Due: 03.11.21 (14:00)

General hints for code submissions To make it easier for us and others to understand your solutions please follow these guidelines:

- If available use the template file to create your solution.
- · Please add comments so we can understand your solution.
- Please make sure to load all required packages at the beginning of your code.
- Only use relative file paths for source(), load(), etc.
- Each exercise directory contains a skeleton folder where preliminary R files are located.
- Use these R files as a basis for creating your solution which should be contained in a main R file named as the content of the exercise, e.g., evaluation.R.
- You can (and sometimes have to) reuse code from previous exercises.
- The points indicate the difficulty of the task.
- If not stated otherwise, we will use exclusively R 4.0 or greater.

Having learned about different ways to empirically evaluate the performances of algorithms and AutoML systems, in this exercise you will now implement some of these techniques.

1. McNemar Test [3 points]

Two models are trained to classify images of cats and dogs. The result is stored in MCTestData.csv with n = 500 images. The function $load_data_MNTest()$ loads the data as an $n \times 3$ data.table, where the first column represents the ground truth. The 2nd and the 3rd columns represent the output from model 1 and 2 respectively.

Implement a McNemar Test to determine whether the two models perform equally well on the dataset. In your solution state what is H_0, H_1 and return χ^2 for this evaluation.

2. Two-Matched Samples t-Test

[3 points]

TMStTestData.csv contains error values of two algorithms on n=419 datasets, the function $load_data_TMStTest()$ loads the data as an $n \times 2$ data.table.

Implement a $Two-Matched-Samples\ t$ -Test to determine whether the two algorithms perform equally well on the dataset and return the test statistic t value for this evaluation.

3. Friedman Test [3 points]

FTestData.csv contains error values of k = 5 algorithms on n = 15 datasets, the function load_data_-FTest() loads the data as an $n \times k$ matrix Err, where Err_{ij} represents the error of the jth algorithm on the ith dataset.

Implement a Friedman Test to determine if all algorithms are equivalent in their performance and return χ_F^2 for this evaluation. If this hypothesis is not rejected, you can skip the next question.

4. Post-hoc Nemenyi Test

[3 points]

Having found that all the algorithms are not ranked equally, now we need to utilize the *Post-hoc Nemenyi* Test to find the best-performing algorithm.

Compute the test statistic for all the algorithms pairs $\{j_1, j_2\}$. The results should be stored in a upper triangular matrix \mathbf{Q} , where $Q_{m,n}$ is the q value between the algorithms j_m and j_n . Compute the critical values of the test distribution, derive p-values and test decisions.

5. Boxplots [2 points]

Create a boxplot for error value of the algorithms which have the best and the worst average ranks stored in FTestData.csv. We expect all plots to have axes labels.