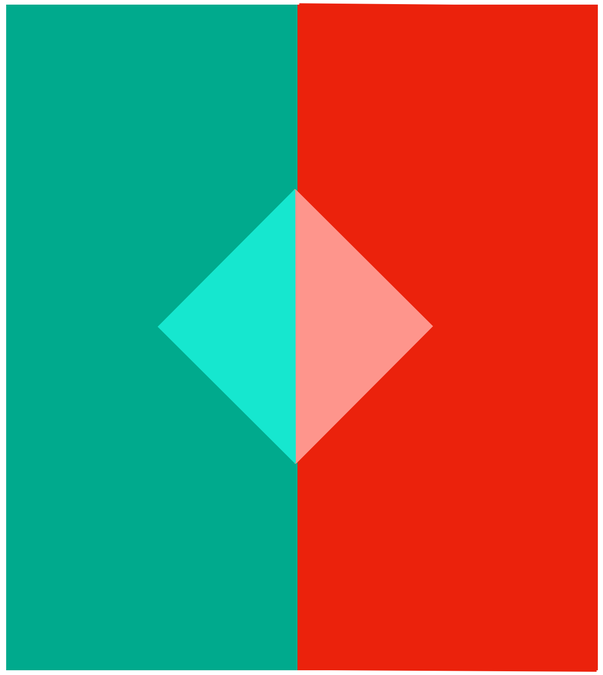
Model selects **positive** and patient is **positive**



“Selection space”

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

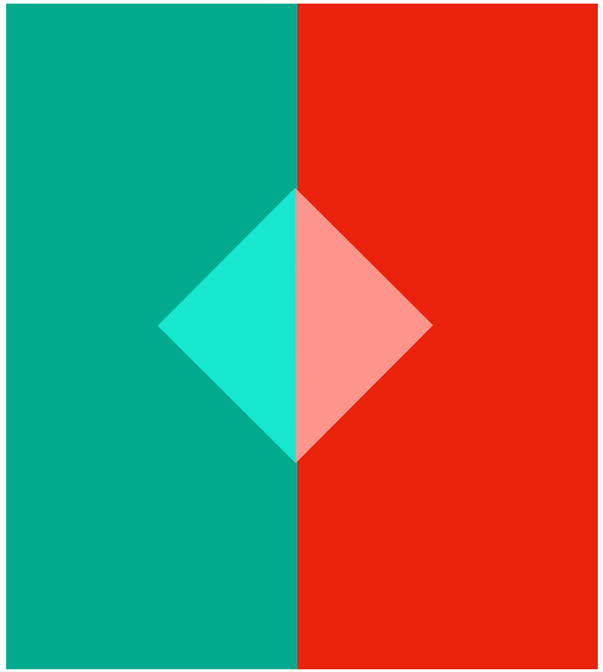
Model selects **positive** and patient is **negative**



“Selection space”

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

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



“Selection space”

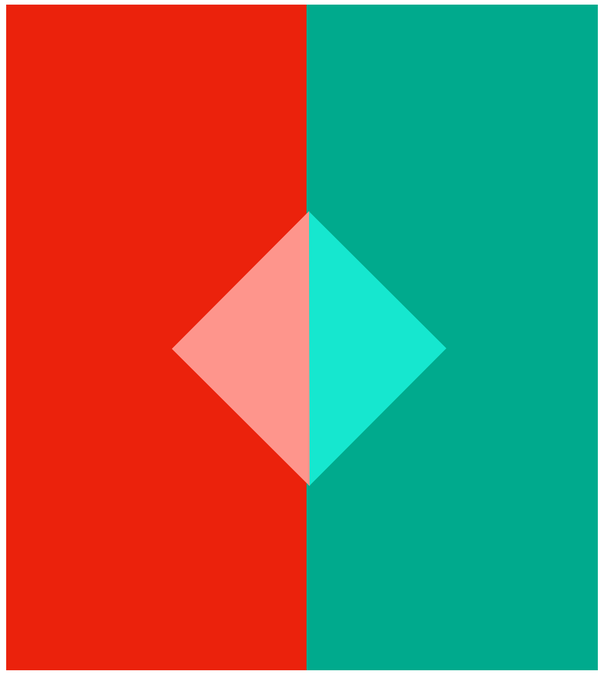
Model selects **negative** and patient is **negative**

TRUE **P**OSITIVE

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

FALSE **P**OSITIVE

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



"Selection space"

FALSE **N**EGATIVE

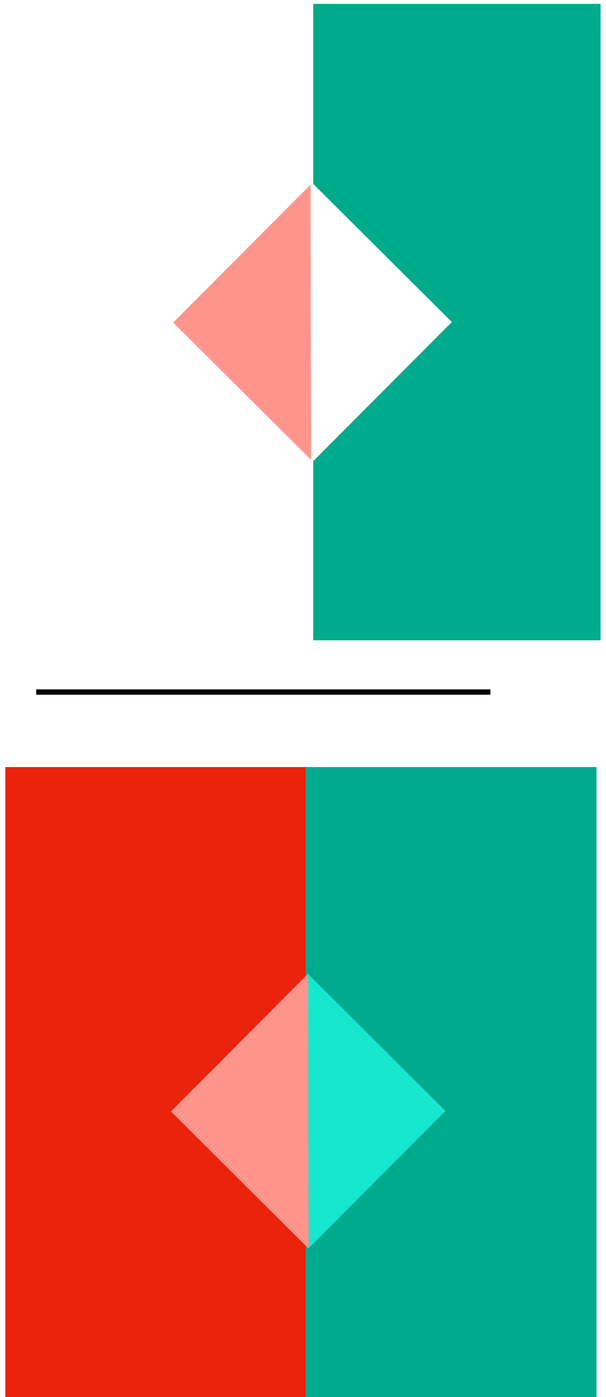
FN: Model selects **negative** and patient is **positive**

TRUE **N**EGATIVE

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

Accuracy

Overall ability of model



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

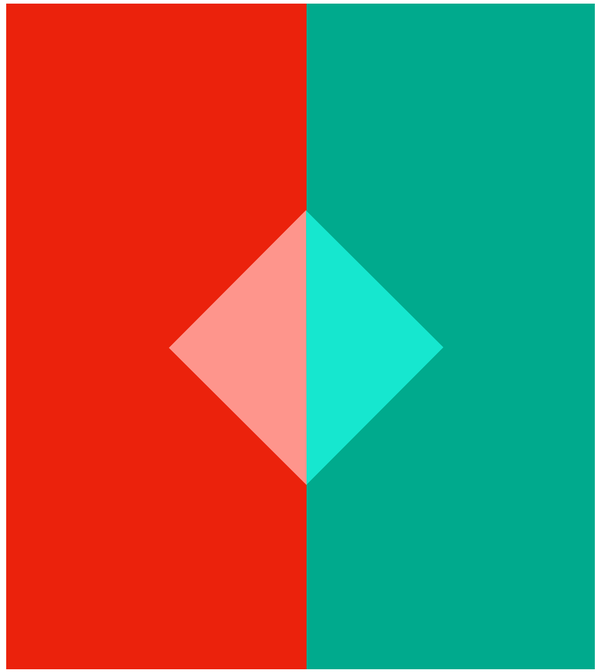
and

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

“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**

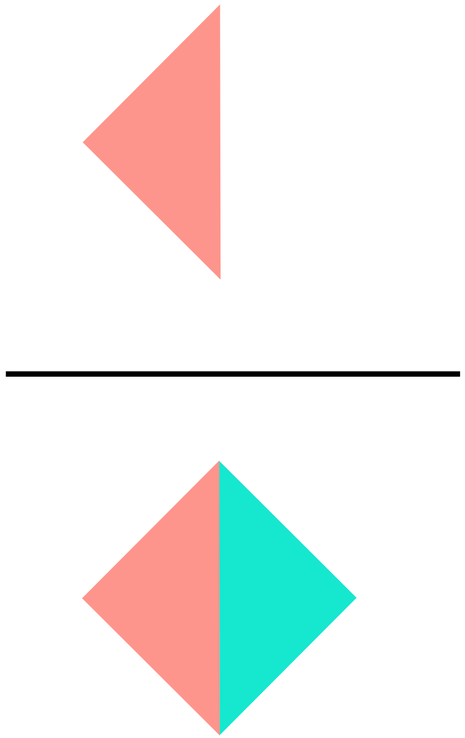
TN: Model selects **negative** and patient is **negative**

Accuracy

Overall ability of model

Precision

Accuracy of what we selected.
Or amount of selection that's actually correct.

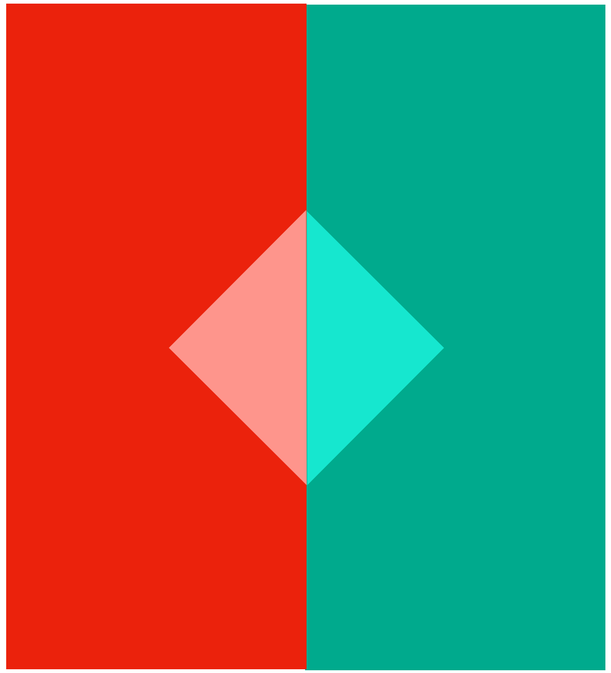


"Number of cases where **we chose positive when patient is positive**"

"All selected **positive** by the model"

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

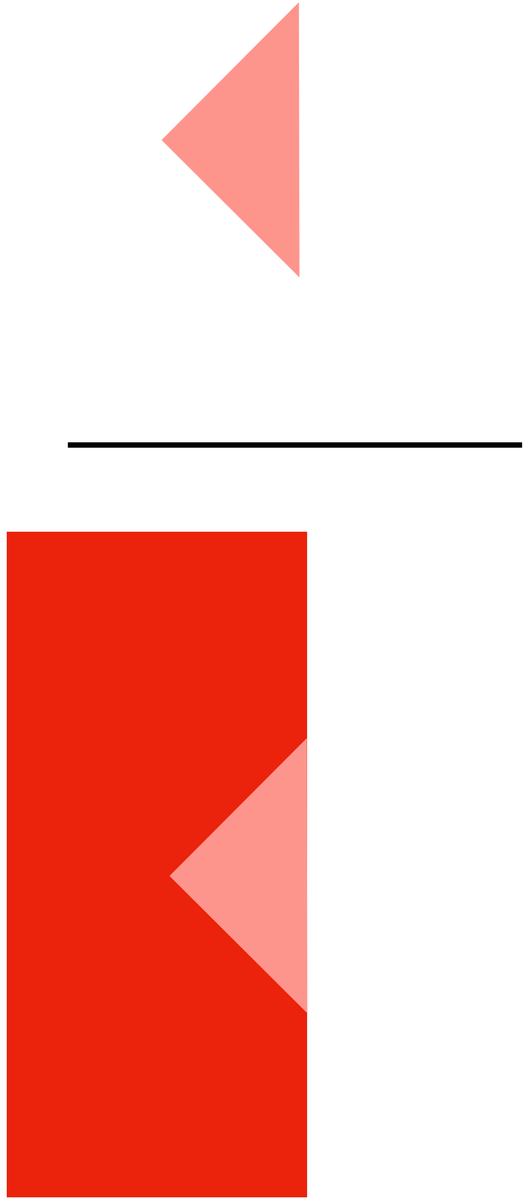
Overall ability of model

Precision

Amount of selection that’s actually correct.

Recall

Accuracy of what we should select.
Or amount of what needs to be selected that is selected

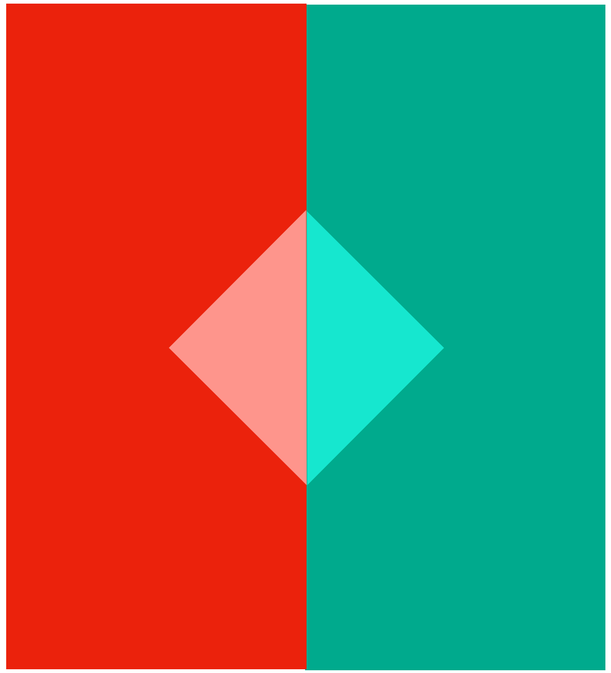


“Number of cases where **we chose positive when patient is positive**”

“All cases that the patients are **positive**”

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.

Recall

Amount of what needs to be selected that is selected

TRUE **P**OSITIVE

FALSE **N**EGATIVE

FALSE **P**OSITIVE

TRUE **N**EGATIVE

Accuracy

Overall ability of model

Precision

Amount of selection that's actually correct.

Recall

Amount of what needs to be selected that is selected

Sources: [6][7][8][9][10][11][12][13][14] view · talk · edit

		Predicted condition			
	Total population $= P + N$	**Positive (PP)**	**Negative (PN)**	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 $= \frac{TP}{TP + FN + FP}$

https://en.wikipedia.org/wiki/Precision_and_recall

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!

Model → **no progeria regardless**

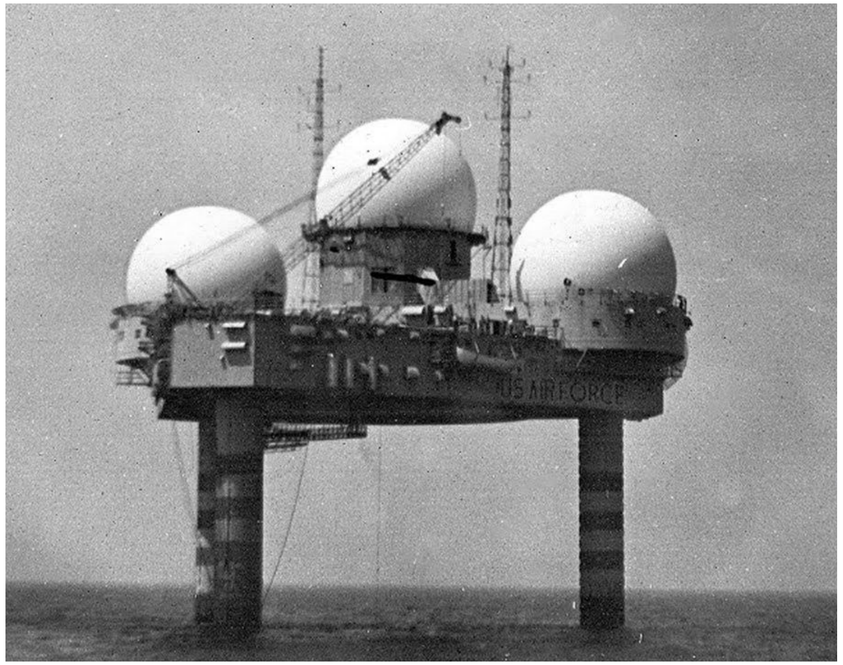
Progeria affects ~159 patients in the US

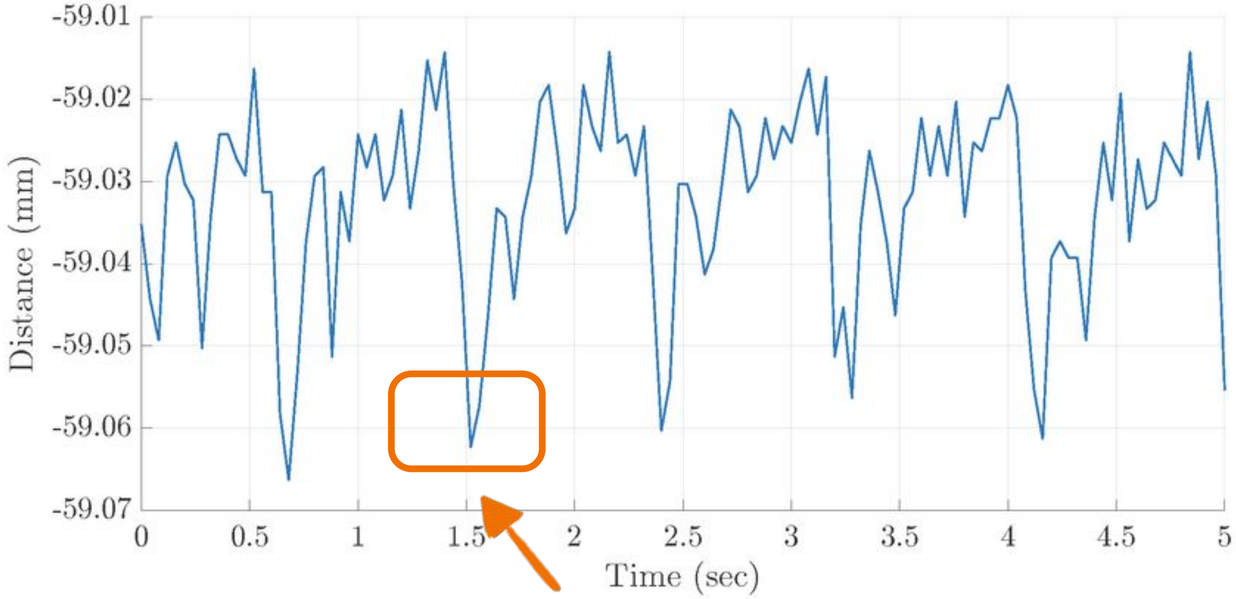
we have a dataset of all American pediatric patients

storytime!

storytime!

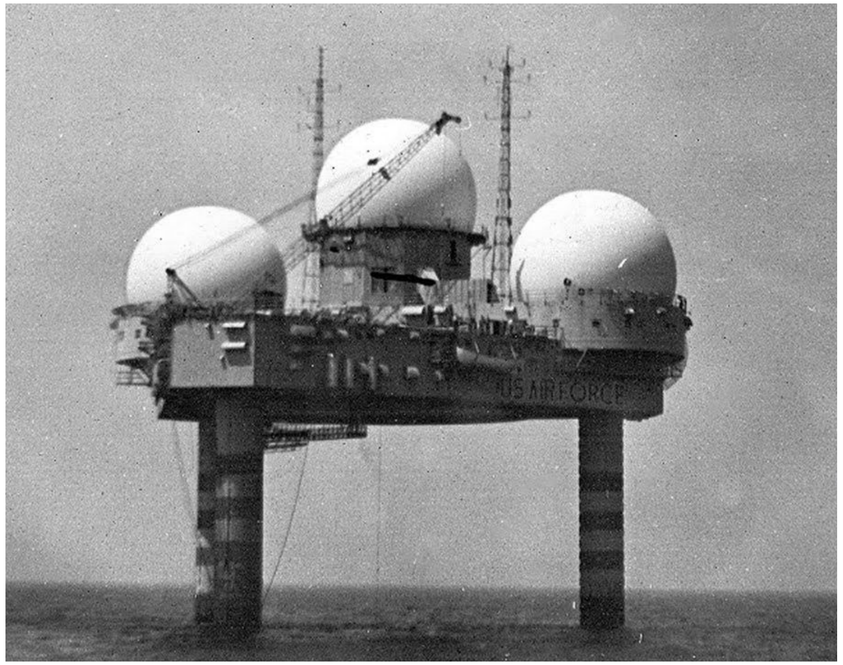
storytime!

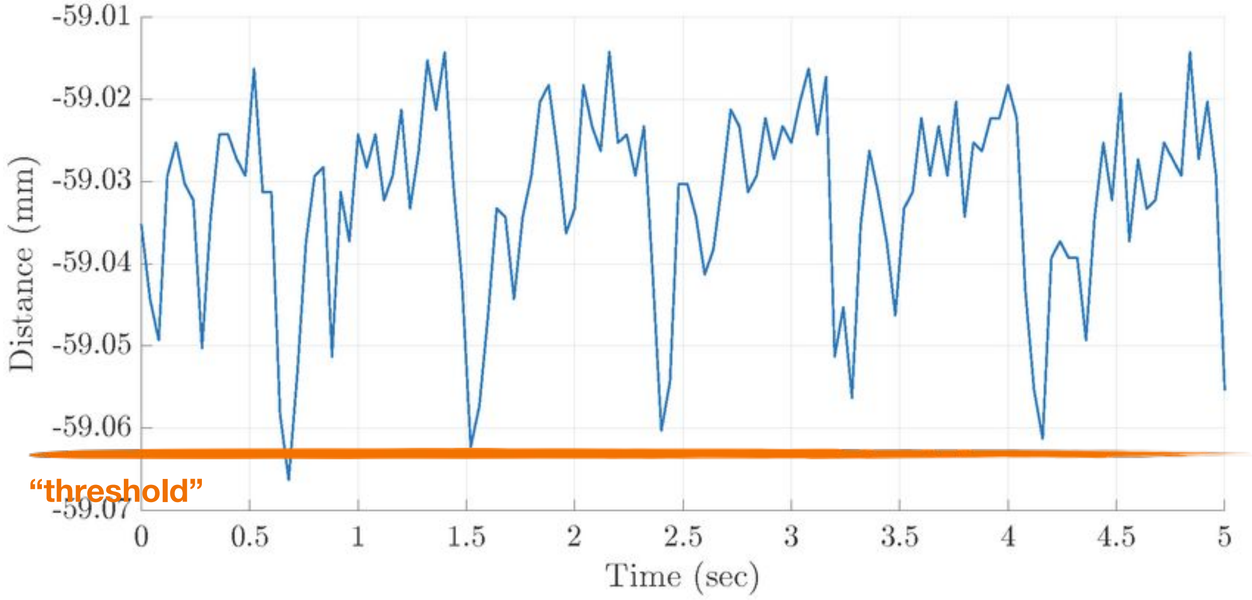




does this count as detection?

storytime!

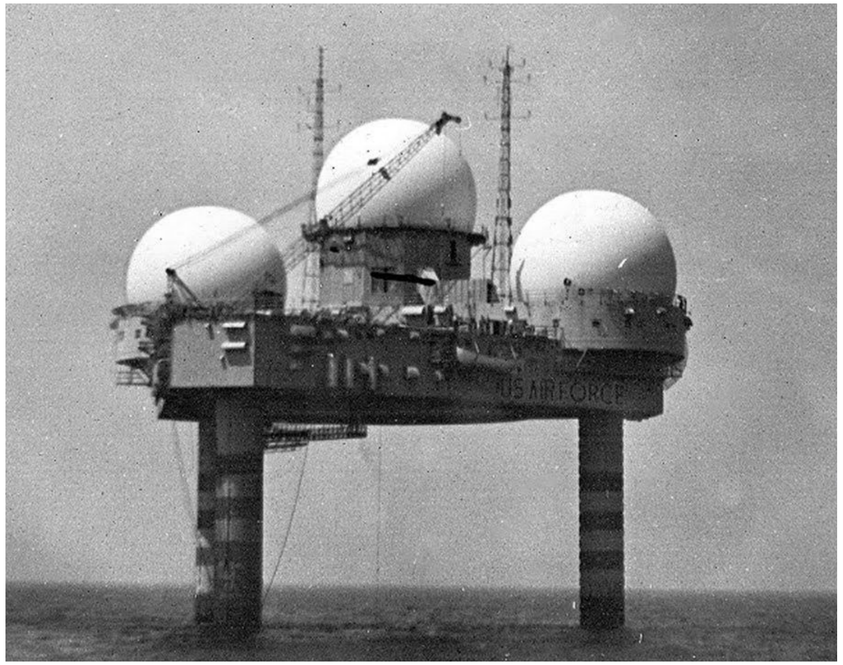


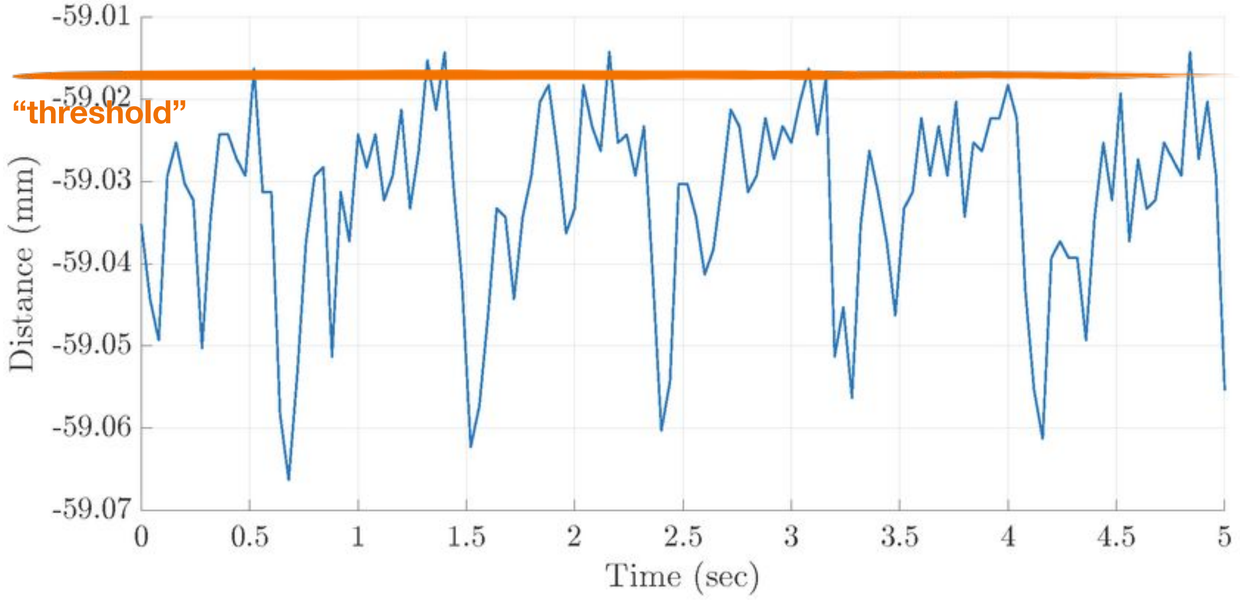


"threshold"

high recall, low precision

storytime!





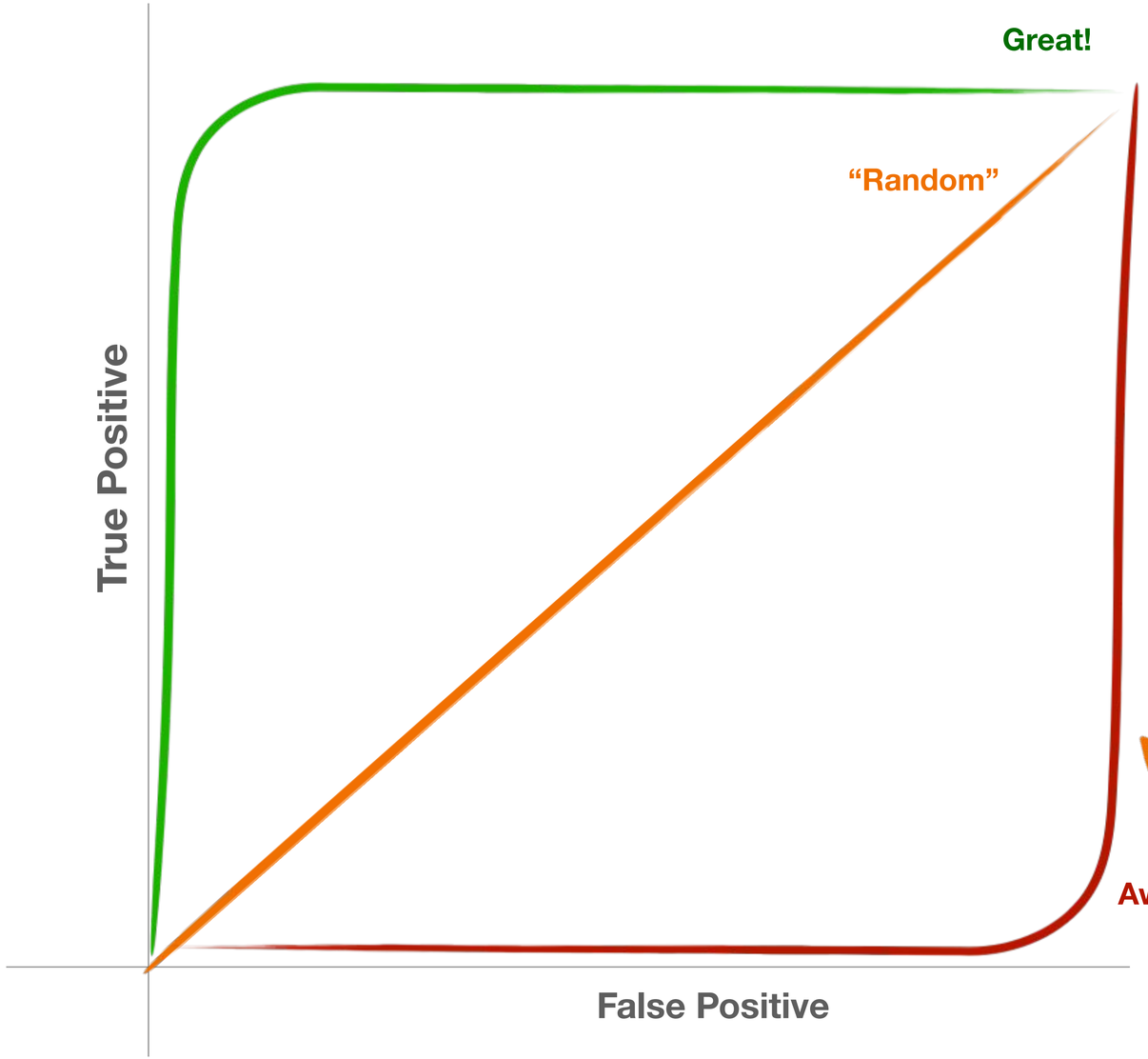
"threshold"

high precision, low recall

quantifying “threshold”

quantifying
“threshold”

ROC Curve!

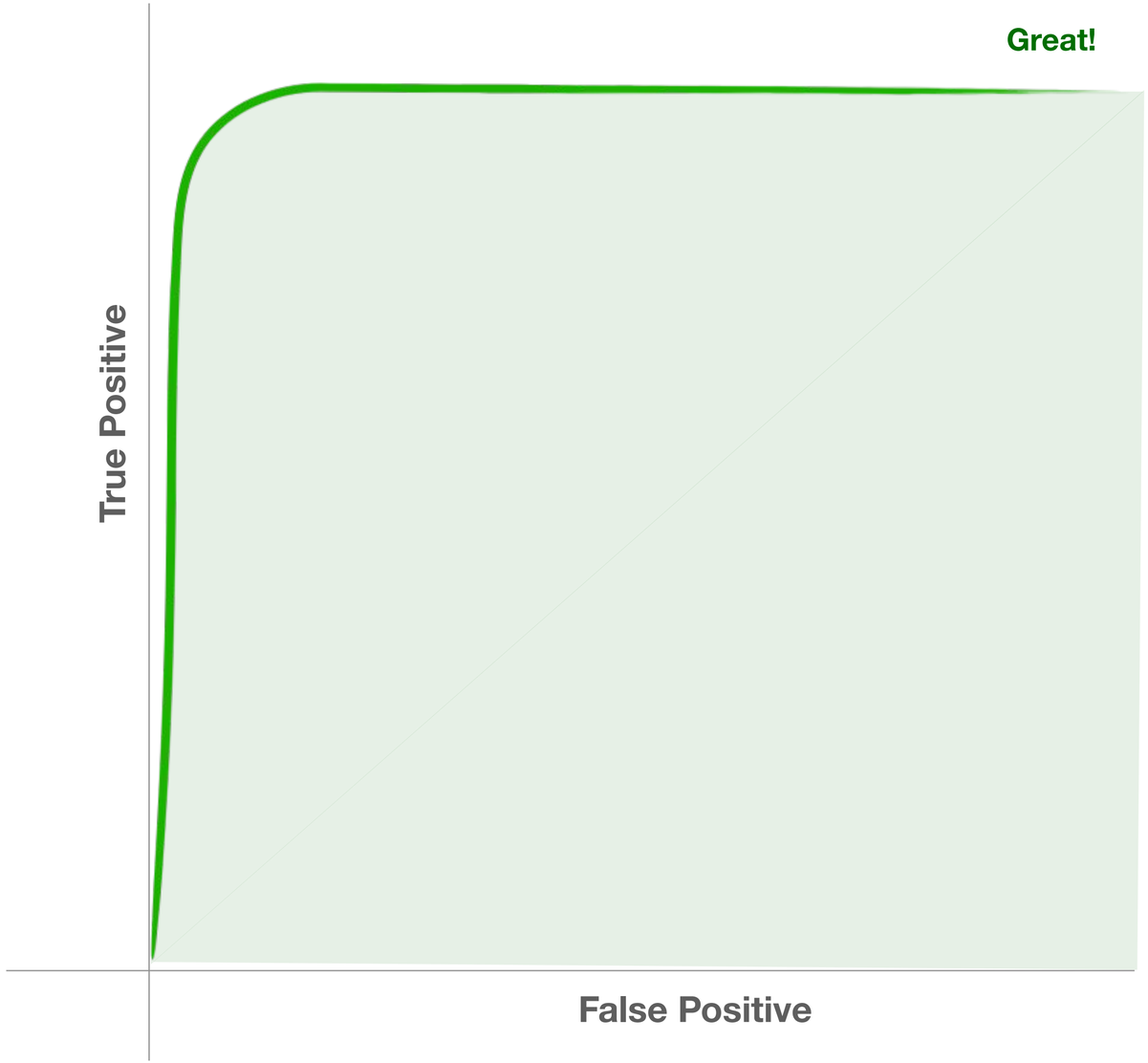


ROC Curve!

Receiver Operation Curve

Q: How is a curve generated?

■ **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

Q: how do you compare these points

Precision–recall AUC

Q: When do we really need it?
Q: what would it look like?

Especially for unbalanced datasets

what makes models fit better

more data

balanced data

normalized data

quality data

more data

balanced data

normalized data

quality data

more data

balanced data

normalized data

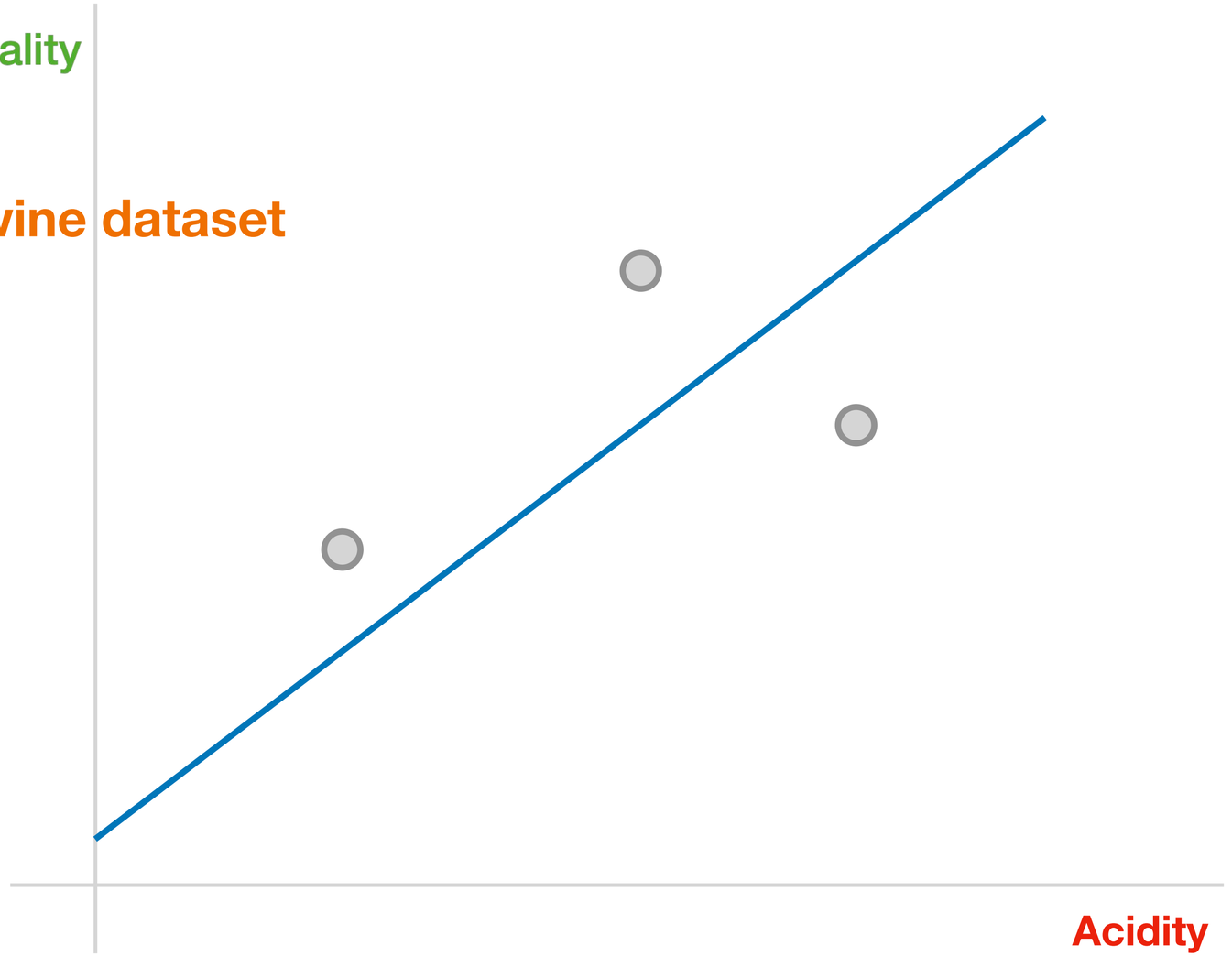
quality data

more data

let's say we have a simpler wine dataset

Quality **on the y axis**

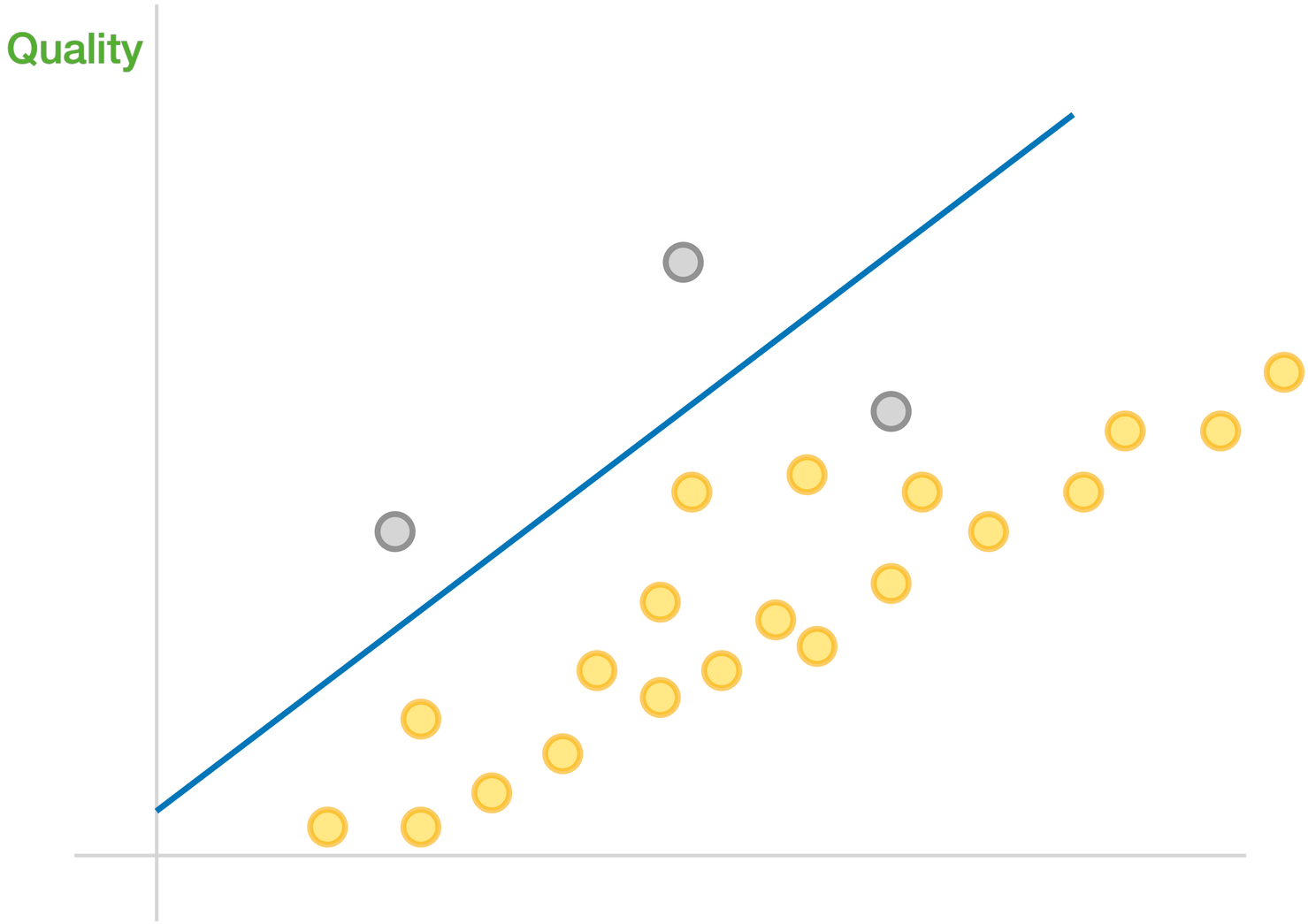
Acidity on the x axis



more data

Quality **on the y axis**

Acidity on the x axis



more data

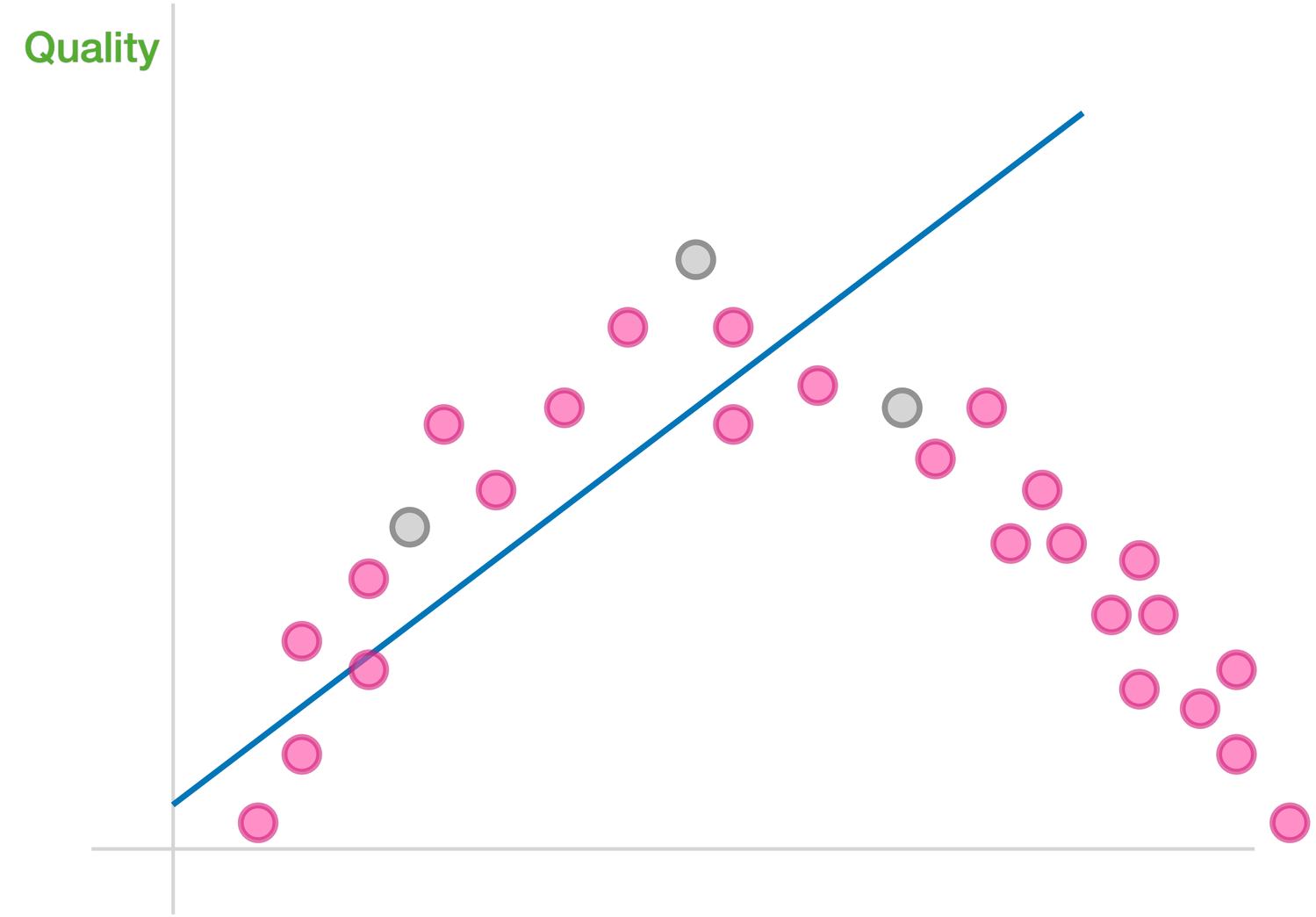
Quality **on the y axis**

Acidity on the x axis

more data

Quality **on the y axis**

Acidity on the x axis



more data

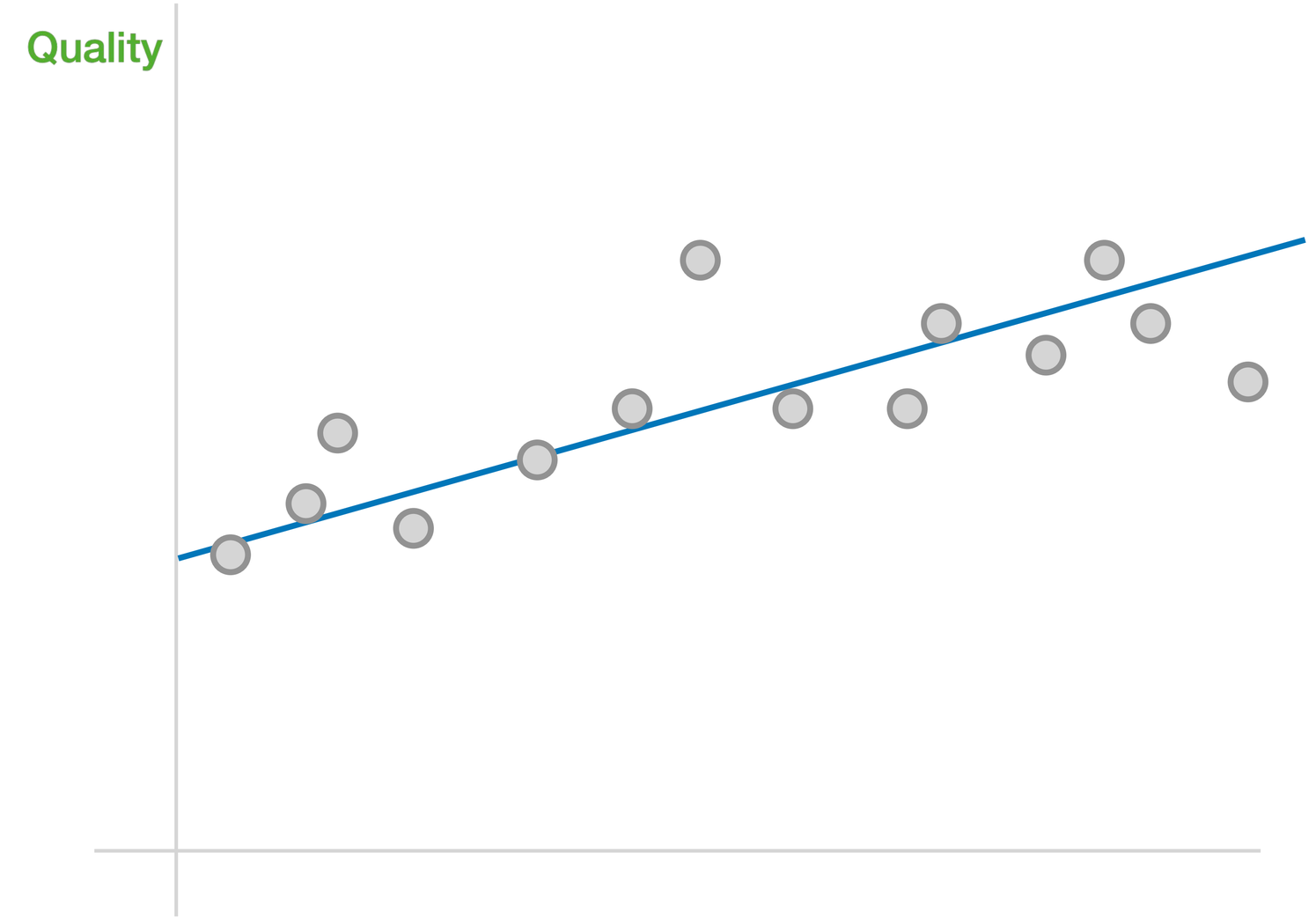
Quality **on the y axis**

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

quality data


Product


Amber Colored
Angora Super Sweet
Black Ethiopian
Burbank Slicing
Dona
Sophie's Choice
White Bush
Ace 55


Product

more data

balanced data

normalized data

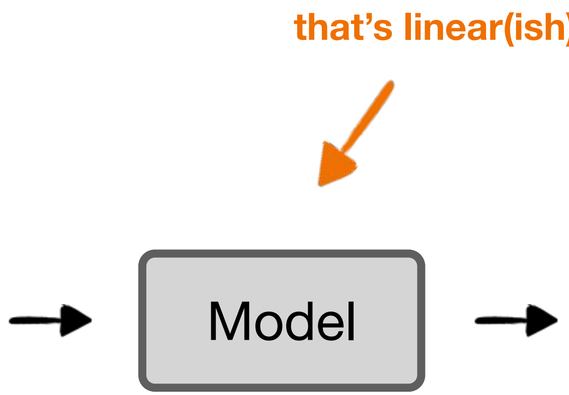
quality data

more

data

a

reminder…

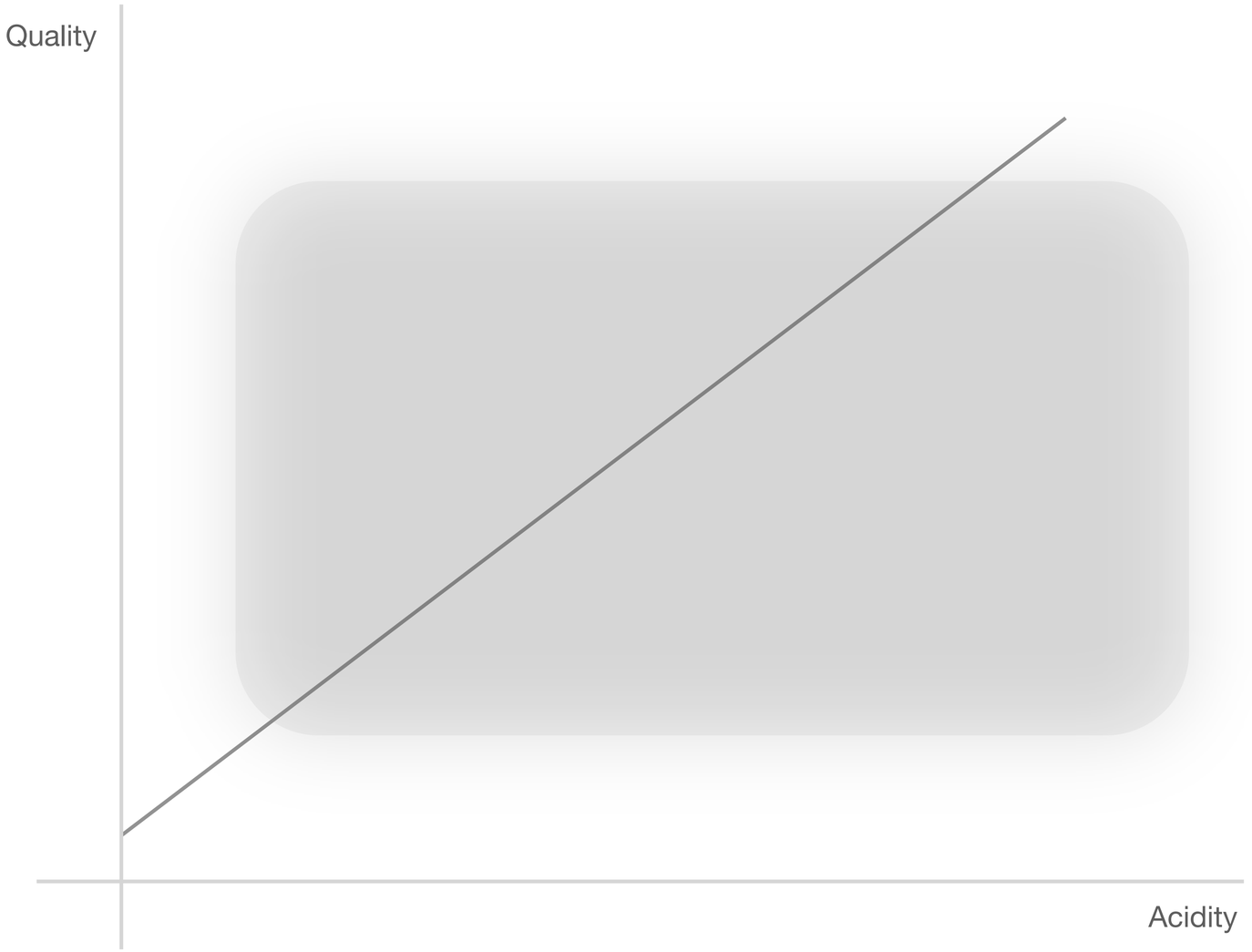


models are functions

more

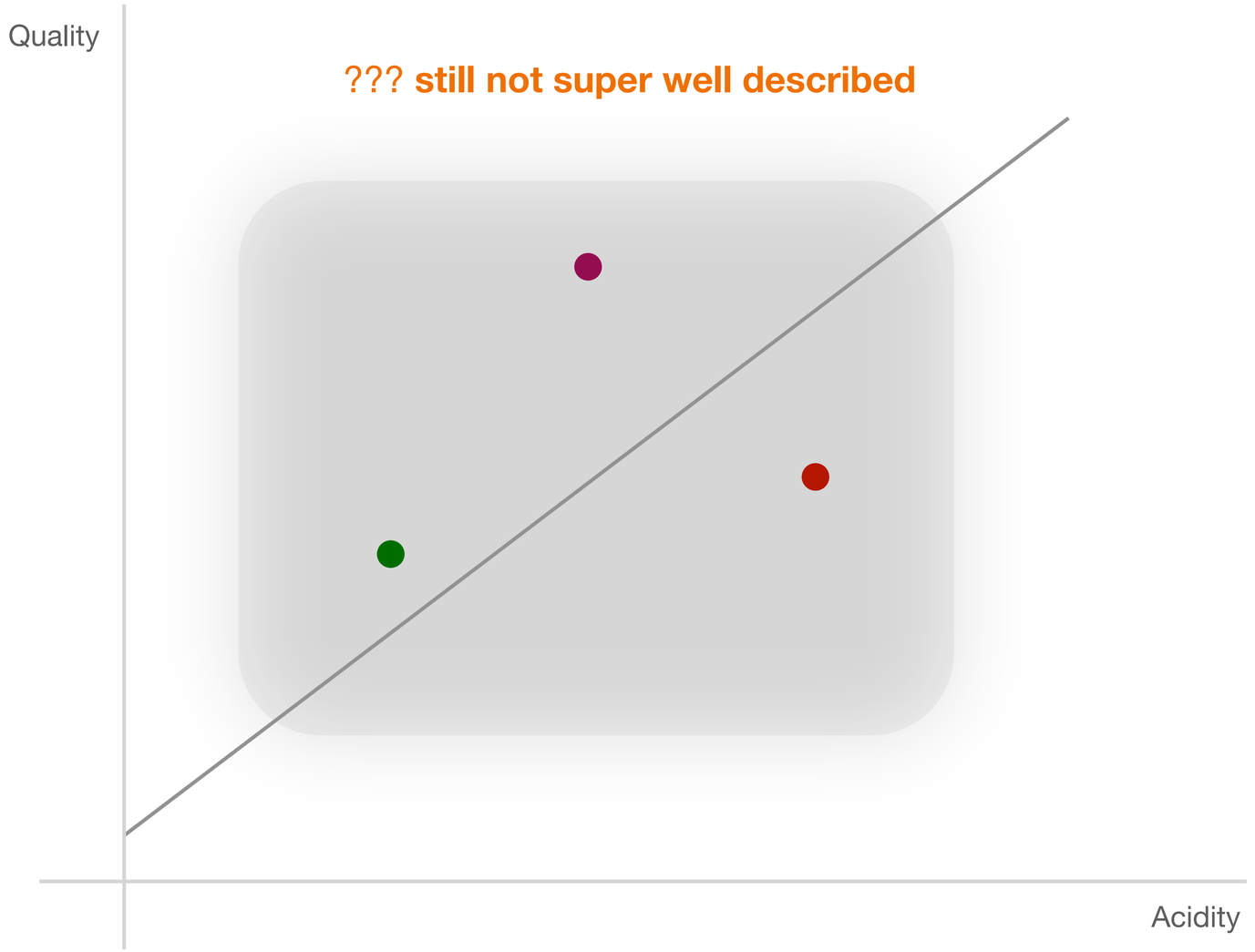
data

that’s linear(ish)*



more

data



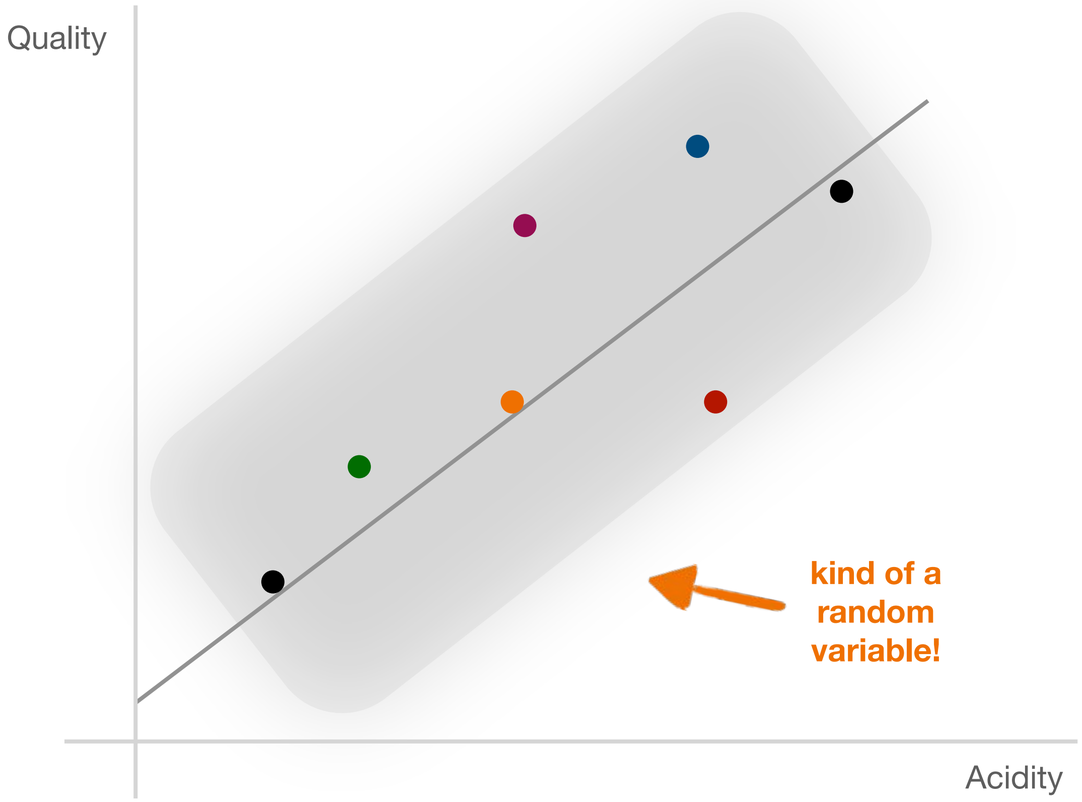
more

data

But, can we formalize it?

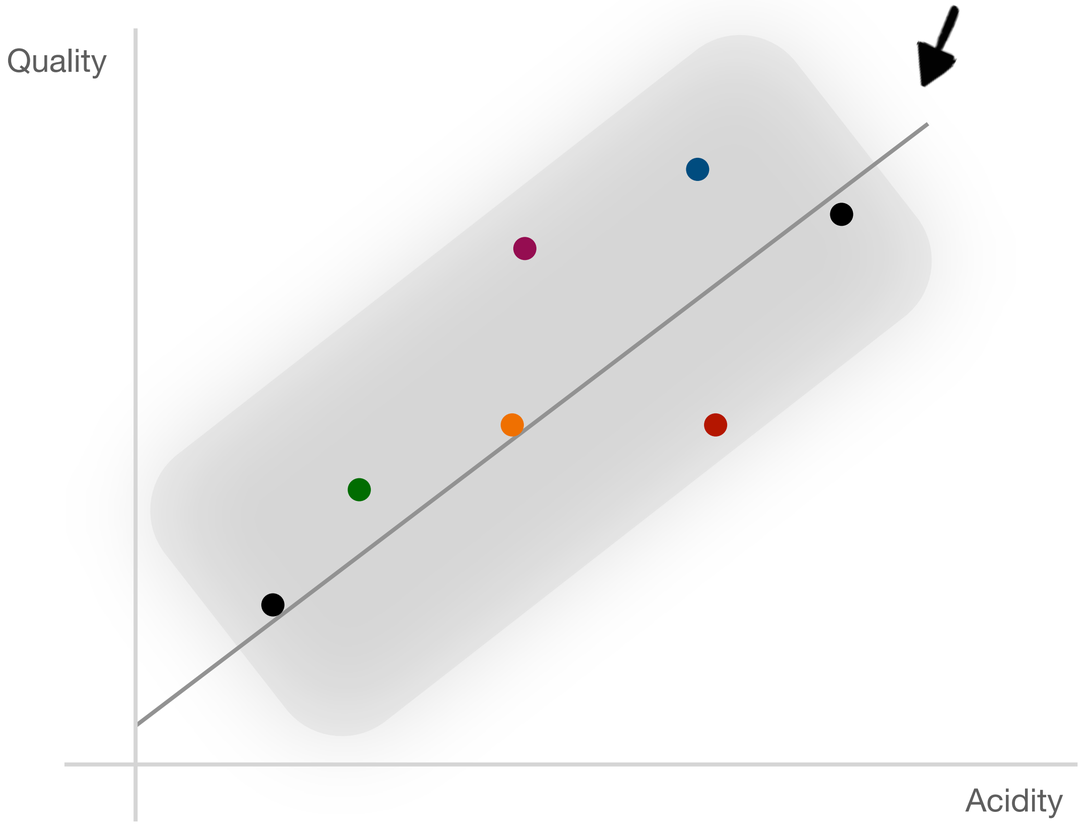
more

data



more

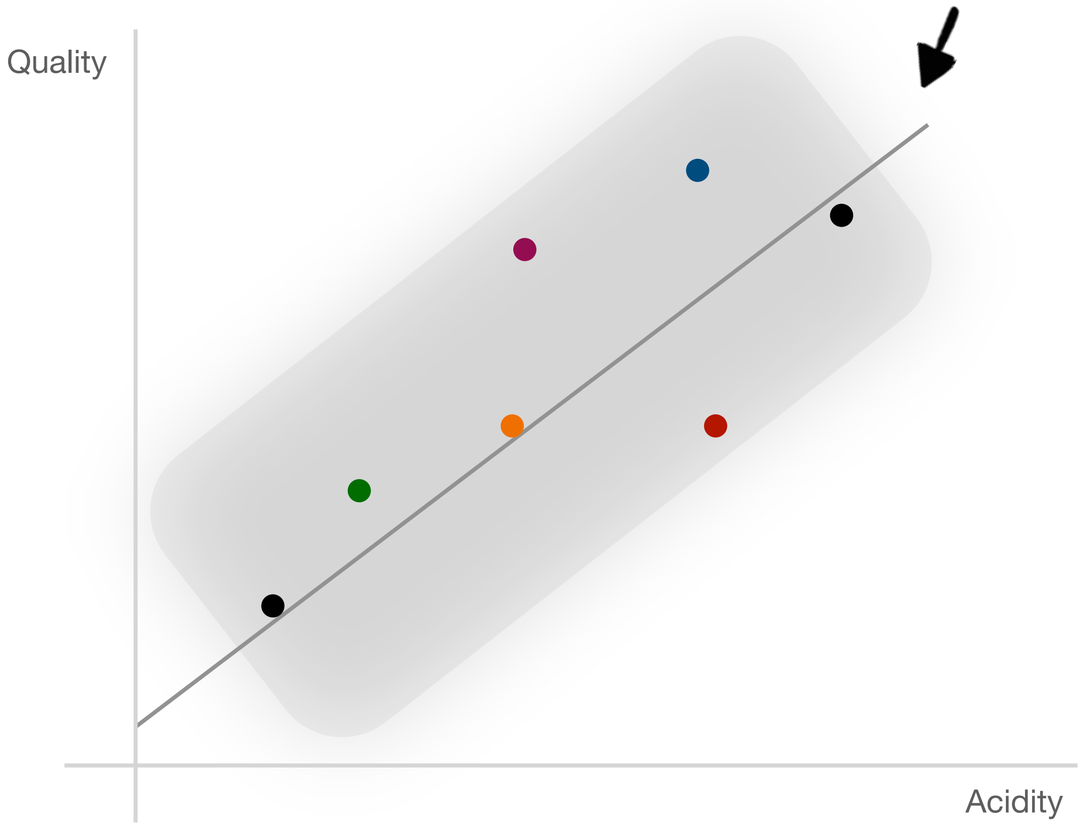
data

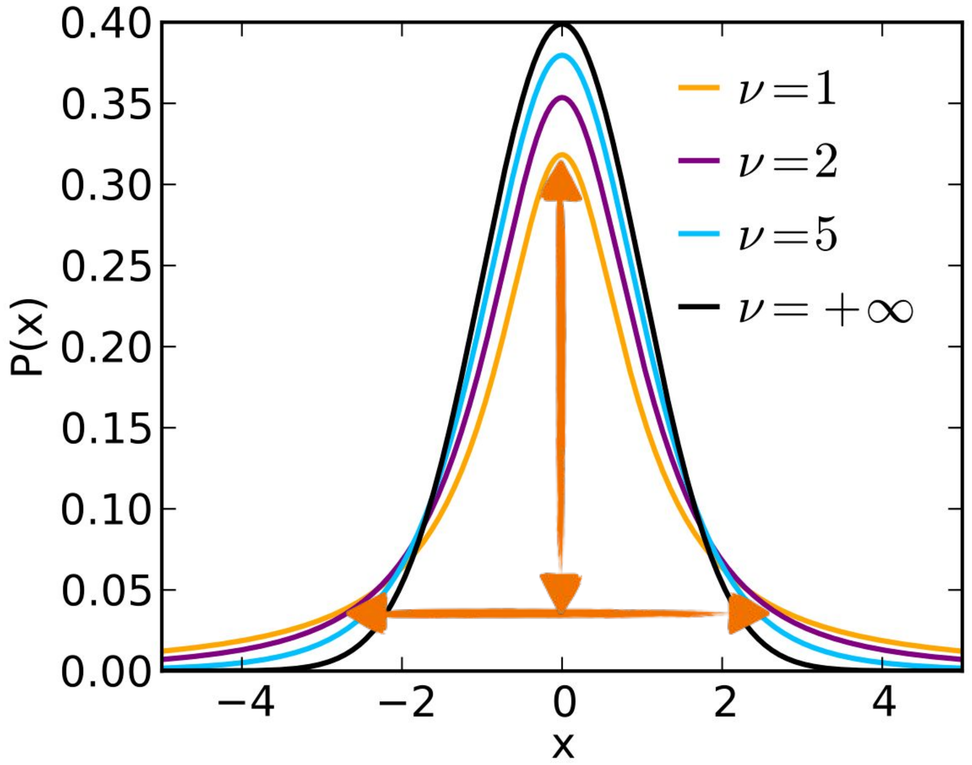


wait… this is a t-test!

more

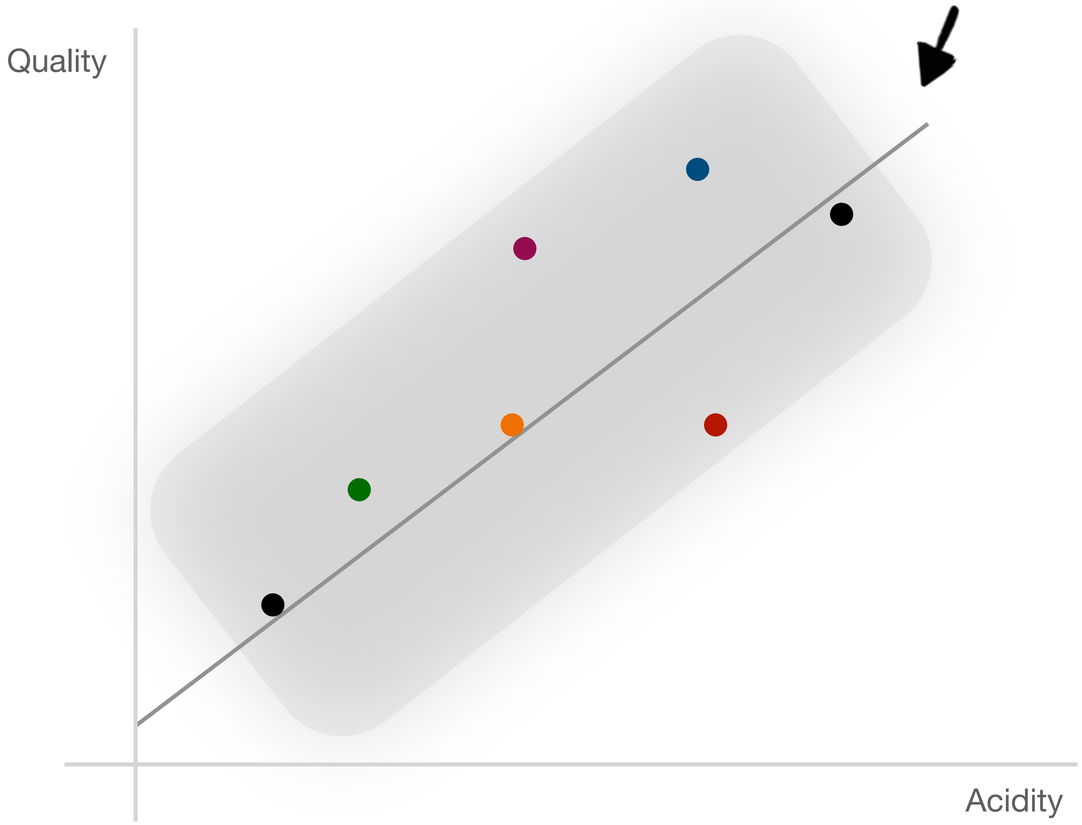
data

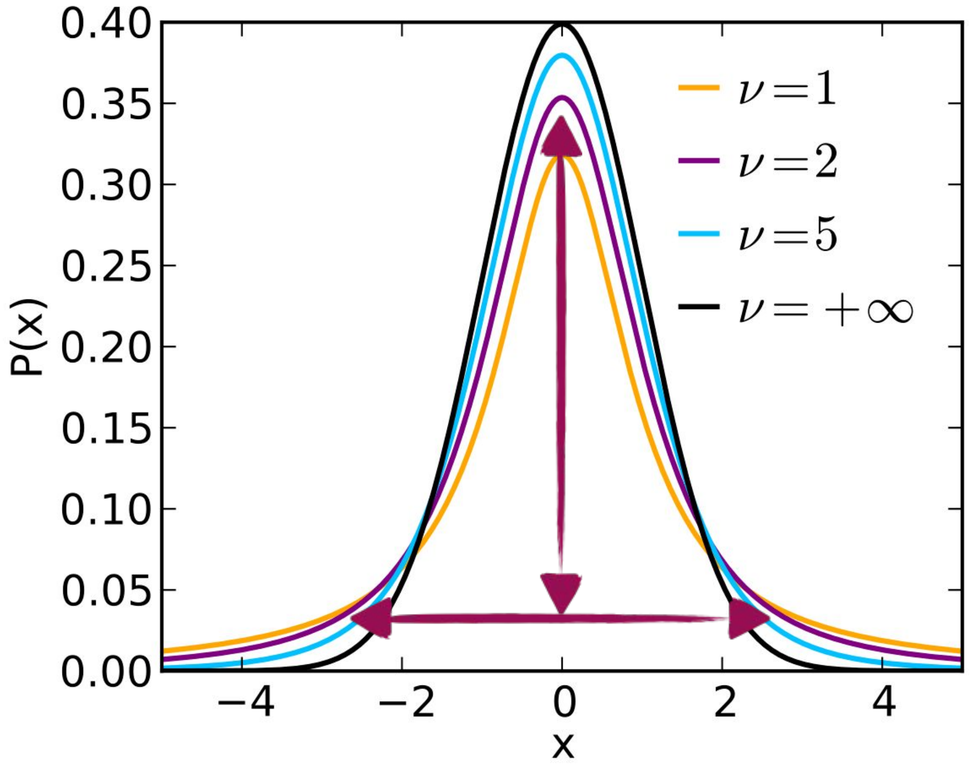

Quality
Acidity


0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
P(x)
−4
−2
0
2
4
x
$\nu = 1$
$\nu = 2$
$\nu = 5$
$\nu = +\infty$

more

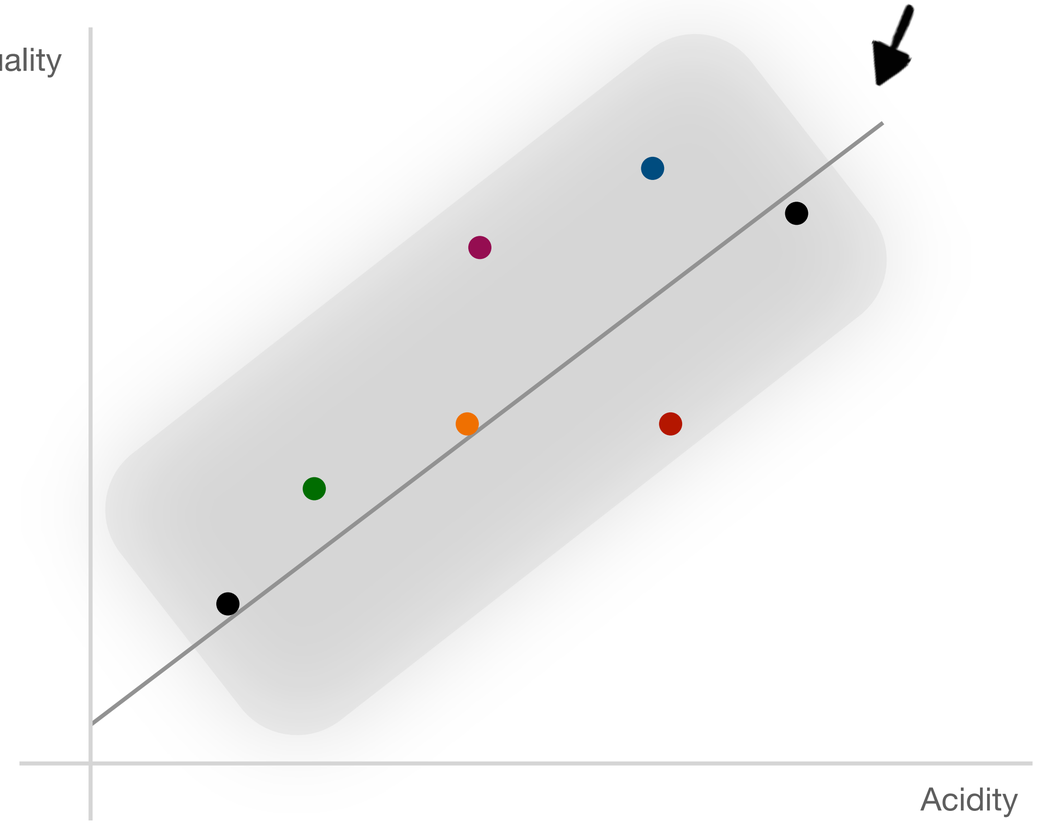
data

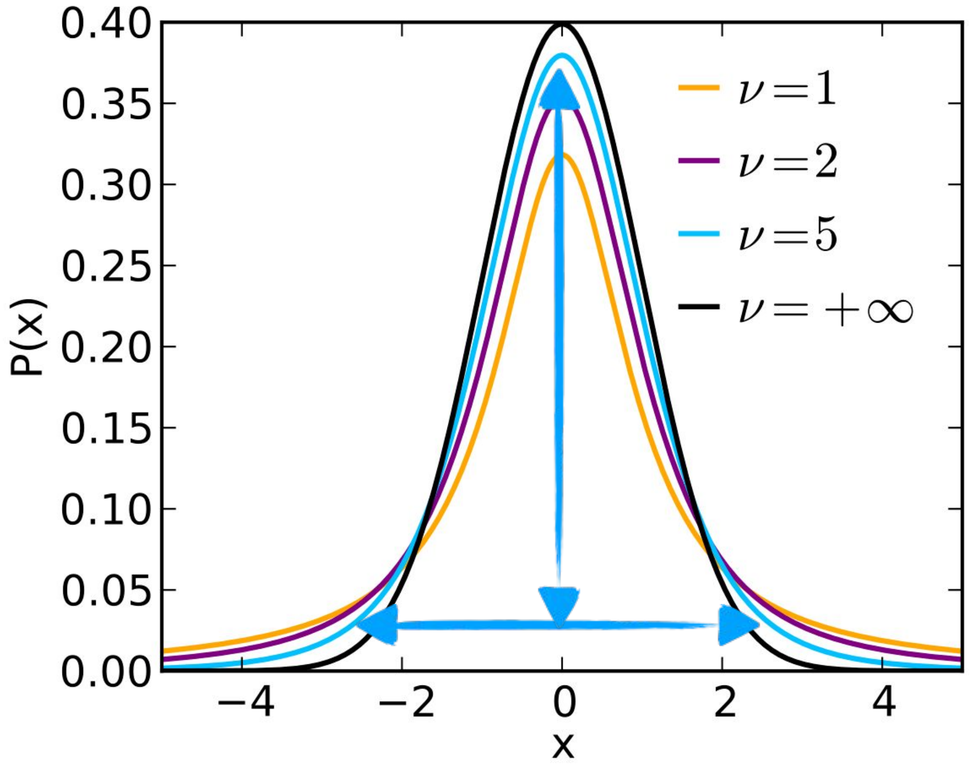

Quality
Acidity


0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
P(x)
−4
−2
0
2
4
x
$\nu = 1$
$\nu = 2$
$\nu = 5$
$\nu = +\infty$

more

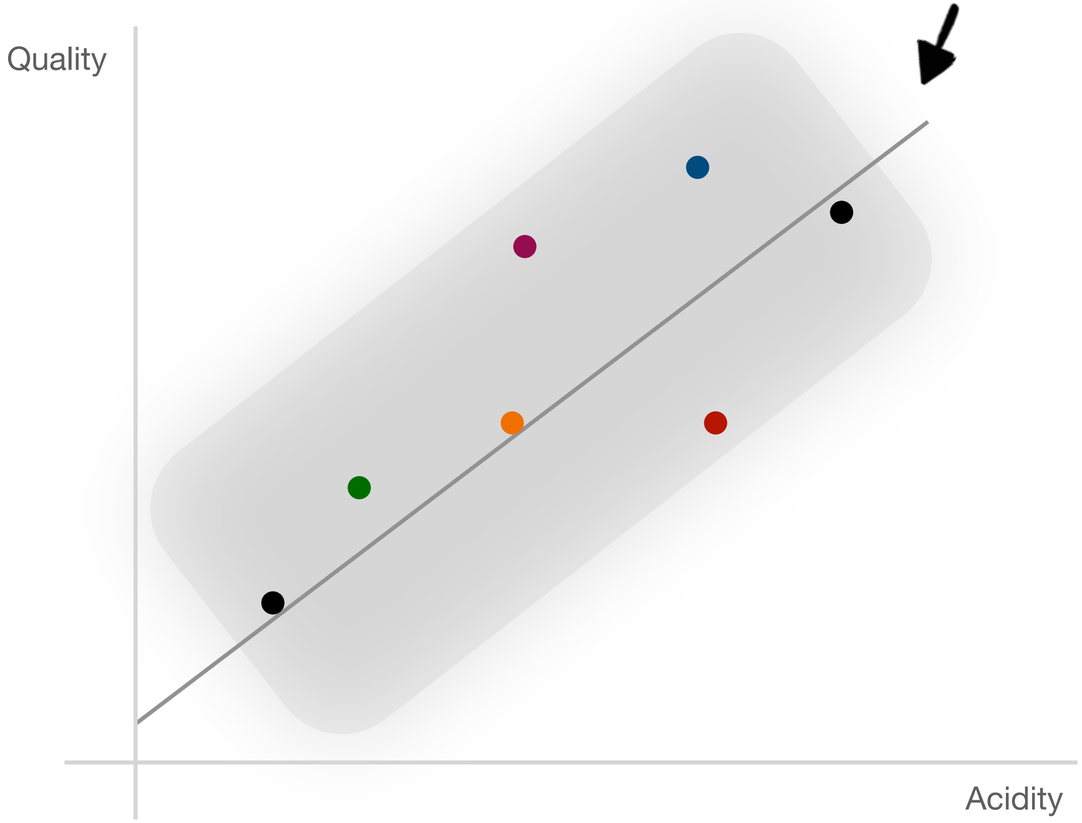
data

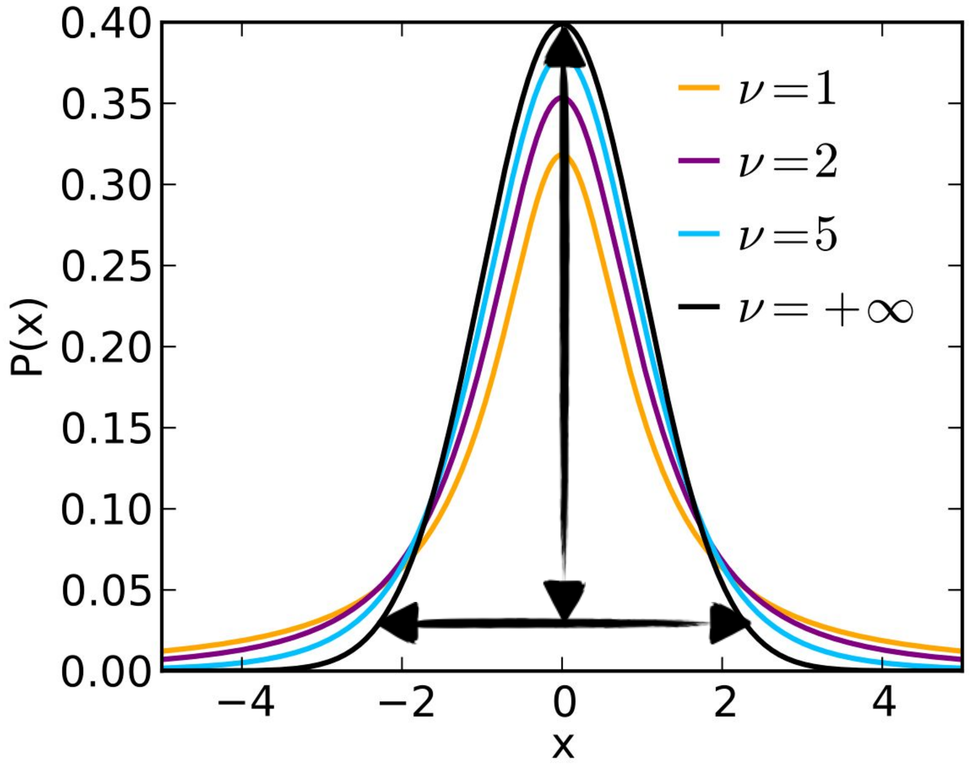

Quality
Acidity


0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
P(x)
−4
−2
0
2
4
x
$\nu = 1$
$\nu = 2$
$\nu = 5$
$\nu = +\infty$

more

data

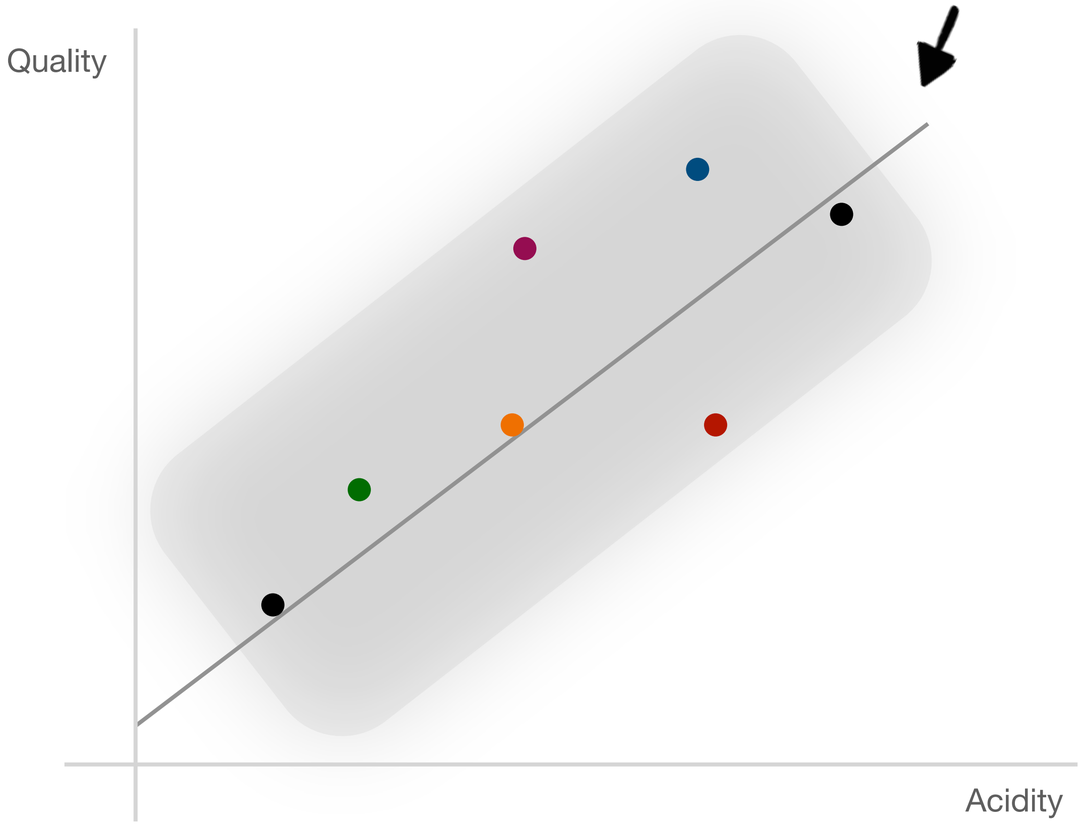


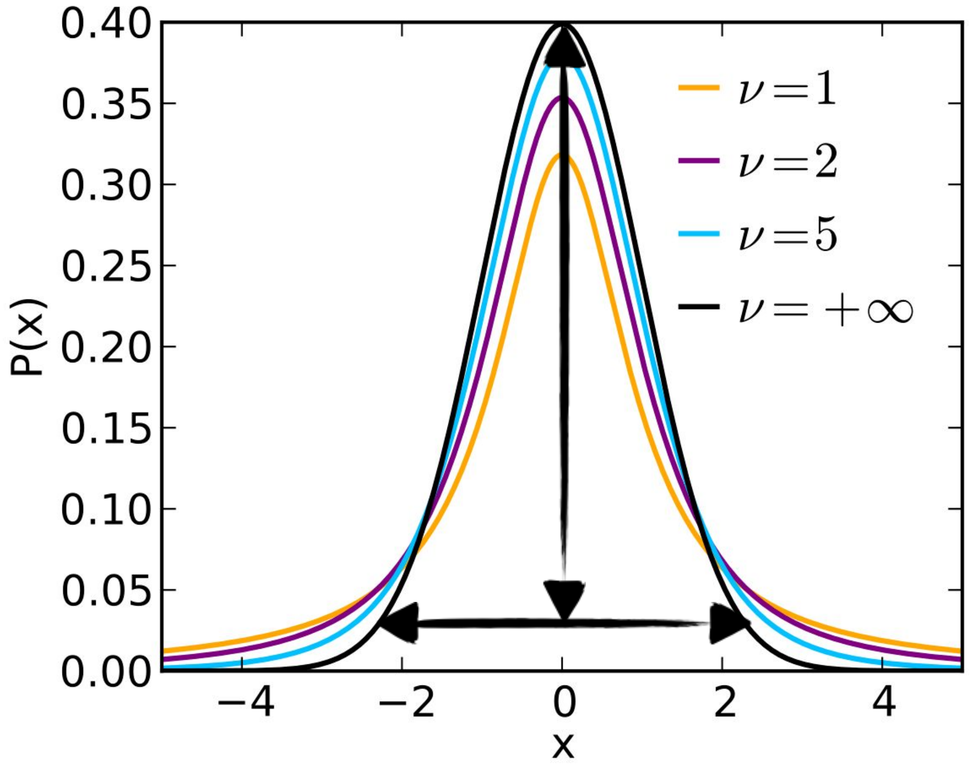


- **increased degrees-of-freedom** increases the probability of the population equaling sample

more

data





- ~~**increased degrees-of-freedom** increases the probability of the population equaling sample~~
- **more data, better line**

more data

balanced data

normalized data

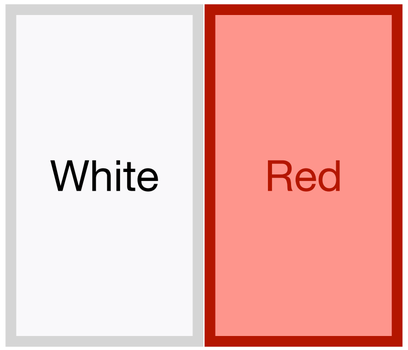
quality data

balanced data

Let’s think about logistic functions!

balanced data

Let’s think about logistic functions!

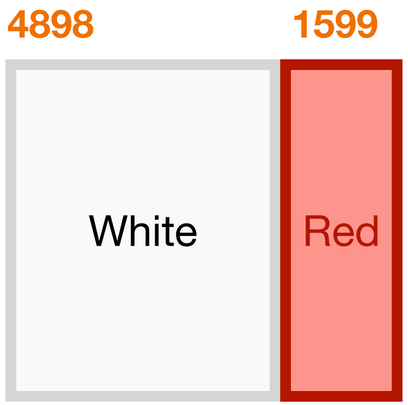


in an ideal world

…but no

balanced data

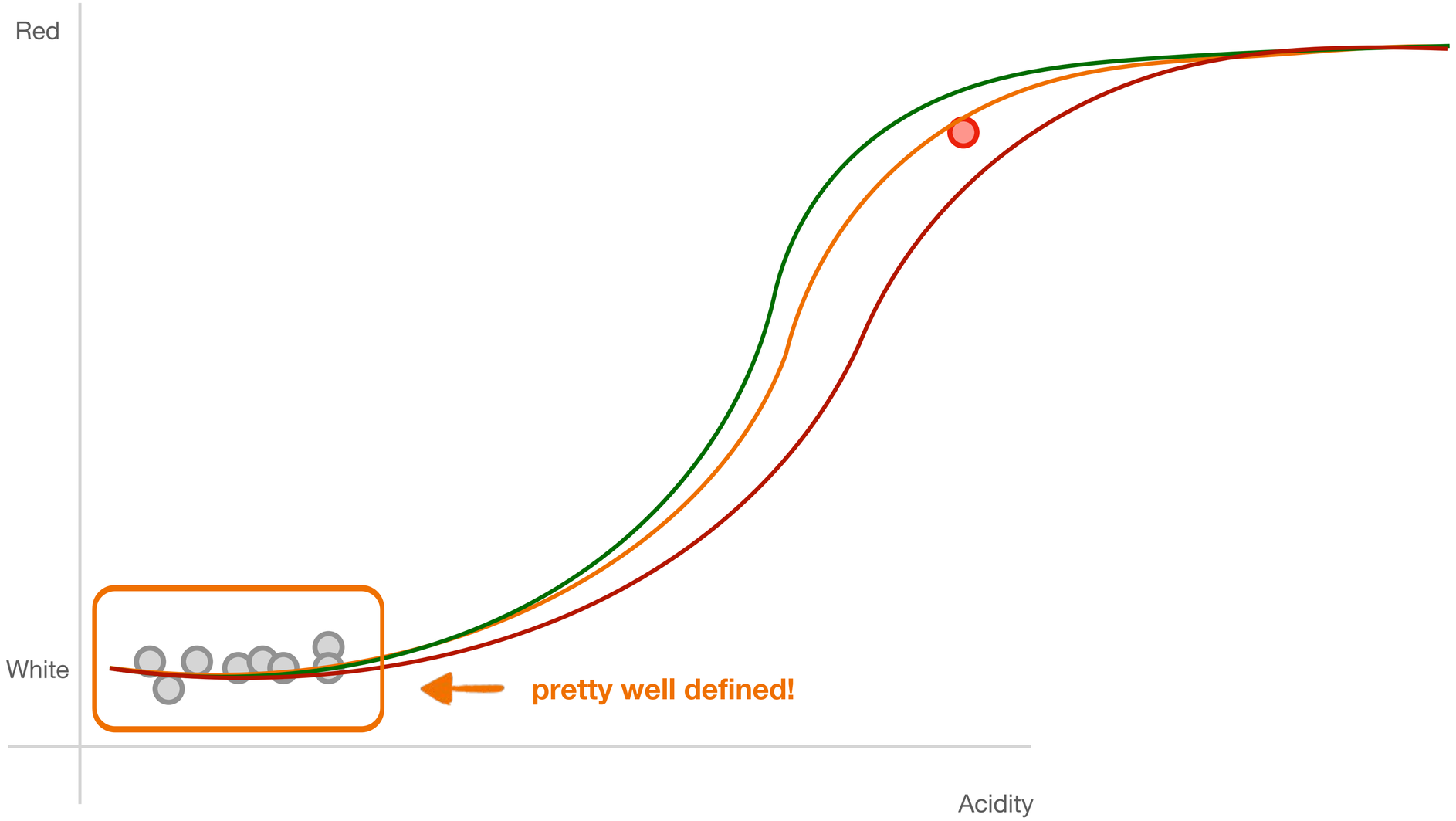
Let’s think about logistic functions!



What happens when we fit this dataset entirely?

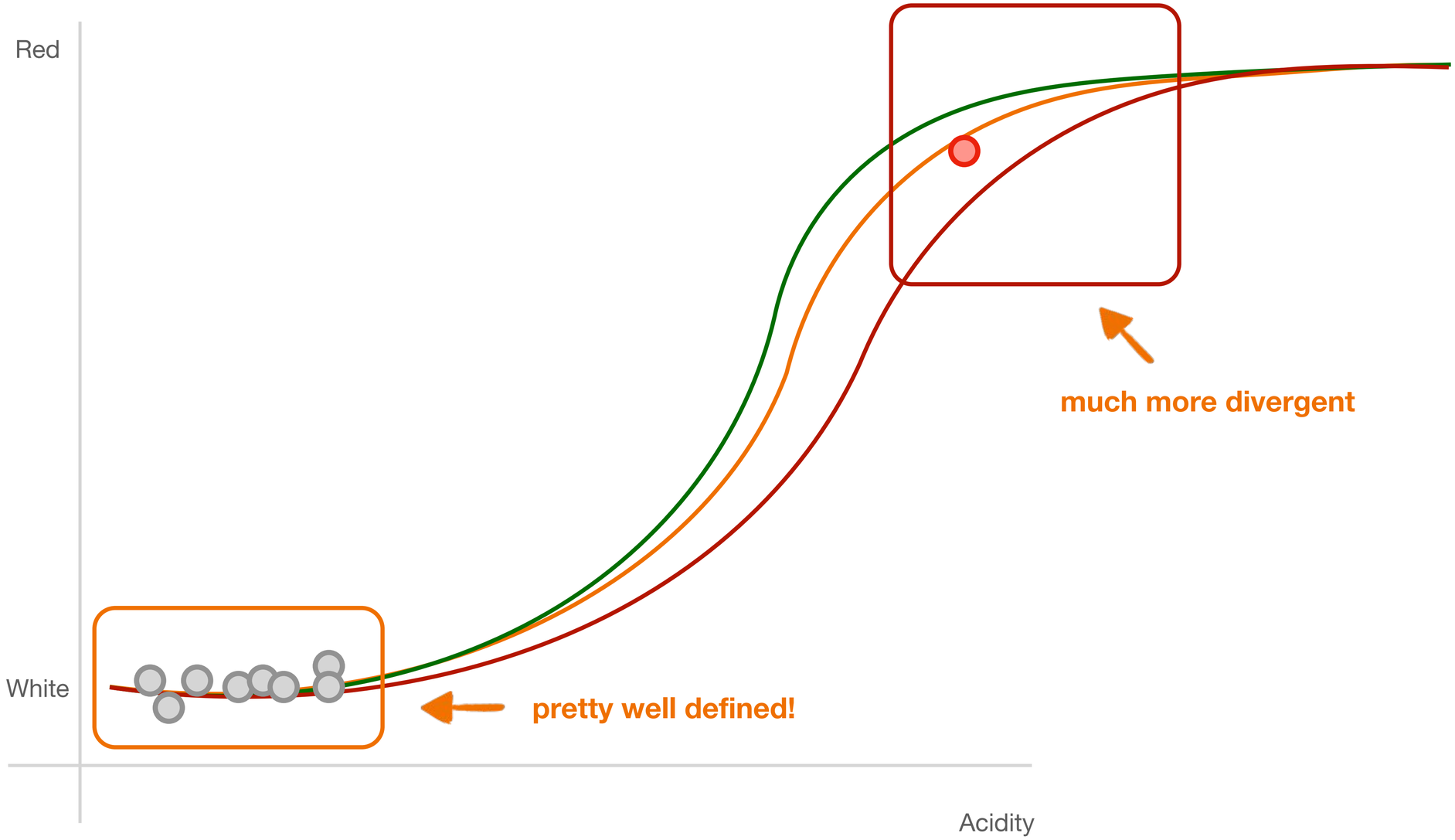
balanced data

Let’s think about logistic functions!



balanced data

Let's think about logistic functions!



■ **balanced data, more accurate results**

more data

balanced data

normalized data

quality data

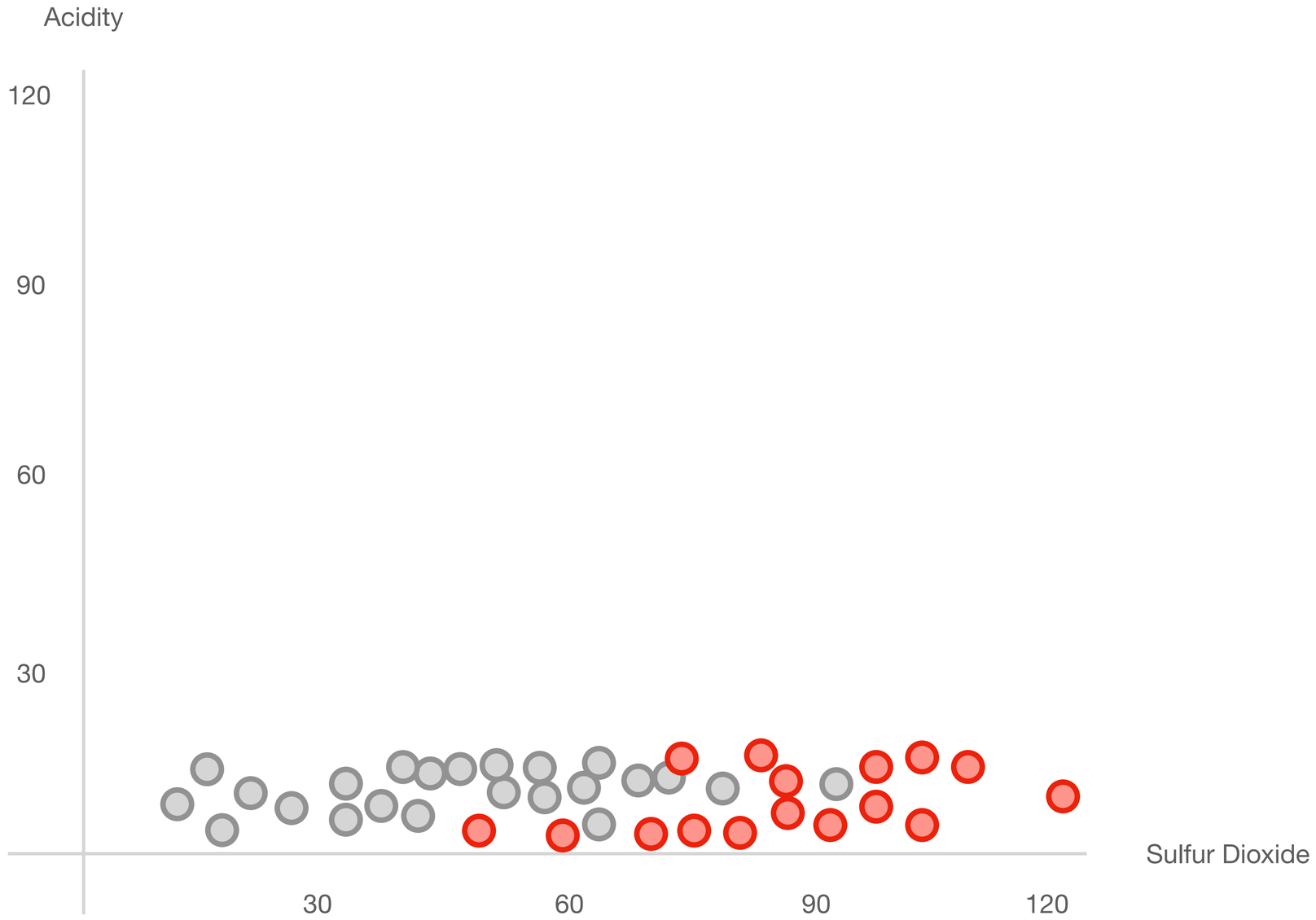
more data

balanced data

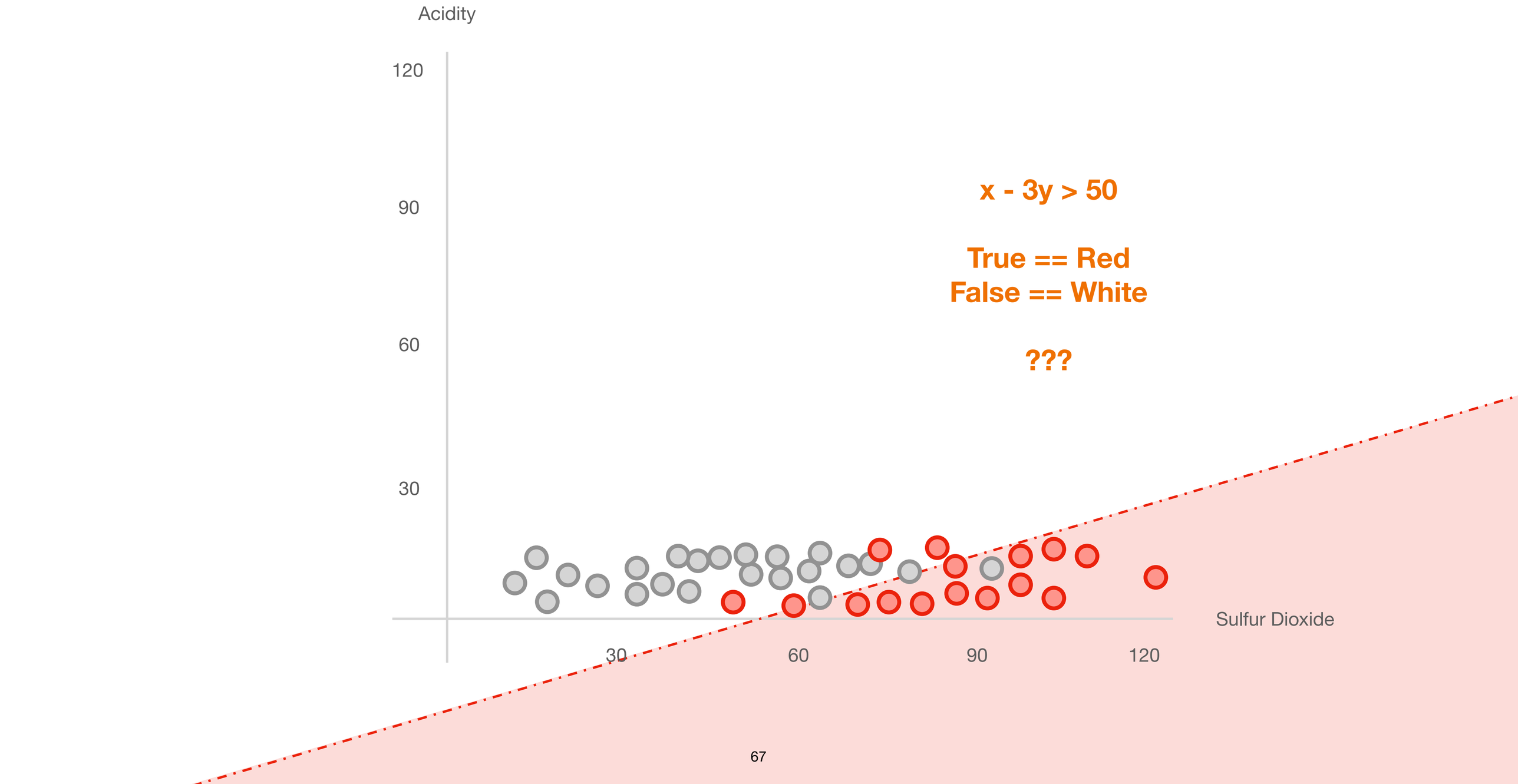
normalized data

quality data

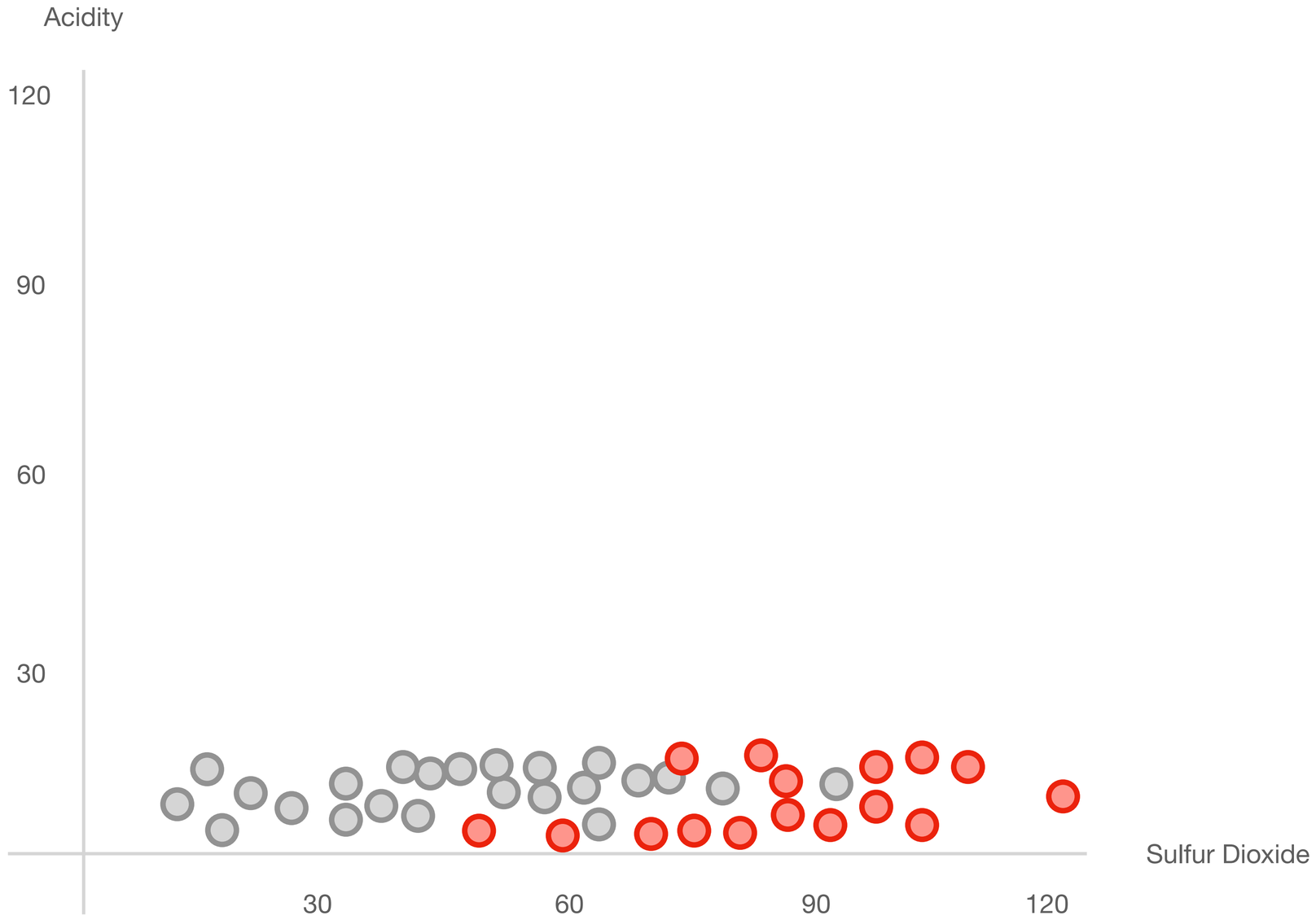
normalized data



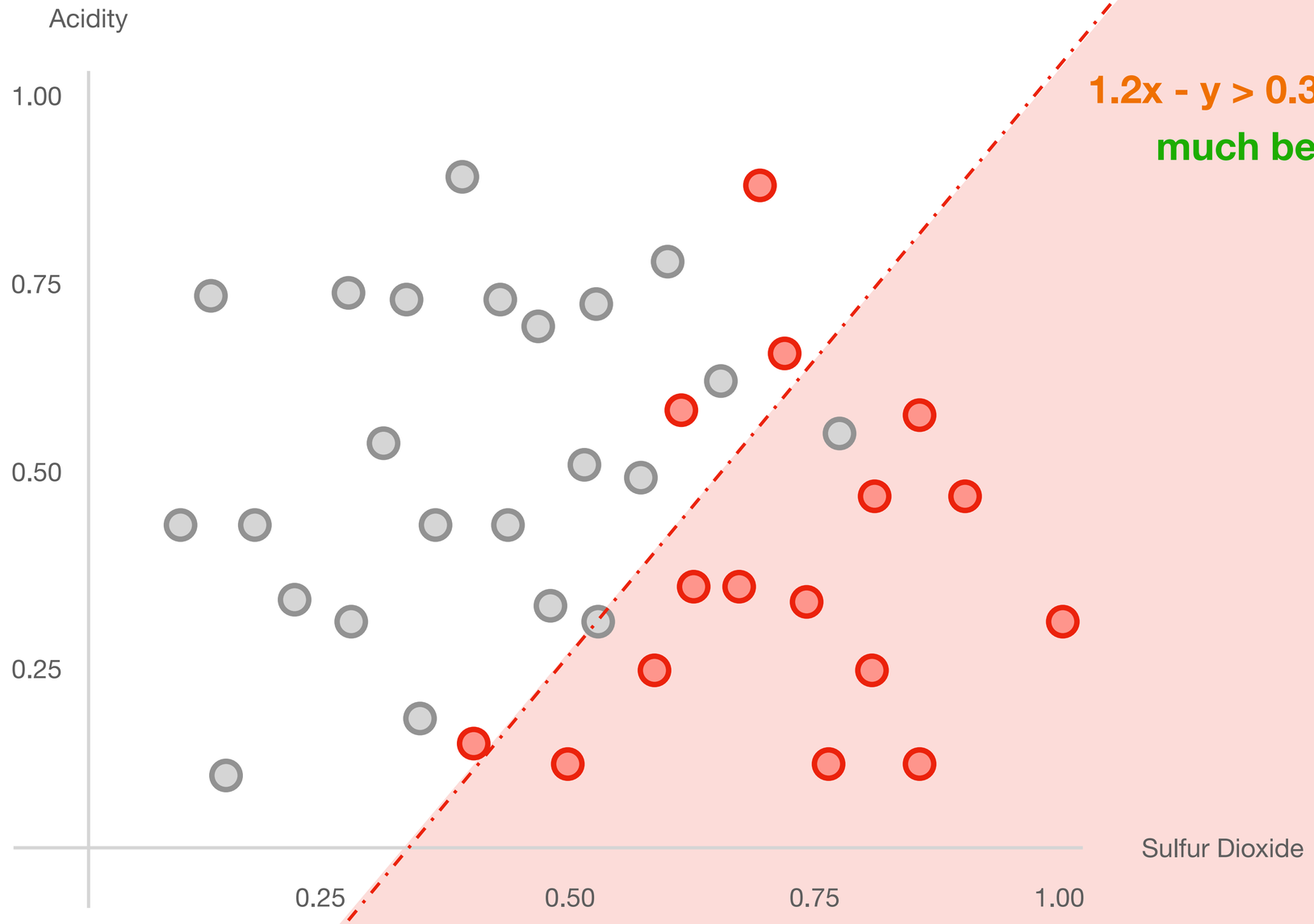
normalized data



normalized data

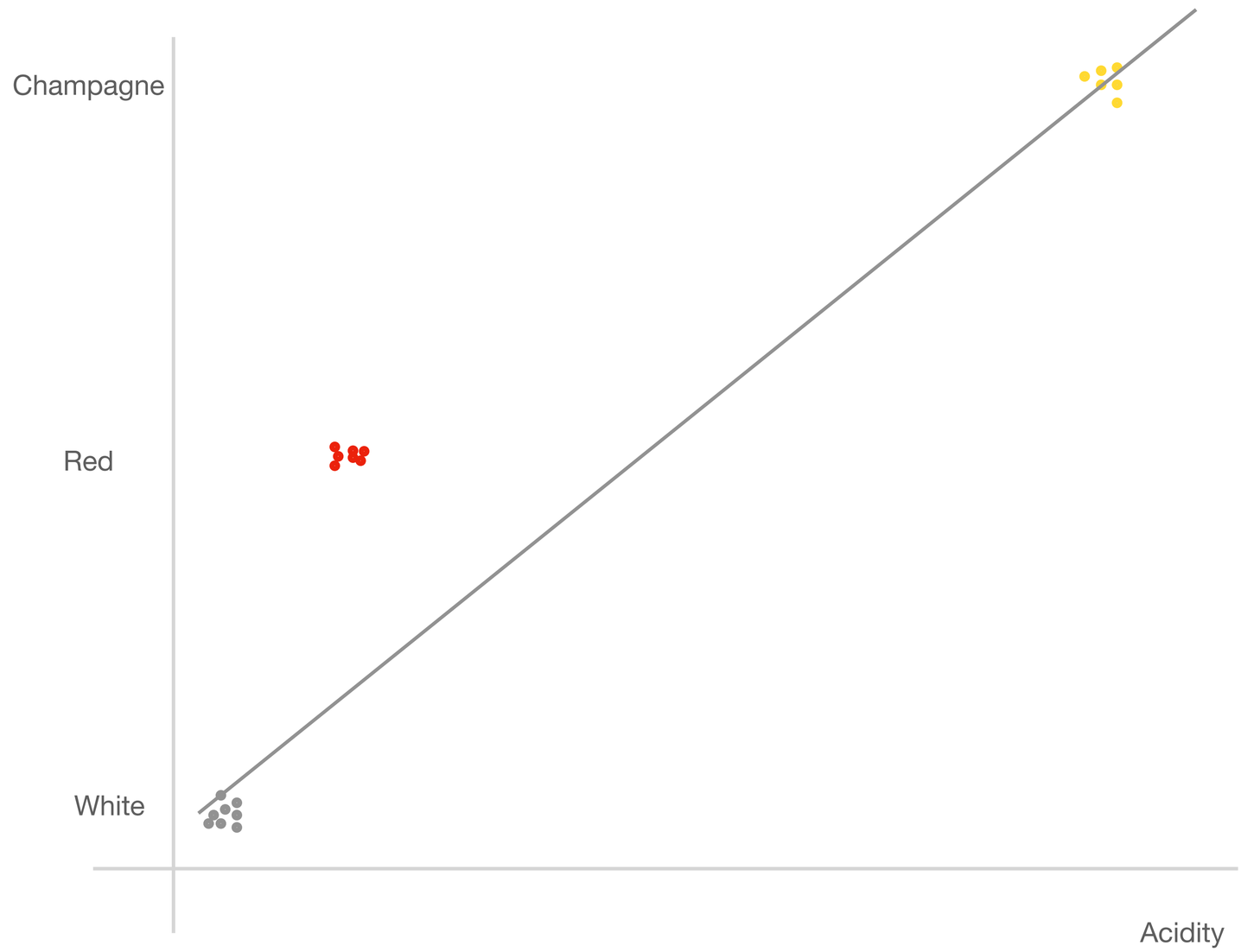


normalized data



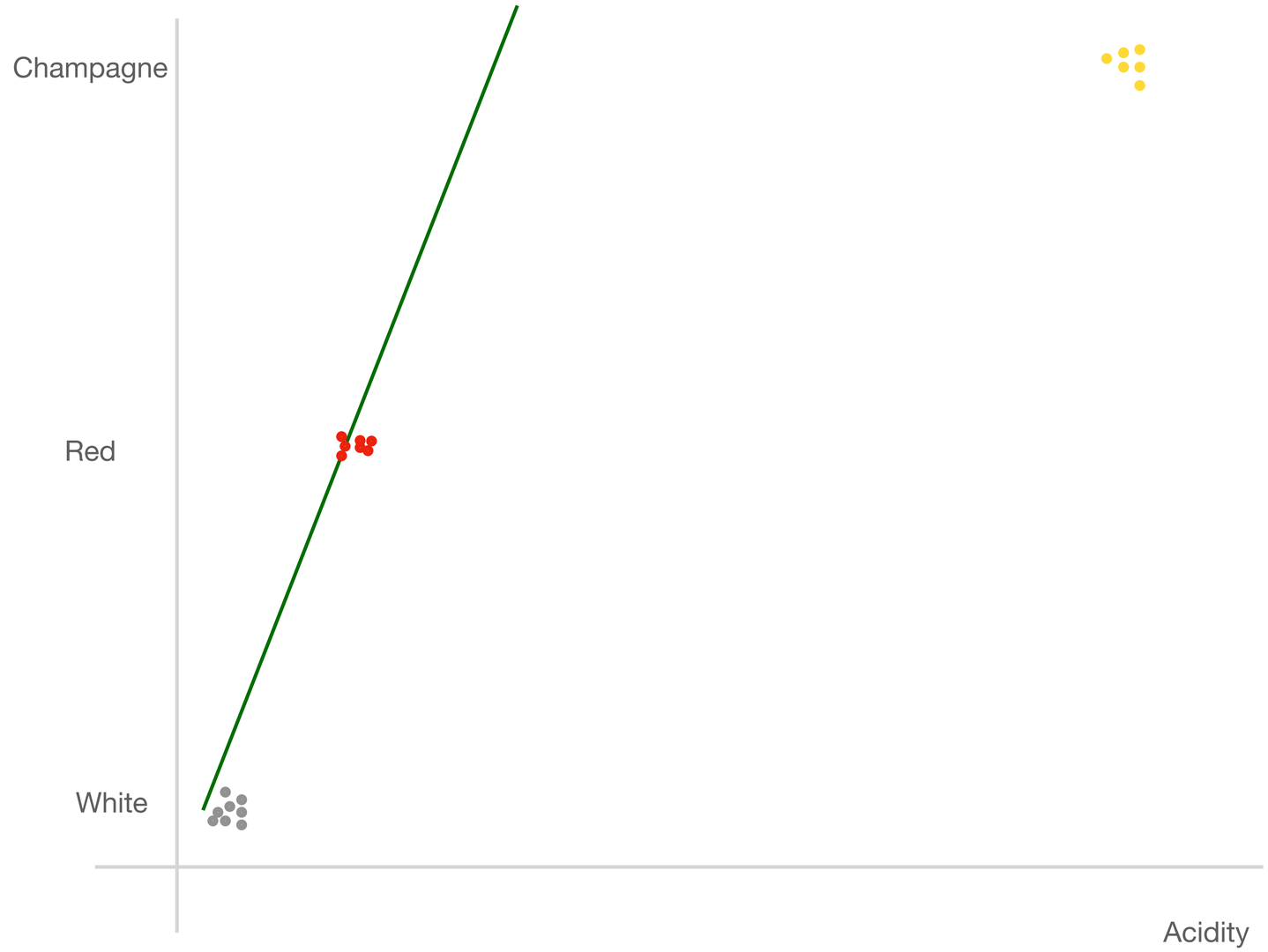
■ **normalized data, better generalization, faster convergence**

normalized data



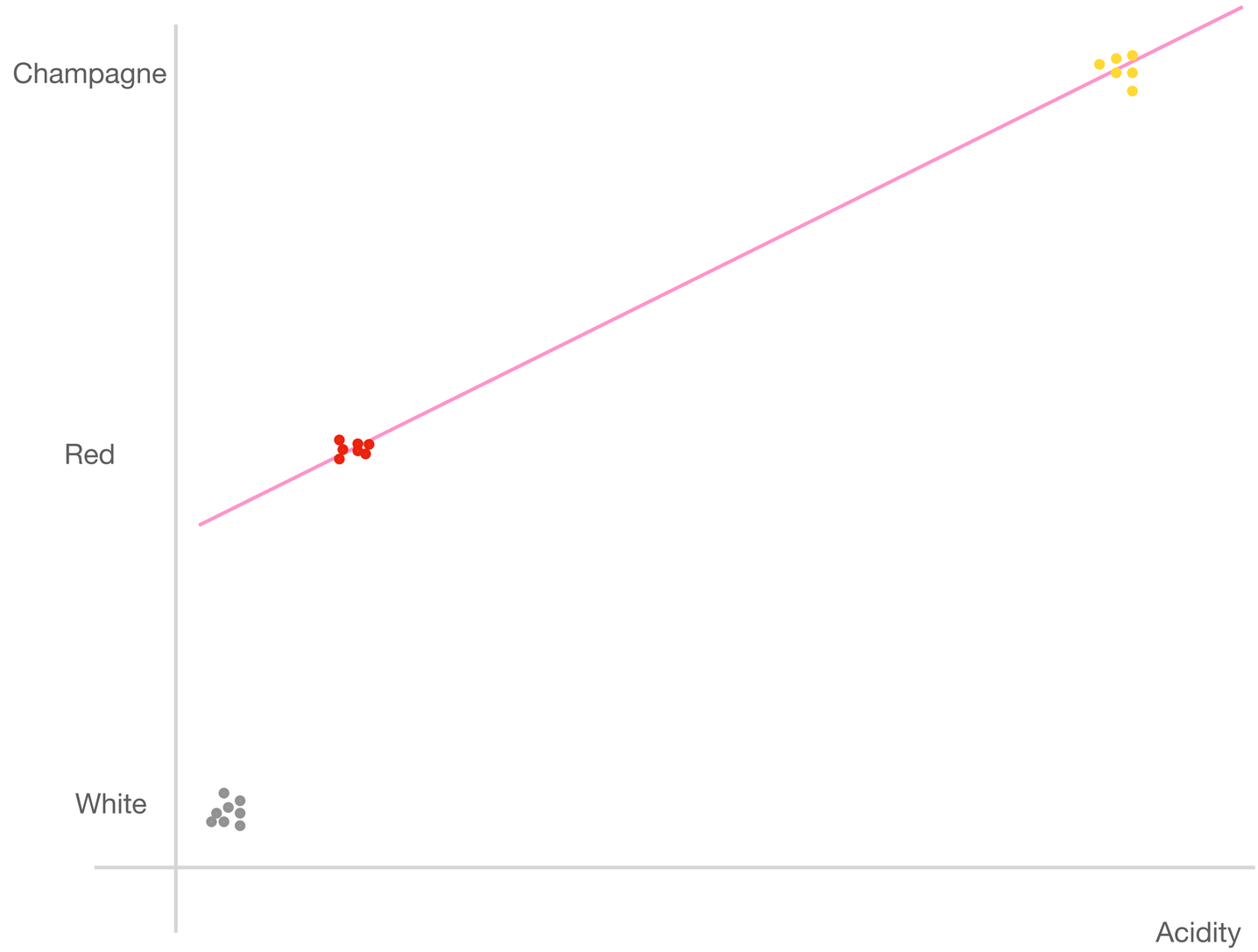
??? how to fit a line

normalized data



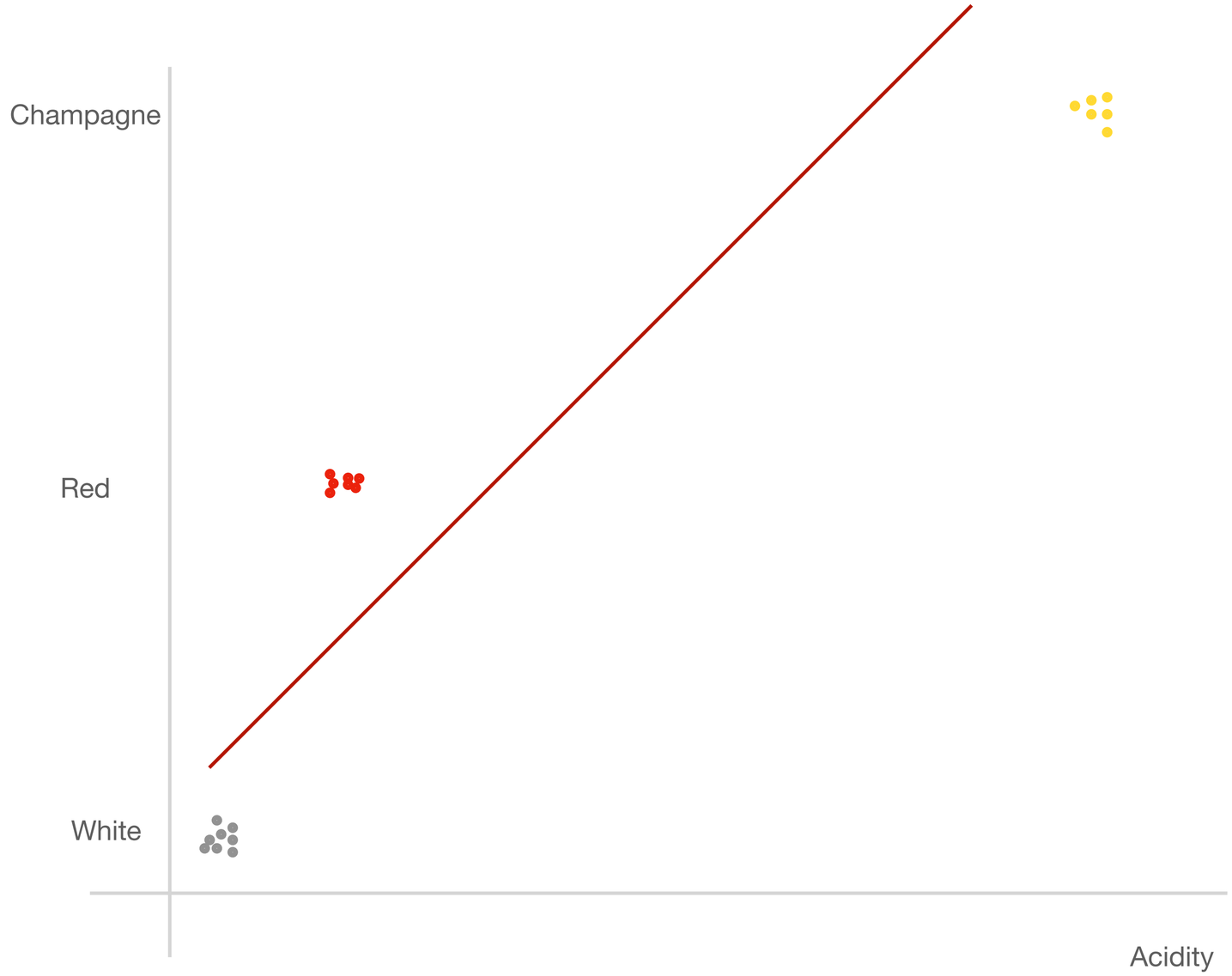
??? how to fit a line

normalized data



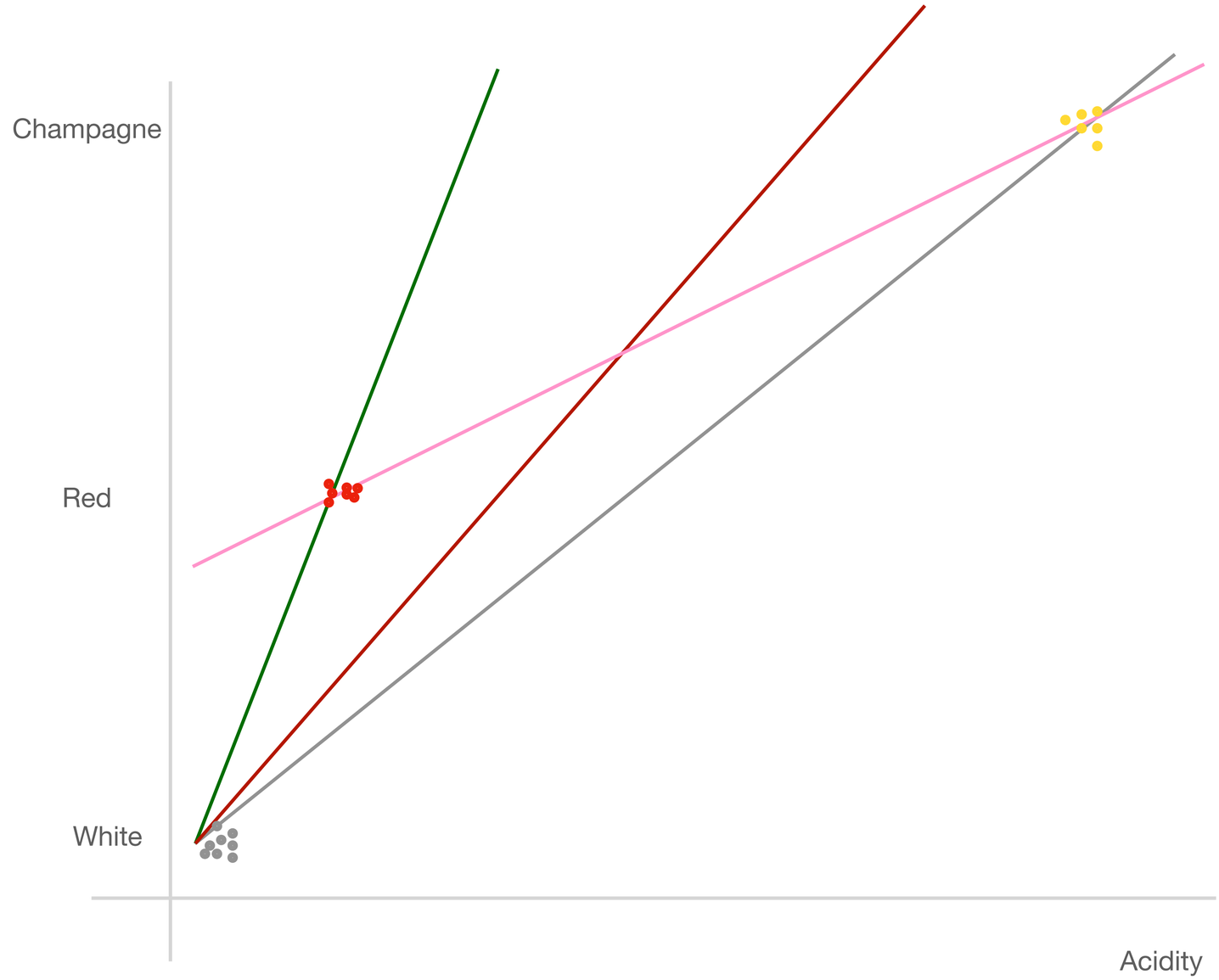
??? how to fit a line

normalized data



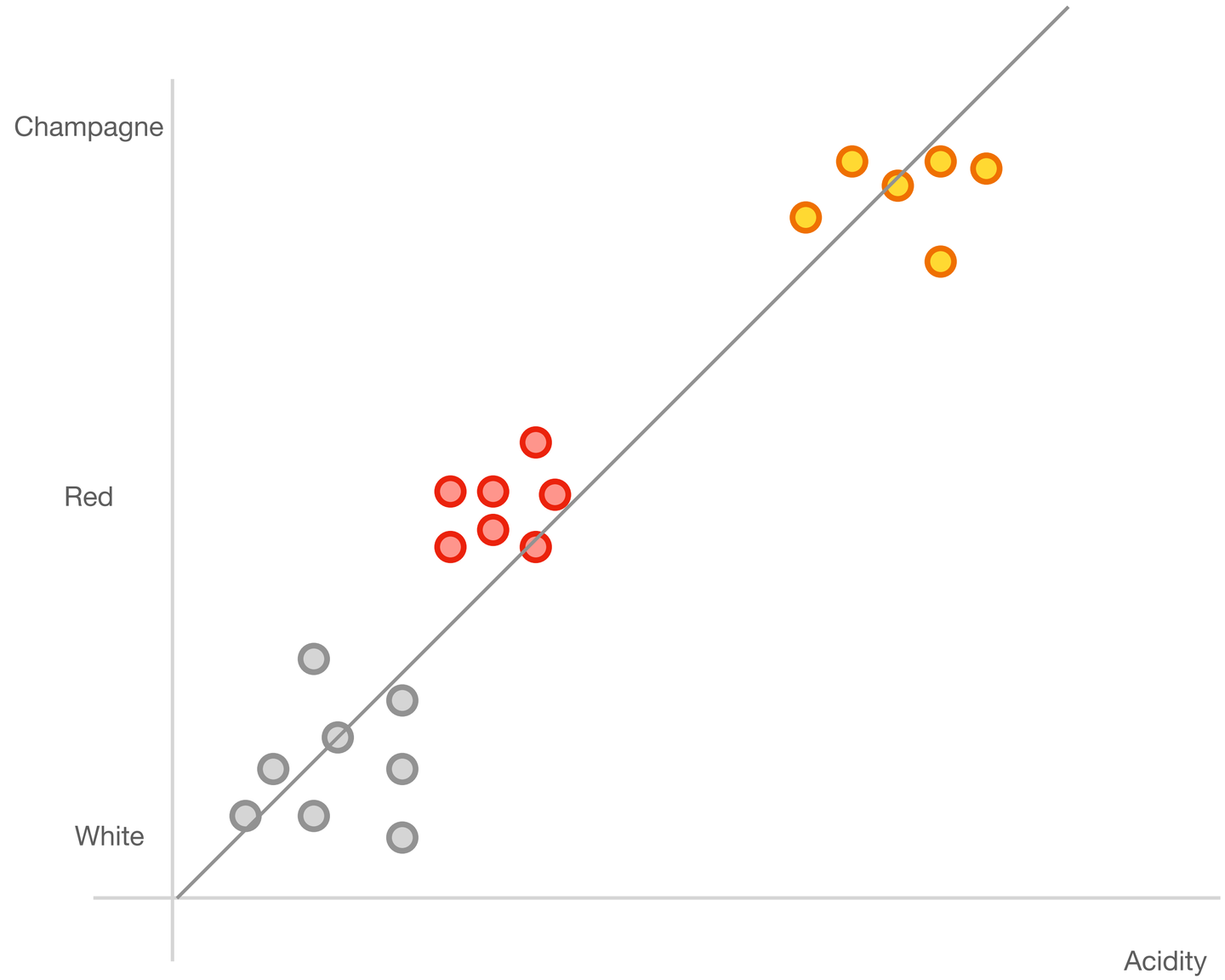
??? how to fit a line

normalized data



- non-normalized data is hard to fit

normalized data



- ensure all features are internally normalized (same order of mag.)

more data

balanced data

normalized data

quality data

more data

balanced data

normalized data

quality data

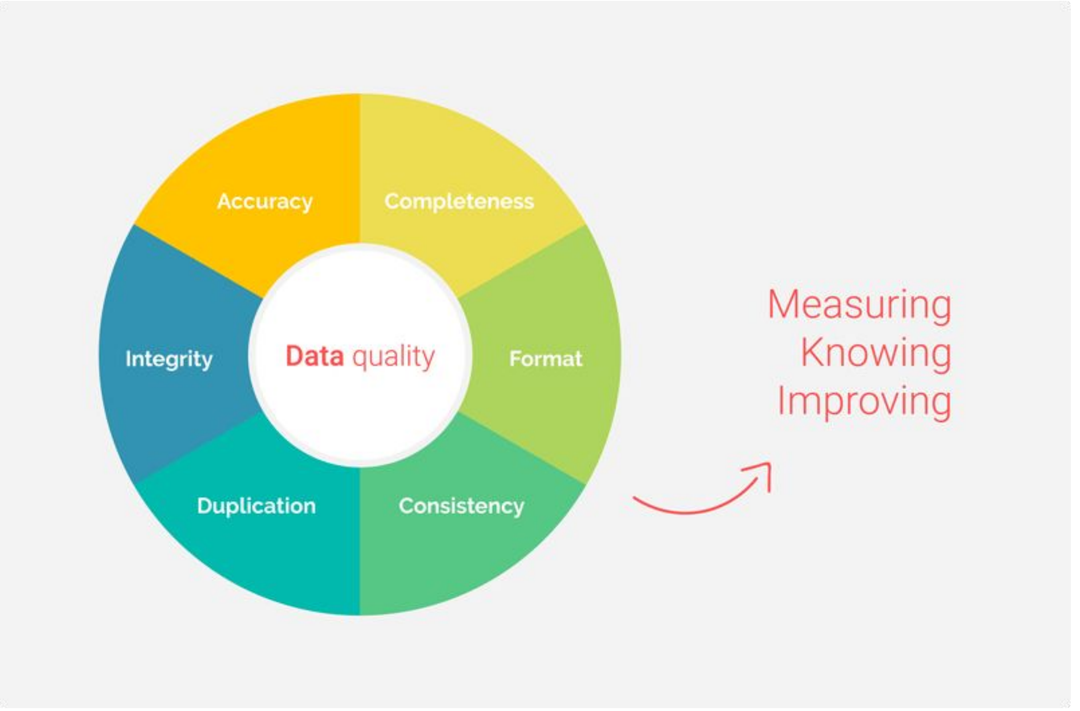


Image credit: Passionned Group

more data

balanced data

normalized data

quality data

Missing Data

Missing Data

Missing **completely at random**

Missing **at random**

Missing **not at random**

Missing Data

remove

Use mean/most often

regression

more data

balanced data

normalized data

let’s clean some data!