Exercise 1: Overfitting & underfitting

- a) For the following situations, state whether you would rather expect under- or overfitting behavior.
 - i) Large training set & linear regression learner
 - ii) Noisy training data & high-degree polynomial regression learner
 - iii) Few observations of many features & linear regression learner
 - iv) Data with class overlap & LDA learner
- b) Are overfitting and underfitting properties of a learner or of a fixed model? Explain your answer.
- c) Should we aim to completely avoid both overfitting and underfitting?

Exercise 2: Resampling strategies

- a) Why would we apply resampling rather than a single holdout split?
- b) Using mlr3, classify the german_credit data into solvent and insolvent debtors using logistic regression. Compute the training error w.r.t. MCE.
- c) In order to evaluate your learner, compare test MCE using
 - i) three times ten-fold cross validation (3x10-CV)
 - ii) 10x3-CV
 - iii) 3x10-CV with stratification for the feature foreign_worker to ensure equal representation in all folds
 - iv) a single holdout split with 90% training data

(Hint: you will need rsmp, resample and aggregate.)

- d) Discuss and compare your findings from c) and compare them to the training error from b).
- e) Would you consider LOO-CV to be a good alternative?