



AI Bridge

Lecture 5

Let's talk about the last lab!

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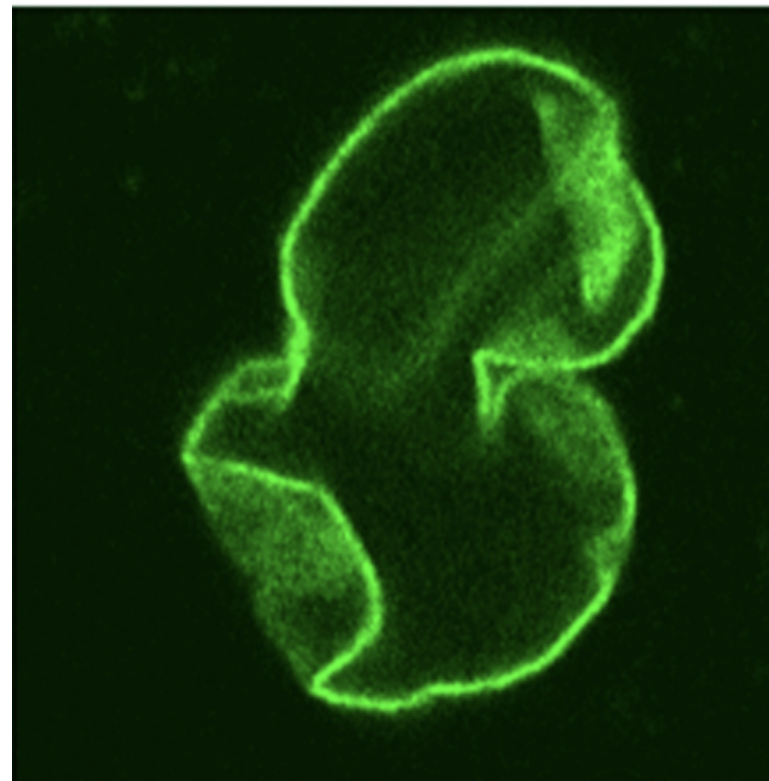
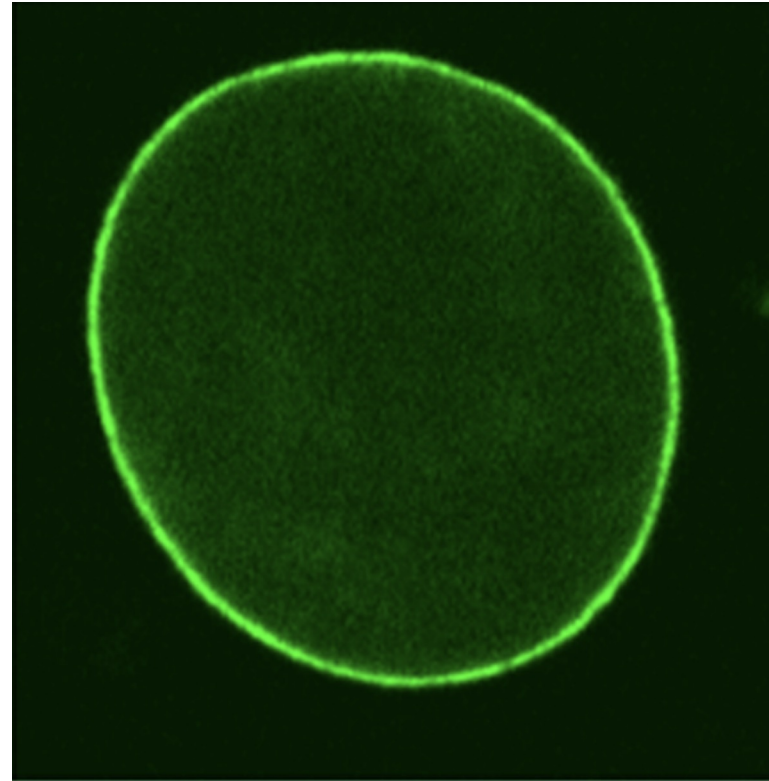
what does this even mean?



**What circumstances made the model fit better?
worse?**

Accuracy

“Why is it not enough?”



Progeria affects ~159 patients in the US

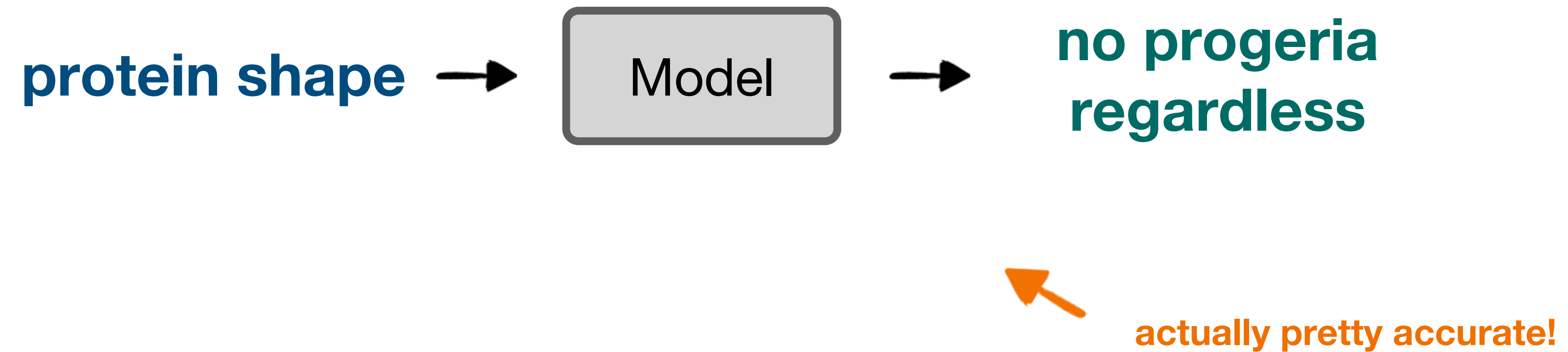
we have a dataset of all American pediatric patients

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

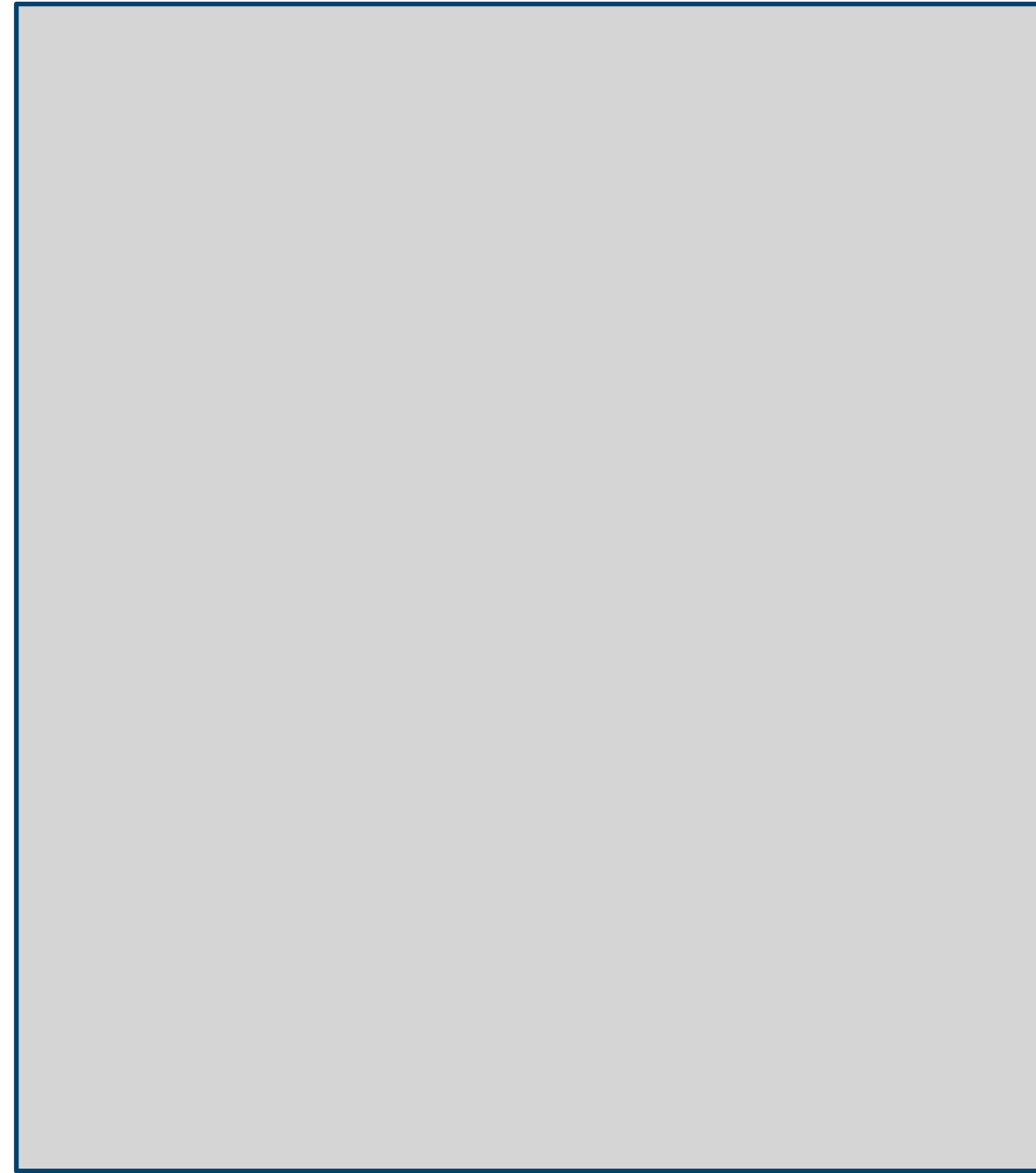
a proposed model:



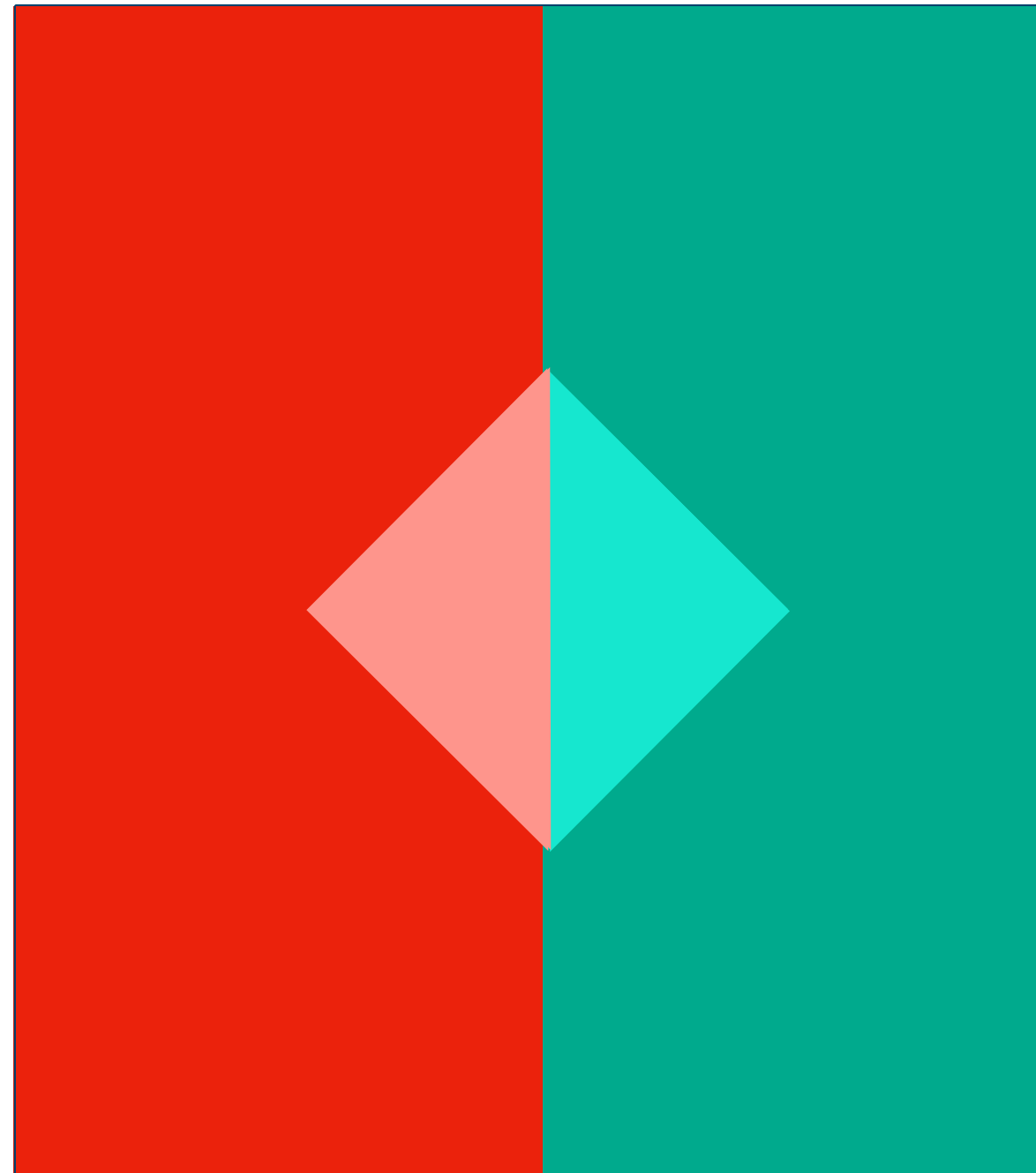
Progeria affects ~159 patients in the US

we have a dataset of all American pediatric patients

Accuracy , Precision, and Recall



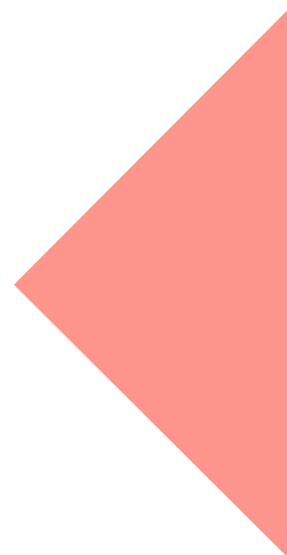
“Selection space”



“Selection space”

TRUE POSITIVE

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



FALSE POSITIVE

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



“Selection space”

FALSE NEGATIVE

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



TRUE NEGATIVE

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



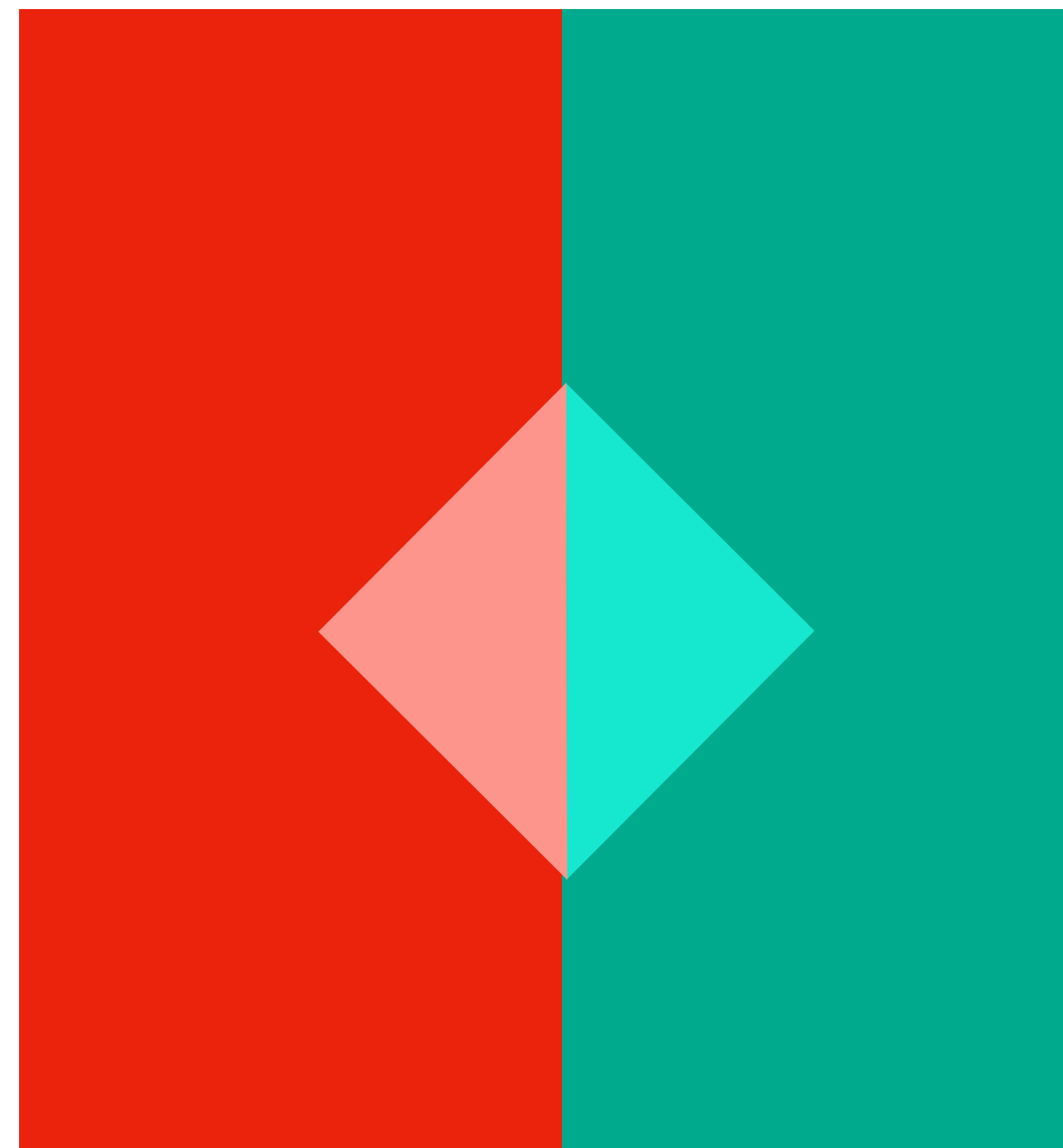
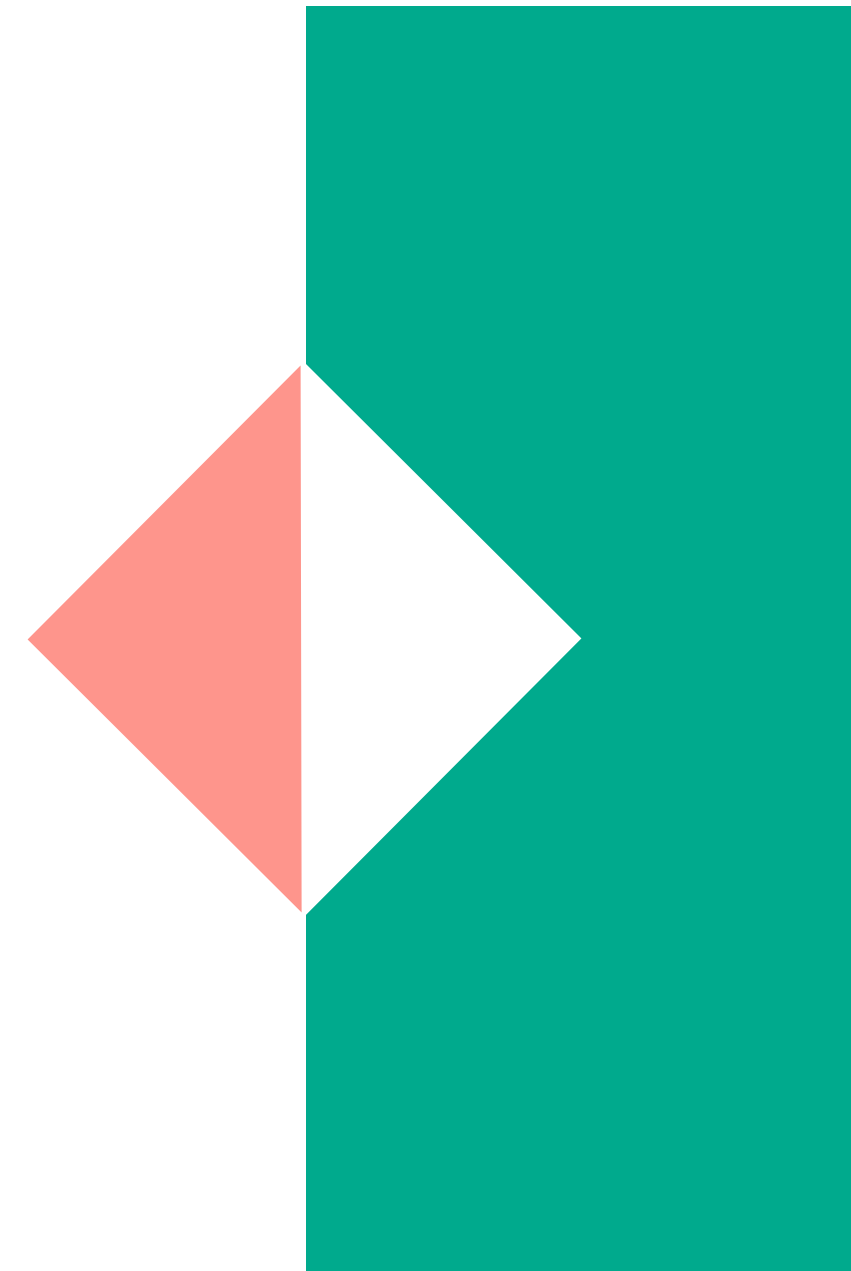
“Number of cases where **we chose positive** when patient is **positive**”

and

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

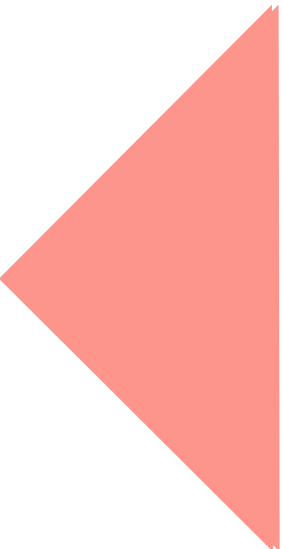
Accuracy

Overall ability of model

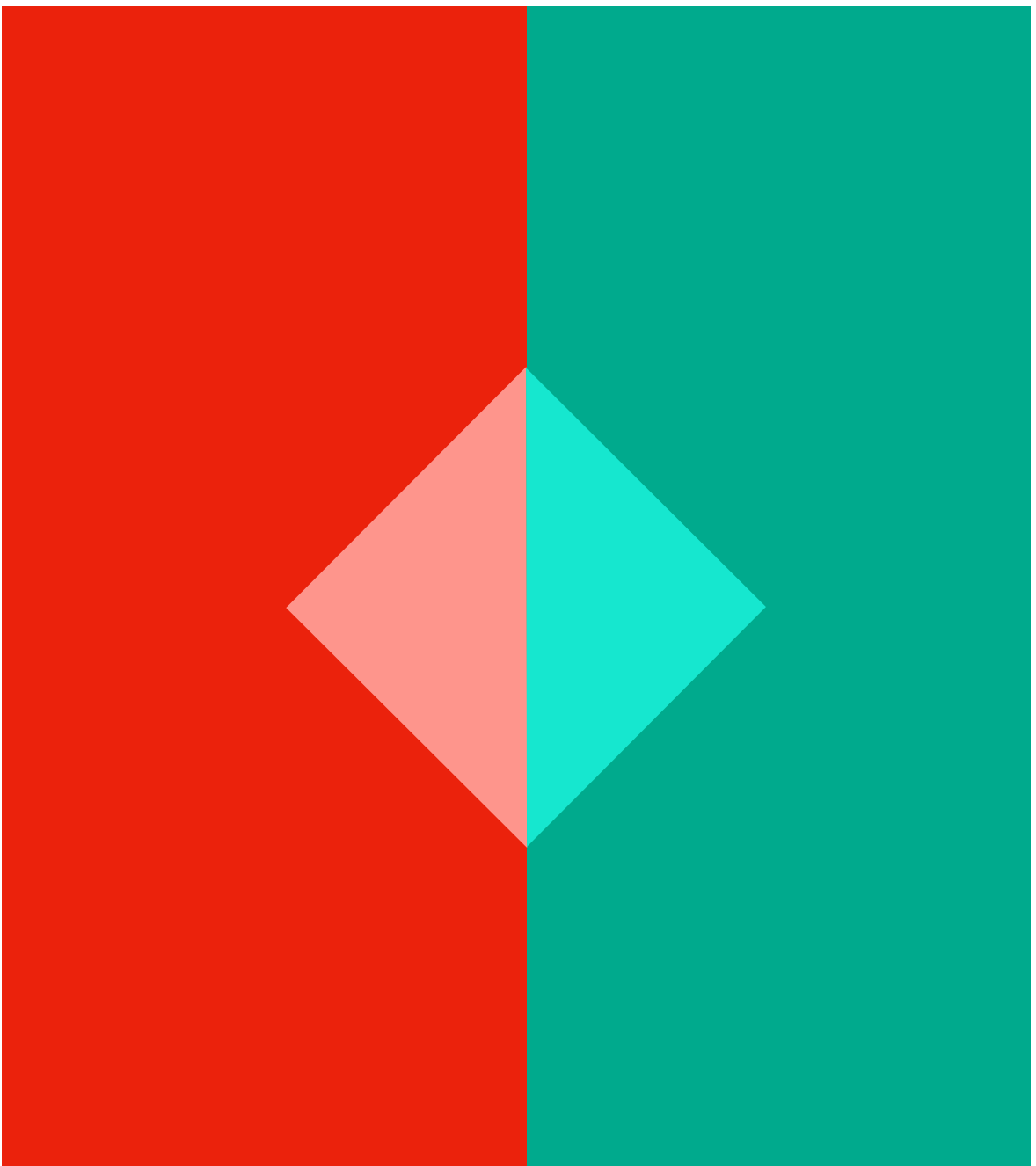
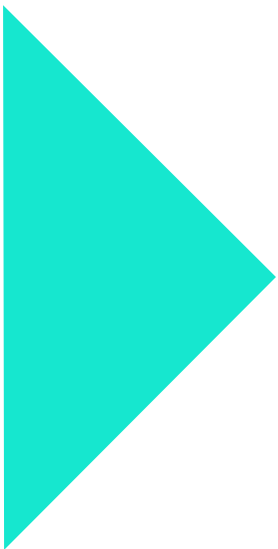


“Everything”

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**

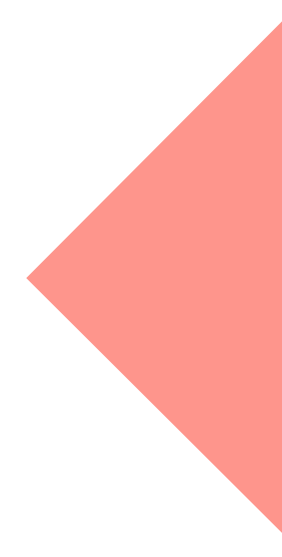


TN: Model selects **negative** and patient is **negative**

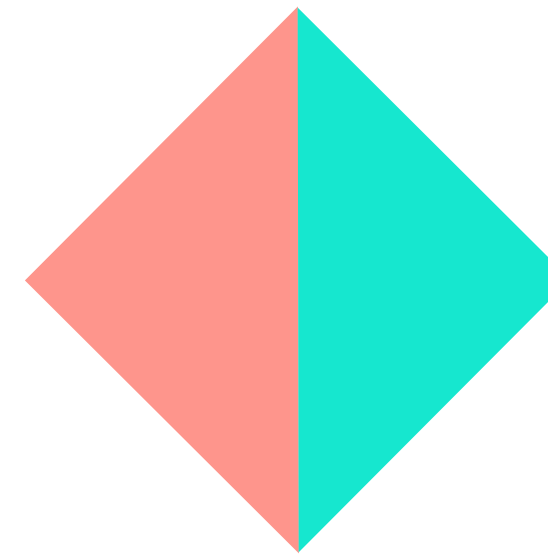
Accuracy

Overall ability of model

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



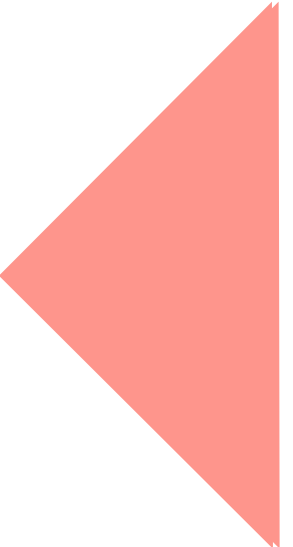
“All selected **positive**
by the model”



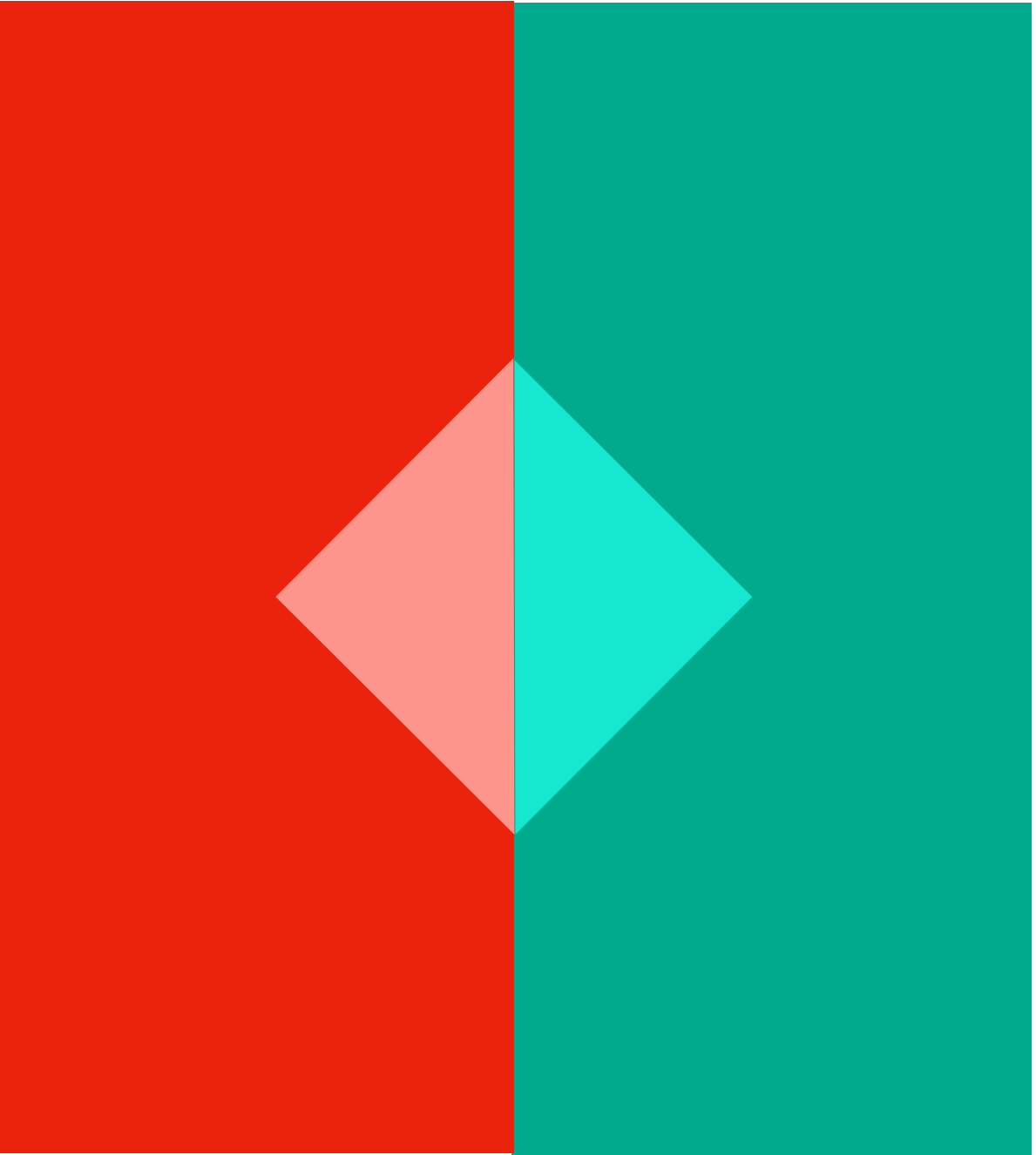
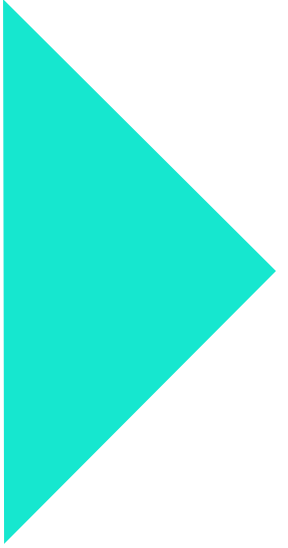
Precision

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

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**



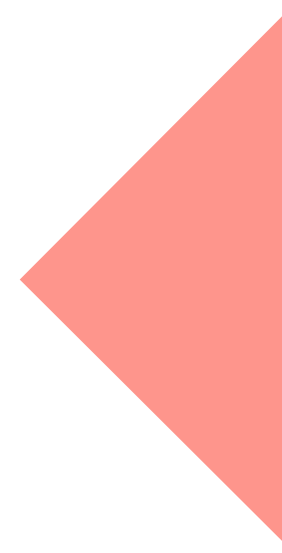
TN: Model selects **negative** and patient is **negative**

Accuracy

Overall ability of model

Precision

Amount of selection that's actually correct.



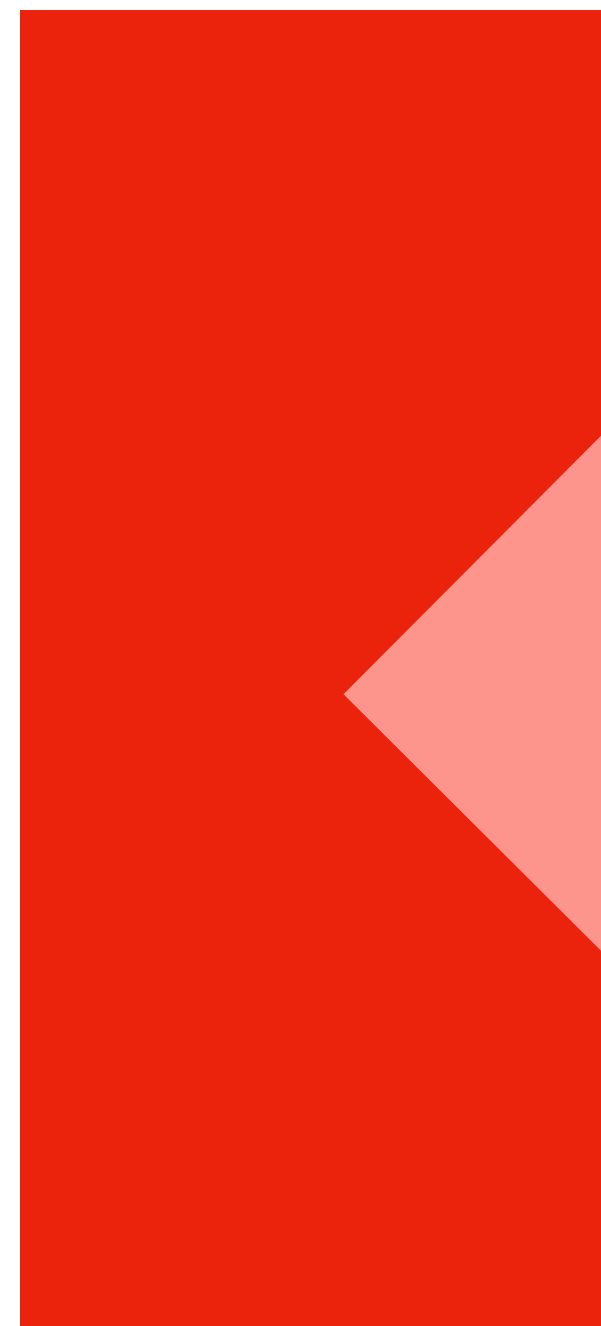
“Number of cases where **we chose positive** when patient is **positive**”



Recall

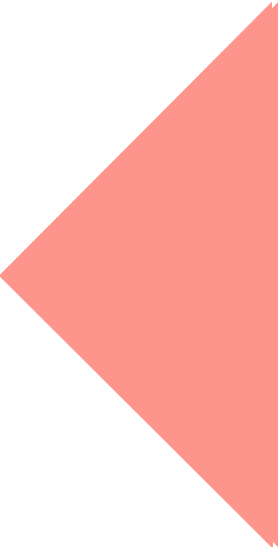
Accuracy of what we should select.

Or amount of what needs to be selected that is selected

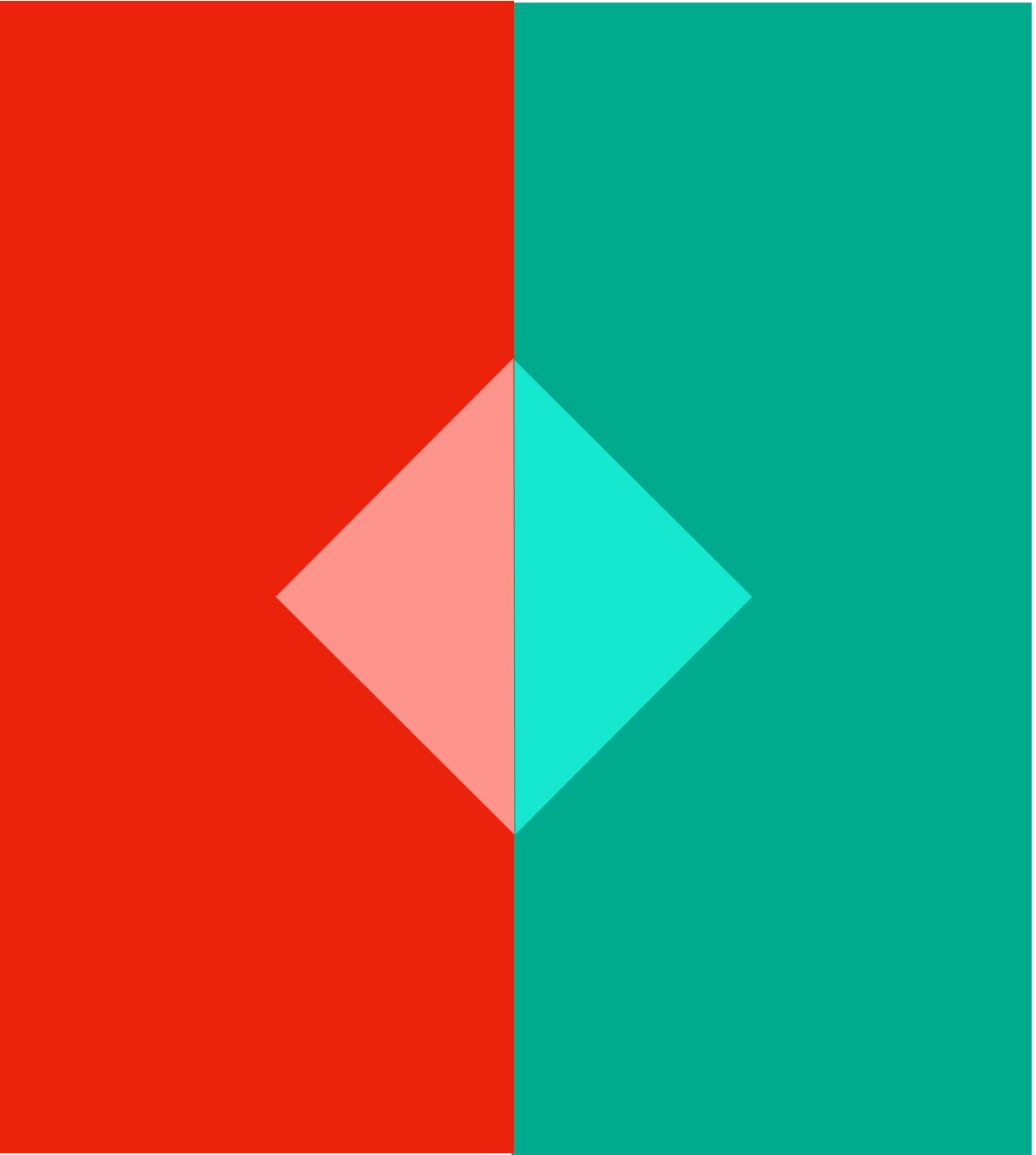
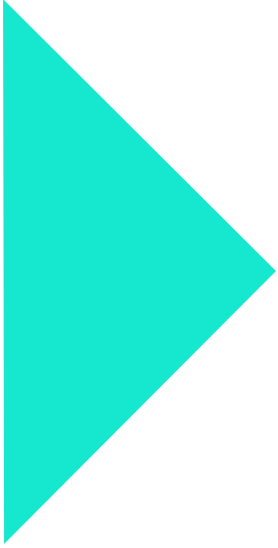


“All cases that the patients are **positive**”

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

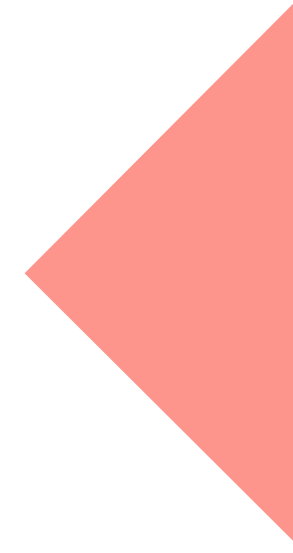
Precision

Amount of selection that's actually correct.

Recall

Amount of what needs to be selected that is selected

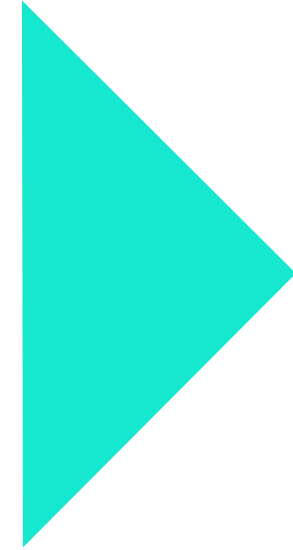
TRUE POSITIVE



FALSE NEGATIVE



FALSE POSITIVE



TRUE 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

		Predicted condition			
		Positive (PP)	Negative (PN)		
Actual condition	Total population = P + N			Informedness, bookmaker informedness (BM) = TPR + TNR - 1	Prevalence threshold (PT) $= \frac{\sqrt{TPR \times FPR} - FPR}{TPR - FPR}$
	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) $= \sqrt{\frac{TPR \times TNR \times PPV \times NPV}{FNR \times FPR \times FOR \times FDR}}$	Threat score (TS), critical success index (CSI), Jaccard index = $\frac{TP}{TP + FN + FP}$

Accuracy

Overall ability of model

$$\frac{TP + TN}{Total} \text{ exactly zero}$$

Precision

Amount of selection that's actually correct.

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

Recall

Amount of what needs to be selected that is selected

$$\frac{TP}{TP + FN} \leftarrow \text{scaled properly!}$$



no progeria
regardless

Progeria affects ~159 patients in the US

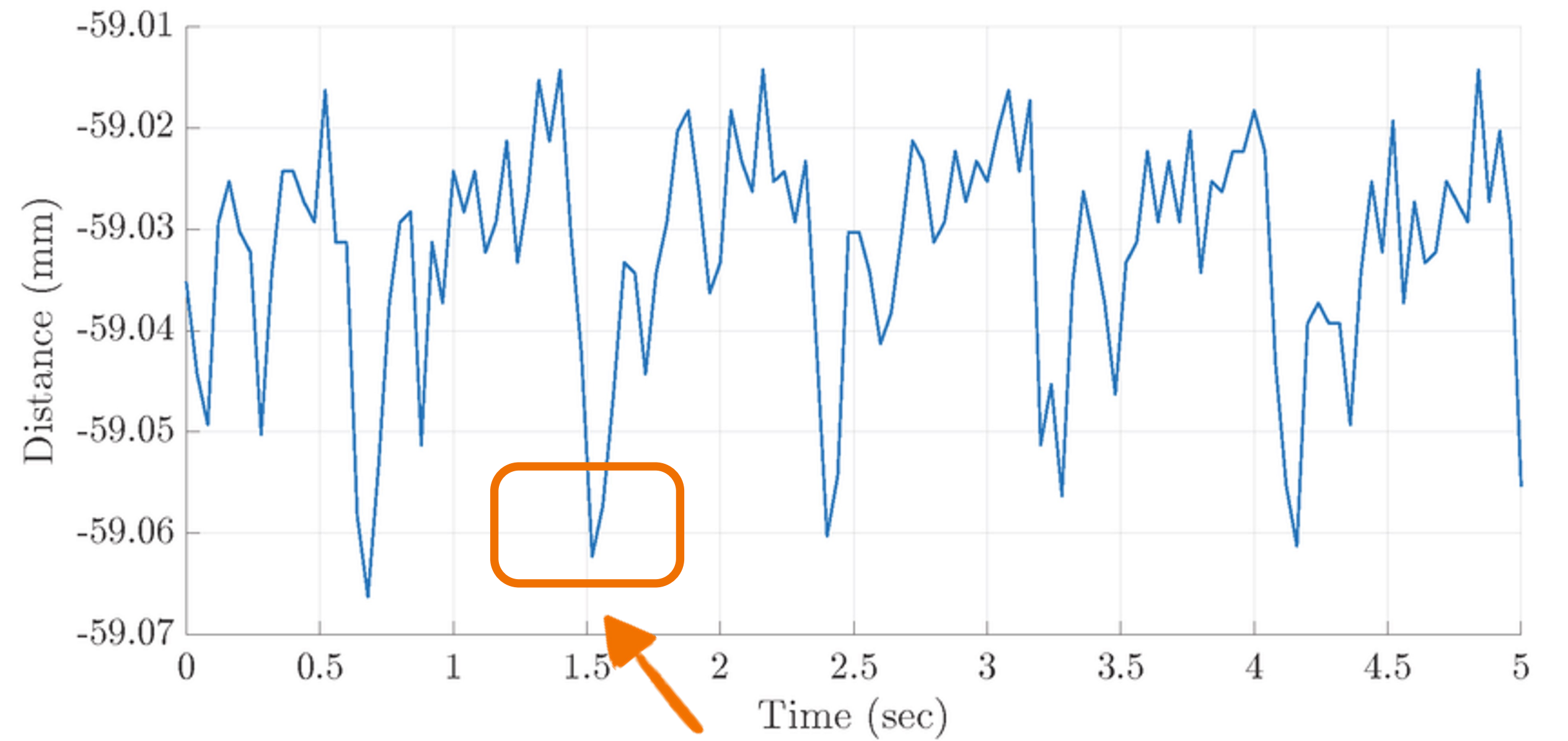
we have a dataset of all American pediatric patients

storytime!

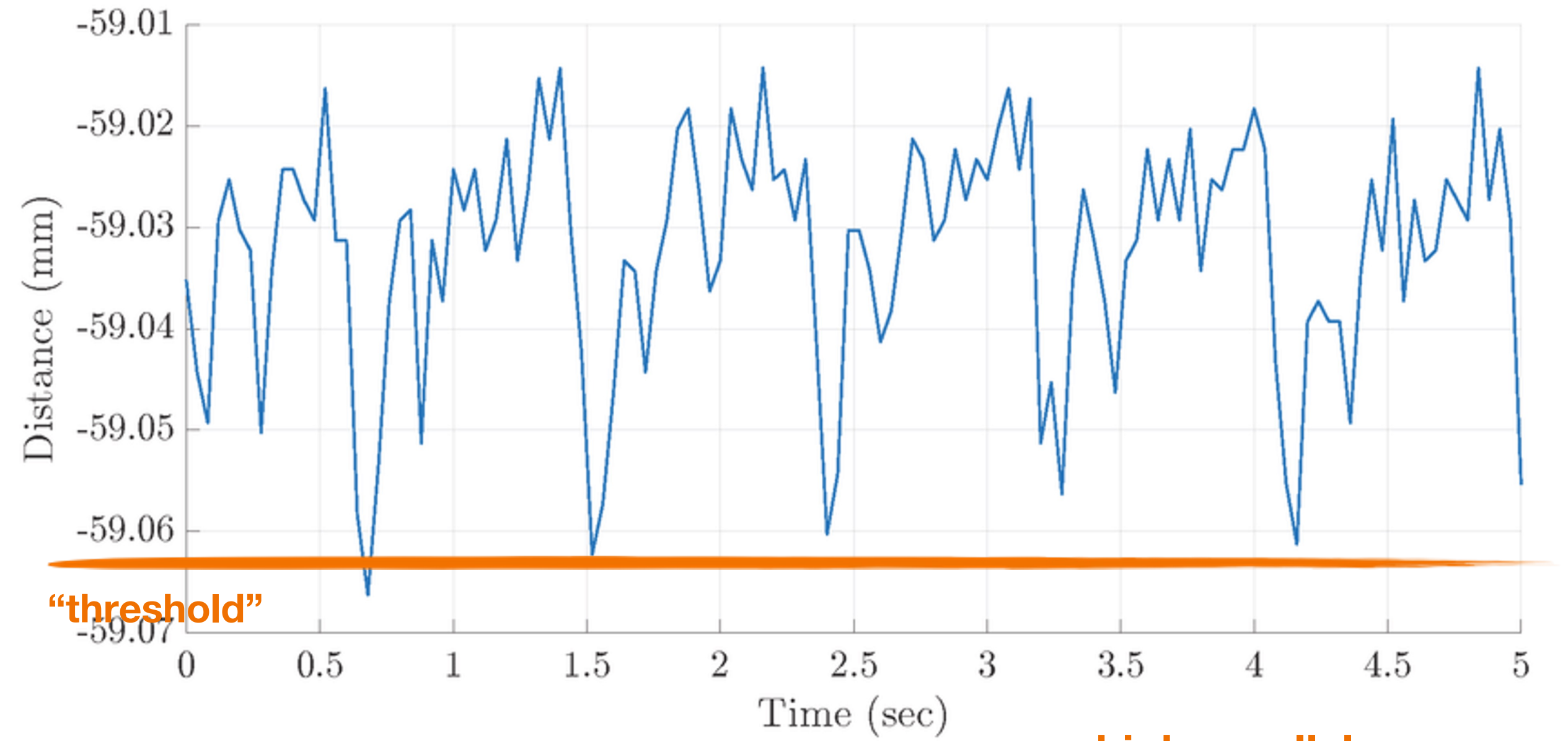
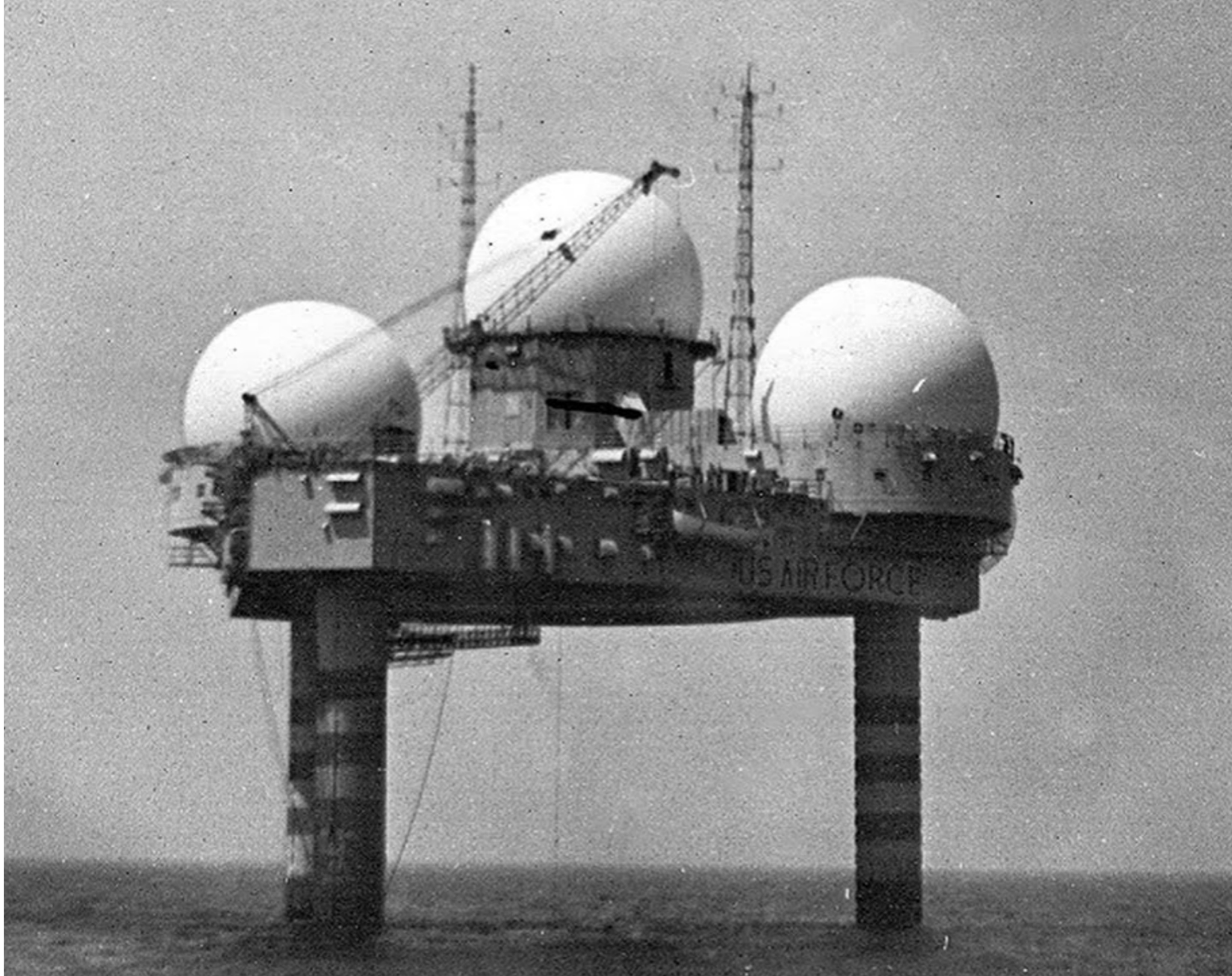
storytime!



storytime!



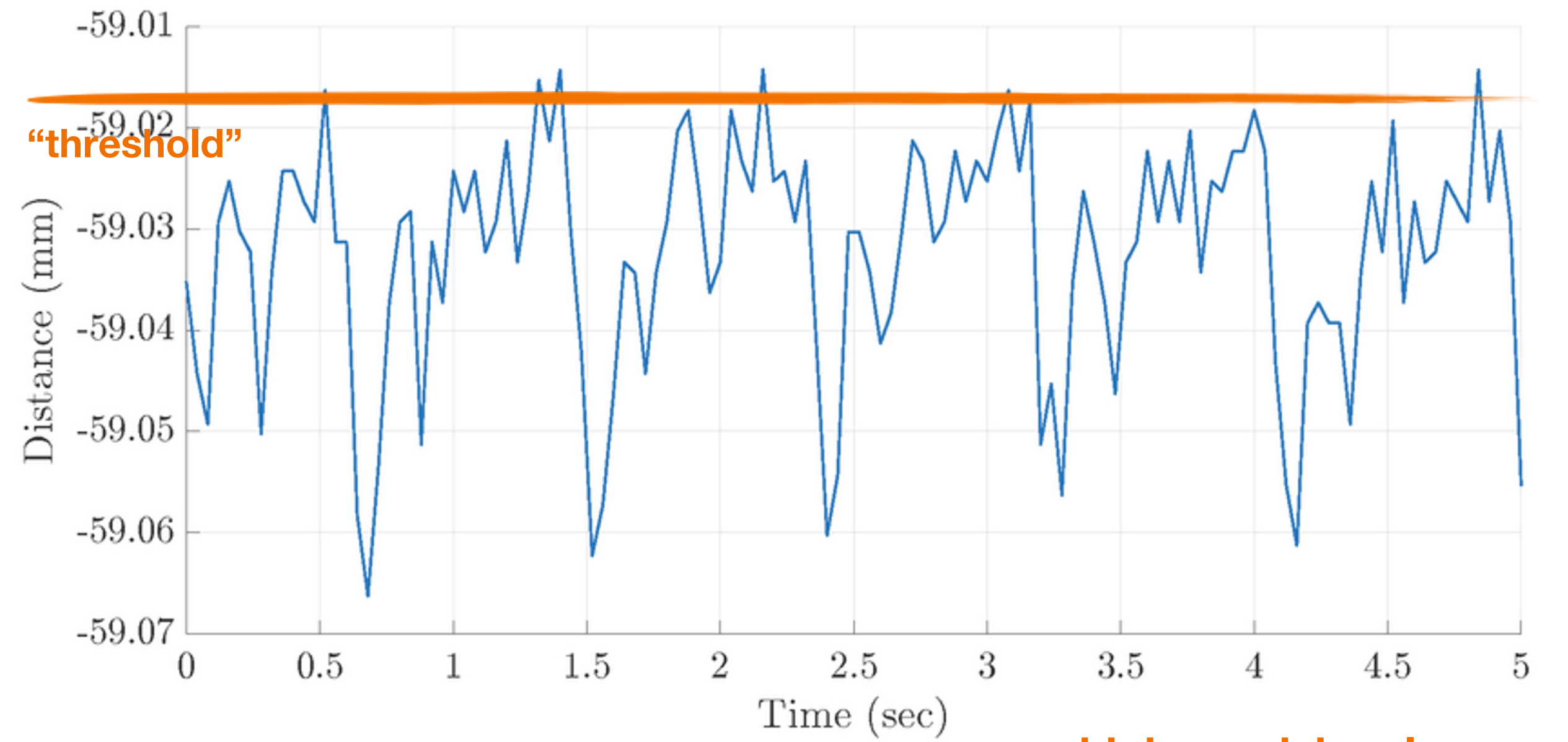
storytime!



“threshold”

high recall, low
precision

storytime!

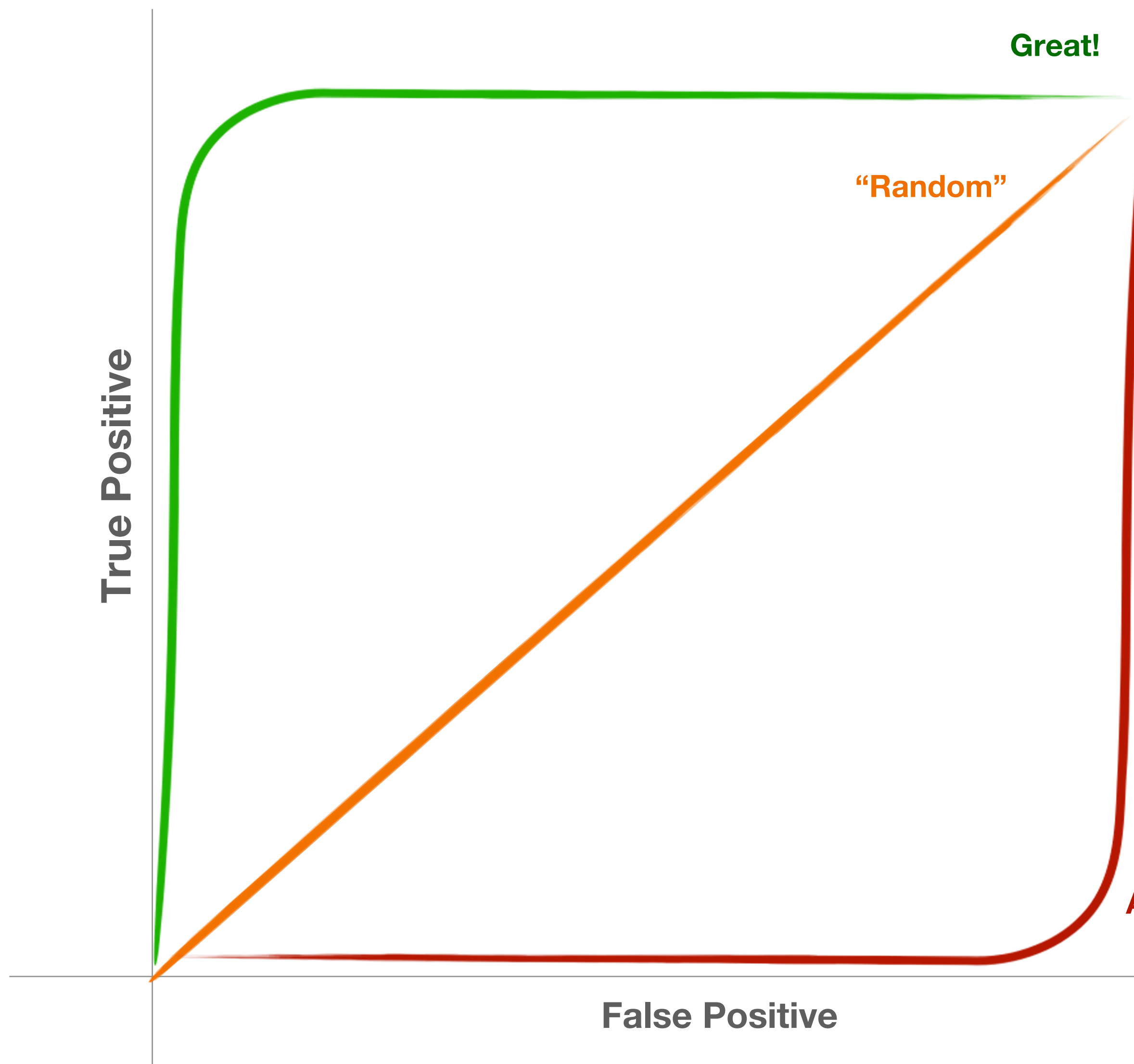


high precision, low recall

quantifying “threshold”

**quantifying
“threshold”**

ROC Curve!



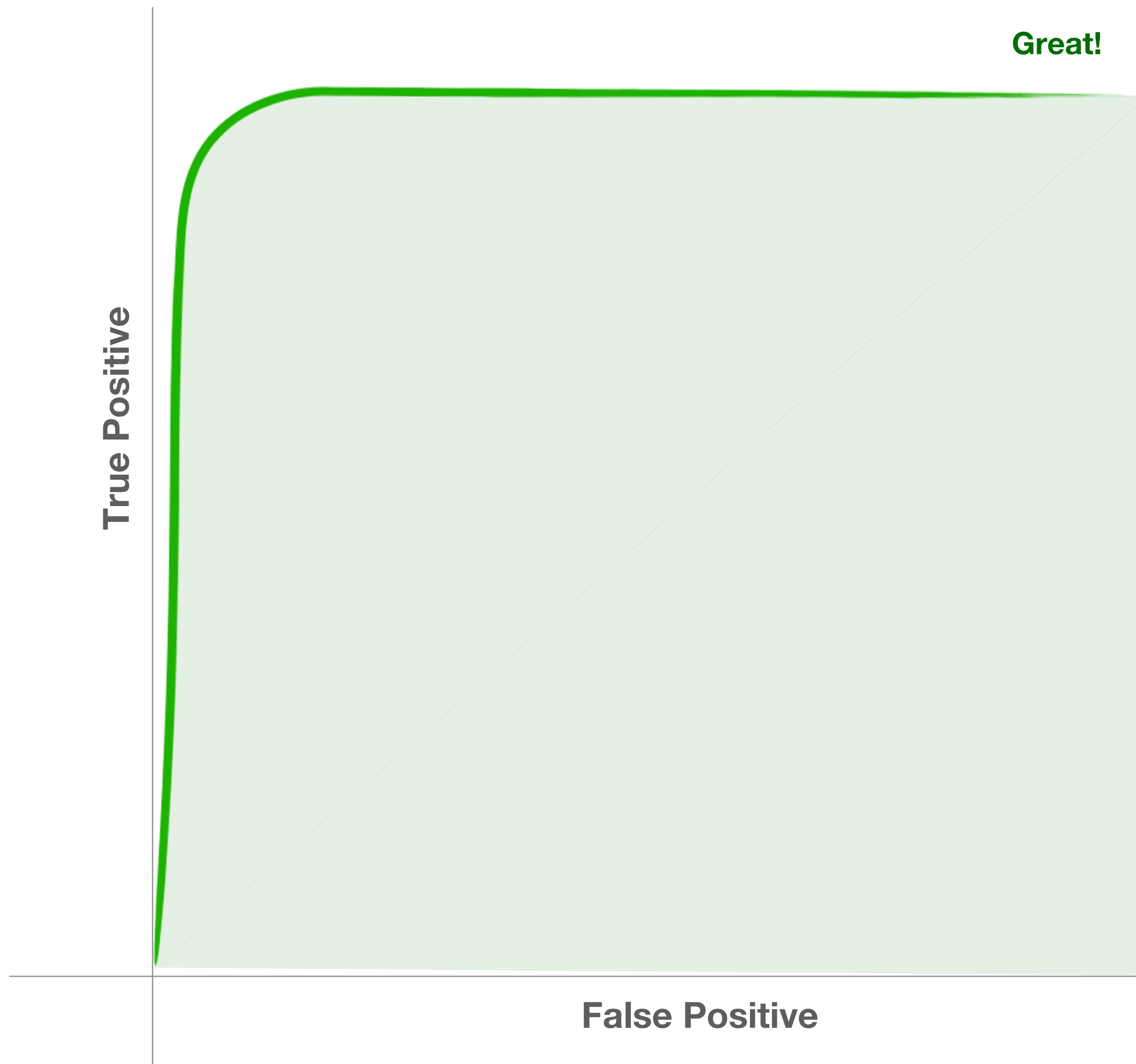
ROC Curve!

Receiver Operation Curve

Q: How is a curve generated?

need lots of false positives before detecting a true positive

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

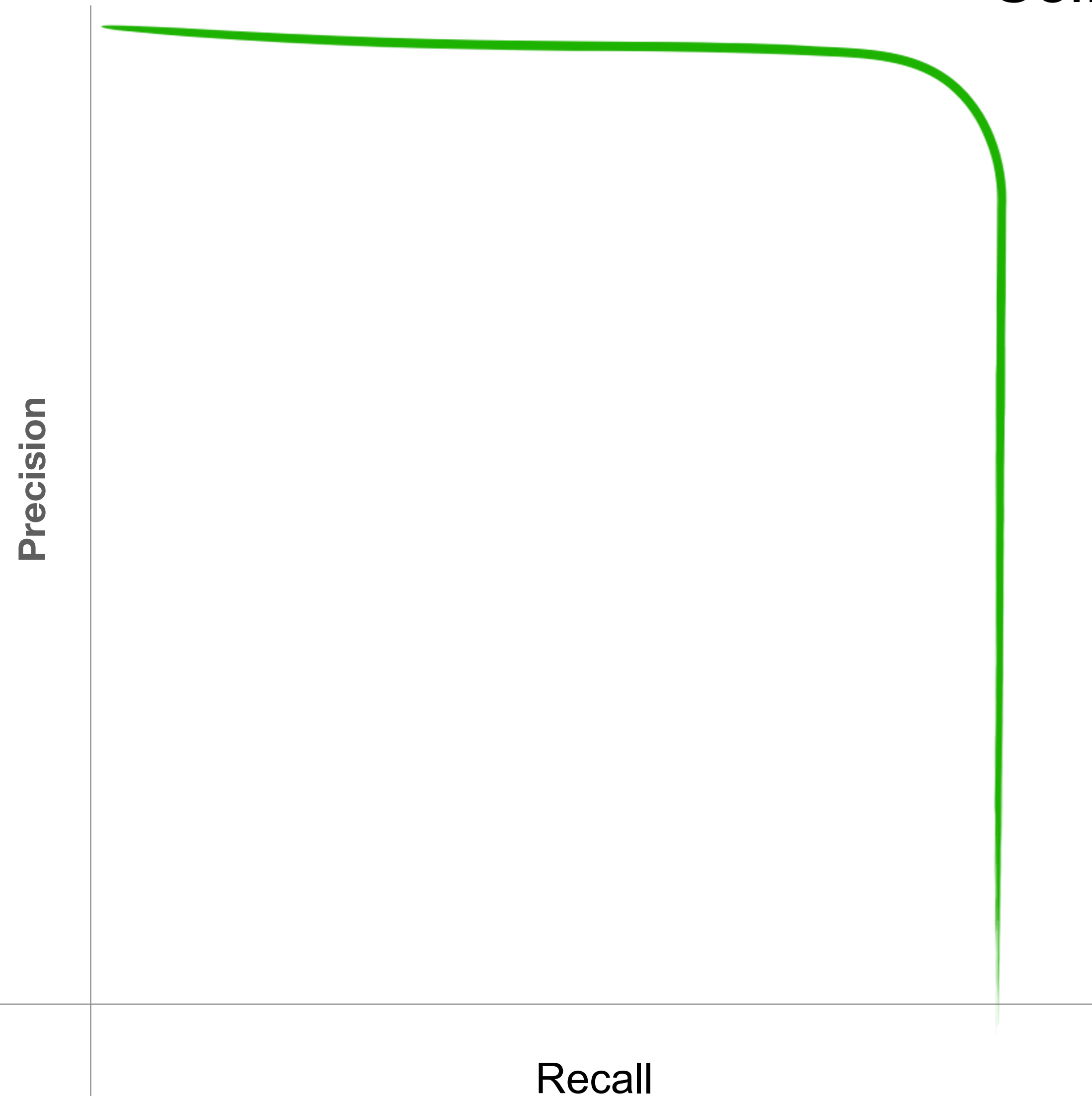


AUC

area under [the ROC] curve

Q: how do you compare these points

Self-test



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



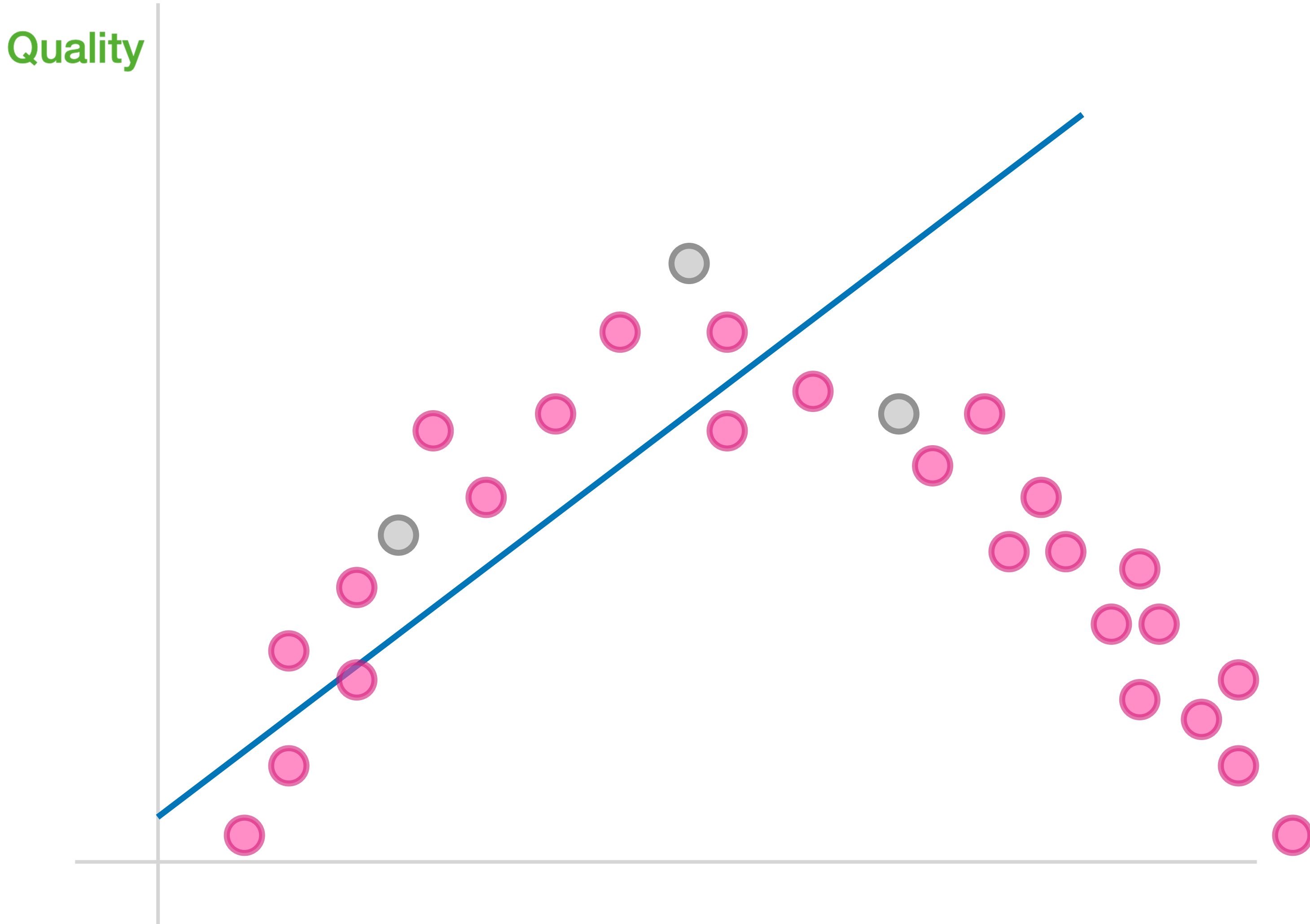
more data

Quality on the y axis
Acidity on the x axis



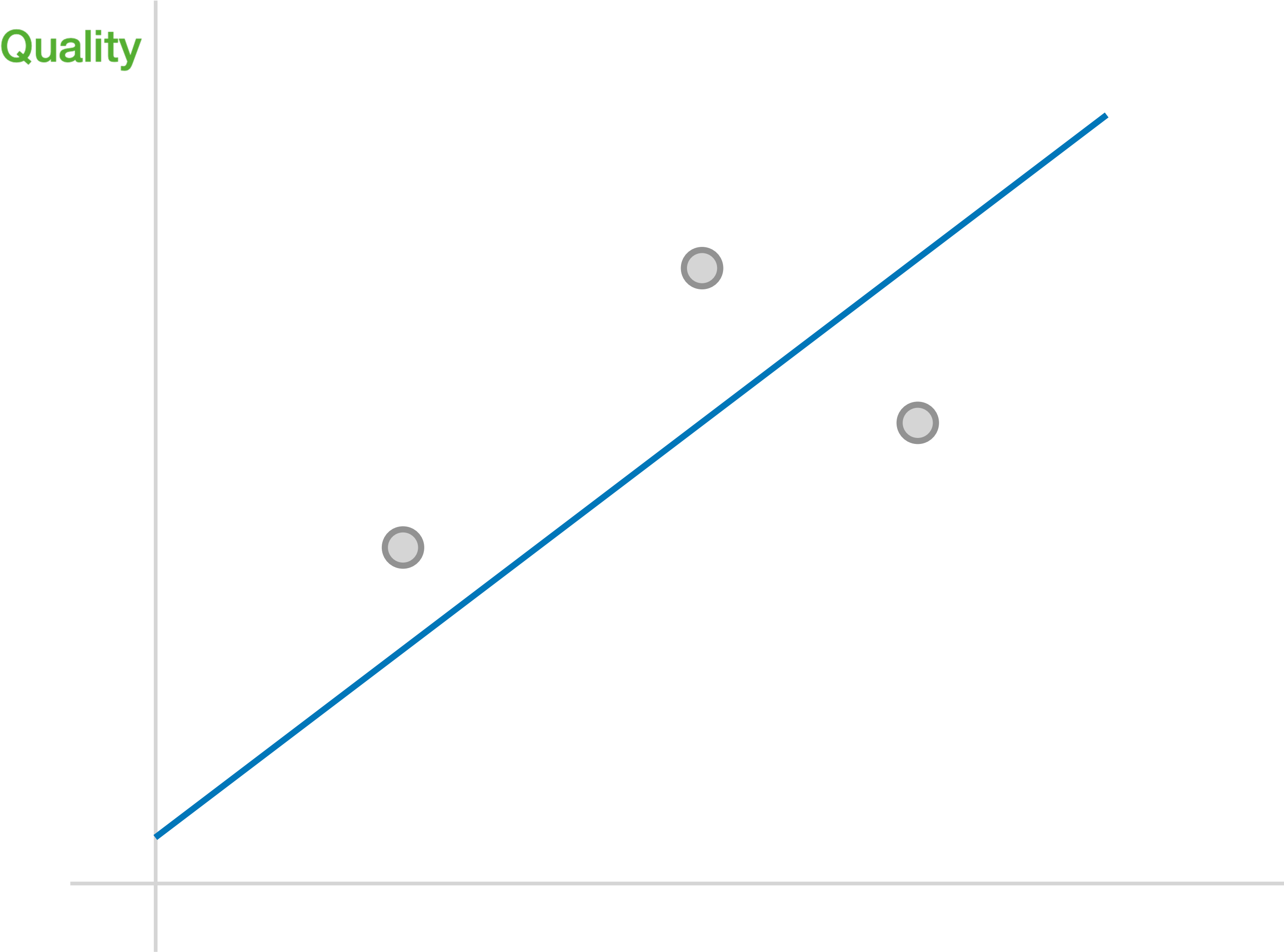
more data

Quality on the y axis
Acidity on the x axis



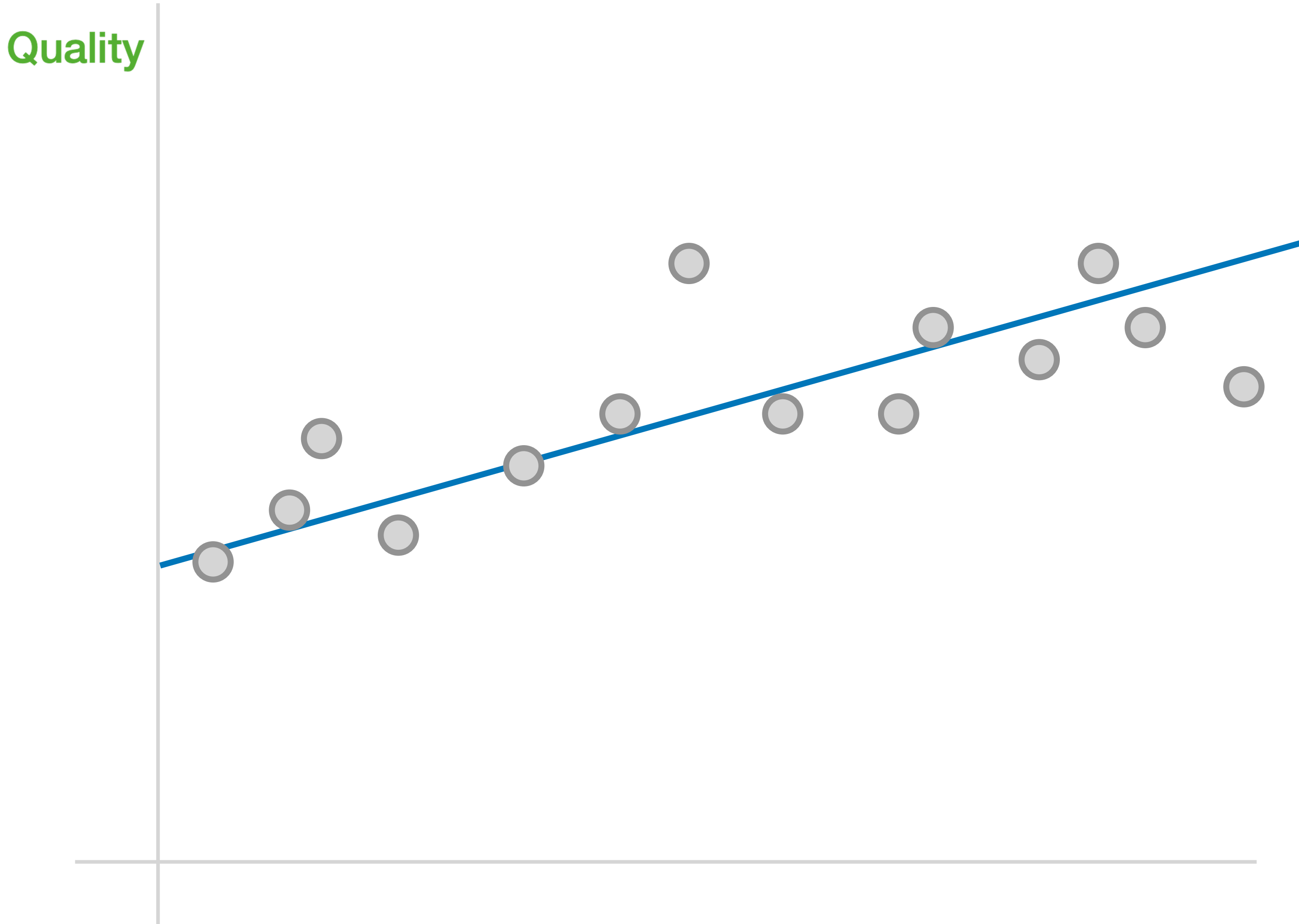
more data

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

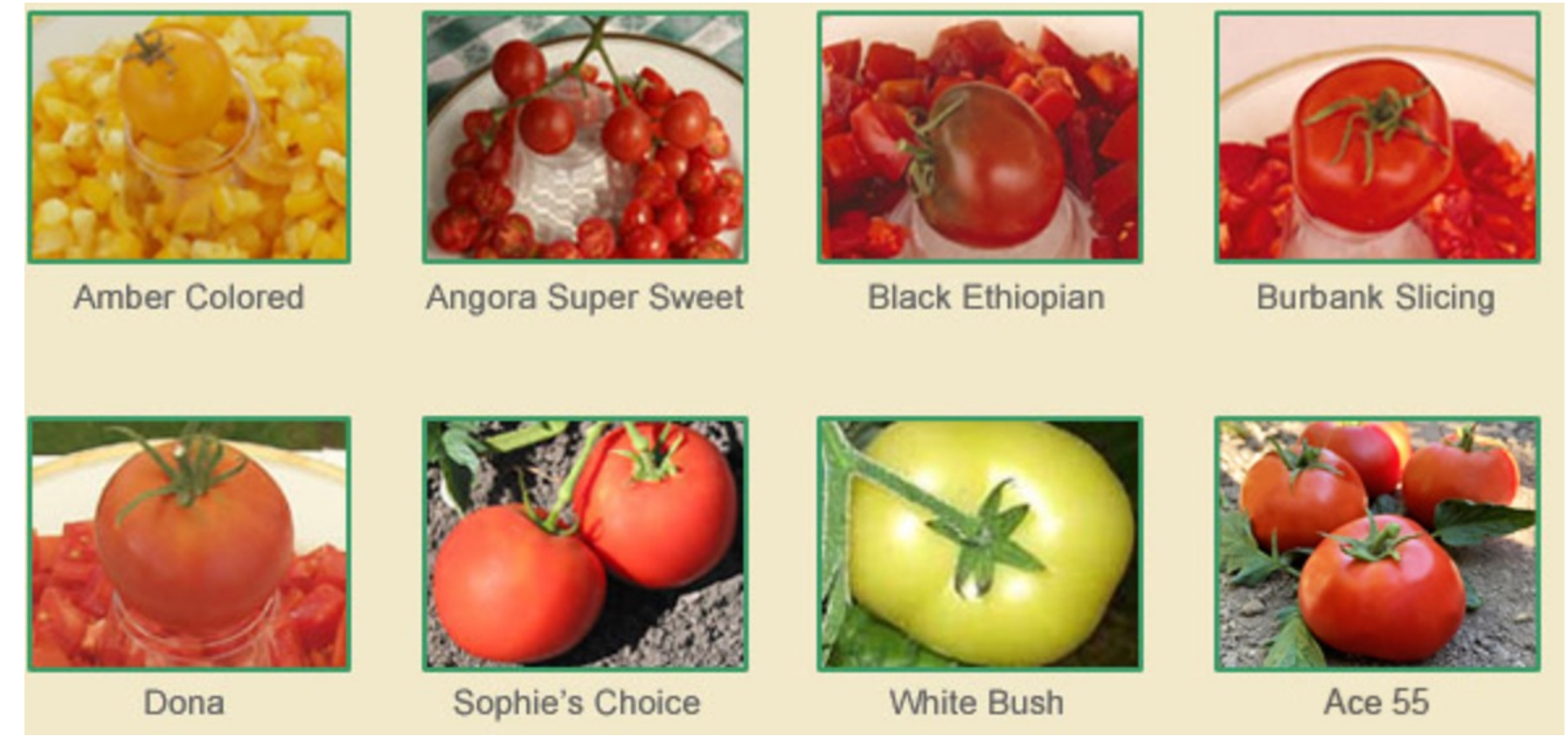
more data

balanced data

normalized data

quality data





more data

balanced data

normalized data

quality data

more data

balanced data

normalized data

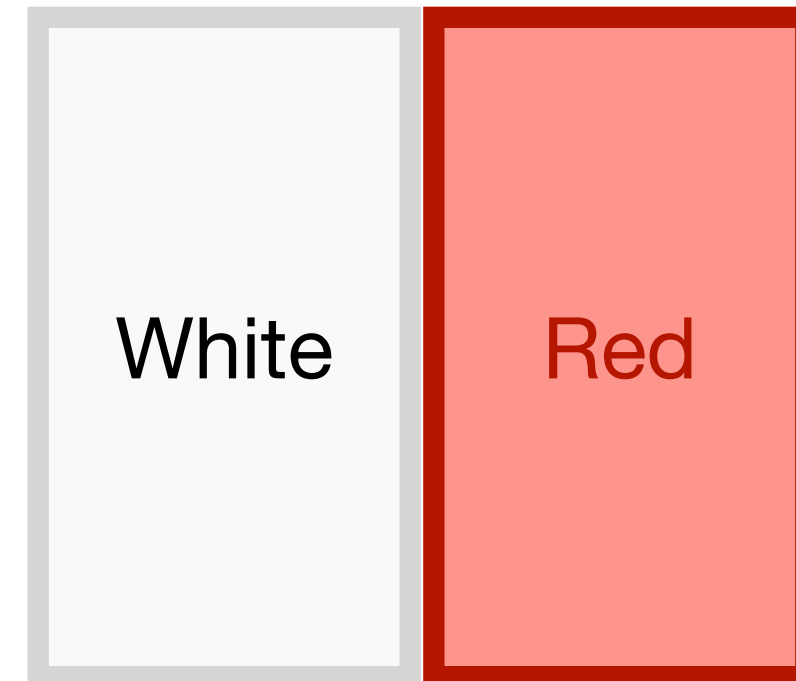
quality data

balanced data

Let's think about logistic functions!

balanced data

Let's think about logistic functions!

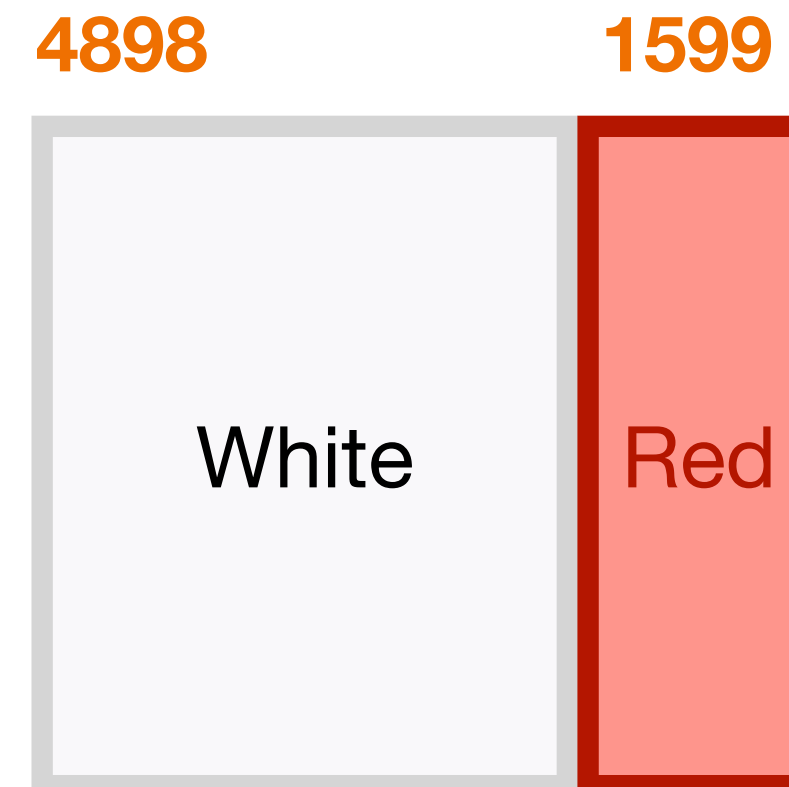


in an ideal world

...but no

balanced data

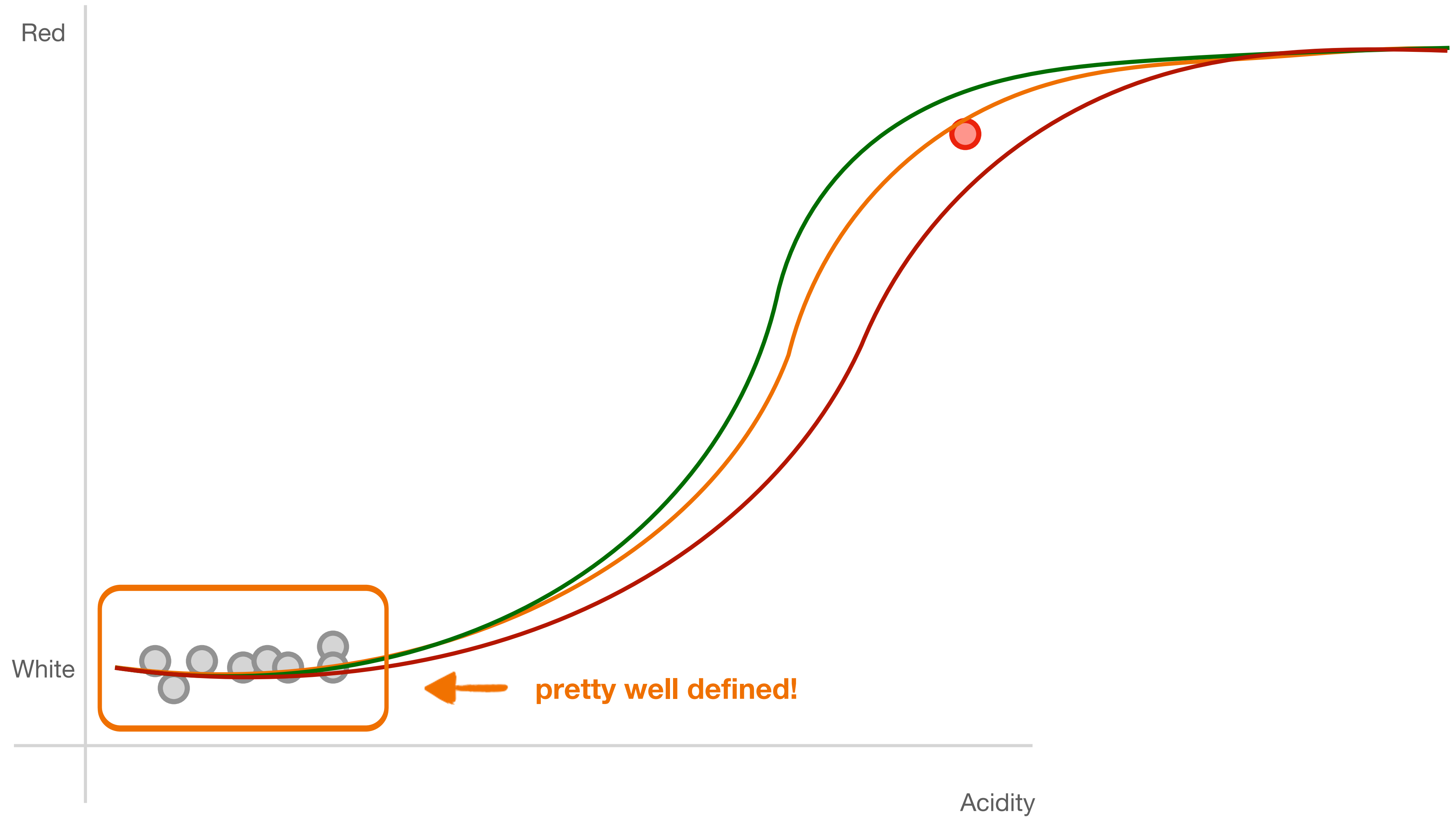
Let's think about logistic functions!



What happens when we fit this dataset entirely?

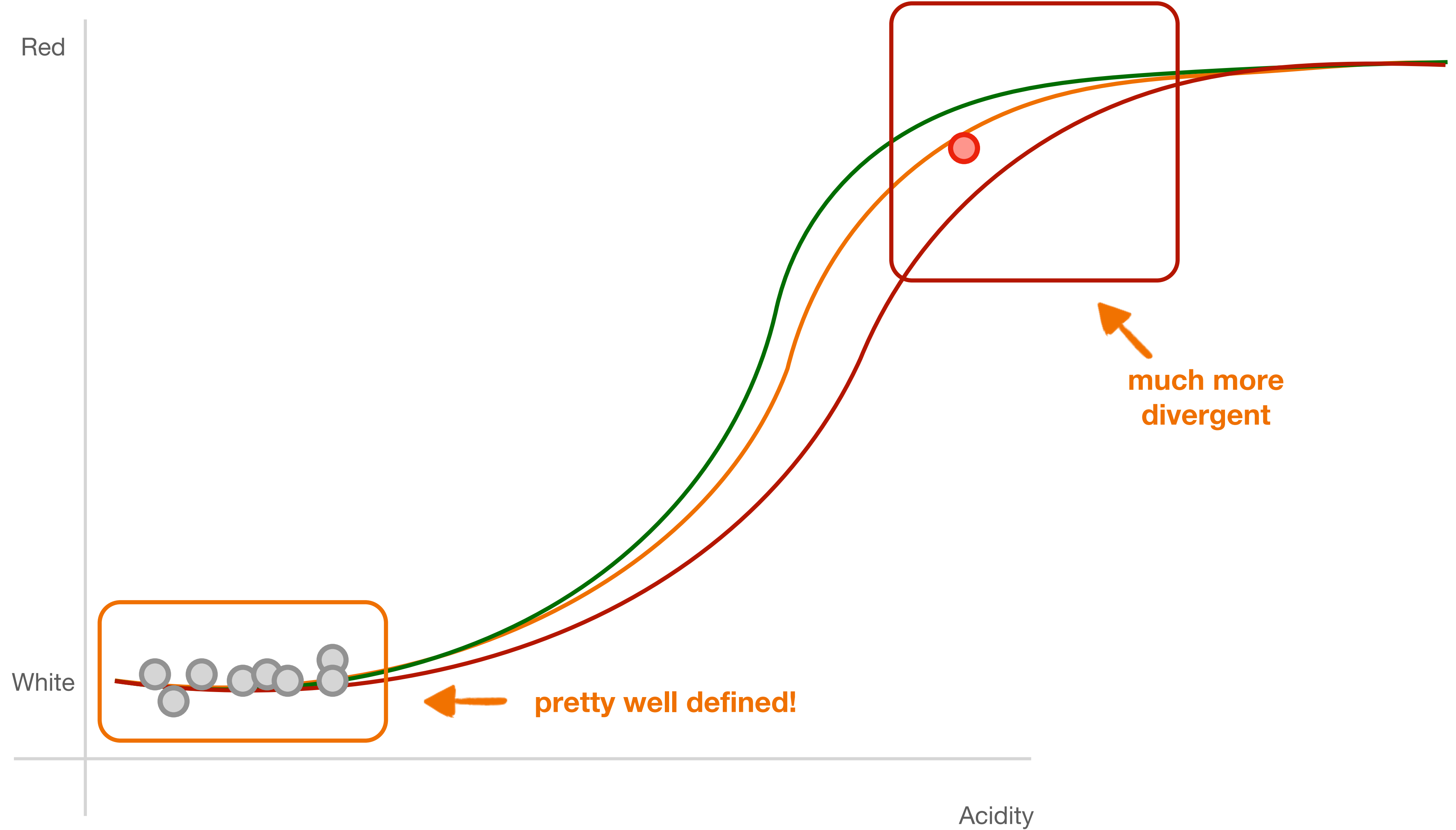
balanced data

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

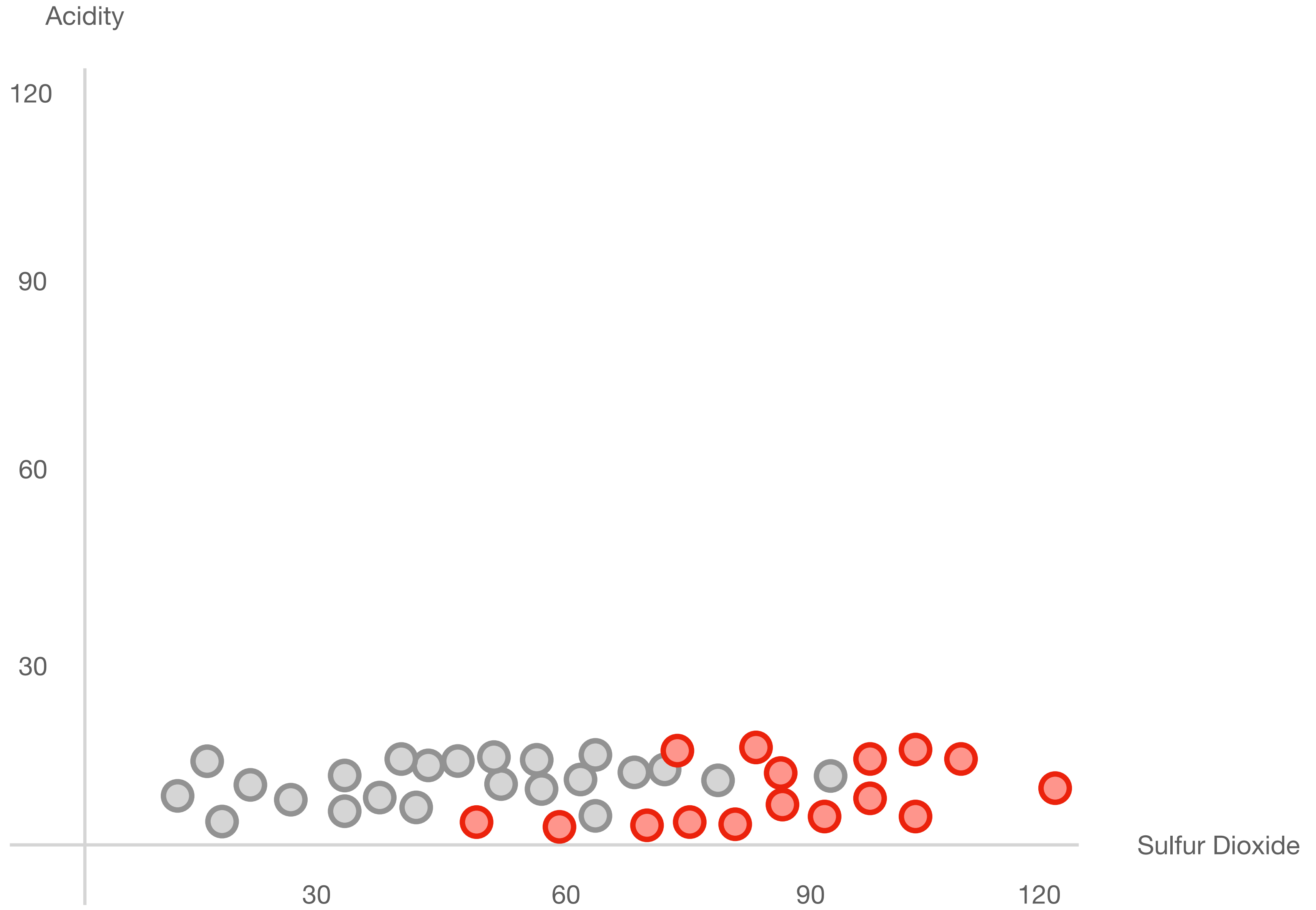
more data

balanced data

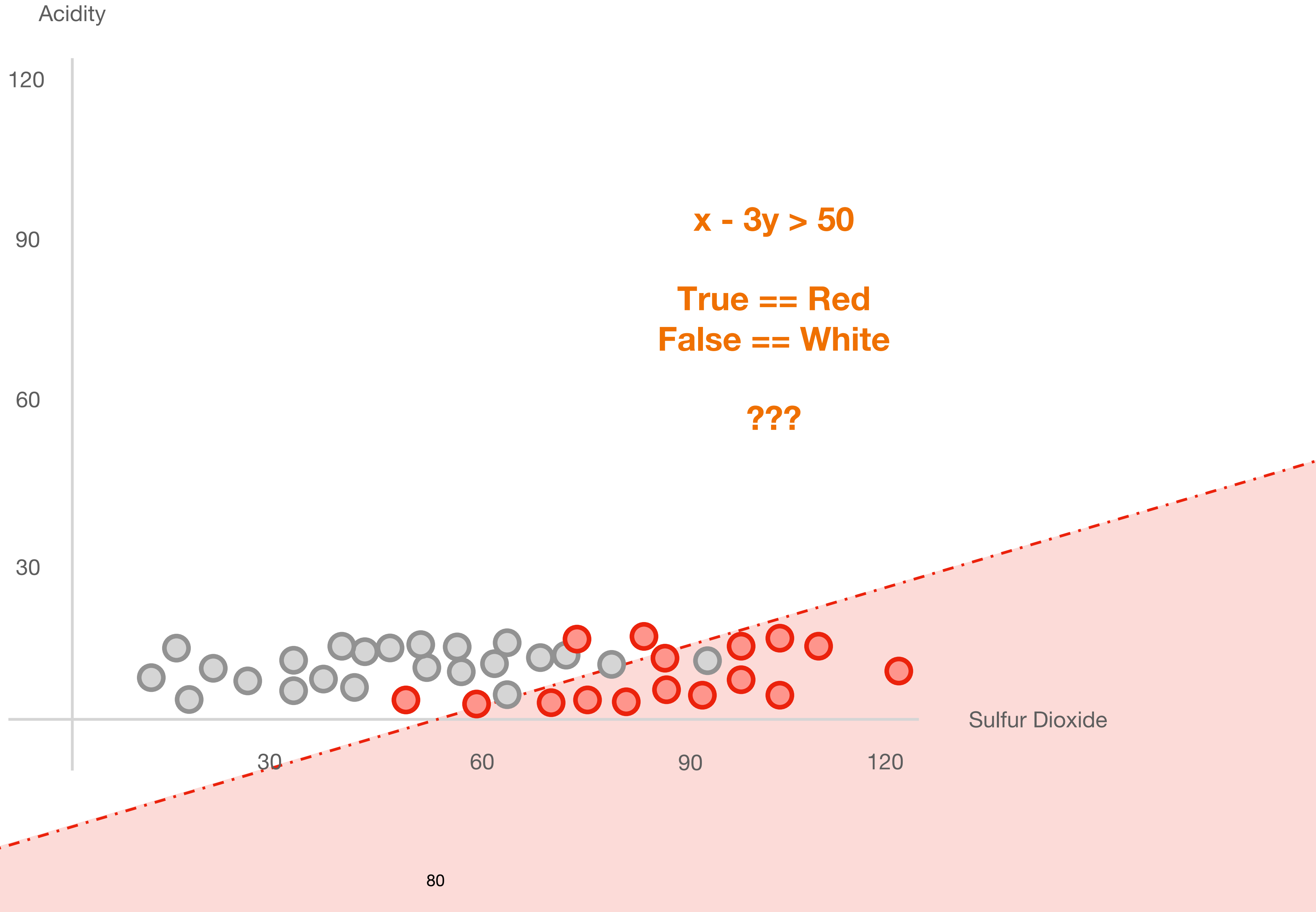
normalized data

quality data

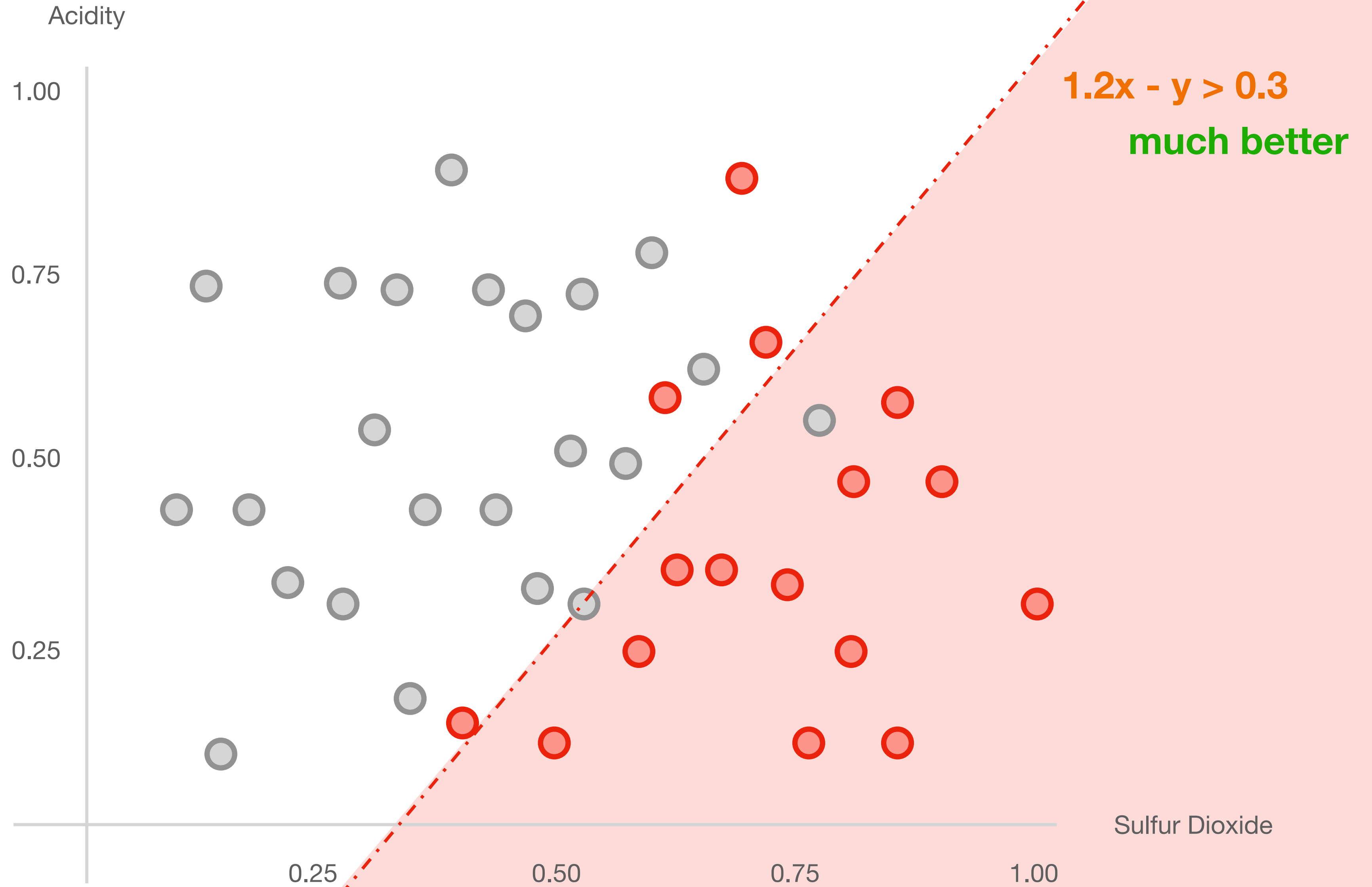
normalized data



normalized data



normalized data



■ normalized data, better generalization, faster convergence

more data

balanced data

normalized data

quality data

more data

balanced data

normalized data

quality data

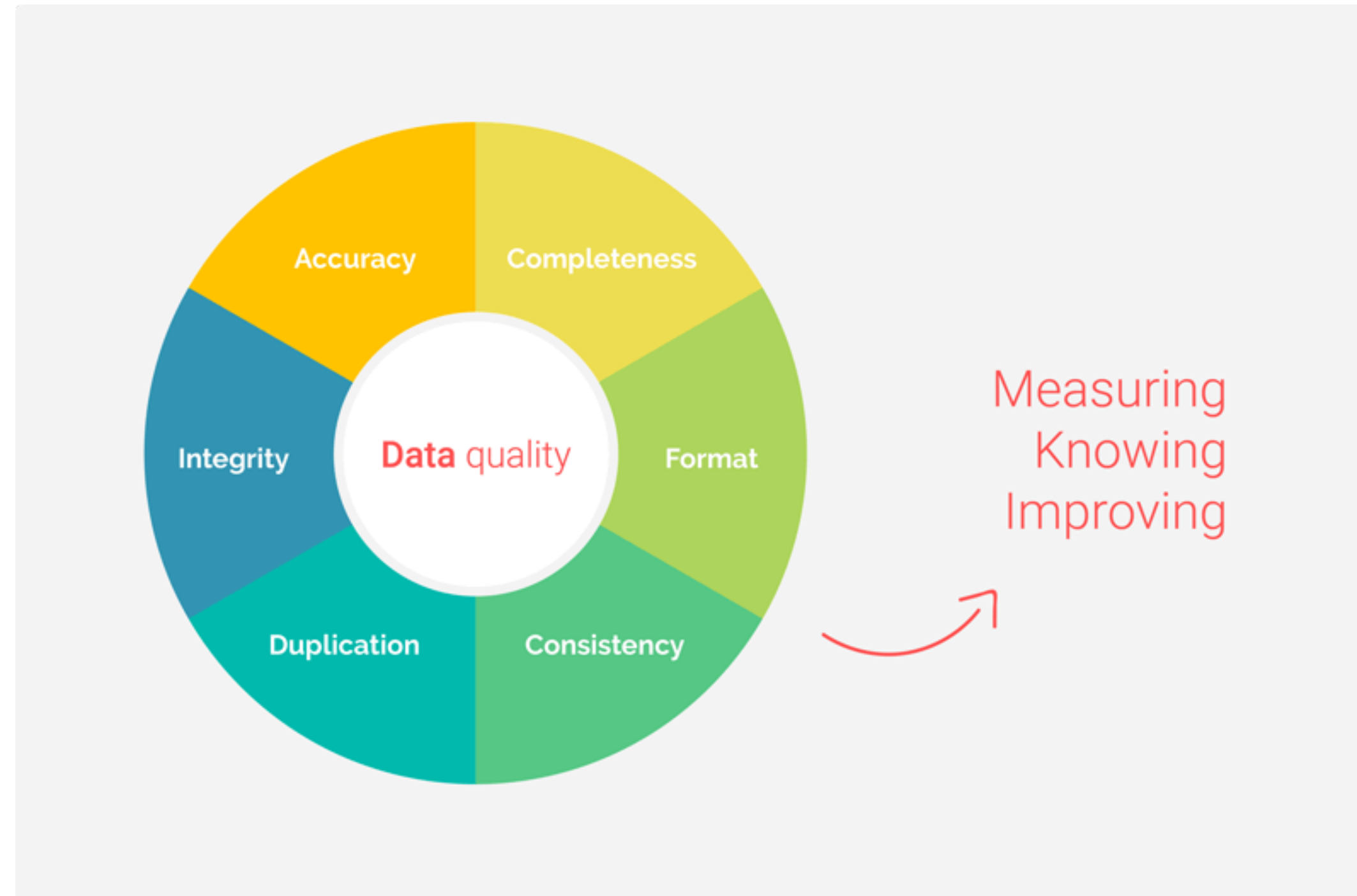


Image credit: Passionned Group

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