CHAPTER 13

Model Evaluation and Enhancement

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PREAMBLE

One of the most common questions asked by beginning data miners is “How do I know when my model is any good?” This chapter will introduce you to a number of model metrics that you can use to measure the “goodness” of your model. But this process of modeling and evaluation is not a linear process; it is iterative. It is very rare that the best model will be trained initially. Often, the evaluation process will point out some issues that can be resolved by making some changes in the data preparation or modeling process. These changes may help to enhance the predictability of the model. Thus, the complete sequence of operations is Modeling → Evaluation → Enhancement

This process may consist of many iterations; thus, we must view them as a single integrated operation. That is why the activities of model evaluation and enhancement are included in the same chapter.