

Tutorial 5

Machine Learning and Big Data for Economics and Finance

List of activities

- I. Complete **Section 4.6 Lab: Logistic Regression, LDA, QDA, and KNN**, subsections 4.6.3, 4.6.4 and 4.6.6.
- II. Complete the list of exercises in this tutorial.

Exercise 1. Linear discriminant analysis

Derive formula 4.24 in the textbook.