Assignment

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The assignment covers a practical and a theoretical part. The practical part comprises the main corpus of the assignment.

Keywords: LDA, k-NN, GLM

1 Q-1: Boston Housing

The goal is to predict, as good as possible, whether a given suburb in Boston, USA, has a crime rate above or belove the crime median.

- (a) Explore the Boston dataset contained in the MASS library in R¹ or see the link for non R users². What is the dataset comprised of?
- (b) Fit classification models. Explore logistic regression, LDA, and k-NN models for that purpose. Consider also subsets of the observed variables. Include relevant parts of your scripts to complement your description of the models under consideration.
- (c) Describe your findings. Include the following questions when elaborating on your finding:

- What are the models test error rates?
- Which model offers the best prediction?
- What are the relevant observed variables to consider?

2 Q-2: Students Performance

Consider the following: Based on the final grade in data science classes, students were discriminated based on the time invested into their studies each week, and their grade point average. Assume further, that a discriminative logistic model proposes $\beta_0 = -6$, and $\boldsymbol{\beta} = [0.05, 1]^{\mathsf{T}}$, for scoring an A (on the ECTS grade scale) in the finals. Let $\mathbf{x} = [X_1, X_2]^{\mathsf{T}}$ be the model's variable, with X_1 , the time invested by a student, and X_2 , the student's grade point average.

- (a) Write the explicit form of the model and estimate the probability that a student who studies for 40 hours a week, and has a grade point average of C⁺ (equals 3.5 in numeric value), scores an A in the finals.
- (b) How many hours a week would the student in part (a) need to spend to achieve a 80% chance of scoring an A?

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https://cran.r-project.org/web/packages/
MASS/index.html

²http://lib.stat.cmu.edu/datasets/boston