Jon Organ

CS677

Assignment 6, kNN

**Question 1:**

Saving k Accuracy by Value graph...

The optimal value of k for year 1 is: 11

A graph with a line

Description automatically generated

**Question 2:**

Using the optimal k value of 11 on year 2 gives an accuracy of 72.0%

**Question 3:**

Predicted Green Red

Actual

Green 23 6

Red 8 13

**Question 4:**

The true positive rate for year 2 is: 79.31%

The true negative rate for year 2 is: 61.9%

**Question 5:**

Buy-and-hold resulted in less money at the end of the year ($125.7) compared to trading with the kNN strategy ($209.81)