

Test #2

Note Title

1/1/8/2005

Virtual office hours - 7-8pm Sunday

8:55AM - 10AM

Spss!

Formula sheet

100pts possible

① 41 points

a) Ch. 7

b) 5 questions → SAS program + output

- ② 23 Points - Ch.8, 3 questions
- ③ 28 points - Ch.9, 3 questions
- ④ 8 points - one short answer

What to study?

- Q) Projects → 3+4
- ↳ Homework
- ↳ Lectures notes + book

Ch. 7 - Discriminant Analysis

1) Normal linear D.A. - 4 different rules

- Ask you to show how to rule.

2) Priors, unequal cov. matrices, cost

3) K-nearest neighbor D.A.

4) How do we assess a D.A. method?
→ Classification error rate

5) Variable Selection methods

Ch. 8 Logistic Reg.

1) Write out model

2) $\hat{\beta}_1 > 0$, OR, $\hat{\beta}_1$ testing β_1

3) Discrimination \rightarrow cutoff prob.

4) Sensitivity + Specificity

5) ROC Curves \rightarrow Decides

6) Variable Selection methods

Ch.9 Cluster Analysis

⇒ Similarity

⇒ Hierarchical, Agglomerative

⇒ Good or bad cluster

⇒ How many clusters?

⇒ Interpret clusters.