

Classification and Prediction

Prepared by Dr. Amjad Qtaish

DS601
Data Mining

Lecture 07



Lecture: #07

Classification and Prediction



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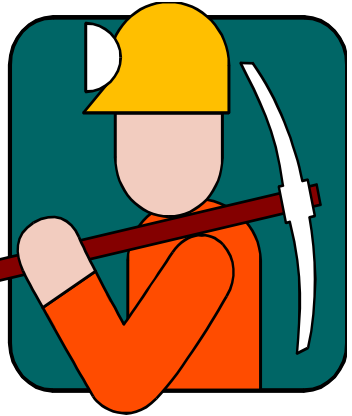
Data Mining (DS601)



Classification and Prediction

- Classification: Basic Concepts
- Decision Tree Induction
- Bayes Classification Methods
- Classification by Backpropagation
- Model Evaluation and Selection
- Summary





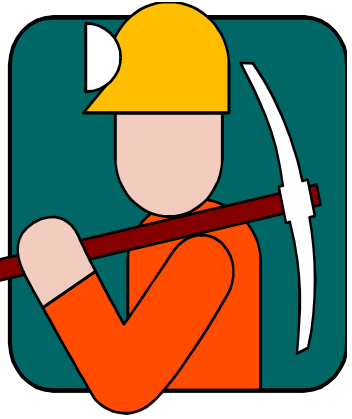
- Supervised learning (classification)
 - Supervision: The training data (observations, measurements, etc.) are accompanied by **labels** indicating the class of the observations
 - New data is classified based on the training set

- Unsupervised learning (clustering)
 - The class labels of training data is unknown
 - Given a set of measurements, observations, etc. with the aim of establishing the existence of classes or clusters in the data





Prediction Problems: Classification vs. Numeric Prediction



- **Classification**

- predicts categorical class labels (discrete or nominal)
- classifies data (constructs a model) based on the training set and the values (**class labels**) in a classifying attribute and uses it in classifying new data

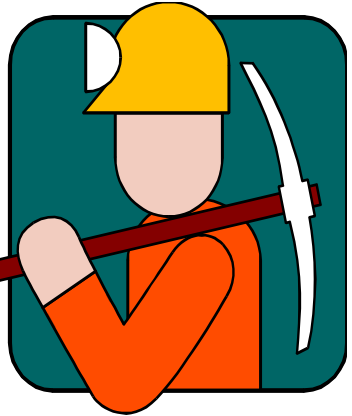
- **Numeric Prediction**

- models continuous-valued functions, i.e., predicts unknown or missing values

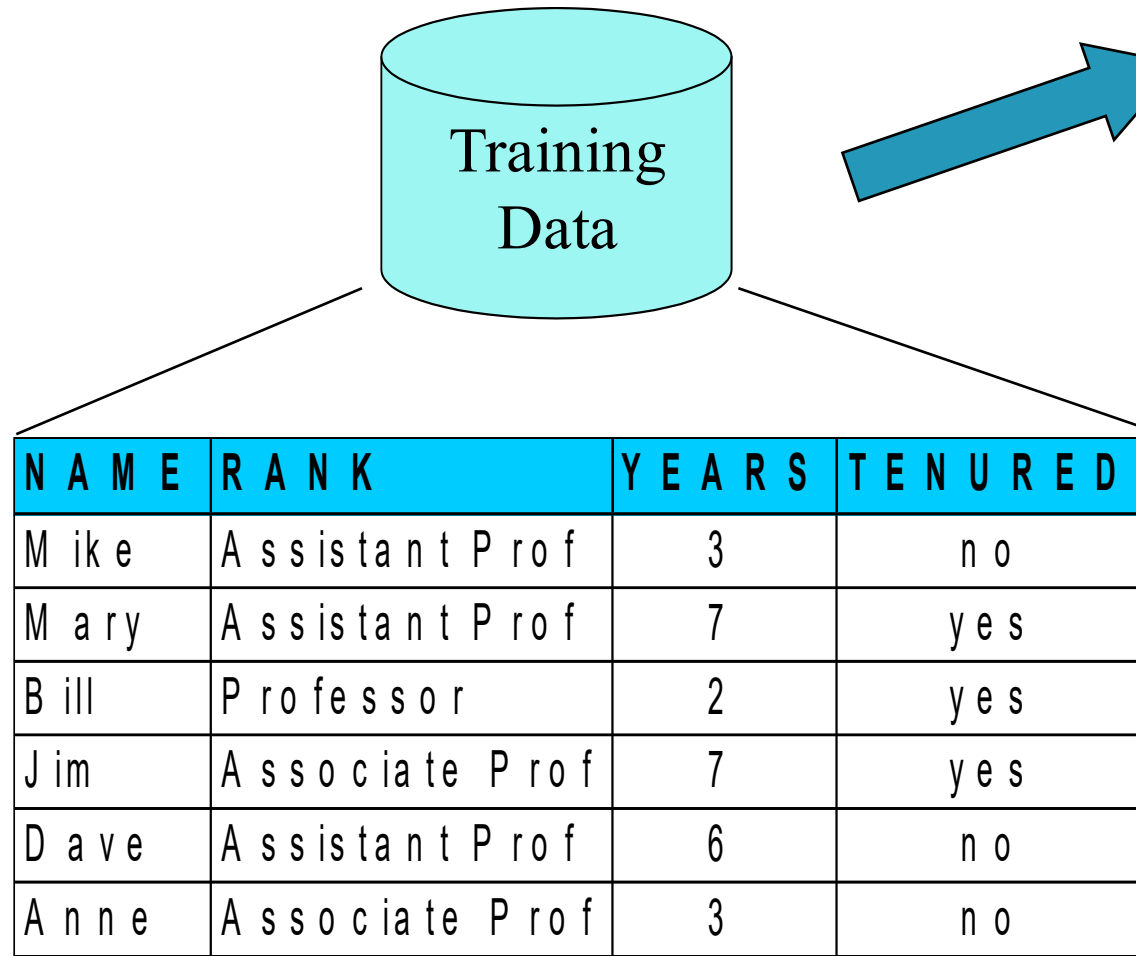
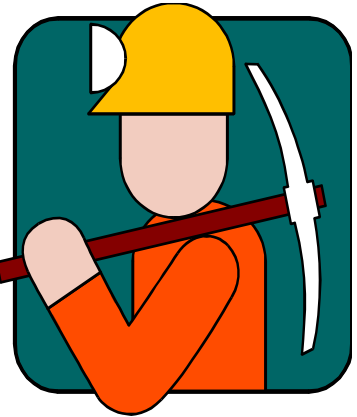
- Typical applications

- Credit/loan approval:
- Medical diagnosis: if a tumor is cancerous or benign
- Fraud detection: if a transaction is fraudulent
- Web page categorization: which category it is

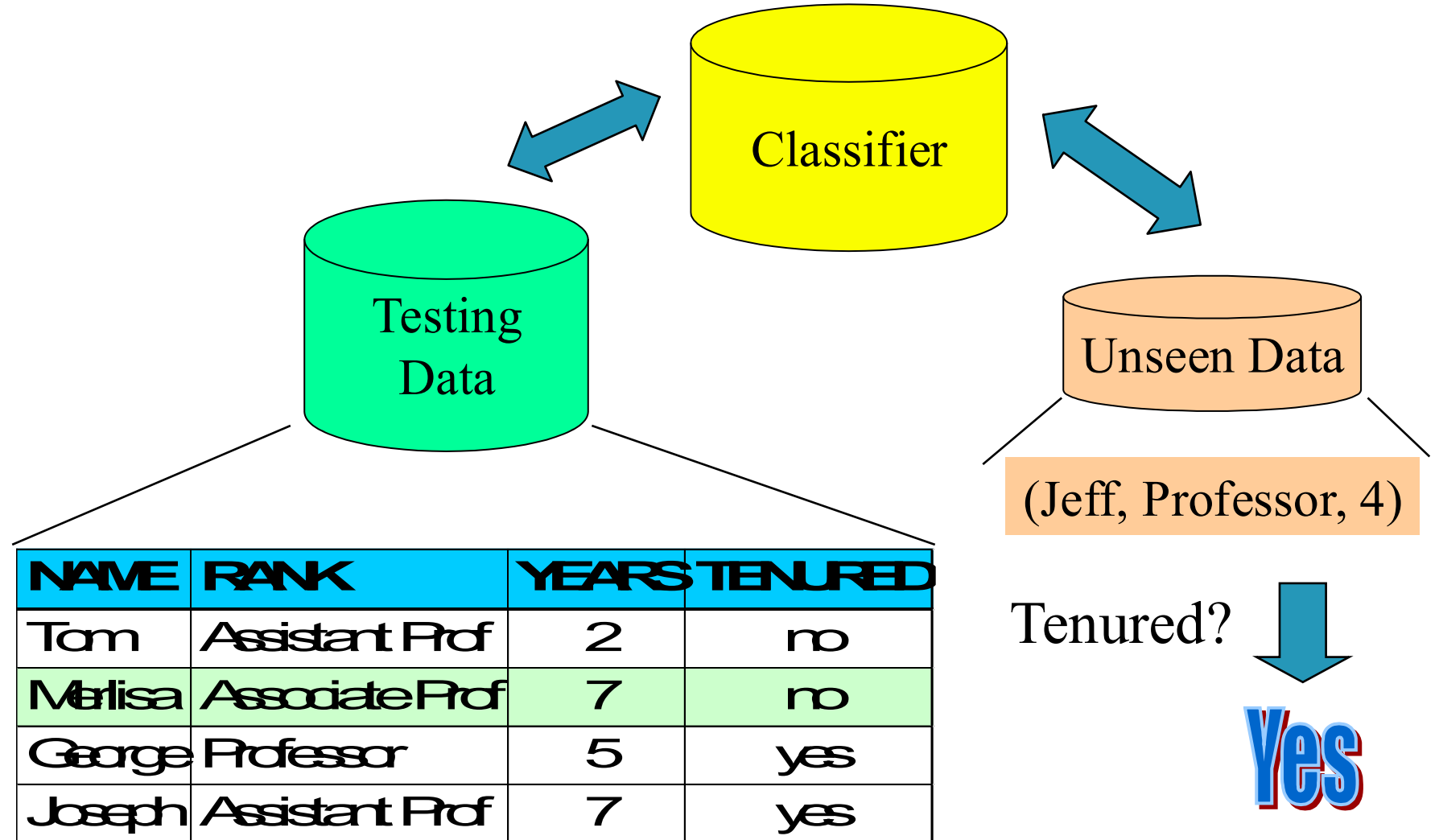
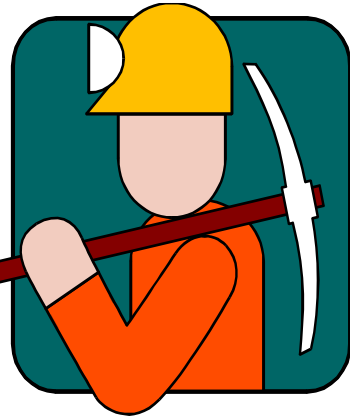




- **Model construction:** describing a set of predetermined classes
 - Each tuple/sample is assumed to belong to a predefined class, as determined by the **class label attribute**
 - The set of tuples used for model construction is **training set**
 - The model is represented as classification rules, decision trees, or mathematical formulae
- **Model usage:** for classifying future or unknown objects
 - **Estimate accuracy** of the model
 - The known label of test sample is compared with the classified result from the model
 - **Accuracy** rate is the percentage of test set samples that are correctly classified by the model
 - **Test set** is independent of training set (otherwise overfitting)
 - If the accuracy is acceptable, use the model to **classify new data**
- Note: If *the test set* is used to select models, it is called **validation (test) set**

Classification
AlgorithmsClassifier
(Model)

IF rank = 'professor'
OR years > 6
THEN tenured = 'yes'





Classification and Prediction

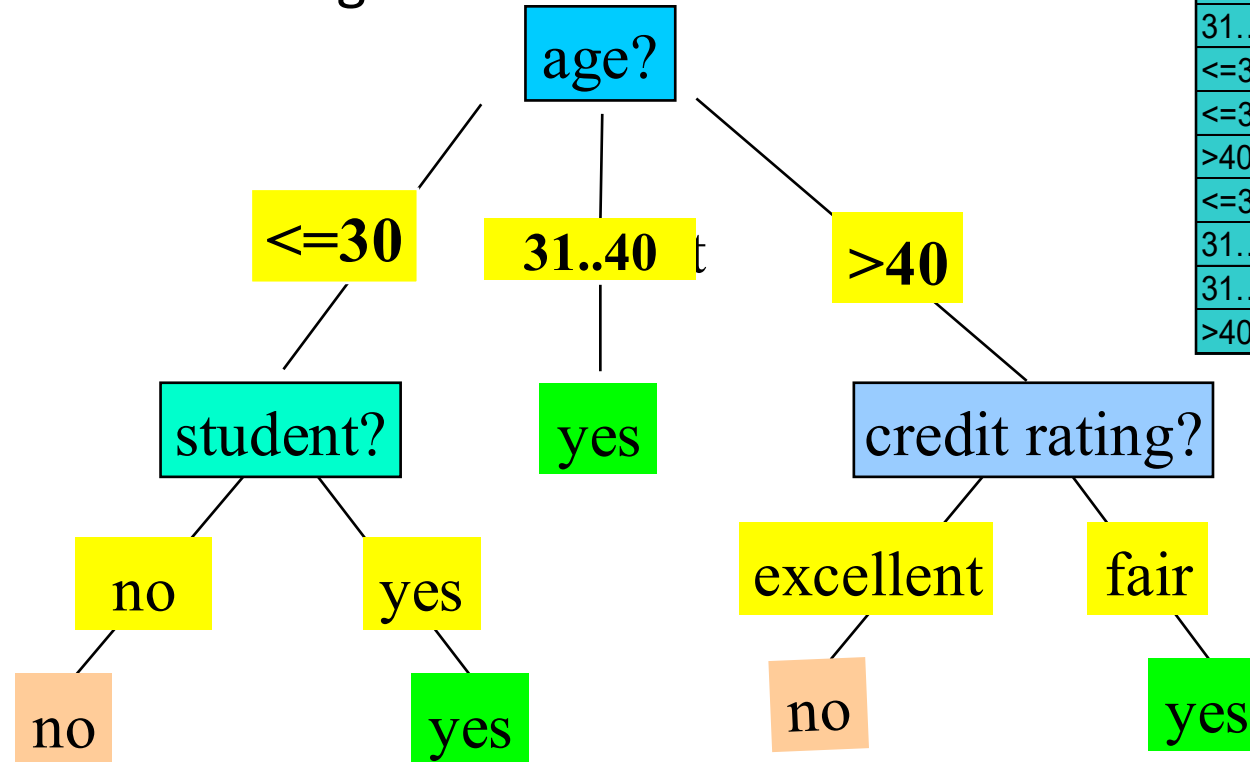
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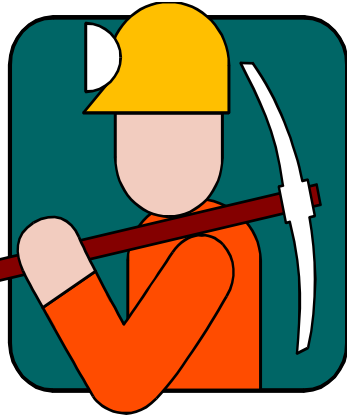




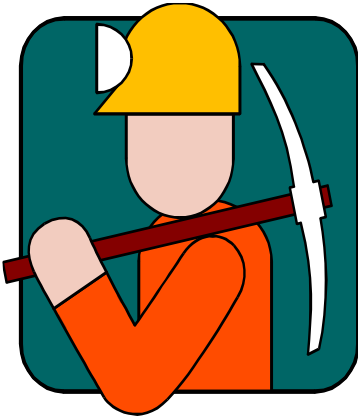
- Training data set: Buys_computer
- The data set follows an example of Quinlan's ID3 (Playing Tennis)
- Resulting tree:

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no





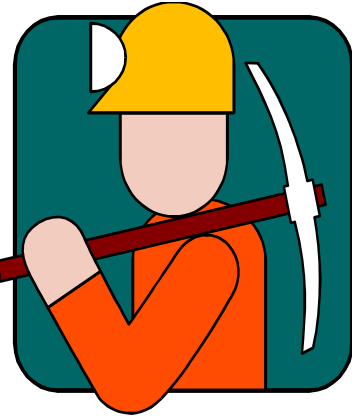
- Basic algorithm (a greedy algorithm)
 - Tree is constructed in a **top-down recursive divide-and-conquer manner**
 - At start, all the training examples are at the root
 - Attributes are categorical (if continuous-valued, they are discretized in advance)
 - Examples are partitioned recursively based on selected attributes
 - Test attributes are selected on the basis of a heuristic or statistical measure (e.g., **information gain**)
- Conditions for stopping partitioning
 - All samples for a given node belong to the same class
 - There are no remaining attributes for further partitioning – **majority voting** is employed for classifying the leaf
 - There are no samples left



- Entropy (Information Theory)
 - A measure of uncertainty associated with a random variable
 - Calculation: For a discrete random variable Y taking m distinct values $\{y_1, \dots, y_m\}$,
 - $H(Y) = -\sum_{i=1}^m p_i \log(p_i)$, where $p_i = P(Y = y_i)$
 - Interpretation:
 - Higher entropy $\Rightarrow$ higher uncertainty
 - Lower entropy $\Rightarrow$ lower uncertainty
- Conditional Entropy
 - $H(Y|X) = \sum_x p(x) H(Y|X = x)$



Attribute Selection Measure: Information Gain (ID3/C4.5)



- Select the attribute with the highest information gain
- Let p_i be the probability that an arbitrary tuple in D belongs to class C_i , estimated by $|C_{i,D}|/|D|$

- **Expected information** (entropy) needed to classify a tuple in D :

$$Info(D) = - \sum_{i=1}^m p_i \log_2(p_i)$$

- **Information** needed (after using A to split D into v partitions) to classify D :

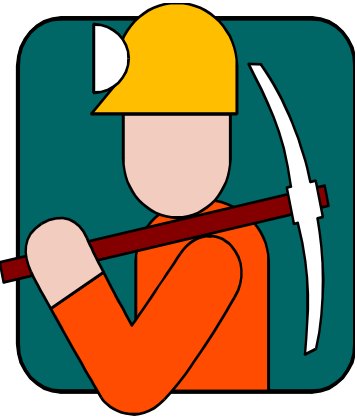
$$Info_A(D) = \sum_{j=1}^v \frac{|D_j|}{|D|} \times Info(D_j)$$

- **Information gained** by branching on attribute A

$$Gain(A) = Info(D) - Info_A(D)$$



- Class P: buys_computer = "yes"
- Class N: buys_computer = "no"



$$Info(D) = I(9,5) = -\frac{9}{14} \log_2\left(\frac{9}{14}\right) - \frac{5}{14} \log_2\left(\frac{5}{14}\right) = 0.940$$

age	p _i	n _i	I(p _i , n _i)
<=30	2	3	0.971
31...40	4	0	0
>40	3	2	0.971

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no

$$Info_{age}(D) = \frac{5}{14} I(2,3) + \frac{4}{14} I(4,0)$$

$$+ \frac{5}{14} I(3,2) = 0.694$$

$\frac{5}{14} I(2,3)$ means "age <=30" has 5 out of 14 samples, with 2 yes'es and 3 no's. Hence

$$Gain(age) = Info(D) - Info_{age}(D) = 0.246$$

Similarly,

$$Gain(income) = 0.029$$

$$Gain(student) = 0.151$$

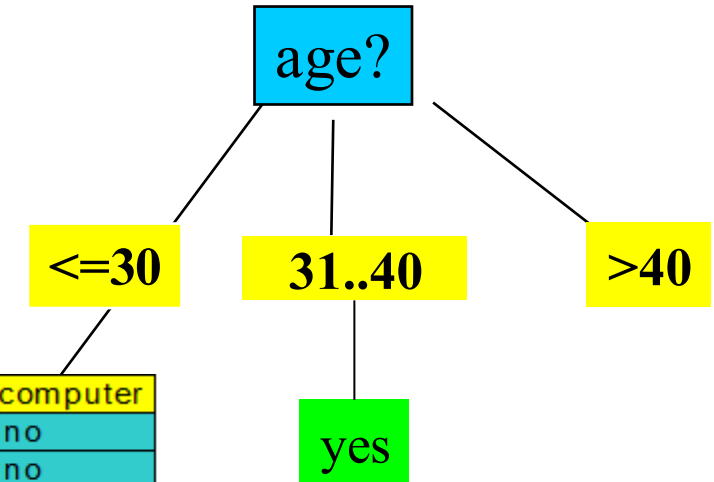
$$Gain(credit_rating) = 0.048$$



For age ≤ 30 records:

$$Info(D) = I(2,3) = -\frac{2}{5} \log_2\left(\frac{2}{5}\right) - \frac{3}{5} \log_2\left(\frac{3}{5}\right) = 0.97$$

age	income	student	credit_rating	buys_computer
≤ 30	high	no	fair	no
≤ 30	high	no	excellent	no
≤ 30	medium	no	fair	no
≤ 30	low	yes	fair	yes
≤ 30	medium	yes	excellent	yes



$$Gain_{income}(D) = 0.97 - \left(\frac{2}{5} I(0,2) + \frac{2}{5} I(1,1) + \frac{1}{5} I(1,0)\right) = 0.57$$

$$Gain_{student}(D) = 0.97 - \left(\frac{3}{5} I(0,3) + \frac{2}{5} I(2,0)\right) = 0.97$$

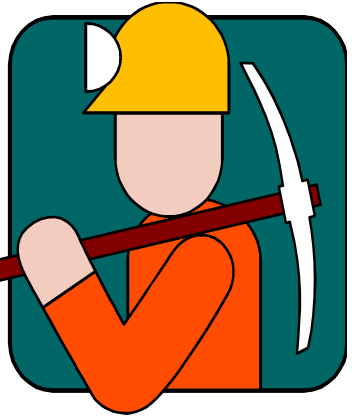
$$Gain_{credit_rating}(D) = 0.97 - \left(\frac{2}{5} I(1,1) + \frac{3}{5} I(1,2)\right) = 0.019$$

We select "student" field to be the split field

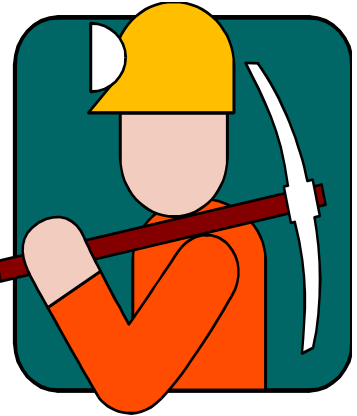




Computing Information-Gain for Continuous-Valued Attributes



- Let attribute A be a continuous-valued attribute
- Must determine the *best split point* for A
 - Sort the value A in increasing order
 - Typically, the midpoint between each pair of adjacent values is considered as a possible *split point*
 - $(a_i + a_{i+1})/2$ is the midpoint between the values of a_i and a_{i+1}
 - The point with the *minimum expected information requirement* for A is selected as the split-point for A
- Split:
 - D1 is the set of tuples in D satisfying $A \leq \text{split-point}$, and D2 is the set of tuples in D satisfying $A > \text{split-point}$

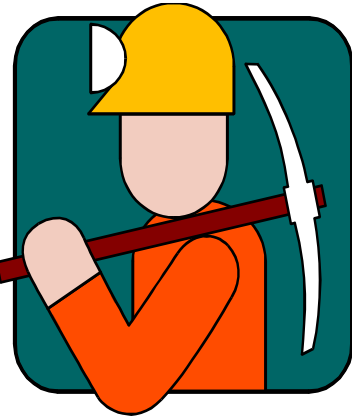


- Information gain measure is biased towards attributes with a large number of values
- C4.5 (a successor of ID3) uses gain ratio to overcome the problem (normalization to information gain)

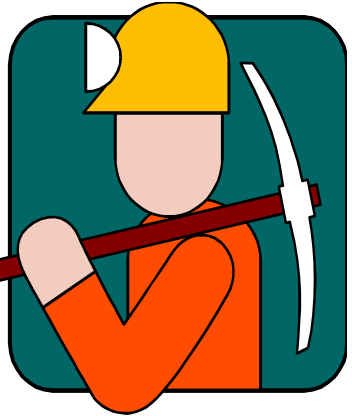
$$SplitInfo_A(D) = -\sum_{j=1}^v \frac{|D_j|}{|D|} \times \log_2\left(\frac{|D_j|}{|D|}\right)$$

- $GainRatio(A) = Gain(A)/SplitInfo(A)$
- Ex.
$$SplitInfo_{income}(D) = -\frac{4}{14} \times \log_2\left(\frac{4}{14}\right) - \frac{6}{14} \times \log_2\left(\frac{6}{14}\right) - \frac{4}{14} \times \log_2\left(\frac{4}{14}\right) = 1.557$$
 - $gain_ratio(income) = 0.029/1.557 = 0.019$
- The attribute with the maximum gain ratio is selected as the splitting attribute





- The three measures, in general, return good results but
 - **Information gain:**
 - biased towards multivalued attributes
 - **Gain ratio:**
 - tends to prefer unbalanced splits in which one partition is much smaller than the others



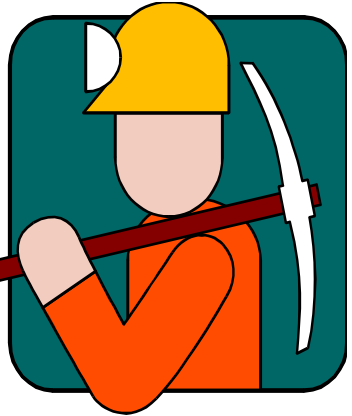
- **Overfitting:** An induced tree may overfit the training data
 - Too many branches, some may reflect anomalies due to noise or outliers
 - Poor accuracy for unseen samples
- Two approaches to avoid overfitting
 - **Prepruning:** *Halt tree construction early*-do not split a node if this would result in the goodness measure falling below a threshold
 - Difficult to choose an appropriate threshold
 - **Postpruning:** *Remove branches* from a “fully grown” tree—get a sequence of progressively pruned trees
 - Use a set of data different from the training data to decide which is the “best pruned tree”



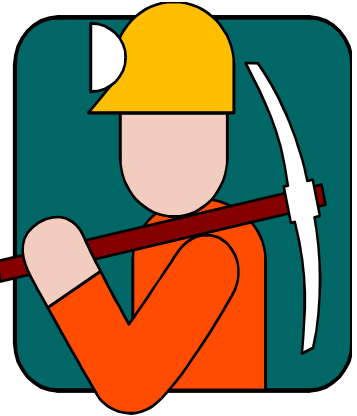
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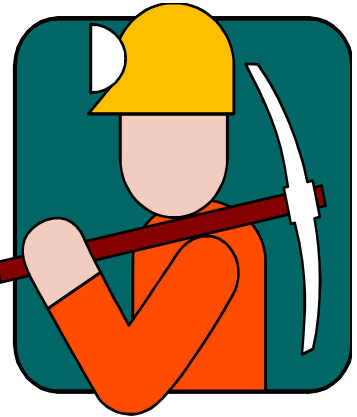




- **A statistical classifier**: performs *probabilistic prediction*, i.e., predicts class membership probabilities
- **Foundation**: Based on Bayes' Theorem.
- **Performance**: A simple Bayesian classifier, *naïve Bayesian classifier*, has comparable performance with decision tree and selected neural network classifiers
- **Incremental**: Each training example can incrementally increase/decrease the probability that a hypothesis is correct — prior knowledge can be combined with observed data
- **Standard**: Even when Bayesian methods are computationally intractable, they can provide a standard of optimal decision making against which other methods can be measured



- **Total probability Theorem:**
$$P(B) = \sum_{i=1}^M P(B|A_i)P(A_i)$$
- **Bayes' Theorem:**
$$P(H | \mathbf{X}) = \frac{P(\mathbf{X} | H)P(H)}{P(\mathbf{X})} = P(\mathbf{X} | H) \times P(H) / P(\mathbf{X})$$
 - Let $\mathbf{X}$ be a data sample ("evidence"): class label is unknown
 - Let H be a *hypothesis* that X belongs to class C
 - Classification is to determine $P(H | \mathbf{X})$, (i.e., *posteriori probability*): the probability that the hypothesis holds given the observed data sample $\mathbf{X}$
 - $P(H)$ (*prior probability*): the initial probability
 - E.g., $\mathbf{X}$ will buy computer, regardless of age, income, ...
 - $P(\mathbf{X})$: probability that sample data is observed
 - $P(\mathbf{X} | H)$ (*likelihood*): the probability of observing the sample $\mathbf{X}$, given that the hypothesis holds
 - E.g., Given that $\mathbf{X}$ will buy computer, the prob. that X is 31..40, medium income



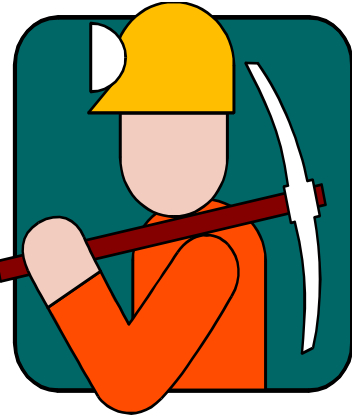
- Given training data $\mathbf{X}$, *posteriori probability of a hypothesis* H , $P(H|\mathbf{X})$, follows the Bayes' theorem

$$P(H|\mathbf{X}) = \frac{P(\mathbf{X}|H)P(H)}{P(\mathbf{X})} = P(\mathbf{X}|H) \times P(H) / P(\mathbf{X})$$

- Informally, this can be viewed as
posteriori = likelihood x prior/evidence
- Predicts $\mathbf{X}$ belongs to C_i iff the probability $P(C_i|\mathbf{X})$ is the highest among all the $P(C_k|\mathbf{X})$ for all the k classes
- Practical difficulty: It requires initial knowledge of many probabilities, involving significant computational cost



Classification Is to Derive the Maximum Posteriori



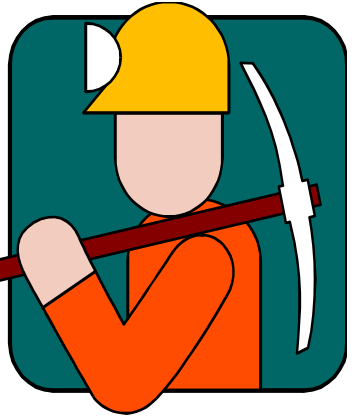
- Let D be a training set of tuples and their associated class labels, and each tuple is represented by an n -D attribute vector $\mathbf{X} = (x_1, x_2, \dots, x_n)$
- Suppose there are m classes $C_1, C_2, \dots, C_m$.
- Classification is to derive the maximum posteriori, i.e., the maximal $P(C_i | \mathbf{X})$
- This can be derived from Bayes' theorem

$$P(C_i | \mathbf{X}) = \frac{P(\mathbf{X} | C_i)P(C_i)}{P(\mathbf{X})}$$

- Since $P(\mathbf{X})$ is constant for all classes, only

$$P(C_i | \mathbf{X}) = P(\mathbf{X} | C_i)P(C_i)$$

needs to be maximized



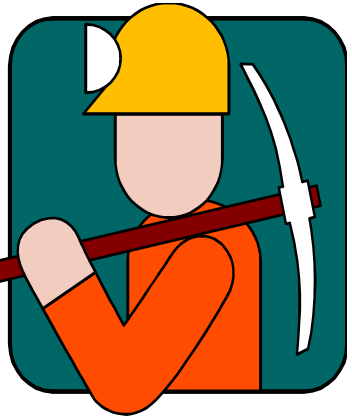
- A simplified assumption: attributes are conditionally independent (i.e., no dependence relation between attributes):

$$P(\mathbf{X} | C_i) = \prod_{k=1}^n P(x_k | C_i) = P(x_1 | C_i) \times P(x_2 | C_i) \times \dots \times P(x_n | C_i)$$

- This greatly reduces the computation cost: Only counts the class distribution
- If A_k is categorical, $P(x_k | C_i)$ is the # of tuples in C_i having value x_k for A_k divided by $|C_{i,D}|$ (# of tuples of C_i in D)
- If A_k is continuous-valued, $P(x_k | C_i)$ is usually computed based on Gaussian distribution with a mean μ and standard deviation σ

$$g(x, \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

and $P(x_k | C_i)$ is $P(\mathbf{X} | C_i) = g(x_k, \mu_{C_i}, \sigma_{C_i})$



Class:

C1:buys_computer = 'yes'

C2:buys_computer = 'no'

Data to be classified:

X = (age <=30,

Income = medium,

Student = yes

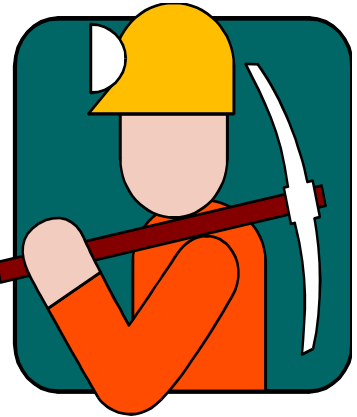
Credit_rating = Fair)



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Naïve Bayes Classifier: An Example



- $P(C_i)$: $P(\text{buys_computer} = \text{"yes"}) = 9/14 = 0.643$

$$P(\text{buys_computer} = \text{"no"}) = 5/14 = 0.357$$

- Compute $P(X|C_i)$ for each class

$$P(\text{age} = \text{"<=30"} | \text{buys_computer} = \text{"yes"}) = 2/9 = 0.222$$

$$P(\text{age} = \text{"<= 30"} | \text{buys_computer} = \text{"no"}) = 3/5 = 0.6$$

$$P(\text{income} = \text{"medium"} | \text{buys_computer} = \text{"yes"}) = 4/9 = 0.444$$

$$P(\text{income} = \text{"medium"} | \text{buys_computer} = \text{"no"}) = 2/5 = 0.4$$

$$P(\text{student} = \text{"yes"} | \text{buys_computer} = \text{"yes"}) = 6/9 = 0.667$$

$$P(\text{student} = \text{"yes"} | \text{buys_computer} = \text{"no"}) = 1/5 = 0.2$$

$$P(\text{credit_rating} = \text{"fair"} | \text{buys_computer} = \text{"yes"}) = 6/9 = 0.667$$

$$P(\text{credit_rating} = \text{"fair"} | \text{buys_computer} = \text{"no"}) = 2/5 = 0.4$$

- $X = (\text{age} \leq 30, \text{income} = \text{medium}, \text{student} = \text{yes}, \text{credit_rating} = \text{fair})$

$$P(X|C_i) : P(X | \text{buys_computer} = \text{"yes"}) = 0.222 \times 0.444 \times 0.667 \times 0.667 = 0.044$$

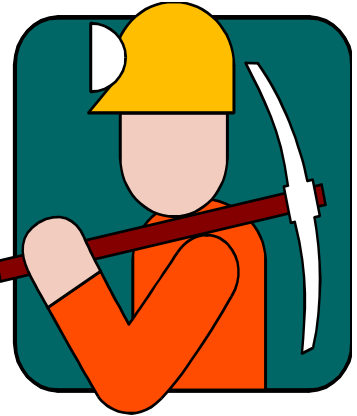
$$P(X | \text{buys_computer} = \text{"no"}) = 0.6 \times 0.4 \times 0.2 \times 0.4 = 0.019$$

$$P(X|C_i) * P(C_i) : P(X | \text{buys_computer} = \text{"yes"}) * P(\text{buys_computer} = \text{"yes"}) = 0.028$$

$$P(X | \text{buys_computer} = \text{"no"}) * P(\text{buys_computer} = \text{"no"}) = 0.007$$

Therefore, X belongs to class (**"buys_computer = yes"**)

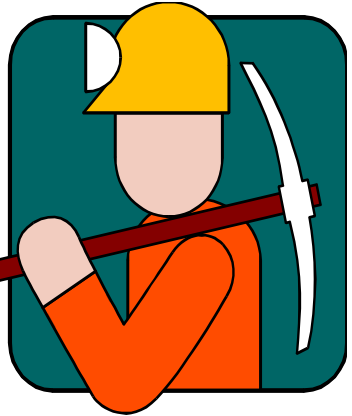
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<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no



- Naïve Bayesian prediction requires each conditional prob. be **non-zero**. Otherwise, the predicted prob. will be zero

$$P(X | C_i) = \prod_{k=1}^n P(x_k | C_i)$$

- Ex. Suppose a dataset with 1000 tuples, income=low (0), income=medium (990), and income = high (10)
- Use **Laplacian correction** (or Laplacian estimator)
 - *Adding 1 to each case*
Prob(income = low) = 1/1003
Prob(income = medium) = 991/1003
Prob(income = high) = 11/1003
 - The “corrected” prob. estimates are close to their “uncorrected” counterparts



- **Advantages**

- Easy to implement
- Good results obtained in most of the cases

- **Disadvantages**

- Assumption: class conditional independence, therefore loss of accuracy
- Practically, dependencies exist among variables
 - E.g., hospitals: patients: Profile: age, family history, etc.
Symptoms: fever, cough etc., Disease: lung cancer, diabetes, etc.
 - Dependencies among these cannot be modeled by Naïve Bayes Classifier



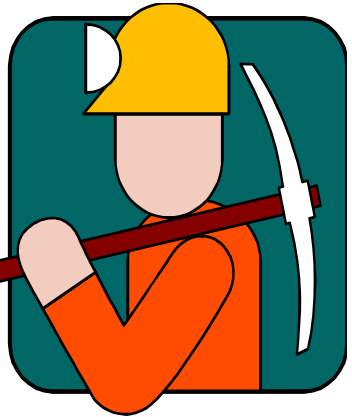
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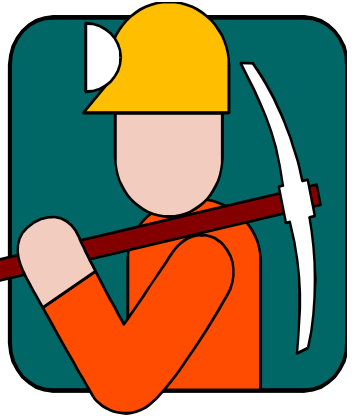




Classification by Backpropagation



- Backpropagation: A **neural network** learning algorithm
- Started by psychologists and neurobiologists to develop and test computational analogues of neurons
- A neural network: A set of connected input/output units where each connection has a **weight** associated with it
- During the learning phase, the **network learns by adjusting the weights** so as to be able to predict the correct class label of the input tuples
- Also referred to as **connectionist learning** due to the connections between units

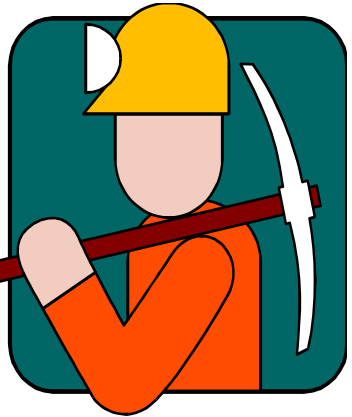


- **Weakness**

- Long training time
- Require a number of parameters typically best determined empirically, e.g., the network topology or “structure.”
- Poor interpretability: Difficult to interpret the symbolic meaning behind the learned weights and of “hidden units” in the network

- **Strength**

- High tolerance to noisy data
- Ability to classify untrained patterns
- Well-suited for continuous-valued inputs *and outputs*
- Successful on an array of real-world data, e.g., hand-written letters
- Algorithms are inherently parallel
- Techniques have recently been developed for the extraction of rules from trained neural networks



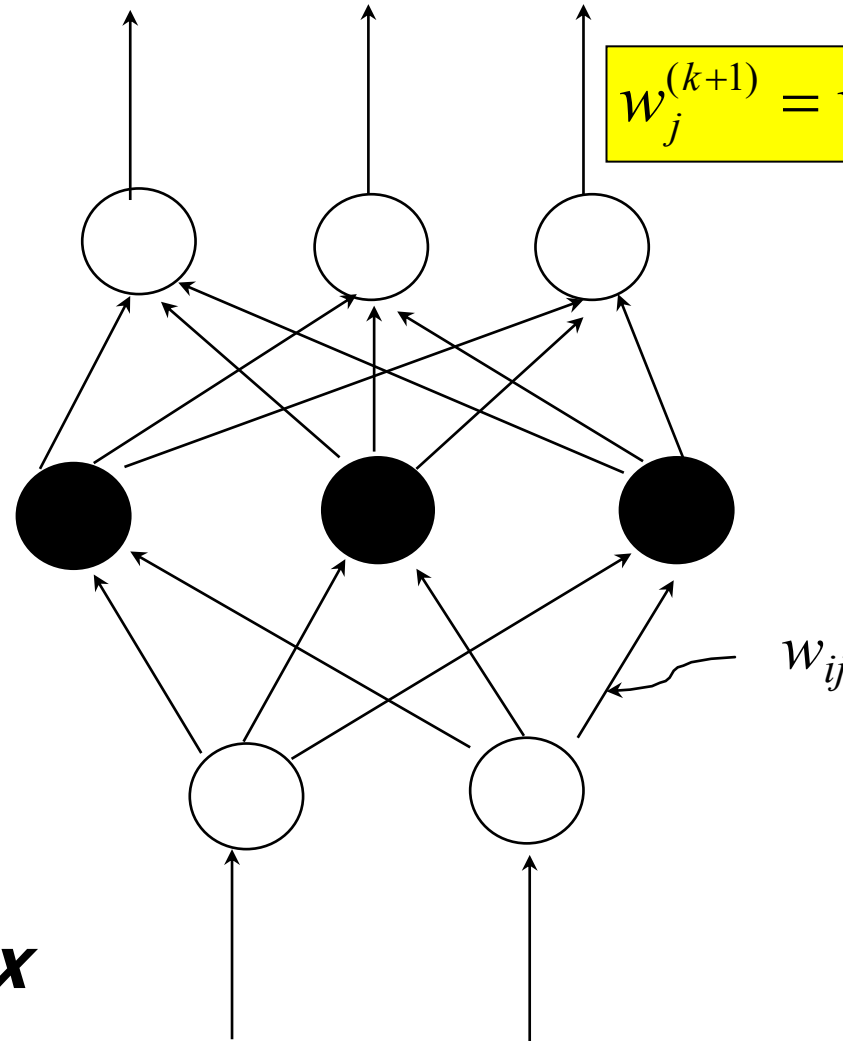
Output vector

Output layer

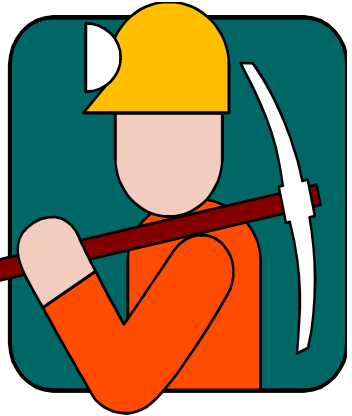
Hidden layer

Input layer

Input vector: X



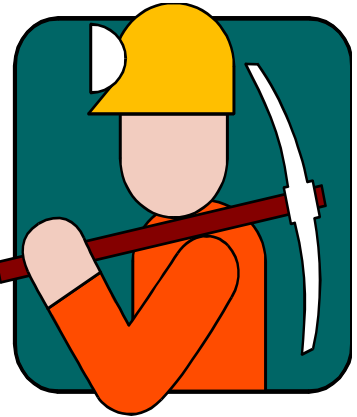
$$w_j^{(k+1)} = w_j^{(k)} + \lambda(y_i - \hat{y}_i^{(k)})x_{ij}$$



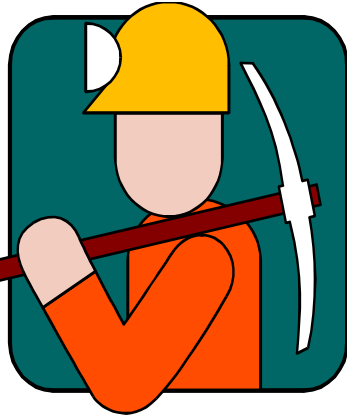
- The **inputs** to the network correspond to the attributes measured for each training tuple
- Inputs are fed simultaneously into the units making up the **input layer**
- They are then weighted and fed simultaneously to a **hidden layer**
- The number of hidden layers is arbitrary, although usually only one
- The weighted outputs of the last hidden layer are input to units making up the **output layer**, which emits the network's prediction
- The network is **feed-forward**: None of the weights cycles back to an input unit or to an output unit of a previous layer
- From a statistical point of view, networks perform **nonlinear regression**: Given enough hidden units and enough training samples, they can closely approximate any function



Defining a Network Topology



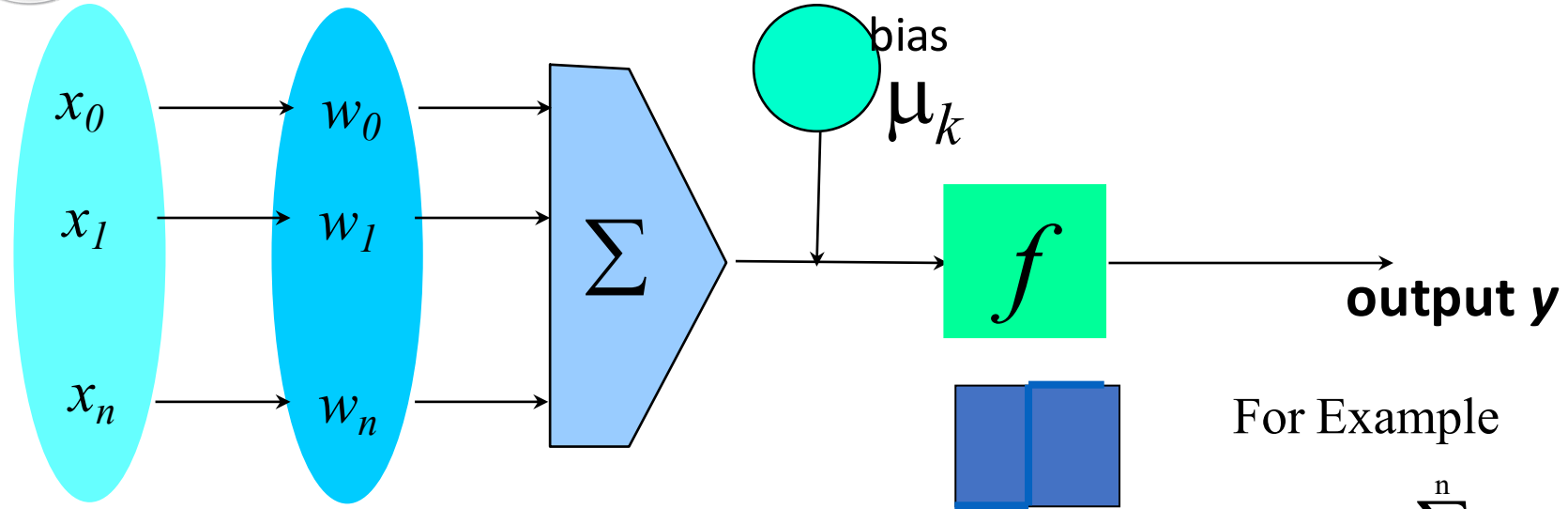
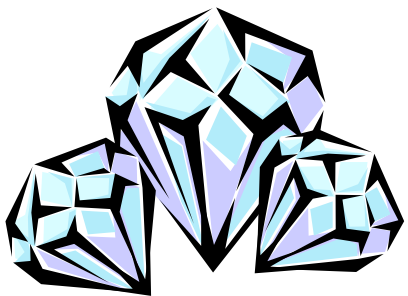
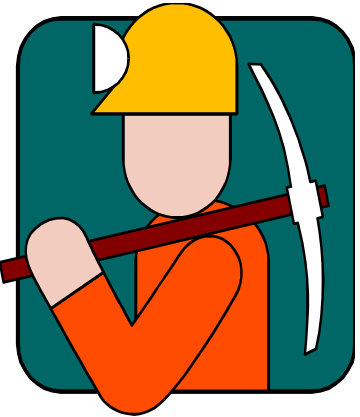
- Decide the **network topology**: Specify # of units in the *input layer*, # of *hidden layers* (if > 1), # of units in *each hidden layer*, and # of units in the *output layer*
- Normalize the input values for each attribute measured in the training tuples to $[0.0—1.0]$
- One **input** unit per domain value, each initialized to 0
- **Output**, if for classification and more than two classes, one output unit per class is used
- Once a network has been trained and its accuracy is **unacceptable**, repeat the training process with a *different network topology* or a *different set of initial weights*



- Iteratively process a set of training tuples & compare the network's prediction with the actual known target value
- For each training tuple, the weights are modified to **minimize the mean squared error** between the network's prediction and the actual target value
- Modifications are made in the “**backwards**” direction: from the output layer, through each hidden layer down to the first hidden layer, hence “**backpropagation**”
- **Steps**
 - Initialize weights to small random numbers, associated with biases
 - Propagate the inputs forward (by applying activation function)
 - Backpropagate the error (by updating weights and biases)
 - Terminating condition (when error is very small, etc.)



Neuron: A Hidden/Output Layer Unit

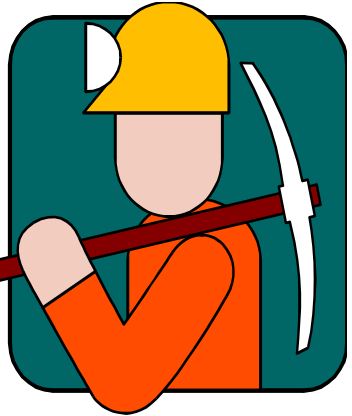


Input **weight** **weighted** **Activation**
vector $\mathbf{x}$ **vector $\mathbf{w}$** **sum** **function**

For Example

$$y = \text{sign}\left(\sum_{i=0}^n w_i x_i - \mu_k\right)$$

- An n -dimensional input vector $\mathbf{x}$ is mapped into variable y by means of the scalar product and a nonlinear function mapping
- The inputs to unit are outputs from the previous layer. They are multiplied by their corresponding weights to form a weighted sum, which is added to the bias associated with unit. Then a nonlinear activation function is applied to it.



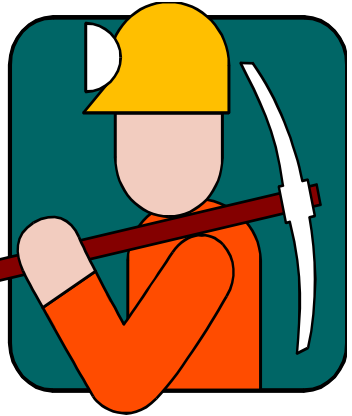
- **Efficiency** of backpropagation: Each epoch (one iteration through the training set) takes $O(|D| * w)$, with $|D|$ tuples and w weights, but # of epochs can be exponential to n , the number of inputs, in worst case
- For easier comprehension: **Rule extraction** by network pruning
 - Simplify the network structure by removing weighted links that have the least effect on the trained network
 - Then perform link, unit, or activation value clustering
 - The set of input and activation values are studied to derive rules describing the relationship between the input and hidden unit layers
- **Sensitivity analysis**: assess the impact that a given input variable has on a network output. The knowledge gained from this analysis can be represented in rules



Classification and Prediction

- Classification: Basic Concepts
- Decision Tree Induction
- Bayes Classification Methods
- Classification by Backpropagation
- Model Evaluation and Selection
- Summary





- Evaluation metrics: How can we measure accuracy? Other metrics to consider?
- Use **validation test set** of class-labeled tuples instead of training set when assessing accuracy
- Methods for estimating a classifier's accuracy:
 - Holdout method, random subsampling
 - Cross-validation
 - Bootstrap
- Comparing classifiers:
 - Confidence intervals
 - Cost-benefit analysis and ROC Curves



Classifier Evaluation Metrics: Confusion Matrix

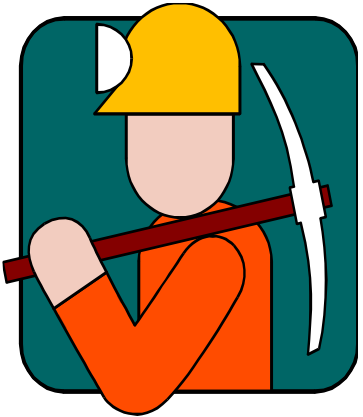
Confusion Matrix:

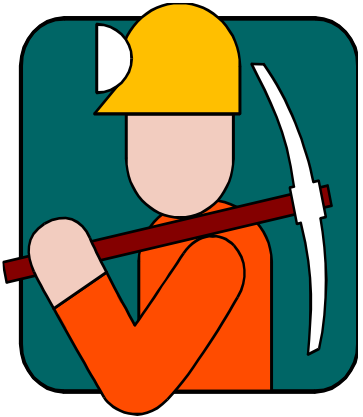
Actual class \ Predicted class	C_1	$\neg C_1$
C_1	True Positives (TP)	False Negatives (FN)
$\neg C_1$	False Positives (FP)	True Negatives (TN)

Example of Confusion Matrix:

Actual class \ Predicted class	buy_computer = yes	buy_computer = no	Total
buy_computer = yes	6954	46	7000
buy_computer = no	412	2588	3000
Total	7366	2634	10000

- Given m classes, an entry, $CM_{i,j}$ in a **confusion matrix** indicates # of tuples in class i that were labeled by the classifier as class j
- May have extra rows/columns to provide totals





A\P	C	¬C	
C	TP	FN	P
¬C	FP	TN	N
	P'	N'	All

- **Classifier Accuracy**, or recognition rate: percentage of test set tuples that are correctly classified

$$\text{Accuracy} = (TP + TN)/All$$

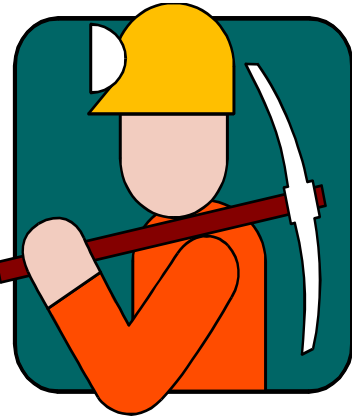
- **Error rate**: $1 - \text{accuracy}$, or
 $\text{Error rate} = (FP + FN)/All$

■ Class Imbalance Problem:

- One class may be *rare*, e.g. fraud, or HIV-positive
- Significant *majority of the negative class* and minority of the positive class
- **Sensitivity**: True Positive recognition rate
 - **Sensitivity** = TP/P
- **Specificity**: True Negative recognition rate
 - **Specificity** = TN/N



Classifier Evaluation Metrics: Precision and Recall, and F-measures



- **Precision:** exactness – what % of tuples that the classifier labeled as positive are actually positive

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

- **Recall:** completeness – what % of positive tuples did the classifier label as positive?

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

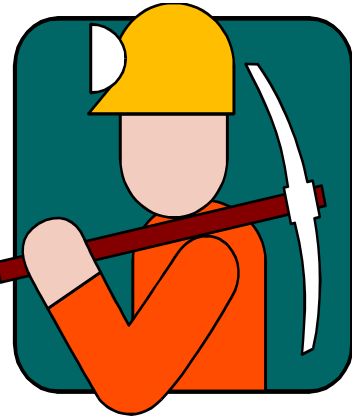
- Perfect score is 1.0
- Inverse relationship between precision & recall

- **F measure (F_1 or F-score):** harmonic mean of precision and recall,

$$F = \frac{2 \times precision \times recall}{precision + recall}$$

- F_β : weighted measure of precision and recall
 - assigns β times

$$F_\beta = \frac{(1 + \beta^2) \times precision \times recall}{\beta^2 \times precision + recall}$$



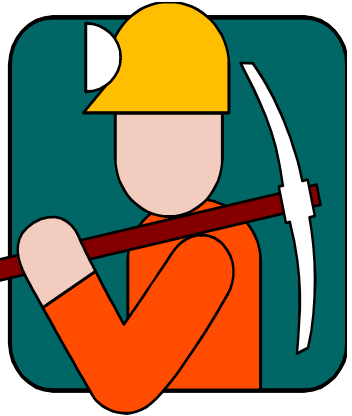
Actual Class\Predicted class	cancer = yes	cancer = no	Total	Recognition(%)
cancer = yes	90	210	300	30.00 (<i>sensitivity</i>)
cancer = no	140	9560	9700	98.56 (<i>specificity</i>)
Total	230	9770	10000	96.40 (<i>accuracy</i>)

- $Precision = 90/230 = 39.13\%$

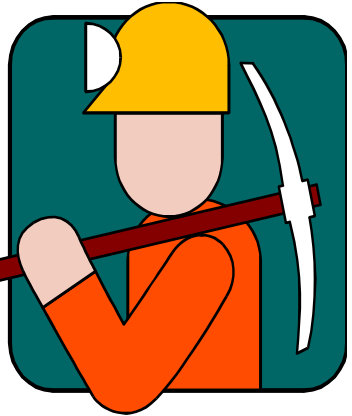
$Recall = 90/300 = 30.00\%$



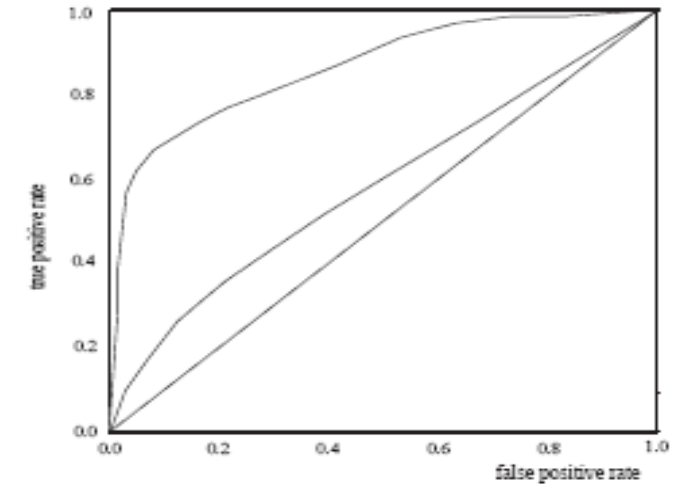
Evaluating Classifier Accuracy: Holdout & Cross-Validation Methods



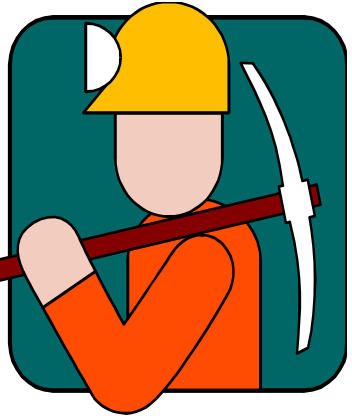
- **Holdout method**
 - Given data is randomly partitioned into two independent sets
 - Training set (e.g., 2/3) for model construction
 - Test set (e.g., 1/3) for accuracy estimation
 - Random sampling: a variation of holdout
 - Repeat holdout k times, accuracy = avg. of the accuracies obtained
- **Cross-validation** (k -fold, where $k = 10$ is most popular)
 - Randomly partition the data into k *mutually exclusive* subsets, each approximately equal size
 - At i -th iteration, use D_i as test set and others as training set
 - Leave-one-out: k folds where $k = \#$ of tuples, for small sized data
 - *Stratified cross-validation*: folds are stratified so that class dist. in each fold is approx. the same as that in the initial data



- **ROC** (Receiver Operating Characteristics) curves: for visual comparison of classification models
- Originated from signal detection theory
- Shows the trade-off between the true positive rate and the false positive rate
- The area under the ROC curve is a measure of the accuracy of the model
- Rank the test tuples in decreasing order: the one that is most likely to belong to the positive class appears at the top of the list
- The closer to the diagonal line (i.e., the closer the area is to 0.5), the less accurate is the model



- Vertical axis represents the true positive rate
- Horizontal axis rep. the false positive rate
- The plot also shows a diagonal line
- A model with perfect accuracy will have an area of 1.0



- **Classification** is a form of data analysis that extracts **models** describing important data classes.
- Effective and scalable methods have been developed for **decision tree induction**, **Naive Bayesian classification**, **rule-based classification**, and many other classification methods.
- **Evaluation metrics** include: accuracy, sensitivity, specificity, precision, recall, F measure, and F_β measure.
- **Stratified k-fold cross-validation** is recommended for accuracy estimation. **Bagging** and **boosting** can be used to increase overall accuracy by learning and combining a series of individual models.
- **Significance tests** and **ROC curves** are useful for model selection.



Thank You