Classifiers in Practice

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Rough draft of assignment

- Make an estimate of density of swimming pools per square kilometre for a suburb
- Check this estimate
- Use risk to modify your estimate

General procedure

• Get labelled data

- pairs (x_i, y_i), where x is feature vector, y label
- Split into 3 groups
 - Training (big)
 - Validation (smaller)
 - Test (small)
- Use software to train on training
 - for different values of theta
 - evaluate on validation; choose best theta
- Now evaluate on test

Evaluation

• Rough numbers

- good for validation
- Total error rate
 - % of classification attempts that get wrong answer (ideally, small)
- Performance
 - % of classification attempts that get right answer (ideally, big)
- More detailed statistics
 - broader picture of performance
 - Recall
 - (number of true positives labelled true)/(total number of true positives)
 - Precision
 - (number of true positives labelled true)/(total number labelled true)

Many good codes available

• LIBSVM

- this implements a linear classifier
- you can call from Matlab
- easy script and examples on web page

• SVMLight

- tends to be aimed at sophisticated users
- complex interface
- extremely accurate, and will do anything
- VLFeat
 - has a solver, VL_PEGASOS, which implements what I described in class

http://www.csie.ntu.edu.tw/~cjlin/libsvm/

http://svmlight.joachims.org/

http://www.vlfeat.org/