ECON484 Machine Learning

4. Linear Regression, Logistic Regression, Ridge and Lasso

Lecturer:

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Homework Assignment #4

- · Submission date: Saturday, May 7th. Code and a report through Github.
- · You are to analyze credit growth in Turkey.
 - A long-term plot and comparison to other countries is available here https://bit.ly/3xqqx0Y
 - It is indeed an interesting topic.
- · In your homework, Use the following publicly available indexes.
 - TP KTF10
 - TP KTF101
 - · TP KTF11
 - TP KTF12
 - TP KTF17
 - TP KTF18

Homework Assignment #4

· Procedure

- Data processing
 - · Use cubic splines to fit the existing data to a curve.
 - · Plot the splices.
- Actual analysis
 - Try to estimate when a policy change occurred based on the graphics.
 - Verify you estimation from public sources (including news)
 - · If you cannot verify, try to explain the reason.

Questions?

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