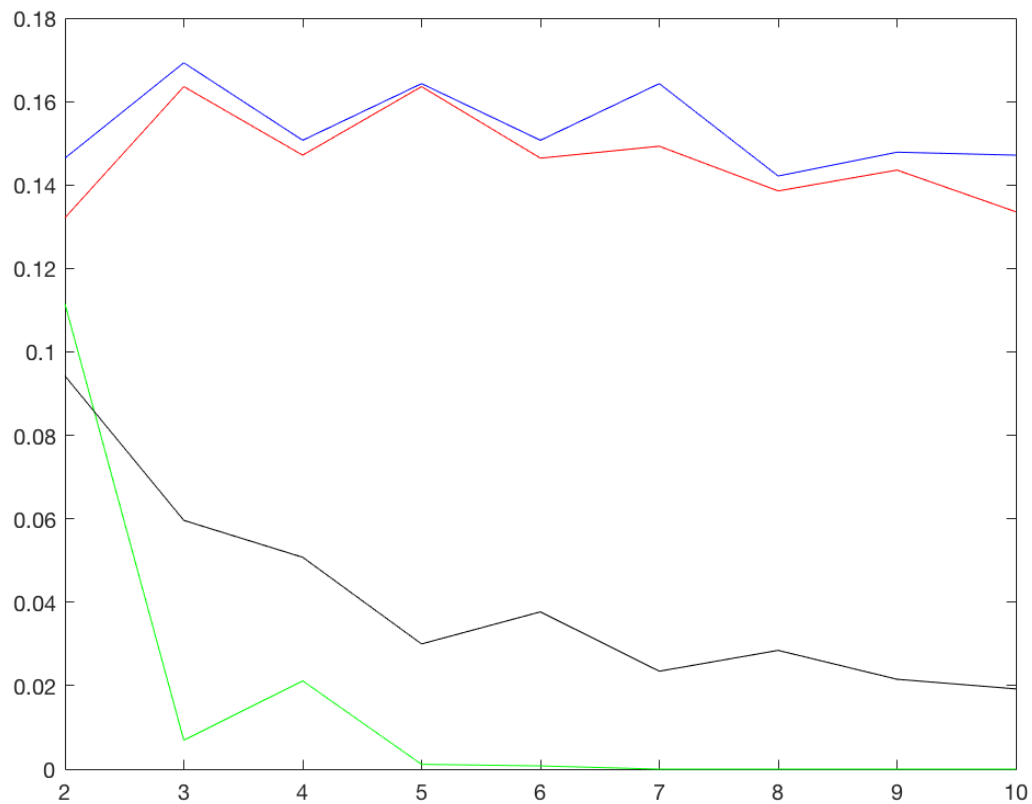


Problem Assignment 10

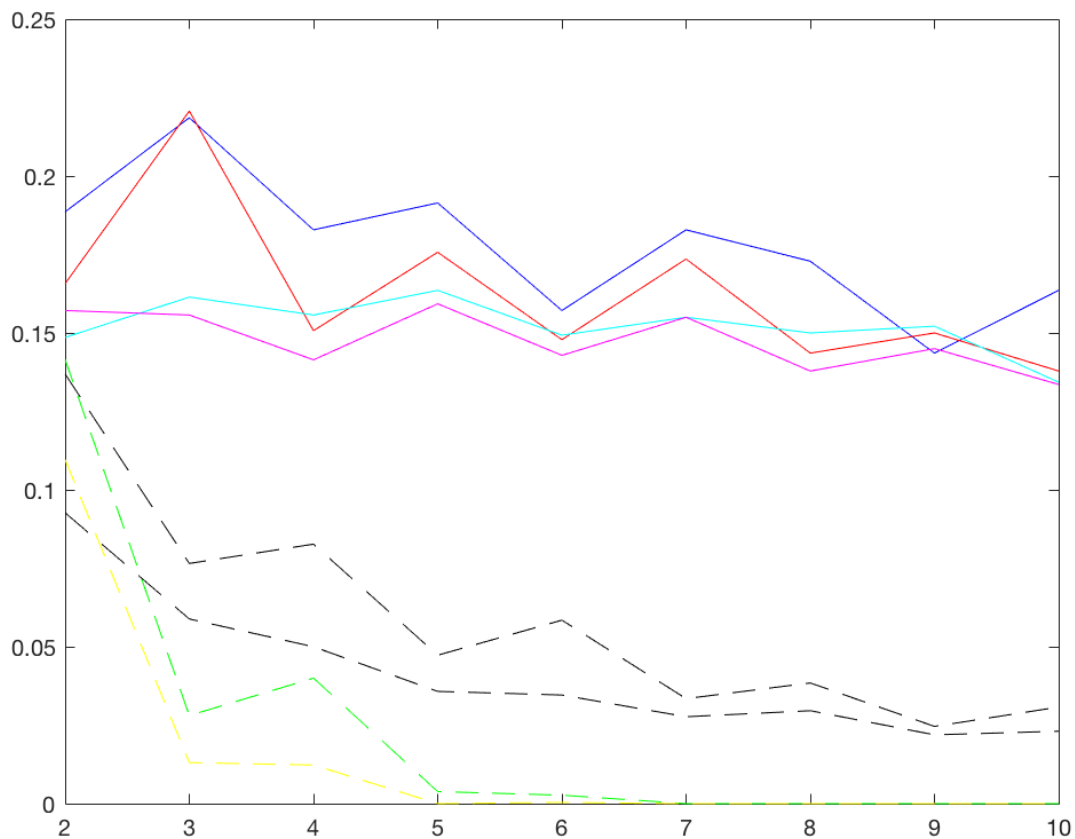
Problem 1



a)

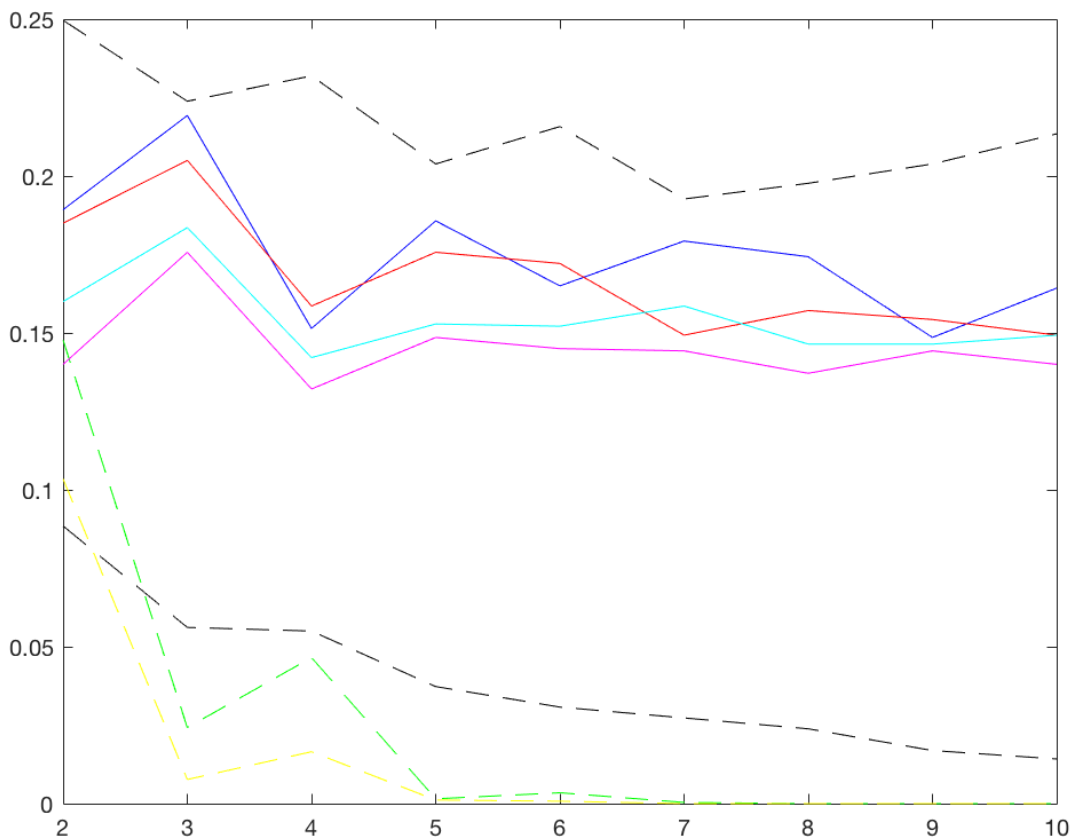
In the above graph the top two lines are the test boosting and bagging errors, the bottom two lines are the boost and bag training. The X axis represents the T value and the Y value represents the error. As expected we see that the training sets have much lower error in both cases. The test sets in general achieve a lower error as you increase the value of T.

b)



In the above graph all of the training set errors are dotted lines, as we expect they are considerably lower than any of the test sets hinting that perhaps we have done a little bit of overfitting. The blue line is the boost algorithm run with `dt_full`, while it follows the same pattern as all the others in this specific example it performed the worst. It should be noted however that the performance difference seems to be negligible. The red line is the bagging algorithm run with the `dt_full`, it performs very comparably to the `SVM_base` bag and boost runs that we saw in part a.

c)



As we can see again with this graph the SVM base is pretty consistent for both the train and testing sets in the same places as before. The difference is obviously the massive difference in the training set for the dt_simple. It has jumped from below all of the testing set runs to above them. This is a considerable change in average error. Surprisingly it does not seem to effect the testing set as much, perhaps implying that the simple dt implementation is as bad as the training set would suggest. It also might be that it is hard to overfit when you are only given 1 split (i.e. you have a simple model), but when using a boosting or bagging a simple model can be comparable to a more complex model without bagging.

Problem 2

a) The top 20 fisher scores are:

0.3192	48.0000
0.2140	25.0000
0.1910	21.0000
0.1892	70.0000
0.1693	65.0000
0.1673	40.0000
0.1650	29.0000
0.1402	19.0000
0.1255	57.0000
0.1212	20.0000
0.0995	24.0000
0.0950	30.0000
0.0858	12.0000

0.0846	47.0000
0.0607	61.0000
0.0579	10.0000
0.0527	34.0000
0.0462	27.0000
0.0461	39.0000
0.0422	41.0000

b) The top 20 ROC scores are:

0.7340	25.0000
0.6837	29.0000
0.6695	11.0000
0.6661	47.0000
0.6315	19.0000
0.6174	34.0000
0.6021	32.0000
0.6021	30.0000
0.6000	9.0000
0.5971	56.0000
0.5953	27.0000
0.5929	60.0000
0.5881	51.0000
0.5874	26.0000
0.5845	53.0000
0.5797	7.0000
0.5709	10.0000
0.5686	61.0000
0.5567	43.0000
0.5422	44.0000