Exam 2

Please write your answers below each question. You should not have access nor use any materials during this exam.

A reminder that, by taking this exam, you are required to uphold the NC State honor pledge:

“I have neither given nor received unauthorized aid on this test or assignment.”

1. In doing a classification task, we discussed the idea of classification and the idea of discrimination. What are these and what is the difference between the two? (8 pts)

   
   
   
   
   
   
   
 

1. Suppose we have a categorical response with four levels. We could label those four levels with numeric values, say or . Explain the implications of treating our problem as a regression task with these values for . Could it ever make sense to do this? (6 pts)
2. Select true or false for each classification method. (3 pts each)
   1. We can never use the Bayes classifier in a real scenario.
   2. LDA is a special case of QDA.
   3. Logistic Regression provides a discriminant for classifying our observations.
   4. Binary logistic regression generally requires a larger sample size than multinomial logistic regression.
3. We discussed the idea of the Bayes’ error rate. Can we ever do better than this rate? Explain. (5 pts)

   
   
   
   
   
 

1. One measure of the quality of a classification model is accuracy. Define the no information rate and describe how interpreting the accuracy of a model is related. (6 pts)

   
   
   
 

1. Define the terms sensitivity and specificity. (6 pts)
2. When using a generative model for classification, we need to estimate the *prior probabilities* for each class. What is the most basic way we discussed for estimating these probabilities? (6 pts)

   
 

1. Suppose we have a categorical response with categories and a single predictor variable . When fitting an LDA model, we use normal distributions. What quantities do we model with a Normal distribution? Are those normal distributions related in anyway? (6 pts)

   
   
   
 

1. When trying to use LDA or QDA with predictors, we can note that LDA is a special case of QDA. Why might we still prefer LDA to QDA even though QDA is more general? (6 pts)

   
   
   
 

1. We discussed the Naive Bayes classifier. This is a generative model. What simplifying assumption do we make when using the Naive Bayes classifier? (6 pts)
2. What is the difference between a cubic spline model and a natural cubic spline model? (6 pts)

   
   
   
 

1. Suppose we have data on whether or not someone has heart disease (No = 0, Yes = 1) and a number of predictors such as Age (quantitative), ExerciseAngina (Y or N), and Cholesterol (quantitative). We fit a logistic regression model with ‘main effects’ for each of these predictors. Relevant output is given below.

|  | Estimate | Std. Error | z value | Pr(>|z|) |
| --- | --- | --- | --- | --- |
| (Intercept) | -4.4039 | 0.6501 | -6.7742 | 0.0000 |
| Age | 0.0530 | 0.0100 | 5.2905 | 0.0000 |
| ExerciseAnginaY | 2.4644 | 0.1925 | 12.8046 | 0.0000 |
| Cholesterol | 0.0024 | 0.0015 | 1.6052 | 0.1085 |

1. What is the fitted equation for those without Exercise Angina? Be careful how you write the left hand side of the model! No need to simplify. (6 pts)

   
   
   
 

1. How would we use this fitted equation to find a decision boundary for those without exercise angina? This isn’t something you can solve! Just write down how you would use the equation to find the boundary for values of Age and Cholesterol. (6 pts)
2. How do we interpret the meaning of the intercept coefficient for this model? Be sure to use the context of the data. (5 pts)

   
   
   
   
   
   
 

1. How do we interpret the meaning of the age slope coefficient for this model? Be sure to use the context of the data. (5 pts)

   
   
   
   
   
   
 

1. How do we interpret the meaning of the ExerciseAnginaY coefficient for this model? Be sure to use the context of the data. (5 pts)