

10.2: Logistic Regression Validation

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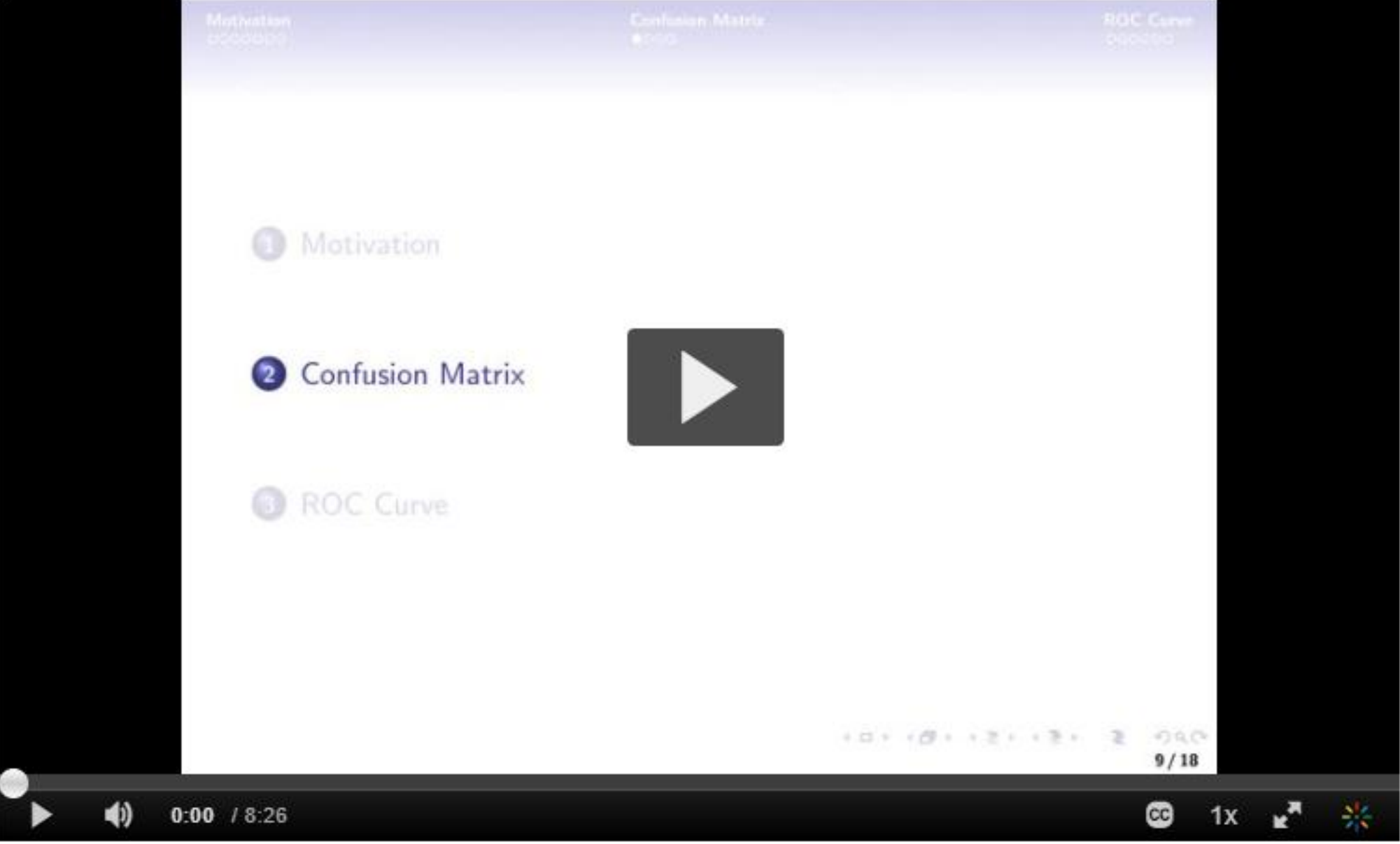
View the videos below. The corresponding slides can be downloaded below the videos. As you view them, take notes on the following.

- 1
- How do we go about evaluating the predictive ability of a classification model?
- 2
- How do we use a confusion matrix to calculate the accuracy, false positive rate, false negative rate, sensitivity, specificity of our model?
- 3
- How does changing the threshold affect the false positive rate, false negative rate, sensitivity, specificity of our model?
- 4
- In a Receiver Operating Characteristic (ROC) curve, what are the values on the vertical and horizontal axes?
- 5
- What does the ROC curve look like for a model that randomly guesses outcomes?
- 6
- What does the ROC curve for a logistic regression model that classifies outcomes well look like?
- 7
- What is the Area Under the ROC Curve (AUC) measuring? What values indicate a model that randomly guesses? What values indicate a model that classifies outcomes well?

Part 1



Part 2



Part 3



 mod10_ROC.pdf
Slides to accompany the "Logistic Regression Validation" videos