Midterm II

Topics – Classification:

Logistic Regression, LDA, QDA, K-NN

2,3 problems – 3 hours – on line

Binary Classification:

1. Comparison of methods – training set and test set
2. K-NN – 10-fold cv for optimal K
3. ROC curves – accuracy, AUCs
4. Precision-Recall curve – positive class, confusion matrix, PRAUCs
5. Decision boundaries – 2-dimensional data

Multi Class Classification:

1. Comparison of methods – training and test sets
2. K-NN with cv
3. Accuracy
4. Precision-Recall curves for each class – clarify for which class the method is the best