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hugomcp@di.ubi.pt, 2023/24

Machine Learning

Practical Sheet 4: Experimental Setup



Consider the "banknote.csv" dataset, available at the course web page, and taken from the "UCI: Machine Learning Repository", of the University of California web page.

Suppose that we are interested in developing a machine learning model able to distinguish between **genuine** and **forged** bank notes. To do that, experts informed that we would have to measure four features in each note:

- 1. variance of the wavelet transformed image
- 2. skewness of wavelet transformed image
- 3. curtosis of wavelet transformed image
- 4. entropy of the image

That is exactly the information provided (in tabular form) in the "csv" file. The fifth column provides the class information, i.e., whether the note is **genuine (1)** or a **fake (0)**.

- 1. Start from the "logistic_regression.py" script, and implement the regularized version of logistic regression.
- 2. See how different values of λ lead to different models





- 3. Implement the "K-fold" cross validation and bootstrapping performance evaluation strategies.
 - a. Report the corresponding "mean \mp standard deviation", and AUC values.