

## Problem 1. Logistic regression model

confusion matrix for test data:

[[142 20]

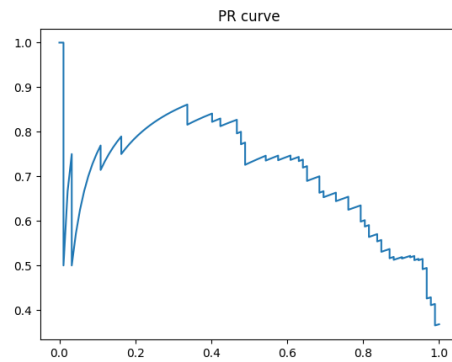
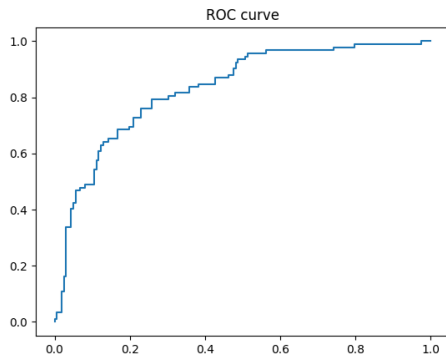
[ 34 58]]

confusion matrix for train data:

[[299 39]

[ 77 99]]

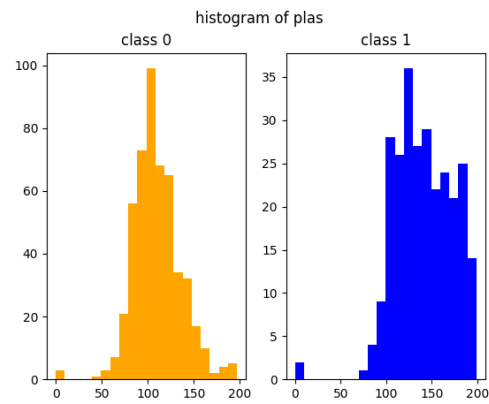
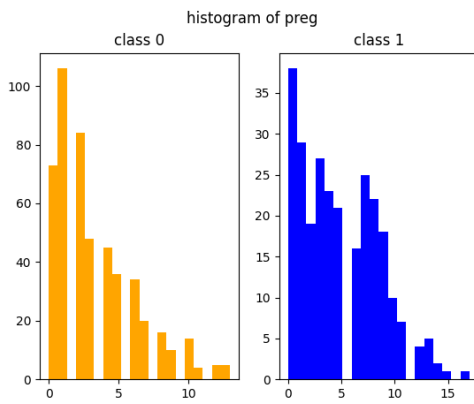
	Misclassification error	SENS	SPEC	PPV	NPV
Test data	0.2125984251968504	0.6304347826086957	0.8765432098765432	0.7435897435897436	0.8068181818181818
Train data	0.22568093385214008	0.5625	0.8846153846153846	0.717391304347826	0.7952127659574468

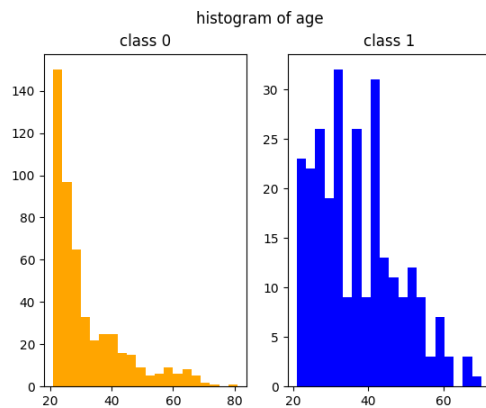
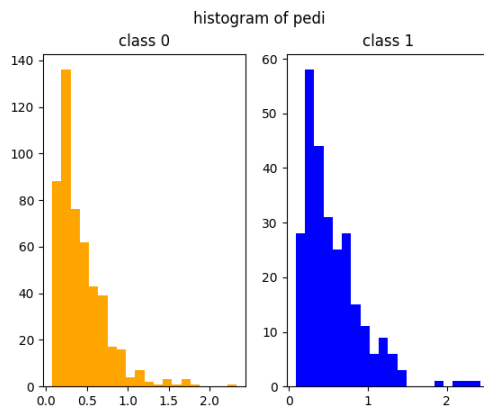
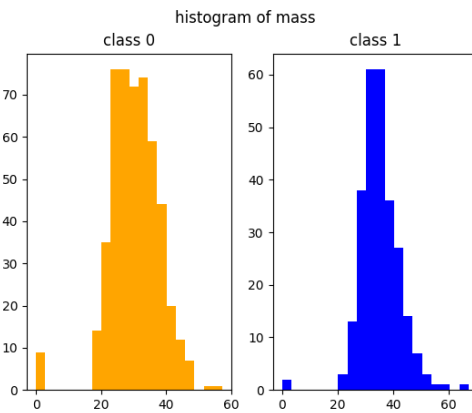
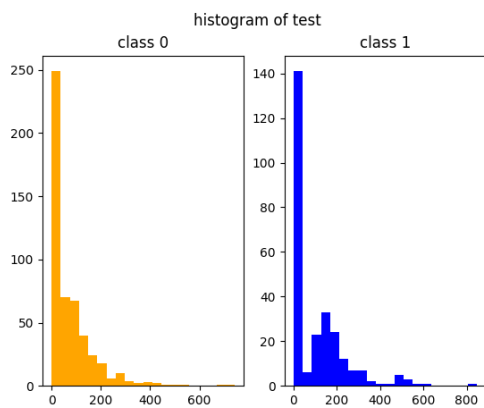
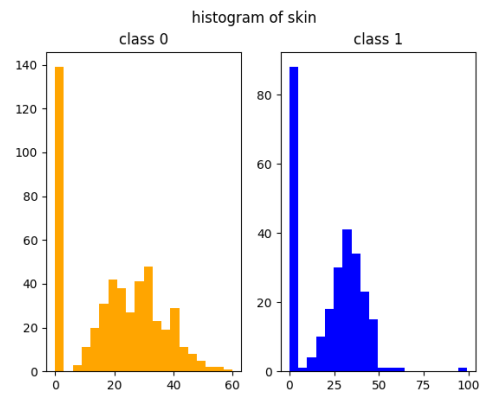
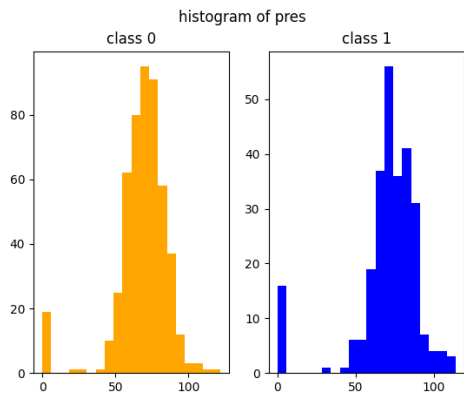


I think the model doesn't overfit the training data. There is not a large discrepancy between the train data and the test data evaluation statistics, and they don't contain extreme/unnormal values. Thus, there is no significant sign that there is an overfitting problem here.

## Problem 2. Naive Bayes model

### Problem 2.1. Exploratory data analysis





attribute	distribution
preg	Exponential
plas	Normal
pres	Normal
skin	Normal
test	Exponential
mass	Normal
pedi	Exponential
age	Exponential

## Part 2.2. The Naive Bayes classifier

(a) the process of finding ML estimate of  $\mu$  in exponential distribution:

$$\begin{aligned} & \prod_{i=1}^n \frac{1}{\mu} e^{-\frac{x_i}{\mu}} \\ &= \frac{1}{\mu^n} \prod_{i=1}^n e^{-\frac{x_i}{\mu}} \\ & \text{take log, } \ln\left(\frac{1}{\mu^n}\right) - \sum_{i=1}^n \frac{x_i}{\mu} \\ &= \ln\left(\frac{1}{\mu^n}\right) - \frac{1}{\mu} \sum_{i=1}^n x_i \\ &= (-n)\ln \mu - \frac{1}{\mu} \sum_{i=1}^n x_i \end{aligned}$$

$$\text{take derivative, } -\frac{n}{\mu} + \frac{\sum_{i=1}^n x_i}{\mu^2} = 0$$

$$\mu = \frac{\sum_{i=1}^n x_i}{n}$$

(b)

Parameters of estimation:

Attribute for class 0	$\mu$	mean	variance
1	3.2544378698224854	-	-
2	-	108.5414201183432	720.6229083630368
3	-	67.5828402366864	307.6800607518482
4	-	19.207100591715978	214.70475655364902
5	69.02366863905326	-	-
6	-	30.399704142011863	62.32620169262375
7	0.4133964497041423	-	-
8	30.72189349112426	-	-

Attribute for class 1	$\mu$	mean	variance
1	4.693181818181818	-	-

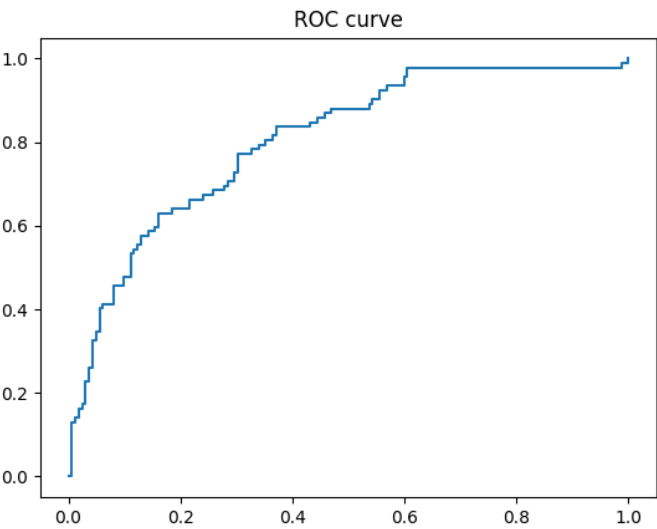
2	-	139.6875	1083.2217857142857
3	-	69.91477272727273	507.00412337662317
4	-	22.363636363636363	330.7127272727273
5	95.32954545454545	-	-
6	-	35.44034090909091	41.58802045454544
7	0.55345454545456	-	-
8	36.33522727272727	-	-

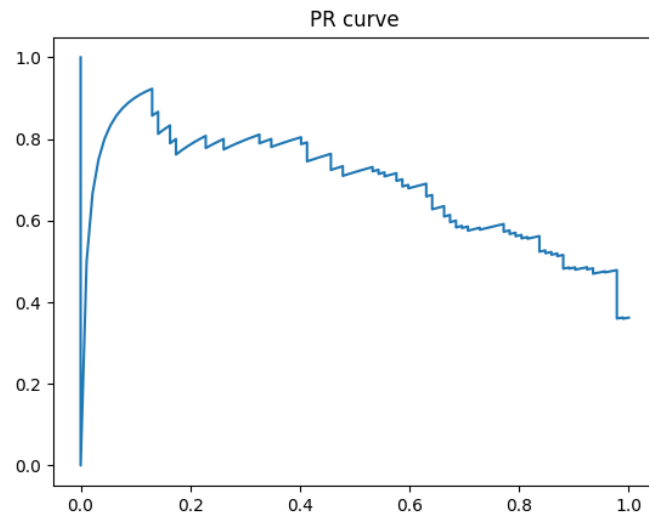
The confusion matrix and other evaluation statistics:

confusion matrix for test data:

[[136 26]  
[ 35 57]]

misclassification error	SENS	SPEC	PPV	NPV
0.24015748031496062	0.6195652173913043	0.8395061728395061	0.6867469879518072	0.7953216374269005





(c)

	AUROC	AUPRC
Problem 1 model	0.83	0.71
Problem 2 model	0.80	0.69

The model in problem 2 (naïve bayes) is better than the logistic regression model in problem 1. As the table shows, both the AUROC and AUPRC in naïve bayes are larger. Larger area means a higher quality and better discriminability between the two classes. Thus, the naïve bayes model is better.