

PS10

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1 Model evaluation

Model evaluation:

Tree model

Sensitivity: .9461

Specificity: .5888

Accuracy: .8606

Logit model

Sensitivity: .9568

Specificity: .4804

Accuracy: .8428

Neural net model

Sensitivity: .9354

Specificity: .6055

Accuracy: .8564

Naive Bayes

Sensitivity: .8991

Specificity: .5997

Accuracy: .8274

KNN

Accuracy: .8454

Sensitivity: .9243

Specificity: .5946

SVM

Accuracy: .8557

Sensitivity: .9425

Specificity: .5799

Of the models tested, the tree model had the highest accuracy. The logit model had the highest sensitivity, and the neural net model has the highest specificity.

Thus, if we wanted a model that created the least amount of false positives, we should use the neural net. If we wanted a model that created the least amount of false positives, we should use the logit. If false positives and false negatives are equally bad in our data, we should opt for the tree. I will also note that the neural net appeared to have the best tradeoff of the three measures.

| Table 1: Model Parameters | | | |
|---------------------------|-------------------|------------------|------------------------|
| Model | Parameter 1 | Parameter 2 | Parameter 3 |
| Tree | minsplit 11 | minbucket 18 | cp .00542 |
| Logit | λ 1.37 | α .196 | NA |
| Neural Net | Size 10 | Decay .487 | Max Iterations 1000 |
| KNN | K 29 | | |
| SVM | kernel radial | cost 1 | γ .5 |