

Math 342W/642/742W

Recitation – Day #12 (3.25.25)

I. Types of Modeling

Fill in the missing cells of the table below regarding the various modeling types:

Response	Type of Modeling	g returns...	Example \mathcal{A}
$\mathcal{Y} \subset \mathbb{R}$			OLS
		$\hat{y} \in \{C_1, \dots, C_k\}$	KNN
$\mathcal{Y} = \{0, 1\}$	Binary Classification		
$\mathcal{Y} = \{0, 1\}$	Probability Estimation		
	Survival/Churn	$\hat{y} \in \mathbb{R}$	
	Count	$\hat{y} \in \{0, 1, \dots\}$	
$\mathcal{Y} = \{C_1, C_2, \dots, C_k\}$	Probability Estimation		
$\mathcal{Y} = \{C_1 < C_2 < \dots < C_k\}$			Proportional Odds
$\mathcal{Y} \in (0, 1)$			Beta Regression

II. Logistic Regression

- (i) What is the response space for *logistic regression*?
- (ii) What type of modeling is *logistic regression*?
- (iii) What is the function f_{pr} ? And what are we trying to find the “best guess” of?
- (iv) What is the *link function*, Φ that we will use for logistic regression?
- (v) What is the candidate set of functions \mathcal{H}_{pr} for approximating f_{pr} ?
- (vi) What is the name that we give to this model based upon the candidate set \mathcal{H}_{pr} ?
- (vii) What is the algorithm for which we compute $g_{pr} = \mathcal{A}(\mathbb{D}, \mathcal{H}_{pr})$?