EPPS6323 Knowledge Mining

Assignment 7

1. Run Lab_logisticregression01.R in R
2. Review ISLR Chapter 4 and look up answers for the following questions
    a. What is/are the requirement(s) of LDA?
    b. How LDA is different from Logistic Regression?
    c. What is ROC?
    d. What is sensitivity and specificity? Which is more important in your opinion?
    e. From the following chart, for the purpose of prediction, which is more critical?

		Predicted class		
		− or Null	+ or Non-null	Total
True	− or Null	True Neg. (TN)	False Pos. (FP)	N
class	+ or Non-null	False Neg. (FN)	True Pos. (TP)	P
	Total	N*	P*	

3. Calculate the prediction error from the following:

		True default status		
		No	Yes	Total
Predicted	No	9,644	252	9,896
default status	Yes	23	81	104
	Total	9,667	333	10,000