Lecture 7 – Neural Networks

Data 🡪 Test set 🡨 (score only) Build some Neural Network 🡪 Trained

* Validation set 🡨 ( score only ) Best Model

For lecture 7 program:

Max Profit: 27950 for LR

28060 for NN

29510 for CH

Max ROI: 136 for LR

144 for NN

141 for CH

CH (chi-square) vs. NN (neural net) models

If you choose NN over CH, you have highest ROI, but 5% less profit.

If you choose CH over NN, you have highest profit, but 2% lower ROI.

So, WINNER 🡪 CH