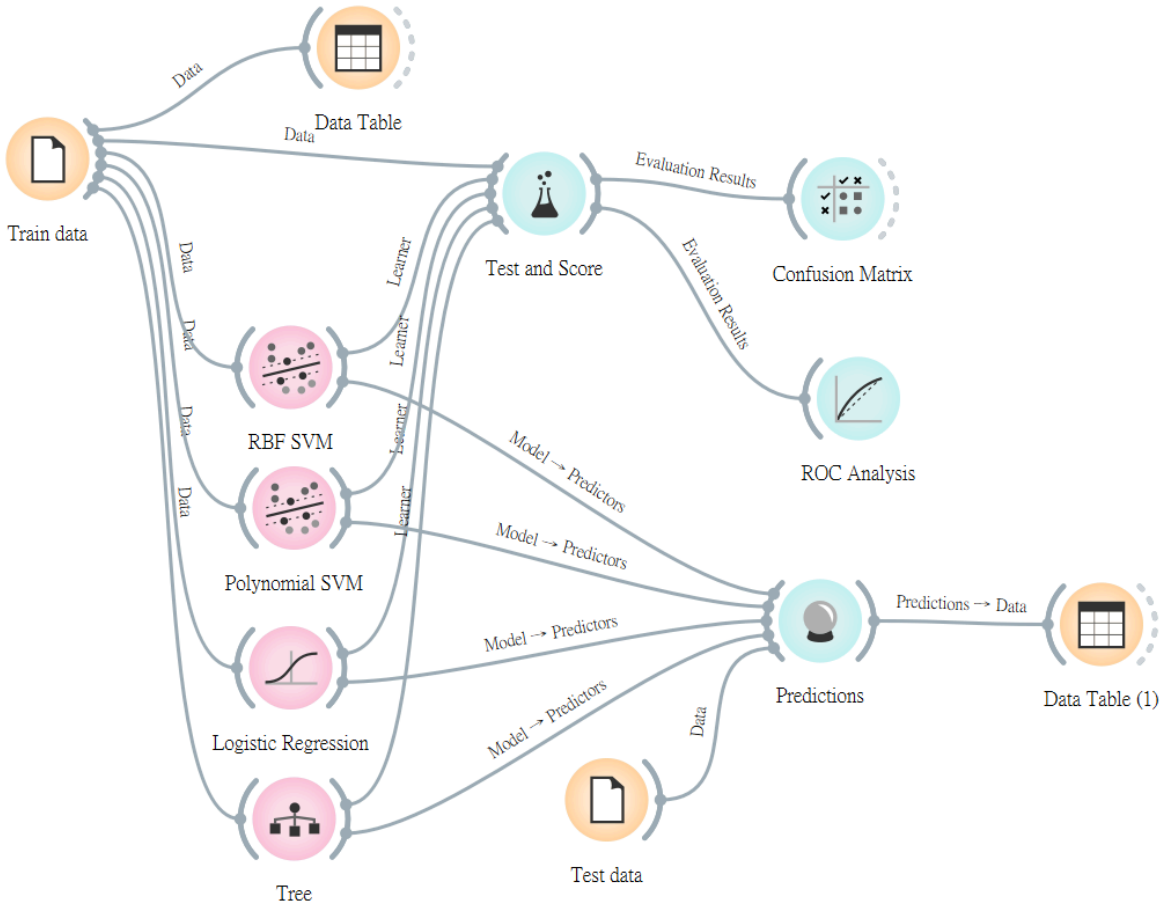
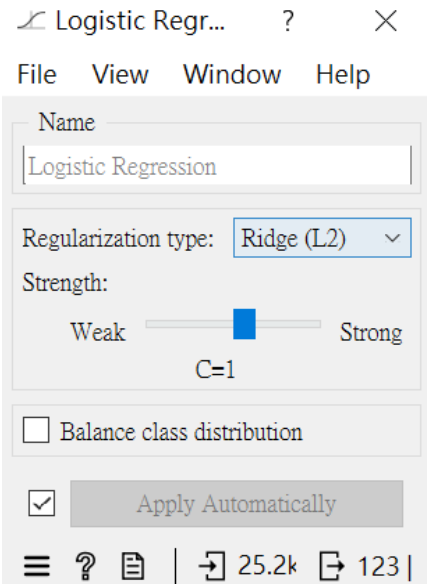
109306011 資管四甲 朱茂榛 NID

Workflow:

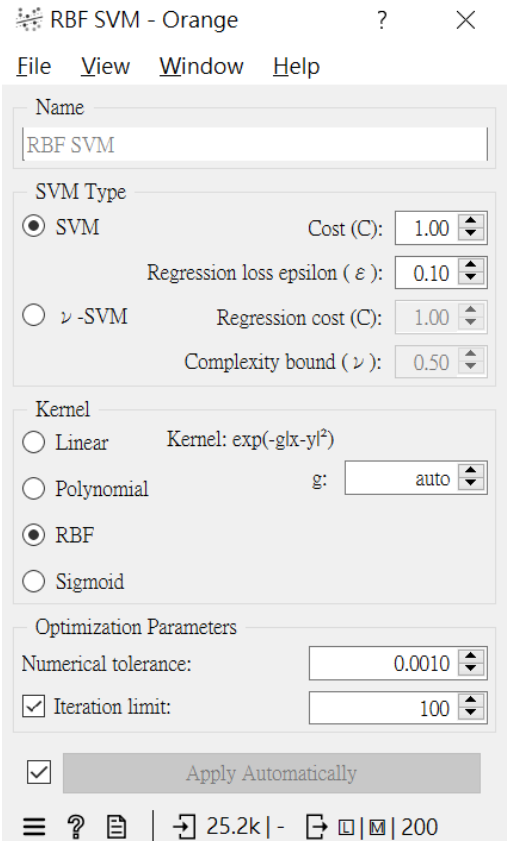


Parameters:

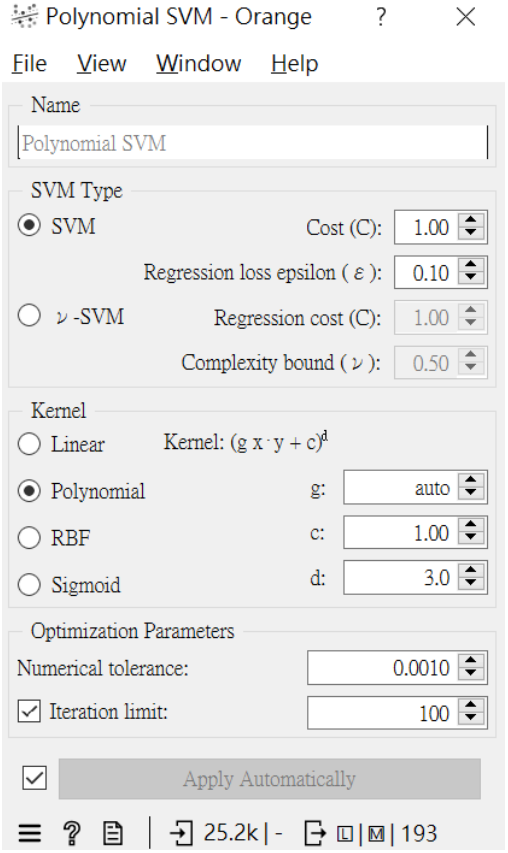
1. Logistic Regression



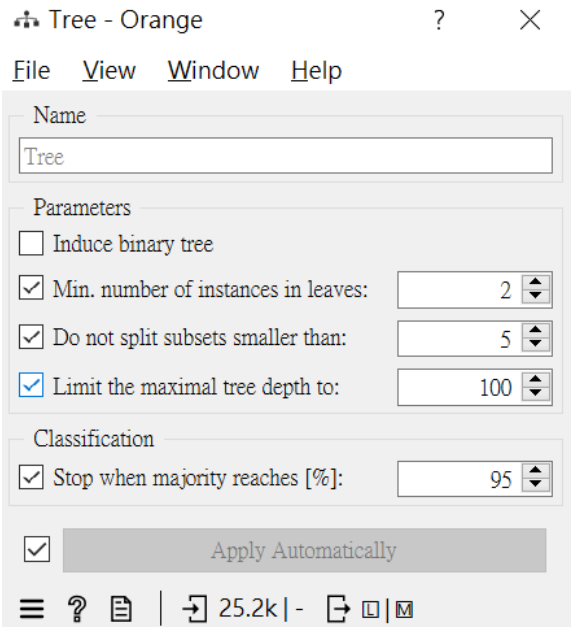
2. RBF SVM



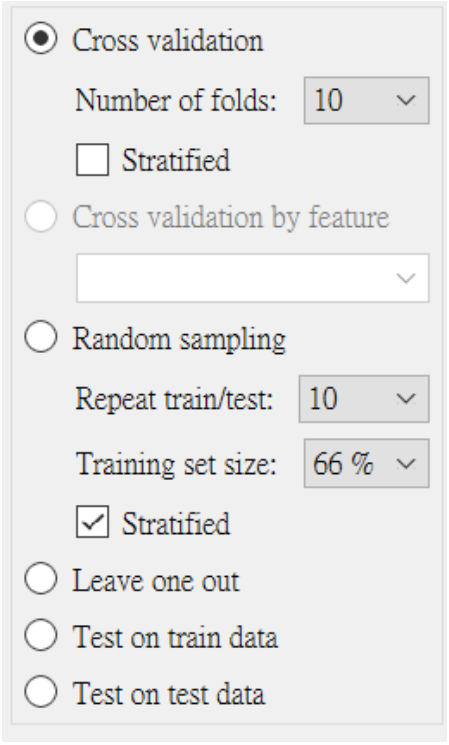
3. Polynomial SVM



4. Tree



5. Number of Folds:



Evaluation:

Evaluation results for target (None, show average over classes)

Model	AUC	CA	F1	Prec	Recall	MCC
RBF SVM	0.929	0.767	0.757	0.797	0.767	0.555
Logistic Regression	0.950	0.884	0.884	0.885	0.884	0.768
Polynomial SVM	0.605	0.566	0.448	0.702	0.566	0.174
Tree	0.985	0.978	0.978	0.978	0.978	0.955

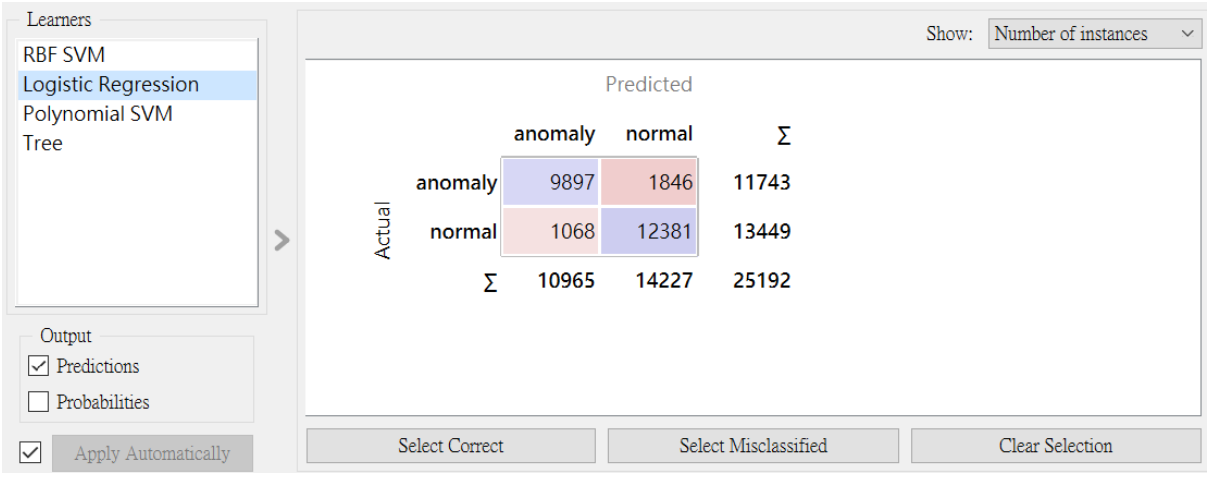
Compare models by: Area under ROC curve ☐ Negligible diff.: 0.1

	RBF SVM	Logistic Regres...	Polynomial SVM	Tree
RBF SVM		0.010	0.000	0.000
Logistic Regression	0.990		0.000	0.000
Polynomial SVM	1.000	1.000		0.000
Tree	1.000	1.000	1.000	

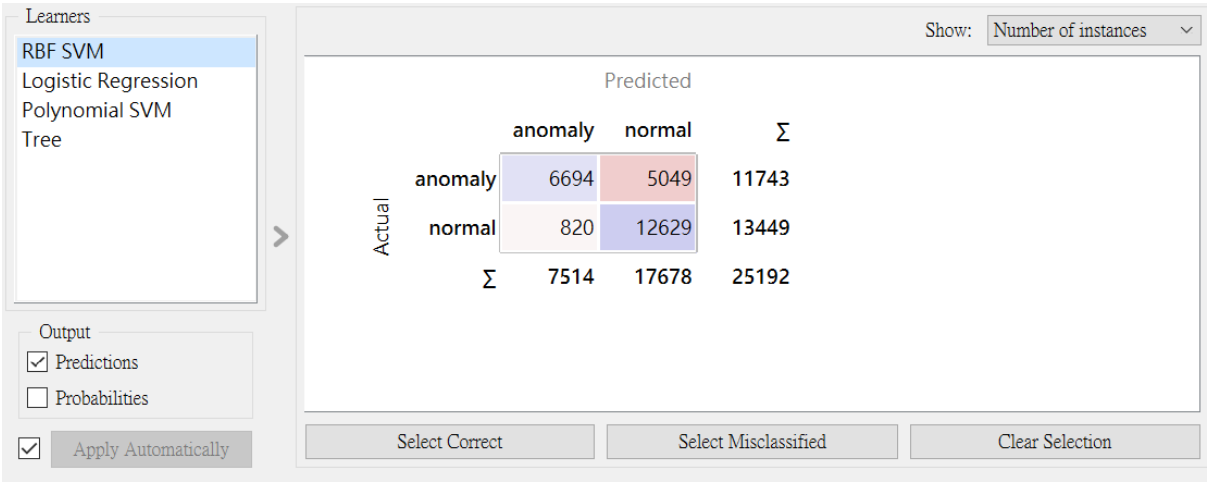
Table shows probabilities that the score for the model in the row is higher than that of the model in the column. Small numbers show the probability that the difference is negligible.

Confusion Matrix:

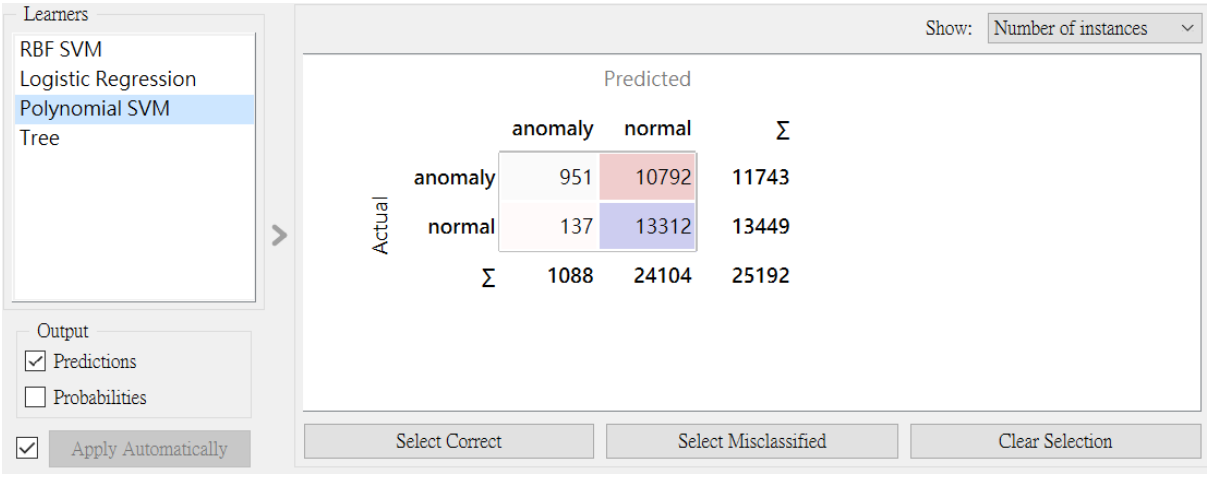
1. Logistic Regression:



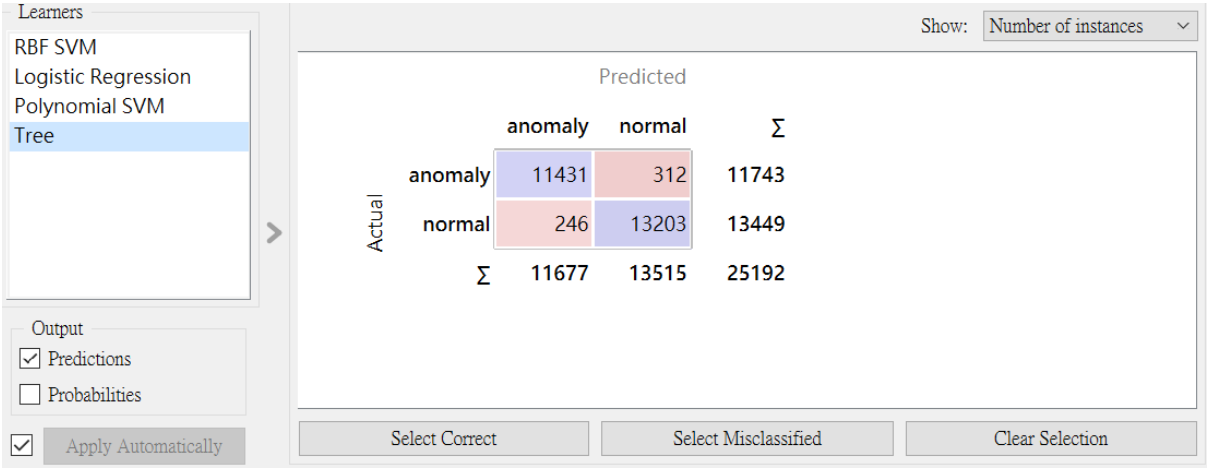
2. RBF SVM:



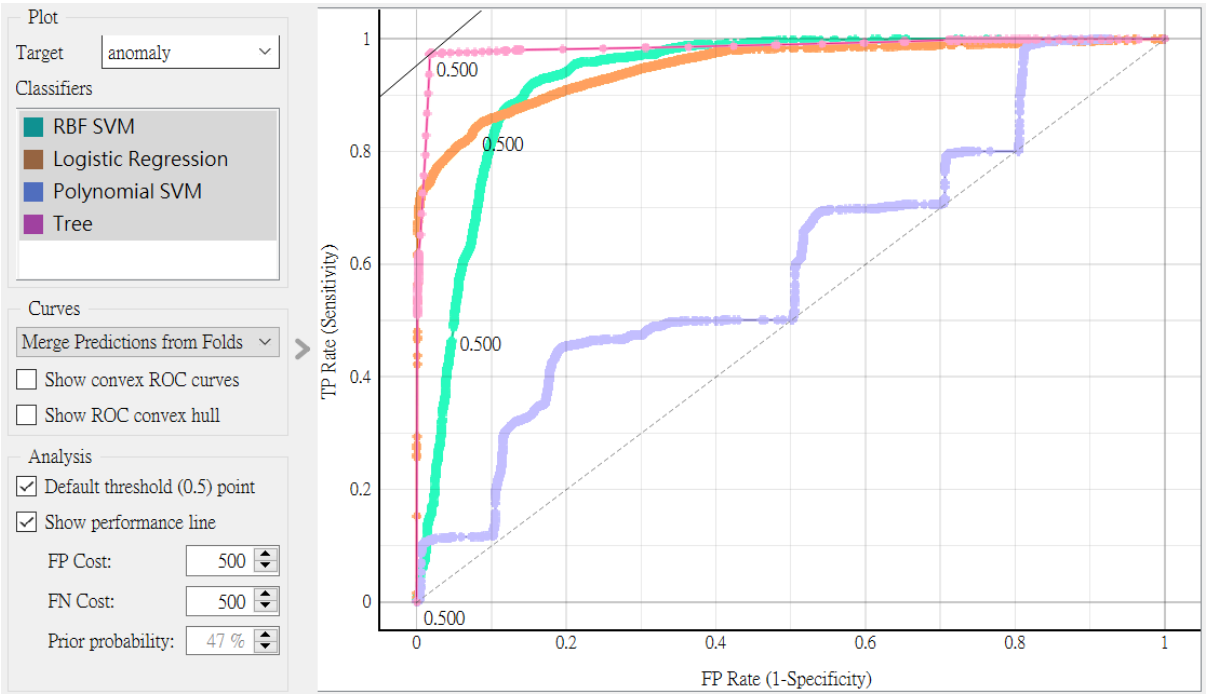
3. Polynomial SVM:



4. Tree:



ROC Analysis:


Plot
Target
anomaly
Classifiers
RBF SVM
Logistic Regression
Polynomial SVM
Tree
Curves
Merge Predictions from Folds
Show convex ROC curves
Show ROC convex hull
Analysis
Default threshold (0.5) point
Show performance line
FP Cost:
500
FN Cost:
500
Prior probability:
47 %
0.500
0.500
0.500
0.500
TP Rate (Sensitivity)
FP Rate (1-Specificity)
0
0.2
0.4
0.6
0.8
1