

Data Mining 資料探勘

分類與預測 (Classification and Prediction)

1032DM03 MI4 Wed, 7,8 (14:10-16:00) (B130)



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課程大綱 (Syllabus)

週次(Week) 日期(Date) 內容(Subject/Topics)

- 1 2015/02/25 資料探勘導論 (Introduction to Data Mining)
- 2 2015/03/04 關連分析 (Association Analysis)
- 3 2015/03/11 分類與預測 (Classification and Prediction)
- 4 2015/03/18 分群分析 (Cluster Analysis)
- 5 2015/03/25 個案分析與實作一(SAS EM 分群分析): Case Study 1 (Cluster Analysis – K-Means using SAS EM)
- 6 2015/04/01 教學行政觀摩日 (Off-campus study)
- 7 2015/04/08 個案分析與實作二 (SAS EM 關連分析): Case Study 2 (Association Analysis using SAS EM)
- 8 2015/04/15 個案分析與實作三 (SAS EM 決策樹、模型評估): Case Study 3 (Decision Tree, Model Evaluation using SAS EM)

課程大綱 (Syllabus)

週次(Week) 日期(Date) 內容(Subject/Topics)

- 9 2015/04/22 期中報告 (Midterm Project Presentation)
- 10 2015/04/29 期中考試週 (Midterm Exam)
- 11 2015/05/06 個案分析與實作四 (SAS EM 迴歸分析、類神經網路): Case Study 4 (Regression Analysis, Artificial Neural Network using SAS EM)
- 12 2015/05/13 海量資料分析 (Big Data Analytics)
- 13 2015/05/20 文字探勘與網頁探勘 (Text and Web Mining)
- 14 2015/05/27 期末報告 (Final Project Presentation)
- 15 2015/06/03 畢業考試週(Final Exam)

Outline

- Classification and Prediction
- Decision Tree
- Support Vector Machine (SVM)
- Evaluation (Accuracy of Classification Model)

Data Mining at the Intersection of Many Disciplines



Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

A Taxonomy for Data Mining Tasks



Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Classification vs. 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
- Prediction
 - models continuous-valued functions
 - i.e., predicts unknown or missing values
- Typical applications
 - Credit approval
 - Target marketing
 - Medical diagnosis
 - Fraud detection

Data Mining Methods: Classification

- Most frequently used DM method
- Part of the machine-learning family
- Employ supervised learning
- Learn from past data, classify new data
- The output variable is categorical (nominal or ordinal) in nature
- Classification versus regression?
- Classification versus clustering?

Classification Techniques

- Decision tree analysis
- Statistical analysis
- Neural networks
- Support vector machines
- Case-based reasoning
- Bayesian classifiers
- Genetic algorithms
- Rough sets

Example of Classification

- Loan Application Data
 - Which loan applicants are "safe" and which are "risky" for the bank?
 - "Safe" or "risky" for load application data
- Marketing Data
 - Whether a customer with a given profile will buy a new computer?
 - "yes" or "no" for marketing data
- Classification
 - Data analysis task
 - A model or Classifier is constructed to predict categorical labels
 - Labels: "safe" or "risky"; "yes" or "no"; "treatment A", "treatment B", "treatment C"

What Is Prediction?

- (Numerical) prediction is similar to classification
 - construct a model
 - use model to predict continuous or ordered value for a given input
- Prediction is different from classification
 - Classification refers to predict categorical class label
 - Prediction models continuous-valued functions
- Major method for prediction: regression
 - model the relationship between one or more *independent* or **predictor** variables and a *dependent* or **response** variable
- Regression analysis
 - Linear and multiple regression
 - Non-linear regression
 - Other regression methods: generalized linear model, Poisson regression, log-linear models, regression trees

Prediction Methods

- Linear Regression
- Nonlinear Regression
- Other Regression Methods

Salary data.

x years experience	y salary (in \$1000s)	100						
3	30					0	\$	
8	57	80 -				Š		
9	64	000		\$		*		
13	72	0, 10		٥	۰			
3	36	ت م 40 -	<	>				
6	43	Sala	ò					
11	59	20 - \$						
21	90							
1	20	0				1	1	
16	83	0	5	Yea	10 urs exp	15 perience	20	2

Classification and Prediction

- Classification and prediction are two forms of data analysis that can be used to extract models describing important data classes or to predict future data trends.
- Classification
 - Effective and scalable methods have been developed for decision trees induction, Naive Bayesian classification, Bayesian belief network, rule-based classifier, Backpropagation, Support Vector Machine (SVM), associative classification, nearest neighbor classifiers, and case-based reasoning, and other classification methods such as genetic algorithms, rough set and fuzzy set approaches.
- Prediction
 - Linear, nonlinear, and generalized linear models of regression can be used for prediction. Many nonlinear problems can be converted to linear problems by performing transformations on the predictor variables. Regression trees and model trees are also used for prediction.

Classification—A Two-Step Process

- 1. 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
- 2. 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 over-fitting will occur
 - If the accuracy is acceptable, use the model to classify data tuples whose class labels are not known

Supervised vs. Unsupervised Learning

- 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

Issues Regarding Classification and Prediction: Data Preparation

- Data cleaning
 - Preprocess data in order to reduce noise and handle missing values
- Relevance analysis (feature selection)
 - Remove the irrelevant or redundant attributes
 - Attribute subset selection
 - Feature Selection in machine learning
- Data transformation
 - Generalize and/or normalize data
 - Example
 - Income: low, medium, high

Issues:

Evaluating Classification and Prediction Methods

• Accuracy

- classifier accuracy: predicting class label
- predictor accuracy: guessing value of predicted attributes
- estimation techniques: cross-validation and bootstrapping
- Speed
 - time to construct the model (training time)
 - time to use the model (classification/prediction time)
- Robustness
 - handling noise and missing values
- Scalability
 - ability to construct the classifier or predictor efficiently given large amounts of data
- Interpretability
 - understanding and insight provided by the model

Data Classification Process 1: Learning (Training) Step (a) Learning: Training data are analyzed by classification algorithm



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Data Classification Process 2 (b) Classification: Test data are used to estimate the accuracy of the classification rules.



Process (1): Model Construction



Process (2): Using the Model in Prediction



A general algorithm for decision tree building

- Employs the divide and conquer method
- Recursively divides a training set until each division consists of examples from one class
 - 1. Create a root node and assign all of the training data to it
 - 2. Select the best splitting attribute
 - 3. Add a branch to the root node for each value of the split. Split the data into mutually exclusive subsets along the lines of the specific split
 - 4. Repeat the steps 2 and 3 for each and every leaf node until the stopping criteria is reached

- DT algorithms mainly differ on
 - Splitting criteria
 - Which variable to split first?
 - What values to use to split?
 - How many splits to form for each node?
 - Stopping criteria
 - When to stop building the tree
 - Pruning (generalization method)
 - Pre-pruning versus post-pruning
- Most popular DT algorithms include – ID3, C4.5, C5; CART; CHAID; M5

- Alternative splitting criteria
 - Gini index determines the purity of a specific class as a result of a decision to branch along a particular attribute/value
 - Used in CART
 - Information gain uses entropy to measure the extent of uncertainty or randomness of a particular attribute/value split
 - Used in ID3, C4.5, C5
 - Chi-square statistics (used in CHAID)

Classification by Decision Tree Induction Training Dataset

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
3140	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
3140	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
3140	medium	no	excellent	yes
3140	high	yes	fair	yes
>40	medium	no	excellent	no

This follows an example of Quinlan's ID3 (Playing Tennis)

Classification by Decision Tree Induction

Output: A Decision Tree for "buys_computer"



buys_computer="yes" or buys_computer="no"

Source: Han & Kamber (2006)

Three possibilities for partitioning tuples based on the splitting Criterion



Algorithm for Decision Tree Induction

- 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

Attribute Selection Measure

- Notation: Let *D*, the data partition, be a training set of class-labeled tuples.
 Suppose the class label attribute has *m* distinct values defining *m* distinct classes, *C_i* (for *i* = 1, ..., *m*).
 Let *C_{i,D}* be the set of tuples of class *C_i* in *D*.
 Let *|D|* and *|C_{i,D} | denote the number of tuples in D and C_{i,D}*, respectively.
- Example:
 - Class: buys_computer= "yes" or "no"
 - Two distinct classes (m=2)

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: $Info(D) = -\sum_{n=1}^{m} n \log_{n}(n)$

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

- Information needed (after using A to split D into v partitions) to classify D: $Info_A(D) = \sum_{i=1}^{\nu} \frac{|D_j|}{|D|} \times I(D_j)$
- Information gained by branching on attribute A

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

Class-labeled training tuples from the AllElectronics customer database

RID	age	income	student	credit_rating	Class: buys_computer
1	youth	high	no	fair	no
2	youth	high	no	excellent	no
3	middle_aged	high	no	fair	yes
4	senior	medium	no	fair	yes
5	senior	low	yes	fair	yes
6	senior	low	yes	excellent	no
7	middle_aged	low	yes	excellent	yes
8	youth	medium	no	fair	no
9	youth	low	yes	fair	yes
10	senior	medium	yes	fair	yes
11	youth	medium	yes	excellent	yes
12	middle_aged	medium	no	excellent	yes
13	middle_aged	high	yes	fair	yes
14	senior	medium	no	excellent	no



The attribute age has the highest information gain and therefore becomes the splitting attribute at the root node of the decision tree

yes

Attribute Selection: Information Gain

Class P: buys_computer = "yes"					er = "yes"	Info $(D) = \frac{5}{2}I(2,3) + \frac{4}{2}I(4,0)$
Class N: buys_computer = "no"					er = "no"	14 14 14 14
$Info(D) = I(9,5) = -\frac{9}{14}\log_2(\frac{9}{14}) - \frac{5}{14}\log_2(\frac{5}{14})$						$=0.940 \qquad \qquad +\frac{5}{14}I(3,2)=0.694$
	ag	e	p _i	n _i	l(p _i , n _i)	$\frac{5}{14}I(2,3)$ means "age <=30" has 5 out of
	<=30)	2	3	0.971	14 14 samples, with 2 yes'es and 3
	31	40	4	0	0	no's Hence
	>40		3	2	0.971	
age	income	student	crea	dit_rating	buys_compu	uter $Gain(age) = Info(D) - Info_{age}(D) = 0.246$
<=30	high	no	fair		no	
<=30	high	no	excel	lent	no	
3140	high	no	fair		yes	Similarly,
>40	meaium	no	fair		yes	
>40	low	yes		lont	yes	
240 31 40		yes ves	excellent		Ves	
<=30	medium	no	fair		no	
<=30	low	yes	fair		yes	Gain(student) = 0.151
>40	medium	yes	fair		yes	
<=30	medium	yes	excellent		yes	Gain(credit rating) = 0.048
3140	medium	no	excellent		yes	
3140	high	yes	fair		yes	
>40	medium	no	excellent		no	k Kamper (2006) 3

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Gain Ratio for Attribute Selection (C4.5)

- 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) =
$$-\sum_{j=1}^{\nu} \frac{|D_j|}{|D|} \times \log_2(\frac{|D_j|}{|D|})$$

– GainRatio(A) = Gain(A)/SplitInfo(A)

• Ex. SplitInfo_A(D) = $-\frac{4}{14} \times \log_2(\frac{4}{14}) - \frac{6}{14} \times \log_2(\frac{6}{14}) - \frac{4}{14} \times \log_2(\frac{4}{14}) = 0.926$ - gain ratio(income) = 0.029/0.926 = 0.031

The attribute with the maximum gain ratio is selected as the splitting attribute

Gini index (CART, IBM IntelligentMiner)

If a data set D contains examples from n classes, gini index, gini(D) is defined
 as

$$gini(D) = 1 - \sum_{j=1}^{n} p_j^2$$

where p_j is the relative frequency of class j in D

If a data set D is split on A into two subsets D₁ and D₂, the gini index gini(D) is defined as

$$gini_{A}(D) = \frac{|D_{1}|}{|D|}gini(D_{1}) + \frac{|D_{2}|}{|D|}gini(D_{2})$$

• Reduction in Impurity:

$$\Delta gini(A) = gini(D) - gini_A(D)$$

• The attribute provides the smallest gini_{split}(D) (or the largest reduction in impurity) is chosen to split the node (*need to enumerate all the possible splitting points for each attribute*)

Gini index (CART, IBM IntelligentMiner)

• Ex. D has 9 tuples in buys_computer = "yes" and 5 in "no"

$$gini(D) = 1 - \left(\frac{9}{14}\right)^2 - \left(\frac{5}{14}\right)^2 = 0.459$$

• Suppose the attribute income partitions D into 10 in D₁: {low, medium} and 4 in D₂ $gini_{income \in \{low, medium\}}(D) = \left(\frac{10}{14}\right)Gini(D_1) + \left(\frac{4}{14}\right)Gini(D_1)$

$$= \frac{10}{14} (1 - (\frac{6}{10})^2 - (\frac{4}{10})^2) + \frac{4}{14} (1 - (\frac{1}{4})^2 - (\frac{3}{4})^2)$$

= 0.450
= Gini_{income \in \{high\}}(D)

but $gini_{\{medium,high\}}$ is 0.30 and thus the best since it is the lowest

- All attributes are assumed continuous-valued
- May need other tools, e.g., clustering, to get the possible split values
- Can be modified for categorical attributes
Comparing Attribute Selection Measures

- 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
 - Gini index:
 - biased to multivalued attributes
 - has difficulty when # of classes is large
 - tends to favor tests that result in equal-sized partitions and purity in both partitions

Classification in Large Databases

- Classification—a classical problem extensively studied by statisticians and machine learning researchers
- Scalability: Classifying data sets with millions of examples and hundreds of attributes with reasonable speed
- Why decision tree induction in data mining?
 - relatively faster learning speed (than other classification methods)
 - convertible to simple and easy to understand classification rules
 - can use SQL queries for accessing databases
 - comparable classification accuracy with other methods

Support Vector Machines (SVM)

SVM—Support Vector Machines

- A new classification method for both linear and nonlinear data
- It uses a nonlinear mapping to transform the original training data into a higher dimension
- With the new dimension, it searches for the linear optimal separating hyperplane (i.e., "decision boundary")
- With an appropriate nonlinear mapping to a sufficiently high dimension, data from two classes can always be separated by a hyperplane
- SVM finds this hyperplane using support vectors ("essential" training tuples) and margins (defined by the support vectors)

SVM—History and Applications

- Vapnik and colleagues (1992)—groundwork from Vapnik & Chervonenkis' statistical learning theory in 1960s
- Features: training can be slow but accuracy is high owing to their ability to model complex nonlinear decision boundaries (margin maximization)
- Used both for classification and prediction
- Applications:
 - handwritten digit recognition, object recognition, speaker
 identification, benchmarking time-series prediction tests,
 document classification

SVM—General Philosophy



Support Vectors

Classification (SVM)



O class 1, y = +1 (buys_computer = yes)

 \bigcirc class 2, y = -1 (buys_computer = no)

The 2-D training data are linearly separable. There are an infinite number of (possible) separating hyperplanes or "decision boundaries."Which one is best?

Classification (SVM)



Which one is better? The one with the larger margin should have greater generalization accuracy.

SVM—When Data Is Linearly Separable



Let data D be $(X_1, y_1), ..., (X_{|D|}, y_{|D|})$, where X_i is the set of training tuples associated with the class labels y_i

There are infinite lines (hyperplanes) separating the two classes but we want to find the best one (the one that minimizes classification error on unseen data)

SVM searches for the hyperplane with the largest margin, i.e., **maximum marginal hyperplane** (MMH)

SVM—Linearly Separable

• A separating hyperplane can be written as

 $\mathbf{W} \bullet \mathbf{X} + \mathbf{b} = \mathbf{0}$

where $\mathbf{W} = \{w_1, w_2, ..., w_n\}$ is a weight vector and b a scalar (bias)

• For 2-D it can be written as

 $w_0 + w_1 x_1 + w_2 x_2 = 0$

• The hyperplane defining the sides of the margin:

 $H_1: w_0 + w_1 x_1 + w_2 x_2 \ge 1$ for $y_i = +1$, and

H₂: w₀ + w₁ x₁ + w₂ x₂ \leq - 1 for y_i = -1

- Any training tuples that fall on hyperplanes H₁ or H₂ (i.e., the sides defining the margin) are support vectors
- This becomes a constrained (convex) quadratic optimization problem: Quadratic objective function and linear constraints → Quadratic Programming (QP) → Lagrangian multipliers

Why Is SVM Effective on High Dimensional Data?

- The complexity of trained classifier is characterized by the # of support vectors rather than the dimensionality of the data
- The support vectors are the essential or critical training examples they lie closest to the decision boundary (MMH)
- If all other training examples are removed and the training is repeated, the same separating hyperplane would be found
- The number of support vectors found can be used to compute an (upper) bound on the expected error rate of the SVM classifier, which is independent of the data dimensionality
- Thus, an SVM with a small number of support vectors can have good generalization, even when the dimensionality of the data is high

SVM—Linearly Inseparable



Transform the original input data into a higher dimensional space

Example 6.8 Nonlinear transformation of original input data into a higher dimensional space. Consider the following example. A 3D input vector $\mathbf{X} = (x_1, x_2, x_3)$ is mapped into a 6D space Z using the mappings $\phi_1(X) = x_1, \phi_2(X) = x_2, \phi_3(X) = x_3, \phi_4(X) = (x_1)^2, \phi_5(X) = x_1x_2$, and $\phi_6(X) = x_1x_3$. A decision hyperplane in the new space is $d(\mathbf{Z}) = \mathbf{WZ} + b$, where W and Z are vectors. This is linear. We solve for W and b and then substitute back so that we see that the linear decision hyperplane in the new (Z) space corresponds to a nonlinear second order polynomial in the original 3-D input space,

$$d(Z) = w_1 x_1 + w_2 x_2 + w_3 x_3 + w_4 (x_1)^2 + w_5 x_1 x_2 + w_6 x_1 x_3 + b$$

= $w_1 z_1 + w_2 z_2 + w_3 z_3 + w_4 z_4 + w_5 z_5 + w_6 z_6 + b$

Search for a linear separating hyperplane in the new space

Mapping Input Space to Feature Space



Source: http://www.statsoft.com/textbook/support-vector-machines/

SVM—Kernel functions

- Instead of computing the dot product on the transformed data tuples, it is mathematically equivalent to instead applying a kernel function K(X_i, X_j) to the original data, i.e., K(X_i, X_j) = Φ(X_i) Φ(X_j)
- Typical Kernel Functions

Polynomial kernel of degree h: $K(X_i, X_j) = (X_i \cdot X_j + 1)^h$

Gaussian radial basis function kernel : $K(X_i, X_j) = -e^{-\|X_i - X_j\|^2/2\sigma^2}$

Sigmoid kernel : $K(X_i, X_j) = \tanh(\kappa X_i \cdot X_j - \delta)$

 SVM can also be used for classifying multiple (> 2) classes and for regression analysis (with additional user parameters)

SVM vs. Neural Network

- SVM
 - Relatively new concept
 - Deterministic algorithm
 - Nice Generalization properties
 - Hard to learn learned in batch mode using quadratic programming techniques
 - Using kernels can learn very complex functions

- Neural Network
 - Relatively old
 - Nondeterministic algorithm
 - Generalizes well but doesn't have strong mathematical foundation
 - Can easily be learned in incremental fashion
 - To learn complex functions—use multilayer perceptron (not that trivial)

SVM Related Links

- SVM Website
 - http://www.kernel-machines.org/
- Representative implementations
 - LIBSVM
 - an efficient implementation of SVM, multi-class classifications, nu-SVM, one-class SVM, including also various interfaces with java, python, etc.
 - SVM-light
 - simpler but performance is not better than LIBSVM, support only binary classification and only C language
 - SVM-torch
 - another recent implementation also written in C.

Evaluation (Accuracy of Classification Model)

Assessment Methods for Classification

- Predictive accuracy
 - Hit rate
- Speed
 - Model building; predicting
- Robustness
- Scalability
- Interpretability
 - Transparency, explainability

Accuracy

Validity

Precision

Reliability

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Accuracy vs. Precision



Accuracy vs. Precision



Accuracy vs. Precision



Accuracy of Classification Models

• In classification problems, the primary source for accuracy estimation is the confusion matrix



Estimation Methodologies for Classification

- Simple split (or holdout or test sample estimation)
 - Split the data into 2 mutually exclusive sets training (~70%) and testing (30%)



 For ANN, the data is split into three sub-sets (training [~60%], validation [~20%], testing [~20%])

Estimation Methodologies for Classification

- *k*-Fold Cross Validation (rotation estimation)
 - Split the data into k mutually exclusive subsets
 - Use each subset as testing while using the rest of the subsets as training
 - Repeat the experimentation for k times
 - Aggregate the test results for true estimation of prediction accuracy training
- Other estimation methodologies
 - Leave-one-out, bootstrapping, jackknifing
 - Area under the ROC curve

Estimation Methodologies for Classification – ROC Curve



Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Sensitivity =True Positive Rate

Specificity =True Negative Rate





Source: http://en.wikipedia.org/wiki/Receiver_operating_characteristic



Sensitivity

- = True Positive Rate
- = Recall
- = Hit rate
- = TP / (TP + FN)

True Positive
$$Rate = \frac{TP}{TP + FN}$$

$$Re\,call = \frac{TP}{TP + FN}$$



Source: http://en.wikipedia.org/wiki/Receiver_operating_characteristic







Source: http://en.wikipedia.org/wiki/Receiver_operating_characteristic



28 63 Recall **Specificity** 91 = True Positive Rate (TPR) = True Negative Rate (FP) TΡ = Sensitivity = TN / N37 72 109 = Hit Rate = TN / (TN + FP)FN) TN) = TP / (TP + FN) 100 200100 $Re call = \frac{TP}{TP + FN}$ $\frac{TN}{TN + FP}$ TPR = 0.63*True Negative Rate* (Specifici ty) = False Positive Rate (1-Specificit y) = $\frac{FP}{}$ FPR = 0.28FP + TNPPV = 0.69 $\frac{TP}{TP + FP}$ Precision =63/(63+28) | *Precision* = =63/91 = Positive Predictive Value (PPV) F1 = 0.66 $F = 2* \frac{precision}{2}* recall$ F1 score (F-score) $= 2^{(0.63^{0.69})/(0.63^{0.69})}$ precision + recall (F-measure) = (2 * 63) / (100 + 91)is the harmonic mean of = (0.63 + 0.69) / 2 = 1.32 / 2 = 0.66precision and recall ACC = 0.68= 2TP / (P + P')TP + TNAccuracy == (63 + 72) / 200= 2TP / (2TP + FP + FN)TP + TN + FP + FN= 135/200 = 67.5

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Summary

- Classification and Prediction
- Decision Tree
- Support Vector Machine (SVM)
- Evaluation (Accuracy of Classification Model)
References

- Jiawei Han and Micheline Kamber, Data Mining: Concepts and Techniques, Second Edition, 2006, Elsevier
- Efraim Turban, Ramesh Sharda, Dursun Delen, Decision
 Support and Business Intelligence Systems, Ninth Edition, 2011, Pearson.