

Quiz 2

PATTERN RECOGNITION, FALL 2018

Name:

UID:

Problem 1. (10 = 5 + 2 + 3 points.)

1a. What is the metric we use to summarize the ROC curve?

→ AUC (Area under the curve)
5 point

~~Area under the curve~~

1b. What is the maximum value of this metric and if classifier A has higher value of this metric than classifier B, then which classifier you will choose?

2 point — maximum value = 1
3 point → choose A

Problem 2. (5 points.) For ridge regression how do we penalize the parameter vector w ?

→ $\lambda w^T w \propto \lambda \|w\|^2$

~~$\lambda \|w\|^2$~~