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LHS is logit transform of π

(Linear) logistic regression

Linearity assumptions (for LS regression)

Scatterplot

Diagram

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For J>2

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Likelihood (for Bernoulli x then for Binomial)







LOOCV in R





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Multinomial logistic regression

will give the probability of heart disease (N/m)

Non-parametric regression in R



Nadaraya Watson (norm kernel)

Does indicator variable affect thorax length?

Reject H0 if Pr(>F) <= 0.05

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where the probabilities of each class are stored in the columns (columns same order as levels (…)) but we can also achieve logistic regression by using OVR and glm:

Order data

Local polynomial

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Q-Q plot

Smoothing splines



TODO: Hat matrix (serie 5 methods and non-parametric regression)

TODO: Equivalent ways of calculating LOOCV using hat matrix and manually computation

Bootstrap in R



Mallows Cp statistic



Tukey Anscombe is residuals versus fitted values. Q-Q is empirical quantiles vs standard normal quantiles.

Note that the linear regression model does not assume a normal distribution for the predictors, but a skewed distribution and outliers often result in  
regression solutions that are largely determined by very few points.

Forward selection (in case p, the nr. of predictors vars. Is too large for exhaustive search):

1) start with smallest model

2) add predictor which reduces the MSE the most

3) repeat 2 until all predictors or large nr. of predictors selected (now a seq. models is produced)

4) choose the model in the seq. which has smallest Cp statistic.

Backward selection is obvious.

which is prop. to Cp(M):

The MSE can be estimated by:

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Bootstrapping LDA/QDA

Maybe add all-subsets regression in R (from HW2)?

Whereas Q-Q plot is given by

For lm, Tukey Anscombe is given by



Forward and backward selection in R



Decision boundary plot in R



Decision boundary between class 0 and 1:

QDA Classifier (more easily overfits if p is big)

if the covariance matrix ∑ is diagonal and const. then w is parallel to the line connecting µ0 and µ1



Prediction of LDA found by taking argmax: of:

LDA Classifier

Bayes Risk Bayes Classifier

Expected size of out-of-bootstrap sample [roughly 1/3 of points will be out of sample]:

“basic” = “Reversed quantile”

“norm” = “Normal”

“perc” = “Quantile”