

PS10

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Worked with Jordan and Alex

1 Part 7

From tuning model

Tree
minsplit=10;
minbucket=6;
cp=0.026 :
f1.test.mean=0.889,
gmean.test.mean=0.661

Logit
lambda=0.0243;
alpha=0.746 :
f1.test.mean=0.90
,gmean.test.mean=0.7

NN
size=9;
decay=0.155;
maxit=1000 :
f1.test.mean=0.90
,gmean.test.mean=0.774

KNN
k=23 :
f1.test.mean=0.897
,gmean.test.mean=0.747

SVM
cost=1;
gamma=0.5

: f1.test.mean=0.90,
gmean.test.mean=0.69

2 Part 8 and 9

Verify the performance on cross validated sets:

| Model names | f1 | gmean | Out-of-sample f1 | Out-of-sample gmean |
|-------------|-------|-------|------------------|---------------------|
| Tree | 0.896 | 0.658 | 0.8968421 | 0.6730932 |
| Logit | 0.897 | 0.662 | 0.8986422 | 0.6762722 |
| NN | 0.906 | 0.765 | 0.9094500 | 0.7675114 |
| KNN | 0.901 | 0.751 | 0.8975970 | 0.7564945 |
| SVM | 0.906 | 0.732 | 0.9048742 | 0.7478175 |
| NB | 0.884 | 0.726 | 0.8825952 | 0.7340489 |

All the models performed similarly. The two that stand out are the Tree and Logit models. I would choose the Tree model over Logit but that is an arbitrary decision, either models will do.