M4L5 Exercises

CQF January 2024

Exercise 3

Generate a training dataset containing 30 observations with two predictors centered around -0.5 and 0.5 with a cluster standard deviation of 0.4 and one qualitative response variable. Define classes that takes 'Red' when response variable is positive and 'Blue' otherwise. Use this generated dataset to make a prediction for y when X1 = X2 = 0.25 using K-nearest neighbours.

- a) Compute the Euclidean distance between each observations and the test points.
- b) What is the class prediction with K = 1?
- c) What is the class prediction with K = 5?
- d) Plot the classification points with decision boundary for K = 5.

Exercise 4

For this exercise, use the admission dataset. The dataset contains three predictor variables: gre, gpa and rank and one binary response variable called admit.

- a) List all tunable hyperparameters.
- b) Select the best model by searching over a range of hyperparameters based on cross validation score using an Exhaustive Search.

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