

Homework No. 1
Due Jan. 25 (11:00 am), 2023

Objectives

1. *Build and analyze simple regression algorithms based on KNN and linear models*
2. *Identify cases of underfitting and overfitting*
3. *Select parameters that optimize performance (generalization)*

Problem #1

For this problem, you will use the *Wine Quality* database (posted in Blackboard). Use the provided training data subset to train your model and the testing subset to predict and analyze your results.

- a) Build and train a KNN Regression model. Vary the parameter K and analyze the results by identifying cases of **overfitting** and **underfitting**. Select the optimal value of K and **justify your choice**.
- b) Build and train an OLS Regression model. Analyze the results and indicate if the learned model is a good choice for this data. **Justify your conclusions**.
- c) Build and train a Ridge Regression model. Vary the constraint parameter α and analyze the results by identifying cases of **overfitting** and **underfitting**. Select the optimal value of α and **justify your choice**.
- d) Build and train a LASSO Regression model. Vary the constraint parameter α and analyze the results by identifying cases of **overfitting** and **underfitting**. Select the optimal value of α and **justify your choice**.

What to submit?

- A report that
 - **Describes** your experiments,
 - **Summarizes, explains** (using concepts covered in lectures) and **compares** the results (using plots, tables, figures)
 - Identifies the best method for each dataset.
- Do not submit your source code
- Do not submit raw output generated by your code!
- Your report needs to be a single file (MS Word or PDF)
- Your report cannot exceed 10 pages using a font of 12
- Assign numbers to all your figures/tables/plots and use these numbers to reference them in your discussion