

Question 1:

For First instance: $x_1 = 1, x_2 = 1, y = 0$

$$\begin{aligned}y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\&= 0.5 + (-1)(1) + (1)(1) \\&= 0.5 - 1 + 1 \\&= 0.5 \\P &= \frac{1}{1 + e^{-y}} \\&= \frac{1}{1 + e^{-0.5}} \\&= 0.62 > 0.5 \text{ [using the numpy's exp function]}\end{aligned}$$

Considering a threshold of 0.5, instance 1 is classified as 1.

For 2nd instance: $x_1 = 0, x_2 = 2, y = 1$

$$\begin{aligned}y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\&= 0.5 + (-1)(0) + (1)(2) \\&= 0.5 - 0 + 2 \\&= 2.5 \\P &= \frac{1}{1 + e^{-y}} \\&= \frac{1}{1 + e^{-2.5}} \\&= 0.92 > 0.5 \text{ [using the numpy's exp function]}\end{aligned}$$

Considering a threshold of 0.5, instance 2 is classified as 1.

For 3rd instance: $x_1 = 1, x_2 = 1.5, y = 1$

$$\begin{aligned}y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\&= 0.5 + (-1)(1) + (1)(1.5) \\&= 0.5 - 1 + 1.5 \\&= 1\end{aligned}$$

$$\begin{aligned}P &= \frac{1}{1 + e^{-y}} \\&= \frac{1}{1 + e^{-1}} \\&= 0.73 > 0.5 \text{ [using the numpy's exp function]}\end{aligned}$$

Considering a threshold of 0.5, instance 3 is classified as 1.

Question 2:

$$y = 0, 1, 1$$

$$\text{Probability} = 0.62, 0.92, 0.73$$

$$TP = 2, TN = 0, FP = 1, FN = 0$$

$$\begin{aligned}\text{Accuracy} &= \frac{TP+TN}{TP+TN+FP+FN} \\ &= \frac{2+0}{3} \\ &= \frac{2}{3} \\ &= 0.67\end{aligned}$$

$$\begin{aligned}\text{Precision} &= \frac{TP}{TP+FP} \\ &= \frac{2}{2+1} \\ &= \frac{2}{3} \\ &= 0.67\end{aligned}$$

$$\begin{aligned}\text{Recall} &= \frac{TP}{TP+FN} \\ &= \frac{2}{2+0} \\ &= 1\end{aligned}$$

$$\begin{aligned}F1 &= \frac{\text{Precision} * \text{Recall}}{\text{Precision} + \text{Recall}} \\ &= \frac{0.67 * 1}{0.67 + 1} \\ &= \frac{0.67}{1.67} \\ &= .40\end{aligned}$$

Question 3:

If a threshold equal 0.72 is considered, the instance 1, 2, and 3 are classified as 0, 1, 1 which matches the actual values in the validation data set.

Hence, we get, TP = 2, TN = 1, FP = 0, FN = 0.

$$\begin{aligned}
 \text{And, The Accuracy} &= \frac{TP+TN}{TP+TN+FN+FP} \\
 &= \frac{2+1}{2+1} \\
 &= \frac{3}{3} \\
 &= 1
 \end{aligned}$$

Question 4:

For First instance: $x_1 = 2, x_2 = 0, y = 0$

$$\begin{aligned}
 y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\
 &= 0.5 + (-1)(2) + (1)(0) \\
 &= 0.5 - 2 + 1 \\
 &= -1.5 \\
 P &= \frac{1}{1 + e^{-y}} \\
 &= \frac{1}{1 + e^{1.5}} \\
 &= 0.18
 \end{aligned}$$

Considering a threshold of 0.5, instance 1 is classified as 0 ($0.18 < 0.5$).

Considering a threshold of 0.72, instance 1 is classified as 0 ($0.18 < 0.72$).

For 2nd instance: $x_1 = 1.2, x_2 = 1, y = 0$

$$\begin{aligned}
 y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\
 &= 0.5 + (-1)(1.2) + (1)(1)
 \end{aligned}$$

$$\begin{aligned}
 &= 0.5 - 1.2 + 1 \\
 &= 0.3
 \end{aligned}$$

$$\begin{aligned}
 P &= \frac{1}{1 + e^{-y}} \\
 &= \frac{1}{1 + e^{-0.3}} \\
 &= 0.57
 \end{aligned}$$

Considering a threshold of 0.5, instance 2 is classified as 1 ($0.57 > 0.5$).

Considering a threshold of 0.72, instance 2 is classified as 0 ($0.57 < 0.72$).

For 3rd instance: $x_1 = 1, x_2 = 0.6, y = 0$

$$\begin{aligned}
 y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\
 &= 0.5 + (-1)(1) + (1)(0.6) \\
 &= 0.5 - 1 + 0.6 \\
 &= 0.1
 \end{aligned}$$

$$\begin{aligned}
 P &= \frac{1}{1 + e^{-y}} \\
 &= \frac{1}{1 + e^{-0.1}} \\
 &= 0.52
 \end{aligned}$$

Considering a threshold of 0.5, instance 3 is classified as 1 ($0.52 > 0.5$).

Considering a threshold of 0.72, instance 2 is classified as 0 ($0.52 < 0.72$).

For 4th instance: $x_1 = 1, x_2 = 1.5, y = 1$

$$\begin{aligned}y &= \beta_0 + \beta_1 x_1 + \beta_2 x_2 \\&= 0.5 + (-1)(1) + (1)(1.5) \\&= 0.5 - 1 + 1.5 \\&= 1\end{aligned}$$

$$\begin{aligned}PP &= \frac{1}{1 + e^{-y}} \\&= \frac{1}{1 + e^{-1}} \\&= 0.73\end{aligned}$$

Considering a threshold of 0.5, instance 4 is classified as 1 ($0.73 > 0.5$).

Considering a threshold of 0.72, instance 4 is classified as 1 ($0.73 > 0.72$).

Accuracy for threshold 0.5:

Probabilities are: 0.18, 0.57, 0.52, 0.73 (0, 1, 1, 1)

Actual Values of y are: 0, 0, 0, 1

$$\begin{aligned}\text{Accuracy} &= \frac{TP+TN}{TP+TN+FT+FN} \\&= \frac{1+1}{1+1+0+2} \\&= \frac{2}{4} \\&= 0.5\end{aligned}$$

Accuracy for threshold 0.72:

Probabilities are: 0.18, 0.57, 0.52, 0.73 (0, 0, 0, 1)

Actual Values of y are: 0, 0, 0, 1

$$\text{Accuracy} = \frac{TP+TN}{TP+TN+FT+FN}$$

$$= \frac{1+3}{1+3+0+0}$$

$$= \frac{4}{4}$$

$$= 1$$