

Problem Assignment 5

Problem 1:

(a) N/A

(b) N/A

(c) **Misclassification errors:**

Train: 0.2950, Test: 0.4192

Confusion matrix:

Training		Testing	
273	93	79	52
66	107	55	43

Specificity & Sensitivity:

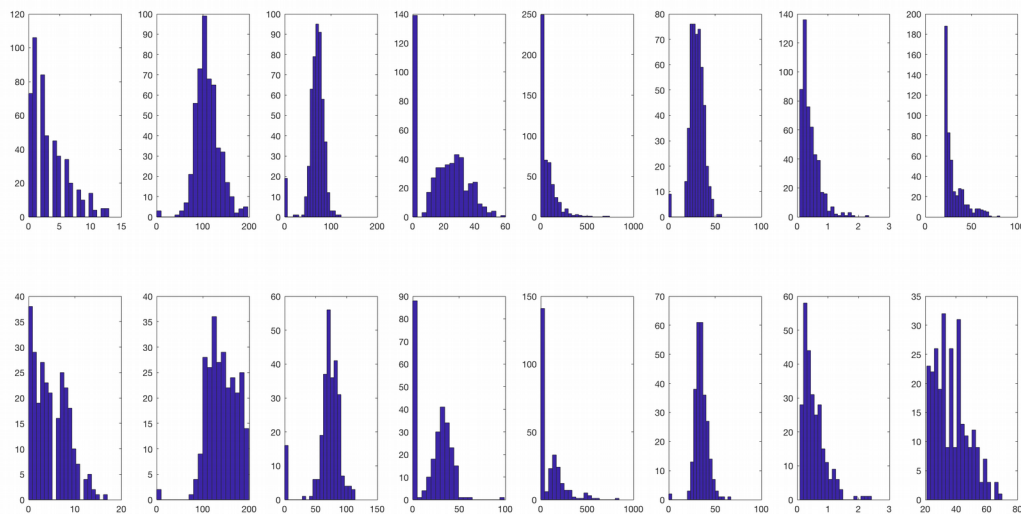
Sensitivity: 0.5896

Specificity: 0.4526

(d) By experimenting with the learning rate, and the number of iterations I found that the test error seemed to hit a very stable value of .35, and the training error continued to get smaller. For example I tested 20,000 iterations (which is 10x as many as before) with a constant learning rate of .0001. The misclassification error for training was: 0.2356, and testing was 0.3581. Initializing random weights made the results less consistent and often worse than the others.

Problem 2.1:

(a) N/A



(b)

Attribute	Distribution
1	Gamma
2	Normal
3	Normal

4	Normal
5	Gamma
6	Normal
7	Gamma
8	Gamma

Problem 2.2:

- (a) Class priors: $p(y=0) = .651$, $p(y=1) = .349$
 (b) **Class conditional for class 0 (std on right, 0 means none)**
 3.2980 0
 109.9800 26.1412
 68.1840 18.0631
 19.6640 14.8899
 68.7920 0
 30.3042 7.6899
 0.4297 0
 31.1900 0
Class conditional for class 1
 4.8657 0
 141.2575 31.9396
 70.8246 21.4918
 22.1642 17.6797
 100.3358 0
 35.1425 7.2630
 0.5505 0
 37.0672 0

Problem 2.3:

- (a) N/A
 (b) The mean misclassification errors were: 0.2319 for training and 0.2052 for testing
 Confusion matrices:

Training		Testing	
294	80	142	28
45	120	19	40

The testing set had a sensitivity of .8820 and had a specificity of .5882

- (c) It seems that the Naive bayes algorithm is better at classifying this particular set of data than the logistic regression. It has a considerably lower misclassification err than the regression. (.2052 vs .4192)