

# **CSSS/POLS 510 - Maximum Likelihood Estimation**

## **Lab 6. In- and Out-Sample Goodness of Fit, and Cross-Validation for Binary Models**

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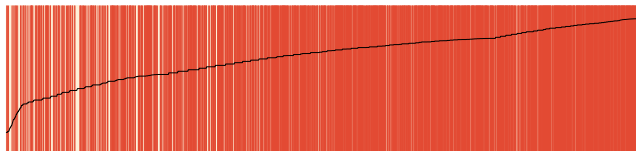
# Goodness of Fit: Overview

1. Likelihood Ratio Test
2. Akaike Information Criterion
3. Bayesian Information Criterion
4. Percent Correctly Predicted
5. Separation Plots
6. Actual vs. Predicted Plots
7. Error vs. Predicted Plots
8. ROC Plots

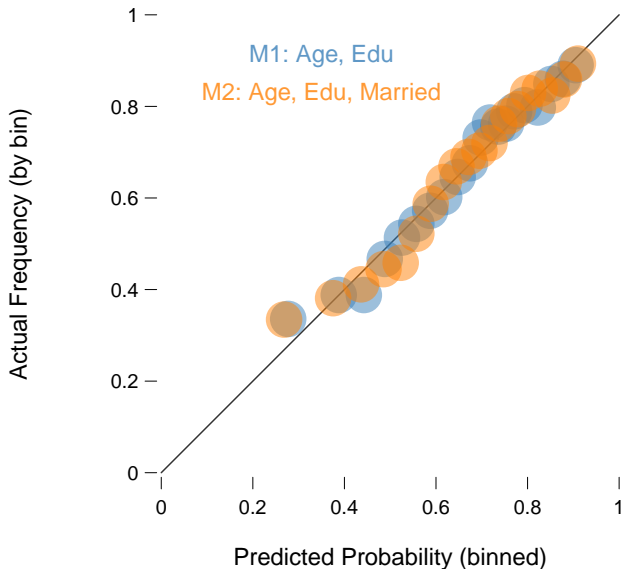
## simcf and tile

- ▶ Most of the GoF above mentioned will be computed using source code programmed by Chris.
  - ▶ You will find those in his website and in the source folder from the compressed materials.
- ▶ It is assumed that you have installed both `simcf` and `tile`.

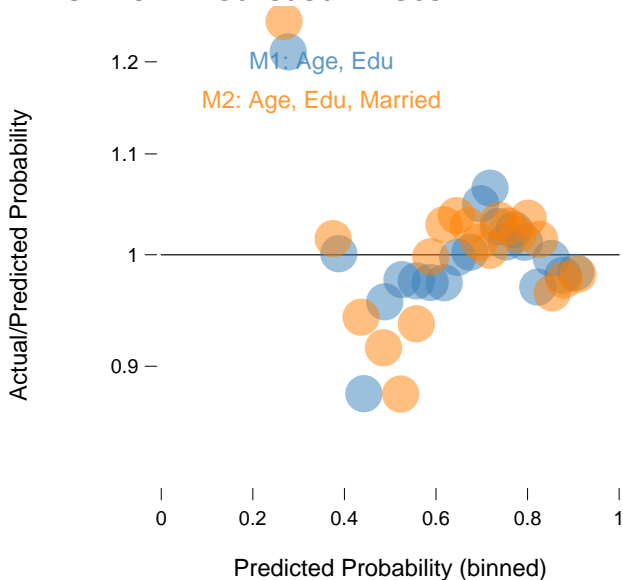
## Preview: Separation Plots



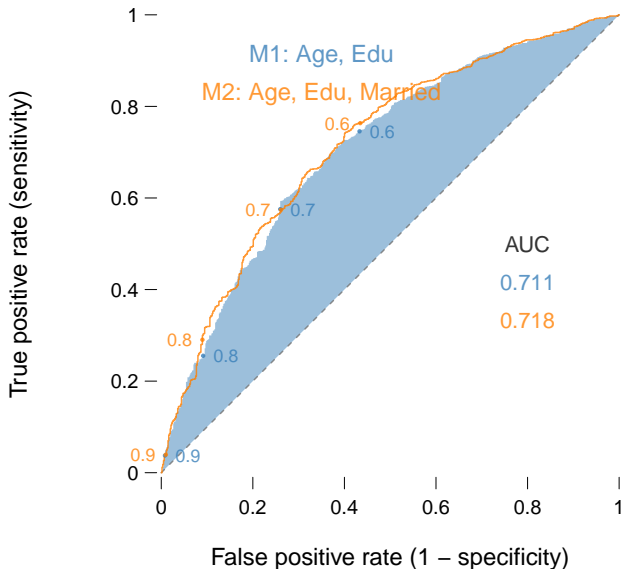
## Preview: Actual vs. Predicted Plots



## Preview: Error vs. Predicted Plots



## Preview: ROC Plots



## Next lab

- ▶ Ordinal Probit.



FIN