

**PubH 7475/8475/Stat 8933 Homework 1 (Spring 2018)**

*Due on Jan 31, 2018*

1. Consider a breast cancer data set available in R. In R, use the following commands to learn and download the data:

```
> library("MASS")
> ?biopsy
> data(biopsy)
> biopsy[1:5,]
      ID V1 V2 V3 V4 V5 V6 V7 V8 V9 class
1 1000025 5 1 1 1 2 1 3 1 1 benign
2 1002945 5 4 4 5 7 10 3 2 1 benign
3 1015425 3 1 1 1 2 2 3 1 1 benign
4 1016277 6 8 8 1 3 4 3 7 1 benign
5 1017023 4 1 1 3 2 1 3 1 1 benign
```

Because there are some missing values for V6, you can use the following to delete the observations with missing values:

```
> biopsy2<-biopsy[!is.na(biopsy$V6),]
```

Alternatively, you can download the data from UC-Irvine Machine Learning Databases.

- (a) Randomly split the data into a training set and a test set containing about 2/3 and 1/3 of total observations respectively.
- (1) Apply a linear regression model to obtain its training, test and LOOCV (based on only the training set) error rates;
  - (2) Apply kNN and for a set of the values of k, show their training, test and LOOCV error rates;
  - (3) Apply a logistic regression model to obtain its training, test and LOOCV (based on only the training set) error rates;

Which of the training error rate and LOOCV error rate approximates the test error rate better? (30 pts)

- (b) Randomly split the data into a training set and a test set containing about 1/3 and 2/3 of total observations respectively. Repeat (1)-(3) in 1. How the performance depends on the size of the training dataset? (15 pts)

In (1) and (3), you can either use all the 9 predictors directly, or even better, use a variable selection scheme to select a model.

2. Read Guha et al (2012) about the main idea of "divide and recombine" (DR) (downloadable from the course web page). Suppose we have data  $D = \{X_1, X_2, \dots, X_n\}$ ,  $n$  identically and independently distributed (iid) (scalar) observations from a normal distribution  $N(\mu, \sigma^2)$ .

- (a) Show that, based on all  $n$  observations in  $D$ , the maximum likelihood estimates  $\mu$  and  $\sigma^2$  are  $\hat{\mu}(D) = \sum_{i=1}^n X_i/n$  and  $\hat{\sigma}^2(D) = \sum_{i=1}^n [X_i - \hat{\mu}(D)]^2/n$ . (10 pts)
- (b) Now suppose that  $n$  is an even number; we divide the sample into two equally sized subsamples  $D_1 = \{X_1, X_2, \dots, X_{n/2}\}$  and  $D_2 = \{X_{n/2+1}, X_{n/2+2}, \dots, X_n\}$ . If we apply the MLEs to the two subsamples, then combine them to obtain the DR estimate for  $\mu$  as the following

$$\tilde{\mu}(D) = [\hat{\mu}(D_1) + \hat{\mu}(D_2)]/2.$$

How is the DR estimate compared to the original MLE  $\hat{\mu}(D)$  (i.e. the same, worse or better)? why? (10 pts)

- (c) **(8000)** If we apply the MLEs to the two subsamples, then combine them to obtain the DR estimate for  $\sigma^2$  as the following

$$\tilde{\sigma}^2(D) = [\hat{\sigma}^2(D_1) + \hat{\sigma}^2(D_2)]/2.$$

How is the DR estimate compared to the original MLE  $\hat{\sigma}^2(D)$  (i.e. the same, worse or better)? why? (20 pts)

3. **(8000)** Read Breiman (2001), Hand (2006) and Donoho (2015) (downloadable from the course web page); summarize the main points of each paper and briefly explain your view(s). (30 pts)

**Please attach your computer program and relevant output.**