



## Quiz 1

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1.

Which of the following are components in building a machine learning algorithm?

- ☐ Machine learning
- ☐ Training and test sets
- ☐ Artificial intelligence
- ☒ Deciding on an algorithm.



**Correct**



Statistical inference



1 / 1  
points

2.

Suppose we build a prediction algorithm on a data set and it is 100% accurate on that data set. Why might the algorithm not work well if we collect a new data set?

- ☐ We may be using bad variables that don't explain the outcome.
- ☐ We have too few predictors to get good out of sample accuracy.
- ☐ We have used neural networks which has notoriously bad performance.
- ☒ Our algorithm may be overfitting the training data, predicting both the signal and the noise.



**Correct**



1 / 1  
points

3.

What are typical sizes for the training and test sets?

- ☒ 60% in the training set, 40% in the testing set.



**Correct**

- ☐ 20% training set, 80% test set.
  - ☐ 100% training set, 0% test set.
  - ☐ 90% training set, 10% test set
-



1 / 1  
points

4.

What are some common error rates for predicting binary variables (i.e. variables with two possible values like yes/no, disease/normal, clicked/didn't click)? Check the correct answer(s).

- ☐ Median absolute deviation
- ☐ Correlation
- ☐ Root mean squared error
- ☐  $R^2$
- ☒ Predictive value of a positive



**Correct**



1 / 1  
points

5.

Suppose that we have created a machine learning algorithm that predicts whether a link will be clicked with 99% sensitivity and 99% specificity. The rate the link is clicked is 1/1000 of visits to a website. If we predict the link will be clicked on a specific visit, what is the probability it will actually be clicked?

- ☐ 0.009%
- ☐ 89.9%
- ☐ 99%
- ☒ 9%



**Correct**

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