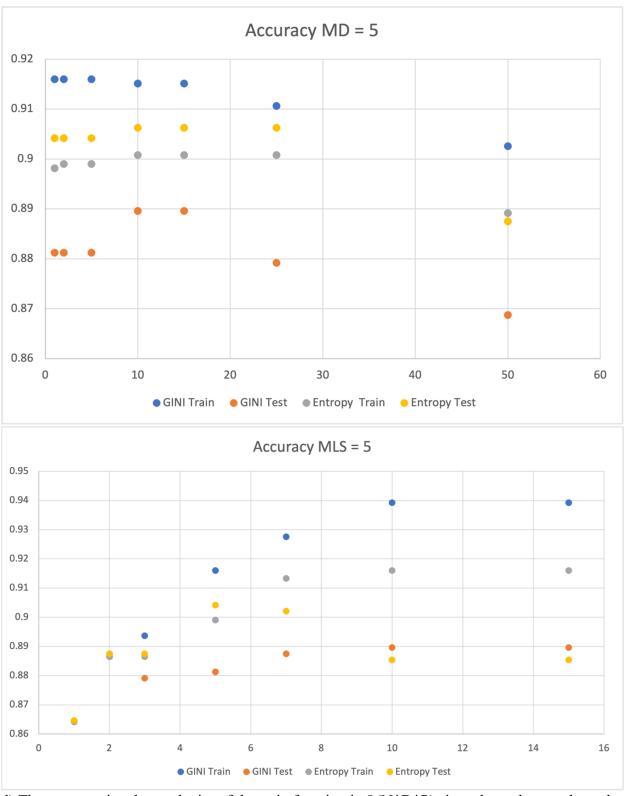
| | Gini | | Entropy | |
|----|--------------------|---------------------|--------------------|---------------------|
| | GINI Train | GINI Test | Entropy Train | Entropy Test |
| 1 | 0.8641644325290437 | 0.86458333333333334 | 0.8641644325290437 | 0.86458333333333334 |
| 2 | 0.8865058087578195 | 0.8875 | 0.8865058087578195 | 0.8875 |
| 3 | 0.8936550491510277 | 0.8791666666666667 | 0.8865058087578195 | 0.8875 |
| 5 | 0.9159964253798034 | 0.88125 | 0.8990169794459338 | 0.9041666666666667 |
| 7 | 0.9276139410187667 | 0.8875 | 0.9133154602323503 | 0.9020833333333333 |
| 10 | 0.9392314566577301 | 0.88958333333333333 | 0.9159964253798034 | 0.88541666666666666 |
| 15 | 0.9392314566577301 | 0.88958333333333333 | 0.9159964253798034 | 0.88541666666666666 |

| | Gini | | Entropy | |
|----|------------------|-------------------|-------------------|-------------------|
| | GINI Train | GINI Test | Entropy Train | Entropy Test |
| 1 | 0.91599642537980 | 0.88125 | 0.898123324396782 | 0.90416666666666 |
| 2 | 0.91599642537980 | 0.88125 | 0.899016979445933 | 0.90416666666666 |
| 5 | 0.91599642537980 | 0.88125 | 0.899016979445933 | 0.904166666666666 |
| 10 | 0.91510277033065 | 0.889583333333333 | 0.900804289544236 | 0.90625 |
| 15 | 0.91510277033065 | 0.889583333333333 | 0.900804289544236 | 0.90625 |
| 25 | 0.91063449508489 | 0.879166666666666 | 0.900804289544236 | 0.90625 |
| 50 | 0.90259159964253 | 0.86875 | 0.889186773905272 | 0.8875 |



d) The computational complexity of the train function is $O(N^*D^*P)$ since the code runs through each feature exactly once for observation exactly once for each additional depth. The computational complexity of the predict function is $O(N^*P)$ since the code runs through each datapoint exactly once for each level of depth.

| | Strategy | TrainAUC | ValAUC | Time |
|---|------------|----------|----------|----------|
| 0 | Holdout | 0.679197 | 0.578410 | 0.008703 |
| 1 | 2-fold | 0.775269 | 0.654578 | 0.014624 |
| 2 | 5-fold | 0.750899 | 0.647883 | 0.038435 |
| 3 | 10-fold | 0.769377 | 0.672445 | 0.082299 |
| 4 | MCCV w/5 | 0.720033 | 0.629095 | 0.039976 |
| 5 | MCCV w/ 10 | 0.735195 | 0.627075 | 0.067051 |
| 6 | True Test | 0.954458 | 0.824893 | 0.000000 |

3.

a)

I selected K = 5 because a small K causes increased bias and lower variance while a larger K causes decreased bias and higher variance. The value K = 5 represents a middle ground.

The optimal parameters for the KNN algorithm is 1 neighbor, uniform weight, auto algorithm, a leaf size of 1, the minkowski metric, and n_j obs = 1.

The optimal parameters for the DT algorithm is the entropy criterion, a max depth of 15, and a minimum leaf size of 1.

d)

| | | Decision Tree | KNN | |
|------|-------------------|-------------------|------------------|------------------|
| | Accuracy | AUC | Accuracy | AUC |
| Full | 0.8916666666666 | 0.781649675625579 | 0.85833333333333 | 0.72344763670064 |
| 95% | 0.87291666666666 | 0.731881371640407 | 0.86041666666666 | 0.72465245597775 |
| 90% | 0.86458333333333 | 0.759499536607970 | 0.85416666666666 | 0.70157553290083 |
| 80% | 0.858333333333333 | 0.66506024096385 | 0.8437 | 0.69555143651529 |

The Accuracy and AUC for both the Decision Tree and KNN is significantly negatively impacted by reducing the size of the training data.