



ROC Curves for Continuous Data (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

Wojtek J. Krzanowski, David J. Hand

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Since ROC curves have become ubiquitous in many application areas, the various advances have been scattered across disparate articles and texts. **ROC Curves for Continuous Data** is the first book solely devoted to the subject, bringing together all the relevant material to provide a clear understanding of how to analyze ROC curves.

The fundamental theory of ROC curves

The book first discusses the relationship between the ROC curve and numerous performance measures and then extends the theory into practice by describing how ROC curves are estimated. Further building on the theory, the authors present statistical tests for ROC curves and their summary statistics. They consider the impact of covariates on ROC curves, examine the important special problem of comparing two ROC curves, and cover Bayesian methods for ROC analysis.

Special topics

The text then moves on to extensions of the basic analysis to cope with more complex situations, such as the combination of multiple ROC curves and problems induced by the presence of more than two classes. Focusing on design and interpretation issues, it covers missing data, verification bias, sample size determination, the design of ROC studies, and the choice of optimum threshold from the ROC curve. The final chapter explores applications that not only illustrate some of the techniques but also demonstrate the very wide applicability of these techniques across different disciplines.

With nearly 5,000 articles published to date relating to ROC analysis, the explosive interest in ROC curves and their analysis will continue in the foreseeable future. Embracing this growth of interest, this timely book will undoubtedly guide present and future users of ROC analysis.

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