# STAT 380 Final Exam, Spring 2017 Instructor: M. Haran, Penn State University

## NAME:

I have neither given nor received any assistance in the taking of this exam.

# Signature:

#### Instructions:

- 1. This is a closed book exam.
- 2. Turn off all electronic devices! You will be asked to leave if your electronic device rings, vibrates, or makes any sound during the exam.
- 3. Please verify that your exam paper contains all 10 questions.
- 4. To earn credit, write clearly, and show your work. When in doubt, explain things clearly. If you need extra paper then please write on the back of your paper.

### DO NOT WRITE BELOW THIS LINE

Question	Marks	Max
1		8
2		12
3		6
4		14
5		12
6		10
7		6
8		12
9		12
10		8
Total		100

Q1 Suppose you have 1000 emails, of which 600 are spam and 400 are non-spam ("ham"). The goal is to develop a classification method based on these emails for classifying spam versus ham emails. Your friend has an approach that fits a logistic regression based on several characteristics of these emails. Call this Method A. You want to use a naive Bayes approach (using "bag of words" as capturing the email characteristics) that fits and predicts spam versus ham. Call this Method B. Describe clearly in around 5 sentences/steps how you would use cross-validation to determine whether you prefer Method A or Method B. No code necessary, but if you are vague in your description you will lose points. [8 pts]

- Q2 Consider the chips database discussed in lecture about CPU (central processing unit) development of PCs (personal computers) over time. The database has the following variables (column): processor, date, transistors, microns, clockspeed, width, mips. Write SQL queries to do the following:
  - (a) Calculate how many rows are in the chips table. [3 pts]
  - (b) How many chips have attribute (variable) width not equal to 32? [3 pts]
  - (c) How many chips are in each width group? [3 pts]
  - (d) What is the average micron for each unique value of width? [3 pts]

Q3 Suppose you are using a naive Bayes approach to figuring out whether an email message is spam or non-spam ("ham"). Consider an email that has the phrase "Are your taxes too high?" (everything else in the email is discarded as junk by your text mining code). Now suppose you have the following information in your training data of 600 spam emails and 400 ham emails: the phrase "Are your taxes too high?" shows up in 7% of all the training emails. This phrase shows up in 10% of your (training) spam emails and it shows up in 2.5% of your (training) ham emails. Based on just this information, estimate the odds that the email is spam. That is, what is your estimate of the ratio between the probability that the email is spam to the probability that the email is ham. It is enough to write out your answer in terms of products or ratios (e.g.  $\frac{0.8 \times 0.3}{0.2 \times 0.5}$ ); you do not need to calculate the final answer. Do you think you will classify this email is spam or ham? Why or why not? [6 pts]

- Q4 For each part of this problem, you are given a regular expression and a single string. Draw a box around *all* characters in the string that are matched by the regular expression. For example, if the regular expression is ee and the string is beekeeper, then you would answer beekeeper.
  - (a) Regular expression: the [2 pts]

The quick brown fox jumped over the lazy dog in the park.

(b) Regular expression: ce. [3 pts]

This is a sentence. This is certainly another sentence.

(c) Regular expression: ce\\. [3 pts]

This is a sentence. This is certainly another sentence.

(d) Regular expression: **^This** [3 pts]

This is a sentence. This is certainly another sentence.

How now brown cow?

Q5 (a) Write a regular expression that will match any td HTML tags (both opening and closing tags, that is or ). [6 pts]

(b) Write a regular expression that will match any text that begins with and ends with . That is, it has to match paired td HTML tags as well as all characters in between the tags. (Hint: This should be similar to what you did in your homework on processing email messages.) [6 pts]

Q6 The lottery number lotto consists of a sequence of 6 numbers, where each of the 6 numbers is drawn at random from the set  $\{X, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$  (all numbers and one letter, X, which is the "wild card"). Suppose it costs 10 dollars to play and that you win if all 6 of the numbers in lotto are either even (2,4,6, or 8) or X. Your payouts are:  $100 \times \text{Xcount}^2$  where Xcount is the number of Xs in lotto. Write a program in R to approximate the expected amout you win when you play 1 game of lotto. Hint: You will need to use Monte Carlo. [10 pts]

Q7 Write a function called yLim which takes as input the vectors x and y. This function returns a vector of length 2, which contains the values in y that occur in the positions of the minimum and maximum values of x. For example,

> 
$$x = c(100, 13, 1, 20)$$
  
>  $y = c(5, 7, 9, 0)$   
>  $yLim(x, y)$   
[1] 9 5

Since the minimum of x is in the 3rd element of x and the maximum of x occurs in its first position, the return value is a vector containing the 3rd and first values in y (which are 9 and 5, respectively). Additionally, the input x is required, and y has a default value of x. If x is shorter than y, then a message should be issued but the computation is carried out. If y is shorter than x, then the function is terminated and a message is issued. You may assume that there is a unique minimum and maximum in x and there are no NAs in either x or y. [6 pts]

- Q8 (a) Write a simple expression (1 line of code) in R to create a vector of 500 0s followed by 40 3s and 10 repeats of the sequence 1 through 5. To clarify, a vector of 5 0s followed by 4 3s and 3 repeats of the sequence 1 through 5 would look like this: 0 0 0 0 0 3 3 3 3 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 [4 pts]
  - (b) Consider the following list, aList:

```
aList
  $x
  [1] "a" "b" "c" "d" "e"
  $mat
        [,1] [,2]
  [1,]
          8
                5
  [2,]
          7
                4
  [3,]
          6
                3
$zz
$zz$x
[1] 1 2 3
$zz$y
[1] 7 8 9 10 11
$zz$z
[1]
     TRUE TRUE FALSE FALSE
                               TRUE
$one [1] 100
```

Write down what will appear at the console when R evaluates each of the following expressions (note: some expressions may result in error messages. Also: pay close attention to parentheses!): [2 pts each]

```
i. aList$x[2:4]
ii. aList$mat + aList$one + 3
iii. sapply(aList$zz, sum)
iv. length(aList[["zz"]][[1]])
```

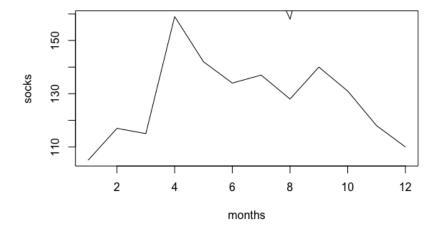
- Q9 Recall the temperatures data sets that you have worked on/studied in homework and in lecture.
  - (a) Assume the first line of the file with url http://www.stat.psu.edu/Temp.dat contains the names of the columns of the data. Write the R command you will use to read in this data set into a data frame called tempSCE. [2 pts]
  - (b) The first column is date, columns 2-4 are Tmax, Tmin, Tdat (maximum, minimum and average daily temperature respectively), and column 5 is ErrorFlag (1=error, 0=no error). Write a command to delete all rows that correspond to an ErrorFlag value of 1. [2 pts]
  - (c) If any one of Tmax, Tmin or Tdat is -9999, remove the entire row of data. [2 pts]
  - (d) Suppose date is in the form YearMonthDate, for e.g. 20030923 corresponds to September 23, 2003. Write R code that finds the minimum temperature for the year 2008. That is, your code should return the smallest minimum temperature value (smallest Tmin) for the year 2008. [6 pts]

Q10 Suppose you work for a company that sells two products: socks and computers. You are asked to make a plot comparing the number of products sold per month over the last year. You have the following data:

You make a plot in R with this code:

```
plot(month, socks, type = '1')
lines(month, computers)
```

This is the output you see:



(a) You expected to see a line for socks and a line for computers. Why is this not the case? What can you do to make both lines visible? [4 pts]

(b) List some other ways the plot could be improved. What needs to be done before showing it to your boss? [4 pts]