Testing Classifier Accuracy

Book Chapter 6

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Overview

• Introduction

• **Basic Concept** on *training* and *testing*

• **Main Methods** of *predictive accuracy* evaluations
The main methods of predictive accuracy evaluations are:

- Resubstitution \((N ; N)\)
- Holdout \((2N/3 ; N/3)\)
- k-fold cross-validation \((N- N/k ; N/k)\)
- Leave-one-out \((N-1 ; 1)\)

where \(N\) is the number of records (instances) in the dataset.
Predictive Accuracy

- **REMEMBER:** we must know the classification (class attribute values) of all instances (records) used in the test procedure.

- **Basic Concepts**
  - **Success:** instance (record) class is classified correctly.
  - **Error:** instance class is classified incorrectly.
  - **Error rate:** a percentage of errors made over the whole set of instances (records) used for testing.

**Predictive Accuracy:** a percentage of well classified data in the testing data set.
A record is correctly classified if and only if the following conditions hold:

1. we can classify the record, i.e. there is a rule such that its LEFT side matches the record,
2. classification determined by the rule is correct, i.e. the RIGHT side of the rule matches the value of the record’s class attribute

Otherwise

- the record is not correctly classified
- Words used:
- not correctly = incorrectly = misclassified
Predictive Accuracy

• Example:

Testing Rules (testing record #1) = record #1.class - Succ
Testing Rules (testing record #2) not= record #2.class - Error
Testing Rules (testing record #3) = record #3.class - Succ
Testing Rules (testing record #4) = instance #4.class - Succ
Testing Rules (testing record #5) not= record #5.class - Error

Error rate:
2 errors: #2 and #5
Error rate = 2/5=40%

Predictive Accuracy: 3/5 = 60%
Testing the classification model by using the given data set (already used for "training")
Re-substitution Error Rate

- Re-substitution error rate is obtained from training data
- Training Data Error: uncertainty of the rules
- The error rate is not always 0%, but usually (and hopefully) very low!
- Re-substitution error rate indicates only how good (bad) are our results (rules, patterns, NN) on the TRAINING data
- It expresses some knowledge about the algorithm used
Re-substitution Error Rate

- Re-substitution error rate is usually used as the performance measure:

  The training error rate reflects imprecision of the training results.

  The lower training error rate the better.

  In the case of rules it is called rules accuracy.
Predictive Accuracy

**Predictive accuracy** reflects how **good** are the **training results** with respect to the test data.

**The higher** predictive accuracy **the better**

(N:N) re-substitution does not compute predictive accuracy

- Re-substitution error rate = training data error rate
Why not always 0%?

- The **error rate** on the **training data** is **not always 0%** because **algorithms** involve different (often statistical) **parameters** and **measures** that lead to **uncertainties**.
- It is used for "**parameters tuning**".
- The **error** on the training data is **NOT** a good **indicator of performance** on **future data** since it does not measure any **not yet seen data**.

**Solution:**

Split data into **training** and **test set**.
Training and test set

- **Training** and **Test** data may differ in nature, but **must have** the same format.

**Example:**

Given customer data from two different towns A and B.

We **train the classifier** with the data from town A and we **test it** on data from town B, and vice-versa.
Learning Process

- It is important that the test data is not used in any way to create the training rules.

- In fact, learning process operate in three stages:
  - **Stage 1:** build the basic patterns structure
  - **Stage 2:** optimize parameter settings; can use (N:N) re-substitution - parameter tuning
  - **Stage 3:** use test data to compute predictive accuracy/error rate
Validation Data

• Proper learning process uses three sets of data:
  • training data, validation data and test data
  • validation data is used for parameter tuning
  • validation data is not a test data
  • validation data can be the training data, or a subset of training data
• The test data can not be used for parameter tuning!
Training and testing

- Generally, the **larger is** the training set, the **better is** the classifier.

- **Larger** test data assures more **accurate** predictive accuracy, or error estimation.

- **Remember:**
  - the **error rate** of re-substitution \((N;N)\) can tell us **ONLY** whether the **algorithm** used in training is **good** or **not good** or **how good** it is.
Training and testing

• **Holdout procedure** is a method of splitting original data into training and test data sets

• **Dilemma:**
  • ideally both training and test data should be large!
  • What to do if the amount of data is limited?
  • How to split the data into training and test subsets?
  • **Disjoint sets** - in the best way
**Train-and-Test** (for large sample sizes) (> 1000))

dividing the given data set in

- a **training sample** for generating the classification model
- a **test sample** to test the model on independent objects with given classifications (randomly selected, 20-30% of the complete data set)
Holdout (N - N/3 ; N/3)

- The holdout method reserves a certain amount of data for testing and uses the remainder for training – so they are disjoint!

- Usually, one third (N/3) of data is used for testing, and the rest (N - N/3) = (2N/3) for training

- The choice of records for train and test data is essential

We usually perform a cycle:
Train-and-test; repeat
Repeated Holdout

- **Holdout** can be made more reliable by repeating the process with **different sub-samples** (subsets of data):
  1. In each iteration, a **certain portion** is randomly selected for **training**, the **rest of data** is used for **testing**
  2. The **error rates** or **predictive accuracy** on different **iterations** are **averaged** to yield an overall **error rate**, or overall **predictive accuracy**
- Repeated holdout still **is not optimal**: the different **test sets overlap**
k-fold cross-validation (N - N/k ; N/k)

- This is a cross-validation used to prevent the overlap of the test sets.

  - First step: split data into $k$ disjoint subsets $D_1, \ldots, D_k$, of equal size, called folds.

  - Second step: use each subset in turn for testing, the remainder for training.

- Training and testing is performed $k$ times.
k-fold cross-validation
predictive accuracy computation

- The **predictive accuracy** estimate is the overall number of **correct classifications** from all iterations, **divided** by the total number of records in the **initial data**.
Stratified cross-validation

- In the **stratified cross-validation**
- the **folds** are stratified; i.e.
- the **class distribution** of the **tuples**
- (records) in **each fold** is
- approximately **the same as** in the
- **initial data**
10 folds cross-validation

• In general,
• 10-fold cross-validation or stratified 10-fold cross-validation
• is recommended and
• widely used even if computational power allows using more folds
• Why 10?

Extensive experiments have shown that this is the best choice to get an accurate estimate due to its relatively low bias and variance

So interesting!
Improve cross-validation

• Even better: repeated cross-validation

Example:

10-fold cross-validation is repeated 10 times and results are averaged;
We adopt the union of rules as the new set of rules
A particular form of cross-validation

- k-fold cross-validation: \((N - N/k ; N/k)\)
- If \(k = N\), what happens?
- We get \((N-1; 1)\)
  It is called “leave –one –out”
Each sample (record) is used the same number of times for training and once for testing
Leave-one-out (N-1 ; 1)

Cross-Validation (for moderated sample sizes) → Sampling without replacement
• Dividing the given data set into \( m \) subsamples of equal size
• Each subsample is tested by using a model generated from the remaining \((m-1)\) subsamples
→ Leave-One-Out: \( m = \) Number of objects
Leave-one-out (N-1 ; 1)

• **Leave-one-out** is a particular form of cross-validation

  We set number of folds to number of training instances, i.e. $k = N$

For $N$ instances we build classifier (repeat the training - testing) $n$ times
Leave-one-out Procedure

• Let \( C(i) \) be the classifier (rules, patterns ) built on all data except record \( x_i \)
• Evaluate \( C(i) \) on \( x_i \)
• Determine if it is correct or in error
• Repeat for all \( i=1,2,\ldots,n \)
• The total error is the proportion of all the incorrectly classified \( x_i \)
• The final set of rules (patterns) is a union of all rules obtained in the process
Leave-one-out (N-1 ; 1)

- Makes the **best** use of the data
- Involves **no random** sub-sampling
- **Stratification** is not possible
- **Computationally** expensive
- **MOST** commonly used