Weilin Lu

Assign10

Student-T

Q1

Accuracy 0.5 : 100%

```
Accuracy for 0.5 is 100.0%
```

Accuracy 1   : 96.15%

```
Accuracy for 1 is 96.15%
```

Accuracy 5   : 86.54%

```
Accuracy for 5 is 86.54%
```

Q2

Confusion Matrix for 0.5:

```
TP:  29
FP:  0
FN:  0
TN:  23
```

Confusion Matrix for 1:

```
TP:  27
FP:  2
FN:  0
TN:  23
```

Confusion Matrix for 05:

```
TP:  22
FP:  7
FN:  0
TN:  23
```

Q3

df=0.5

```
TPR  for Year2 is 1.0
TNR  for Year2 is 1.0
```

df=1

```
TPR  for Year2 is 1.0
TNR  for Year2 is 0.931
```

df=5

```
TPR  for Year2 is 1.0
TNR  for Year2 is 0.759
```

Q4

According to the accuracy, the best value is df=1

Q5

The long position strategy