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CS677

Assignment 6, Regression

**Question 1:**

The logistic regression classifier found the following coefficients:

Slope: [[-0.10164282]]

Intercept: [0.37426091]

**Question 2:**

Using year 1 as training data, the accuracy for year 2 is 0.42

**Question 3:**

[[ 0 29]

[ 0 21]]

**Question 4:**

The True Positive Rate is 1, the True Negative Rate is 0

**Question 5:**

Using previous calculated buy-and-hold result: $125.70 after starting from $100. The model predicted the following weeks:

['Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red'

'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red'

'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red'

'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red' 'Red'

'Red' 'Red']

Given this, it doesn't appear to predict any good trading weeks throughout year 2