

CS 573000 : Homework 4

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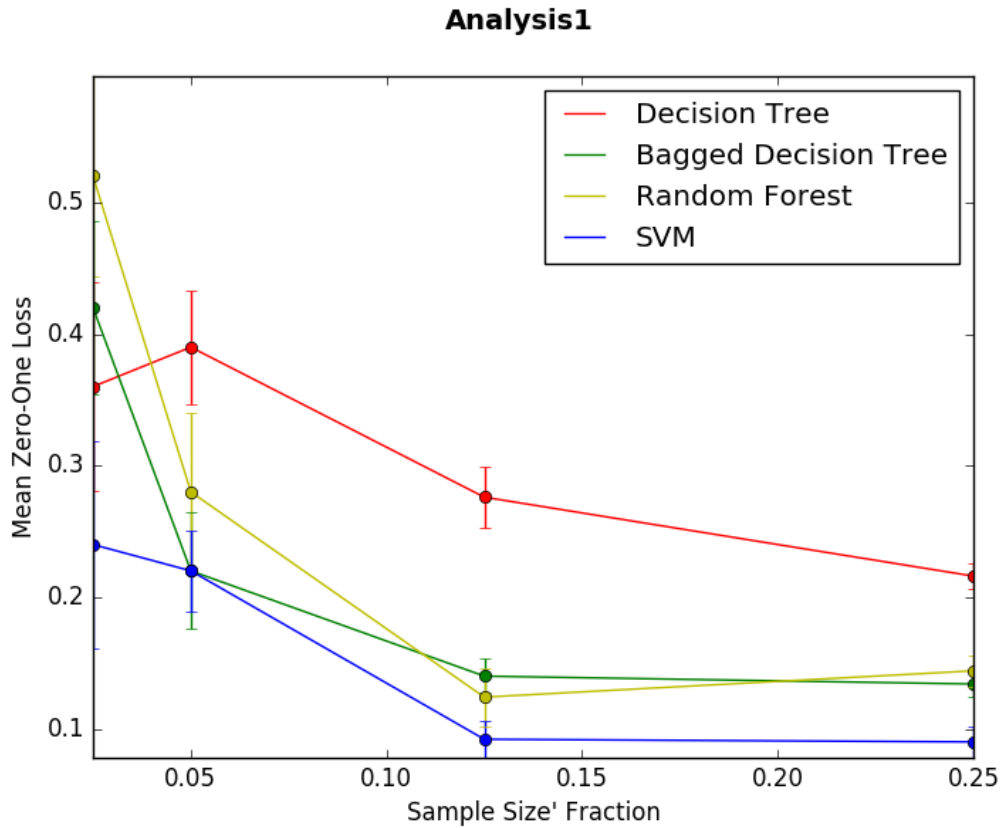
April 17, 2017

1 Note

I used all 4 late days for this assignment.

2 Question 1

2.1 Part a

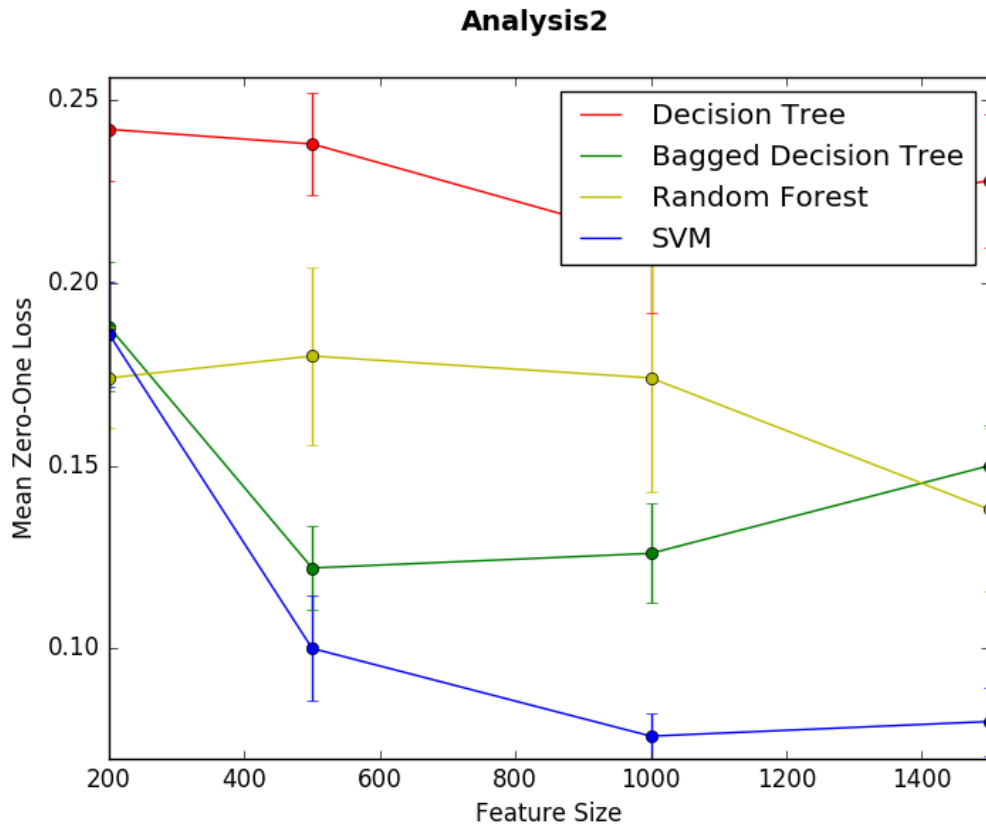


We state the null hypothesis as

$\mu_{RF} < \mu_{SVM}$ and the alternative hypothesis as $\mu_{RF} = \mu_{SVM}$

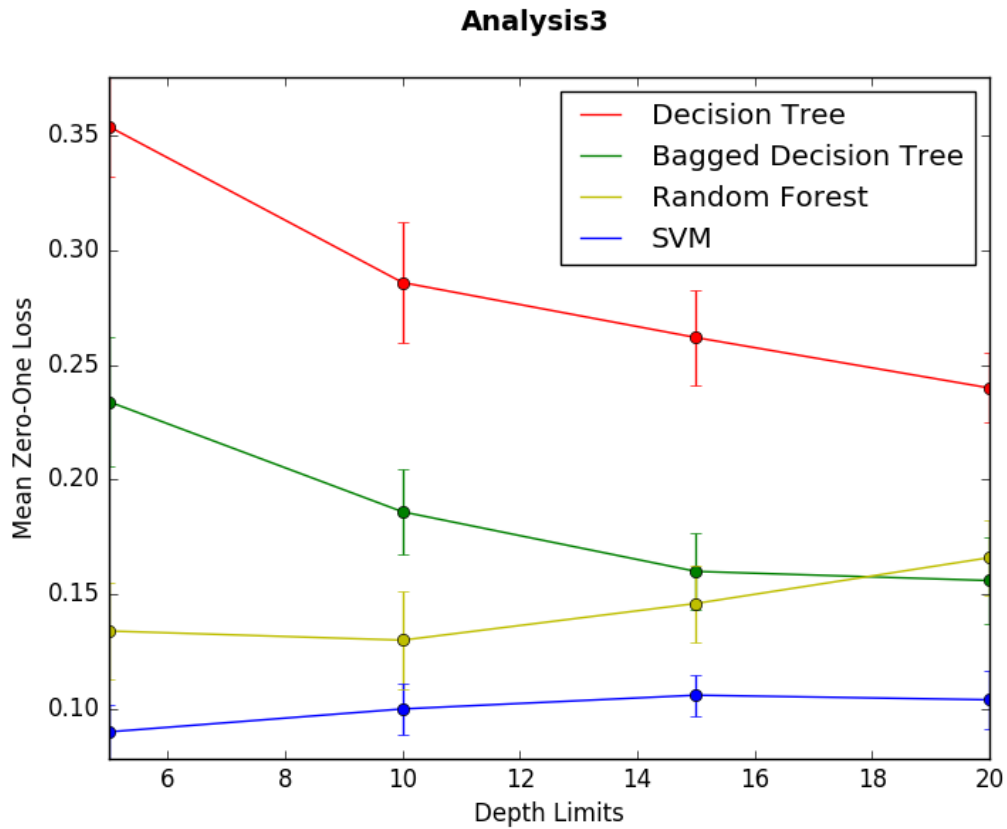
We perform a one-tailed t-test to test if the hypothesis is true for significance value $\alpha = 0.05$, and apply Bonferroni's correction so the null hypothesis is rejected for values lesser than 0.025. The p-values obtained for this paired t-test are 2.416e-06, 9.883e-05, 5.94e-07, 2.923e-08 all lesser than 0.025 hence, the null hypothesis can be rejected for increasing training size.

3 Question 2



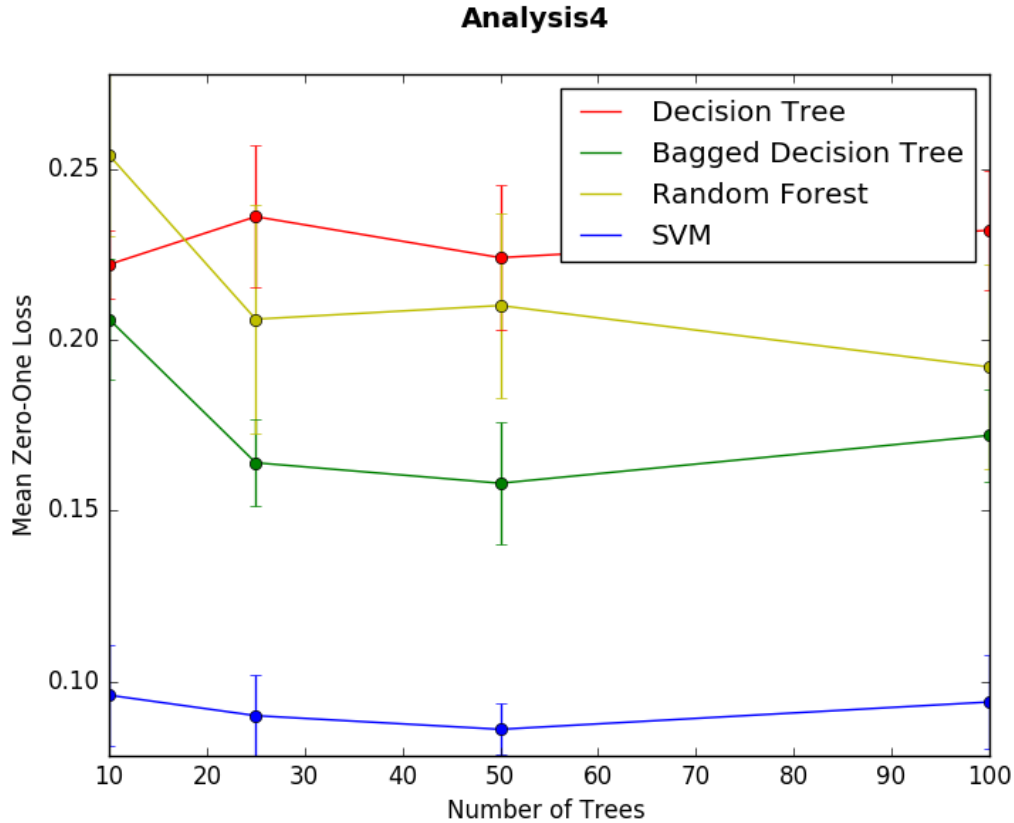
We perform a one-tailed t-test to test if the hypothesis is true for significance value $\alpha = 0.05$, and apply Bonferroni's correction so the null hypothesis is rejected for values lesser than 0.025. The p-values obtained for this paired t-test are 5.346e-02, 2.343e-07, 6.349e-07, 4.439e-05 all lesser than 0.025 hence, the null hypothesis can be rejected for increasing the feature size.

4 Question 3



We perform a one-tailed t-test to test if the hypothesis is true for significance value $\alpha = 0.05$, and apply Bonferroni's correction so the null hypothesis is rejected for values lesser than 0.025. The p-values obtained for this paired t-test are 0.194, 0.023, 0.145, 0.119 some are greater than 0.025 hence, the null hypothesis is accepted for increasing the depth of the tree.

5 Question 4



We perform a one-tailed t-test to test if the hypothesis is true for significance value $\alpha = 0.05$, and apply Bonferroni's correction so the null hypothesis is rejected for values lesser than 0.025. The p-values obtained for this paired t-test are 0.004, 0.02, 0.005, 0.03 all are lesser than 0.025 hence, the null hypothesis is rejected for increasing the number of trees.

6 Question 5

$$\begin{aligned}
 E[(X - y)^2] &= E[X^2] + E[y^2] - 2E[X]E[Y] \text{ where } X \text{ is the true variable} \\
 &= E[X^2] + E[y^2] - 2E[X]E[y] \text{ as } X \text{ and } y \text{ are independent} \\
 &= (E[X^2] - E[X]^2) + (E[y^2] - E[y]^2) + E[X]^2 + E[y]^2 - 2E[X]E[y] \\
 &= (E[X^2] + E[X]^2 - 2E[X]E[X]) + (E[y^2] + E[y]^2 - 2E[y]E[y]) + E[X]^2 + E[y]^2 - 2E[X]E[y] \\
 &= (E[X^2] + E[E[X]^2]) - 2E[X]E[X] + (E[y^2] + E[E[y]^2] - 2E[y]E[y]) + E[X]^2 + E[y]^2 - 2E[X]E[y] \\
 &= (E(X - E[X])^2) + E(y - E[y])^2 + (E[X] - E[y])^2 \text{ which is noise + variance + bias respectively.}
 \end{aligned}$$