

CCRMA MIR Workshop 2014

Evaluating Information Retrieval Systems

Leigh M. Smith
Humtap Inc.
leigh@humtap.com

Basic system overview



Overview

- MIR Data Preparation
- Training & Test Data
- The Overfitting Problem
- Cross-validation
- Evaluation Metrics
 - Precision, Recall, F-measure
 - ROC
 - AUC

Content Format

- Impacts all levels of system
 - Data volume, storage options, analysis DSP, DB design, etc.
- Systems may or may not maintain original source content (vs. metadata).
- Systems may preserve several formats of source and metadata (n-tier).
- This is typically a given situation, rather than a design option.

Audio Content Formats

- Audio-based
 - Properties/volume of source recordings
 - MP3/AAC/WMA decoders needed?
- MIDI-based
 - Problems with MIDI, assumptions to make.
 - Human-performed vs. “quantized” MIDI
- Score image based
 - Useful, but not treated here – genre specific.
- Formal language-based
 - SCORE, SMDL, Smoke, etc.
 - MusicXML

Database Technology

- Database Designs:
 - Consider Application Requirements and Design
- Relational DB (e.g MySQL/Oracle/PostgreSQL)
 - Fixed table-formatted data
 - Few data types (number, string, date, ...)
 - One or more indices/table (part of DB design, application-specific, impacts performance)
 - Cross-table indexing and joins
- “Schema-less” NoSQL (MongoDB, Cassandra, DynamoDB)
 - Each record can differ.
 - Handling of Large/Variable Feature Vectors
- Graph DB's (neo4j)
 - Social-Graph oriented
 - Schema-less, but models relationships between entities.
 - Enables fast retrieval of cascaded relationships.

Media data

- Historically images, now video, audio
- Volume (large single items)
- Format
 - Often items of no known, or variable structure.
- Require both content and metadata for usage.
- Scalability of storage.
- “Cloud storage”
 - Accessed via web service (HTTP) API.
- Common online providers:
 - Amazon Simple Storage Service (S3)
 - rackspace.com
 - etc.

Data preparation (“eat your greens”)

- Examine your data at every chance (means, max, min, std, “NaN”, “Infs”).
- Sanity check: Try to visualize data when possible to see patterns and see if it makes sense.
- Eliminate noisy data
- Data preparation
 - Cleaning
 - Open up and examine
 - Handle missing values
 - Relevance / Feature analysis
 - Remove irrelevant or redundant attributes
 - Data Transformation
 - Generalize or normalize data

Training and test data

- An overfit model matches every training example (now it's "overtrained.")
- Training Error AKA "Class Loss"
- Generalization
 - The goal is to classify new, unseen data.
 - The goal is NOT to fit the training data perfectly.
- An overfit model will not be well-generalized, and **will** make errors.
- Rule of thumb: favor simple solutions and more "general" solutions.

A bad evaluation metric

- “How many training examples are classified correctly?”

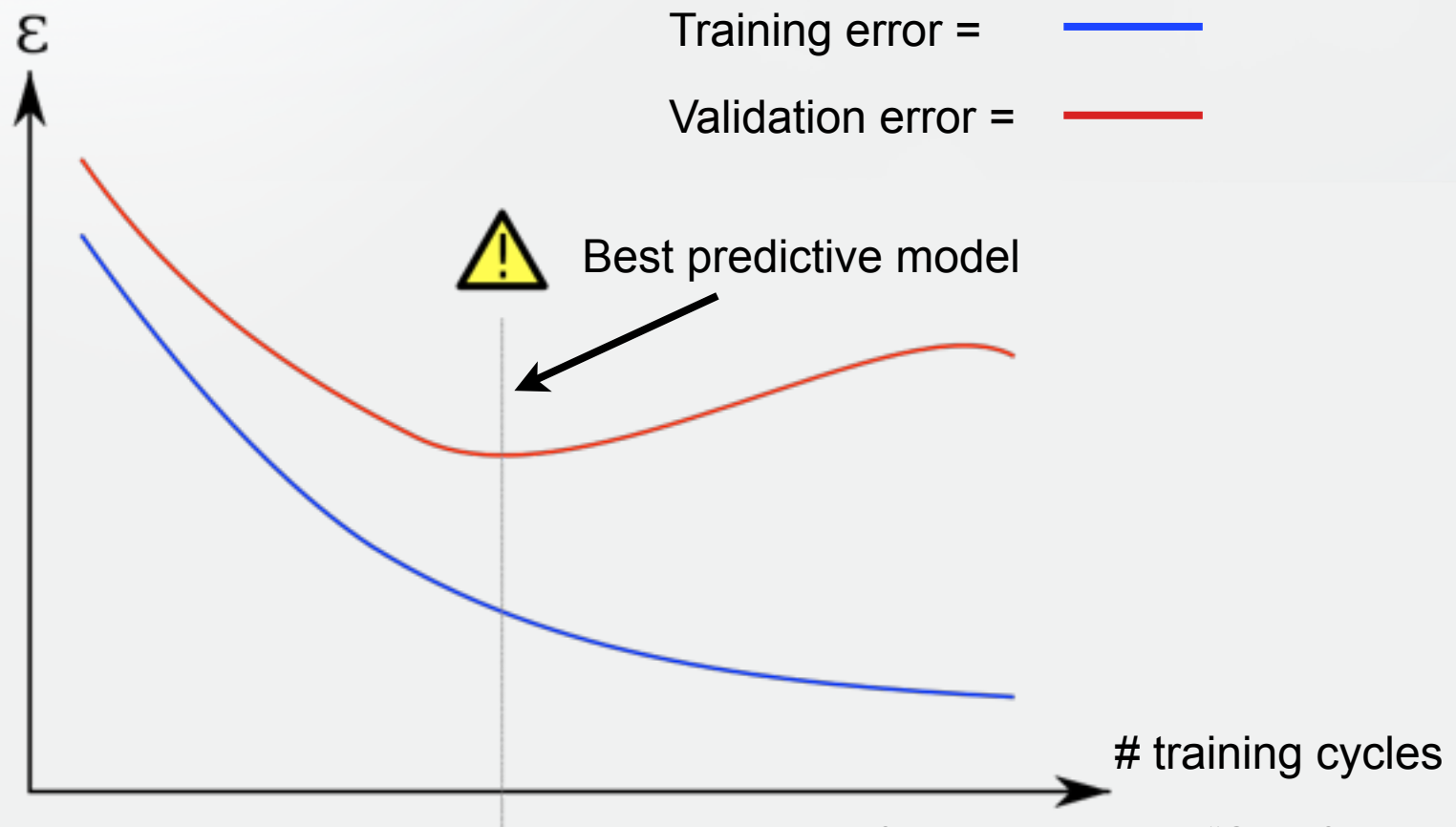


Image from Wikipedia, "Overfitting"

Overfitting

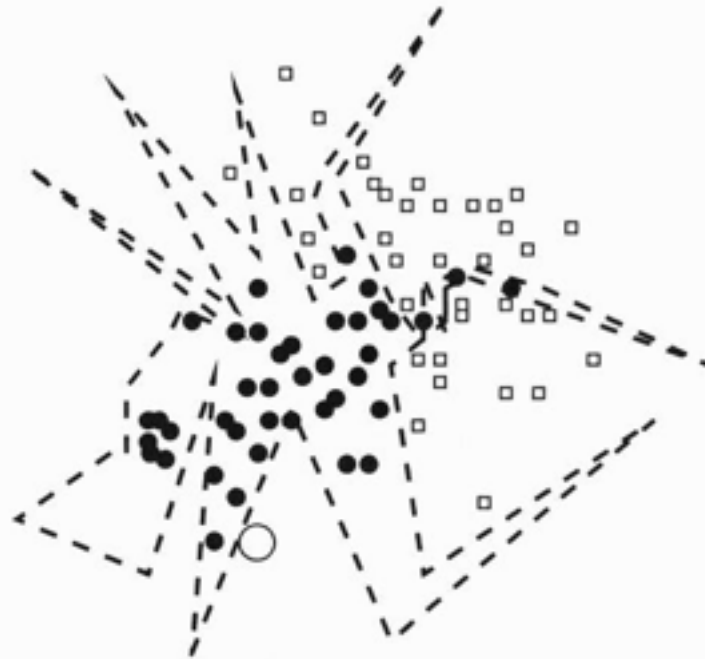




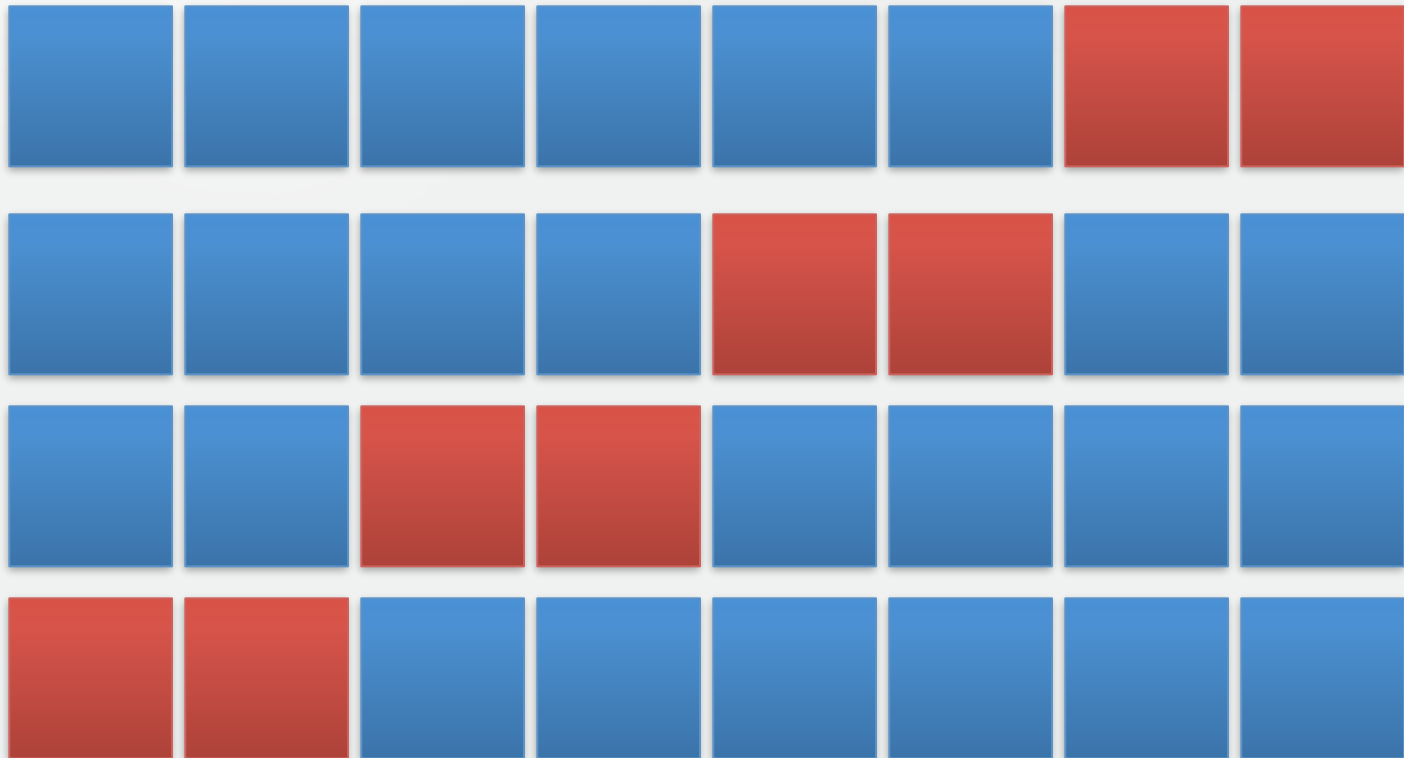
Fig. 2.13. Supervised classification into two classes with 2-dimensional data. In the training set (X, Y) , data with label $y = -1$ are represented with dots, whereas data with label $y = 1$ are represented with squares. The dotted line is a classification function F such that $R_{(X,Y)}^{\text{emp}}[F] = 0$. Though it achieves zero empirical risk, F is not a good classification function, as it makes an error for a new datum which is not in the training set (circle at the bottom, with the true label $y = -1$).

Training and test data

- Training, Validation, and Test sets
 - Partition randomly to ensure that relative proportion of files in each category was preserved for each set
 - Weka or Netlab has sampling code
 - “Cross-validation”
 - Repeated partitioning.
 - Reduces false measures from data variability within sets.
- Warnings:
 - Don’t test (or optimize, at least) with training data!
 - Don’t train on test data!

Cross-validation:

- Accuracy on held-out (“test”) examples
- Cross-validation: repeated train /test  iterations:



Evaluation Measures

True +ve	Correct	Classifier correctly predicted something in it's list of known positives.
False +ve, Type I error	Incorrect, False alarm	Classifier said that something was positive when it's actually negative. e.g. Error light flashes, but no error actually occurred. Rejecting the null hypothesis
True -ve	Correct	Classifier correctly rejected something when it's actually negative.
False -ve, Type II error	Absent	Classifier did not hit, for a known positive result. e.g Error actually occurred, but no error light flashed. Failed to reject the null hypothesis, when the null

Confusion Matrix/Contingency Table

		<u>True class</u>	
		p	n
<u>Hypothesized class</u>	Y	True Positives	False Positives
	N	False Negatives	True Negatives

Evaluation Measures (C. V. van Rijsbergen 1979)

“Accuracy”



↑ is good

Precision – “Positive Predictive Value”, “Specificity”



↓ = high F+ rate, the classifier is hitting all the time

↑ = low F+ rate, no extraneous hits

Recall – “Missed Hits”, “Sensitivity”



↓ = high F- rate, the classifier is missing good hits

↑ = low F- rate, great at negative discrimination –
always returns a negative when it should

F-Measure – a blend of precision and recall (harmonic-weighted mean)



↑ is good

Precision

- Metric from information retrieval: How relevant are the retrieved results?

$$\text{precision} = \frac{|\{\text{relevant documents}\} \cap \{\text{retrieved documents}\}|}{|\{\text{retrieved documents}\}|}$$

$$\Rightarrow \# \text{ TP} / (\# \text{ TP} + \# \text{ FP})$$

In MIR, may involve precision at some threshold in ranked results.

Mnemonic: **P**recision = **P**rediction measure = false **P**ositive

Recall

- How complete are the retrieved results?

$$\text{recall} = \frac{|\{\text{relevant documents}\} \cap \{\text{retrieved documents}\}|}{|\{\text{relevant documents}\}|}$$

$$\Rightarrow \# \text{ TP} / (\# \text{ TP} + \# \text{ FN})$$

$$\Rightarrow \frac{\text{Number actually correct}}{\text{Number annotated (i.e. known to be correct)}}$$

\Rightarrow determines deletions (ratio of false negatives).

F-measure

- A combined measure of precision and recall (harmonic mean)
 - Treats precision and recall as equally important

$$F = 2 \cdot \frac{\text{precision} \cdot \text{recall}}{\text{precision} + \text{recall}}$$

Accuracy metric summary

		<u>True class</u>			
		p	n		
<u>Hypothesized class</u>	Y	True Positives	False Positives	$fp\ rate = \frac{FP}{N}$	$tp\ rate = \frac{TP}{P}$
	N	False Negatives	True Negatives	$precision = \frac{TP}{TP+FP}$	$recall = \frac{TP}{P}$
Column totals:		P	N	$accuracy = \frac{TP+TN}{P+N}$	$F\text{-measure} = \frac{2}{1/precision+1/recall}$

From T. Fawcett, "An introduction to ROC analysis"

Example Results – Confusion Matrix

- Music/Speech/Other classification

Score: 2163/2450 Correct, (0 additional partial matches) of 2761 files attempted to read.
Precision = 0.8814, Recall = 0.8829, F-Measure = 0.8821

Confusion Matrix (rows = ground truth, columns = classification):

	Other	Music	Speech
Other:	431	68	110
Music:	17	775	18
Speech:	46	28	957

Recall by class:

Other: 0.7077

Music: 0.9568

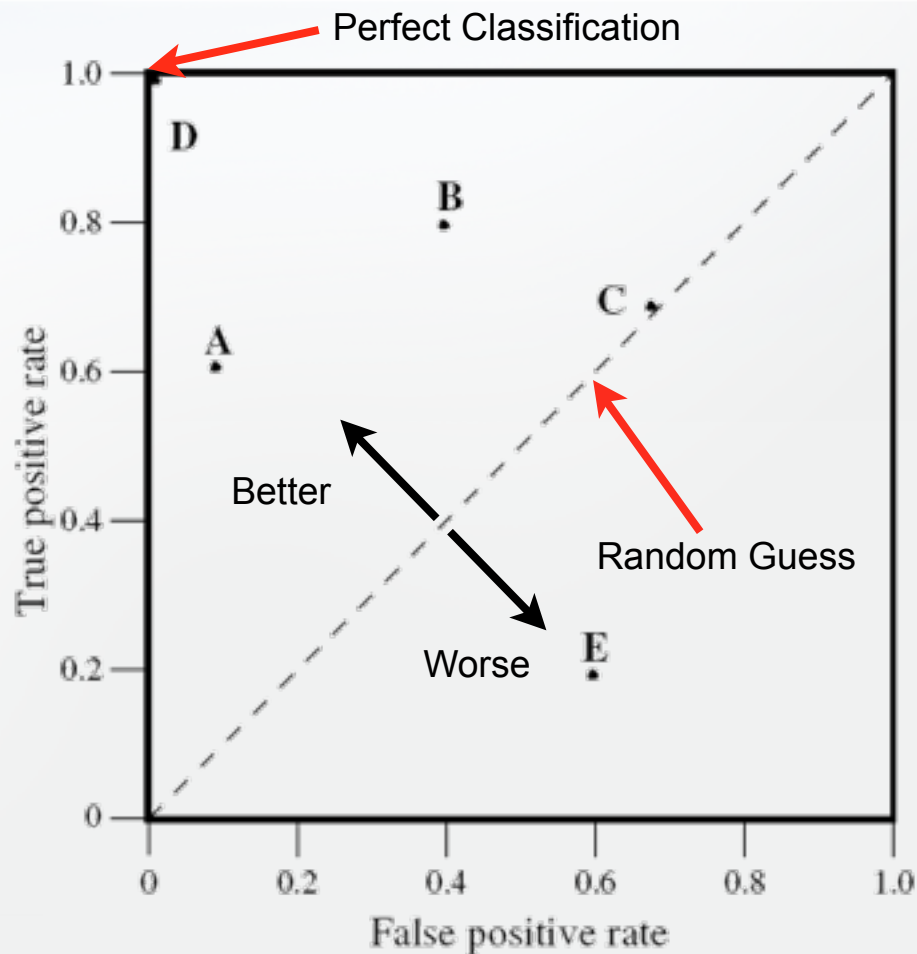
Speech: 0.9282

Mean class recall: 0.8642

ROC Graph

- “Receiver operating characteristics” curve.
- A richer method of comparing model performance than classification accuracy alone.
- Plots true positive rate vs. false positive rate for different classifier threshold parameter settings.
- Depicts relative trade-offs between true positive (benefits) and false positive (costs).

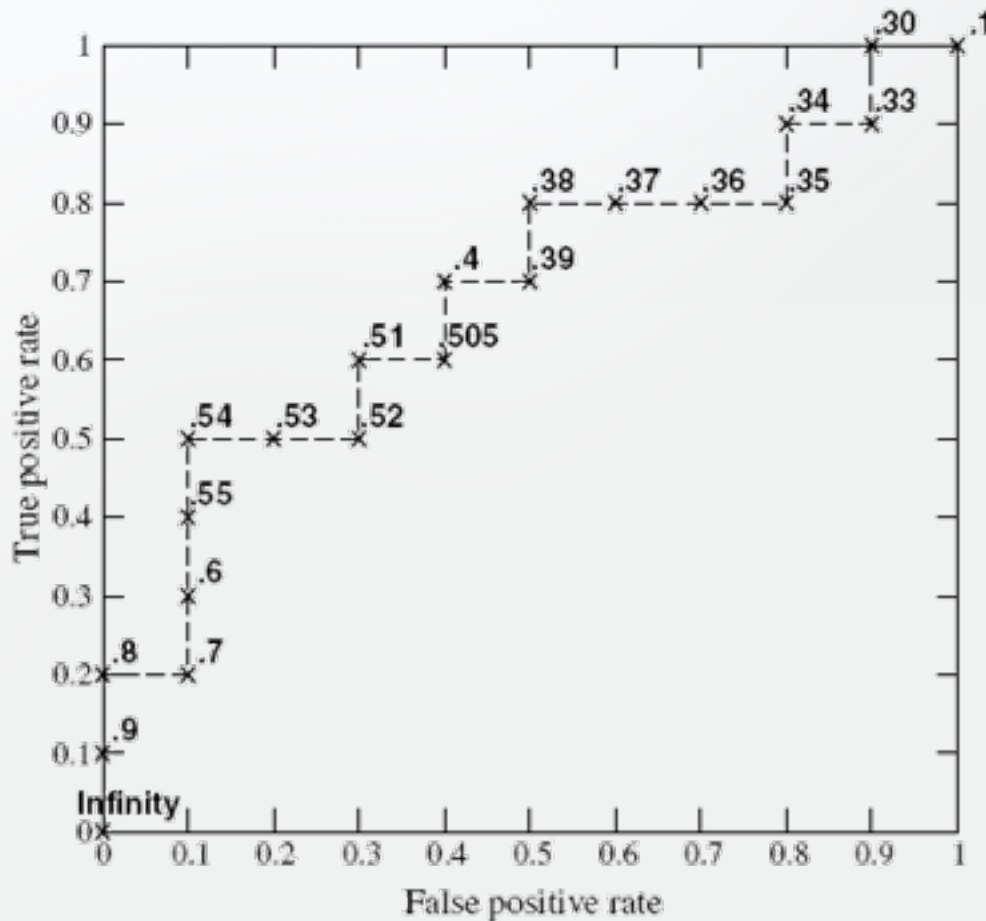
ROC plot for discrete (binary) classifiers



- Each classifier output is either right or wrong
 - Discrete classifier has single point on ROC plot.
 - Each point a confusion matrix.
- The “Northwest” is better!
- Best sub-region may be task-dependent (conservative or liberal may be better)

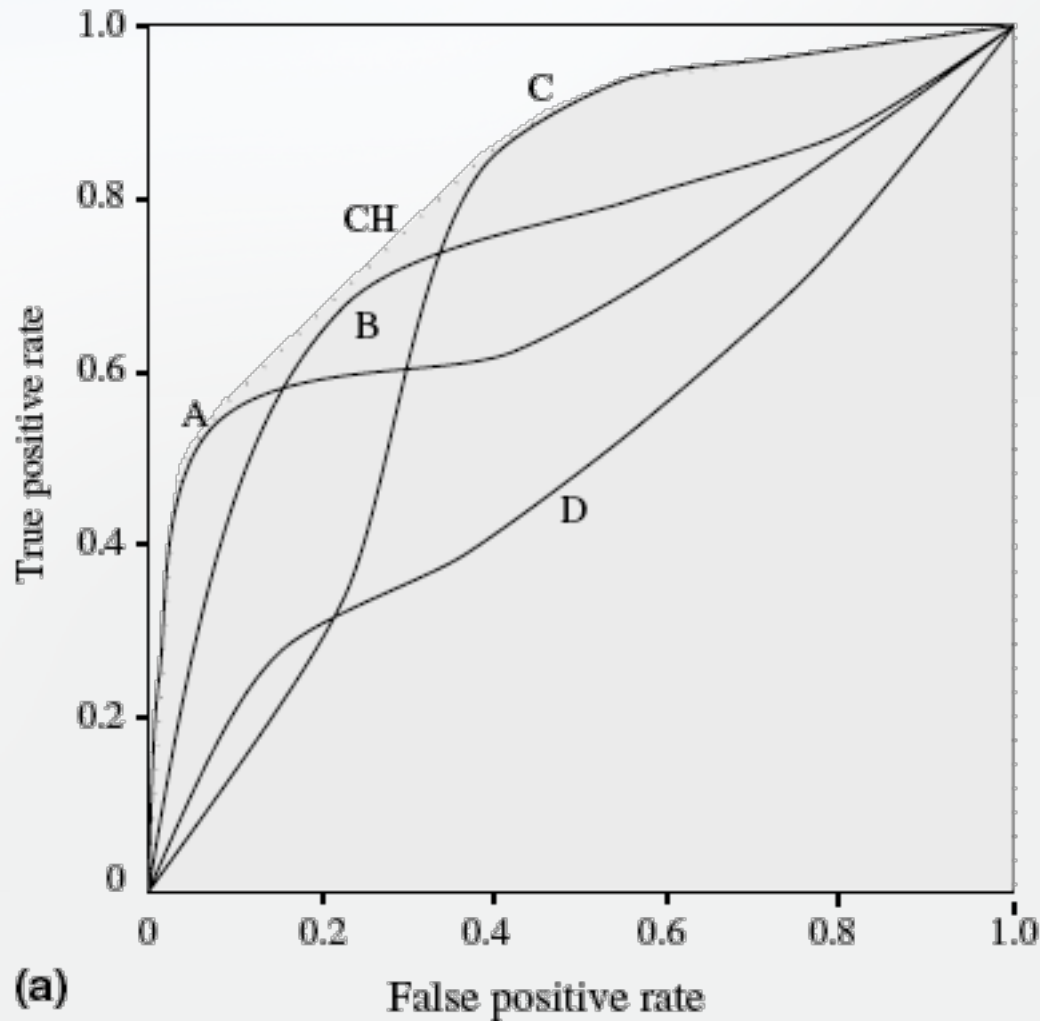
Comparing Classifiers: $C < B \cong A < D$

ROC curves for probabilistic/ tuneable classifiers



- Plot TP/FP points for different thresholds of **one** classifier
 - Here, indicates that threshold of .505 is not optimal (.54 is better)

Area under ROC (AUC)



- Compute AUC to compare different classifiers across parameter spaces.
- AUC = probability that the classifier will rank a randomly chosen positive instance higher than a randomly chosen negative instance.
- AUC not always \Rightarrow “better” for a particular problem.