Models Can Lie

An Illustration from Heart Rate Variablity Data

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Presentation

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Overview

- 1. Background
- 2. Classification with series stack
- 3. Classification with series averaged over Series-Event Combination
- 4. Classification with series averaged over Person-Event Combination
- 5. Some Comparison

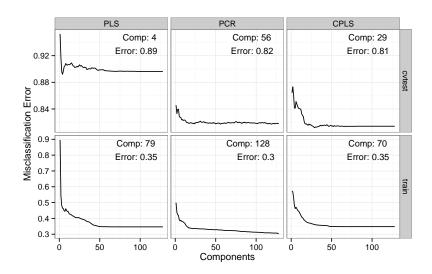




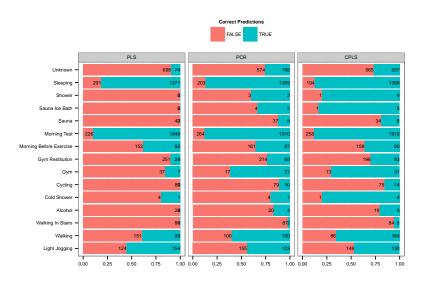
Some theoritical things and something about cross-validation

Classification with series stack

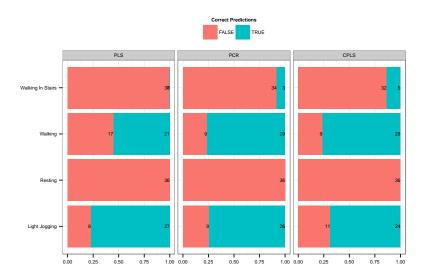
Training and Cross-validation Errors



Training Misclassifications

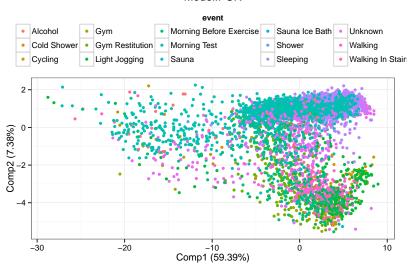


Test Misclassification



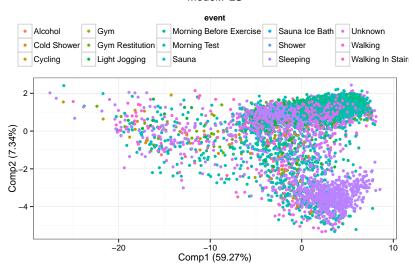
Scoreplot for PCR model

Model:PCR



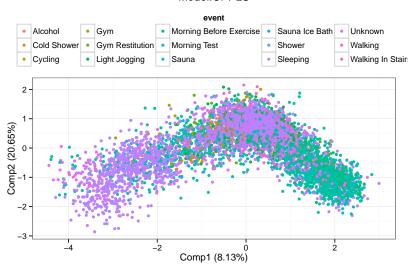
Scoreplot for PLS model

Model:PLS



Scoreplot for CPPLS model

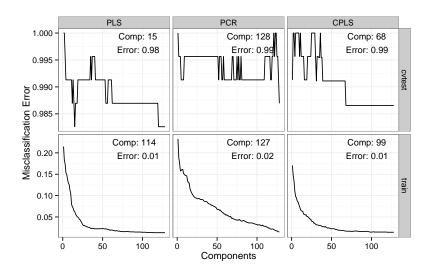
Model:CPPLS



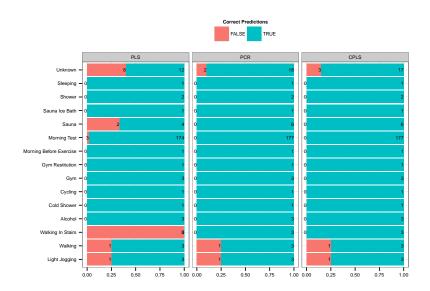
CLASSIFICATION WITH SERIES AVER-AGED OVER SERIES-EVENT COMBINA-

TION

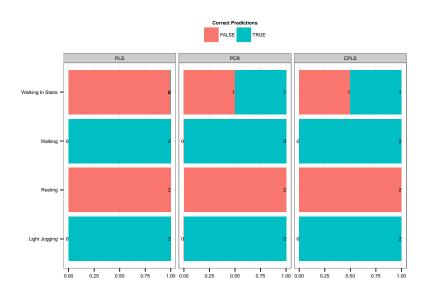
Training and Cross-validation Errors



Training Misclassifications

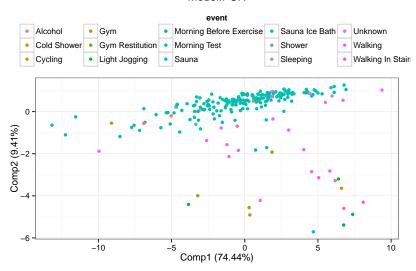


Test Misclassification



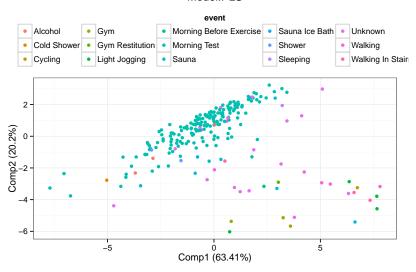
Scoreplot for PCR model

Model:PCR



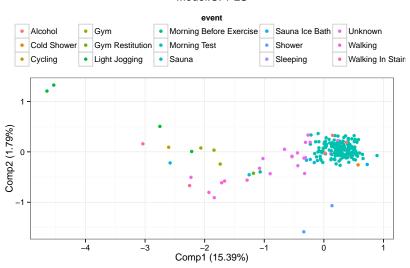
Scoreplot for PLS model

Model:PLS



Scoreplot for CPPLS model

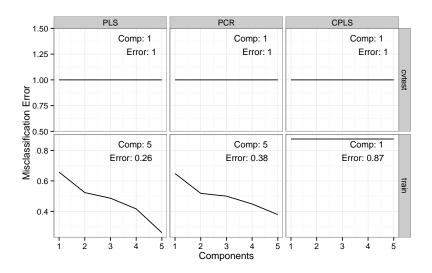
Model:CPPLS



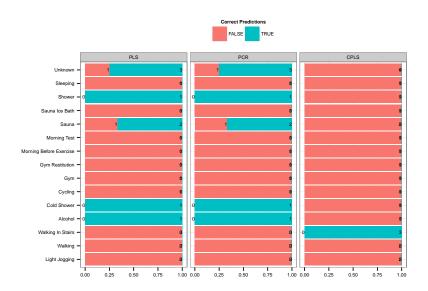
CLASSIFICATION WITH SERIES AVER-AGED OVER PERSON-EVENT COMBINA-

TION

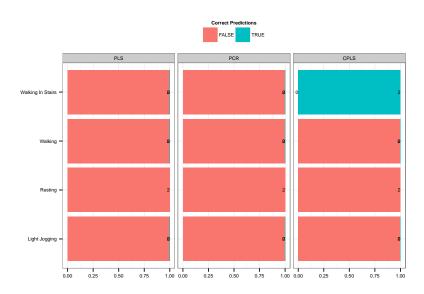
Training and Cross-validation Errors



Training Misclassifications

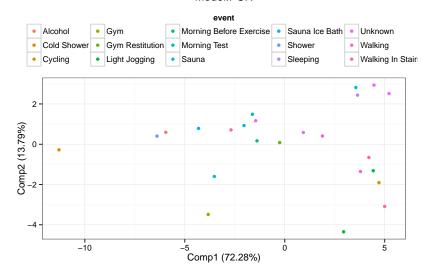


Test Misclassification



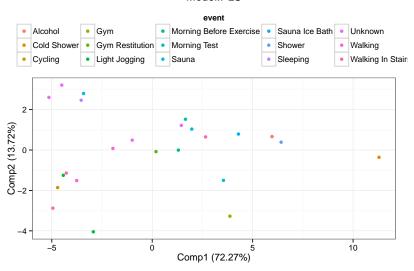
Scoreplot for PCR model

Model:PCR



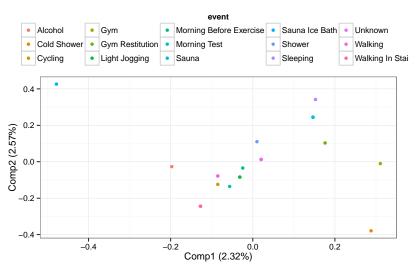
Scoreplot for PLS model

Model:PLS



Scoreplot for CPPLS model

Model:CPPLS



Some Comparison

Misclassification Errors

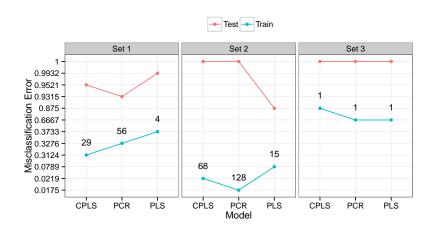


Figure: Training and Test Misclassification Error for all the three models. The LDA models were fitted with the scores obtained from three models with components (number above each points) needed to get minimum cross-validation error.

References

[1] Harald Martens and Magni Martens. *Multivariate analysis of quality: an introduction*. John Wiley & Sons, 2001.