

Regression

- 1.** In simple linear regression, the slope

m

represents:

- (A) The predicted value of Y when $X = 0$
- (B) How much Y changes for a one-unit change in X
- (C) The average of all Y values
- (D) The error between predicted and actual values

- 2.** Which of the following is not an assumption of simple linear regression?

- (A) Linearity
- (B) Independence of errors
- (C) Homoscedasticity
- (D) Multicollinearity between X and Y

- 3.** In the regression equation

$$Y = mX + c$$

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c

represents:

- (A) The slope
- (B) The intercept
- (C) The coefficient of determination
- (D) The standard error

- 4.** The purpose of regularization in regression is to:

- (A) Increase the number of features in the model
- (B) Increase training error
- (C) Reduce overfitting by penalizing large coefficients
- (D) Eliminate the intercept term

5. Which metric measures how well a regression model fits the data?

- (A) RMSE
- (B) MAE
- (C) R^2 score
- (D) p-value

6. In multiple linear regression, multicollinearity occurs when:

- (A) The dependent variable is categorical
- (B) Independent variables are highly correlated
- (C) The residuals are normally distributed
- (D) The slope is negative

7. Which of the following is the main objective of linear regression?

- (A) To classify data points into categories
- (B) To estimate the relationship between variables
- (C) To maximize the variance of features
- (D) To reduce the dimensionality of the dataset

8. What does a negative slope in a regression equation indicate?

- (A) As X increases, Y decreases
- (B) As X increases, Y increases
- (C) The model is invalid
- (D) The intercept is negative

9. In the equation

$$Y = \beta_0 + \beta_1 X + \epsilon$$

,

ϵ

represents:

- (A) Predicted value
- (B) Coefficient
- (C) Error term (residual)
- (D) Standard deviation of X

- 10.** What does an R^2 value of 1 mean?
- (A) The model perfectly predicts all data points
 - (B) The model predicts nothing better than the mean
 - (C) The residuals are random
 - (D) The slope is 1
- 11.** Which of the following can help deal with overfitting in regression models?
- (A) Increasing the number of predictors
 - (B) Using regularization methods like Ridge/Lasso
 - (C) Reducing the size of the training set
 - (D) Removing the intercept term
- 12.** In multiple linear regression, the interpretation of β_2 is:
- (A) Change in Y per unit change in X_2 holding all other predictors constant
 - (B) Change in Y per unit change in X_2 without considering other predictors
 - (C) The total change in Y due to all predictors
 - (D) The residual error for X_2
- 13.** A company is predicting monthly sales based on advertising spend. The regression output shows:
 $Sales = 500 + 8 \cdot (Ad\ Spend)$
If Ad Spend = \$200, what are the predicted sales?
- (A) 2100
 - (B) 2500
 - (C) 1600
 - (D) 21000
- 14.** A student fits a regression model to predict exam scores from hours studied and finds a slope of 5. This means:
- (A) Each additional study hour increases score by 5 points on average
 - (B) The maximum score possible is 5
 - (C) The minimum score possible is 5
 - (D) 5% of variation in scores is explained

15. You run a regression model for crop yield and find the coefficient for rainfall is negative. This likely means:

- (A) Rainfall reduces yield
- (B) Rainfall has no relationship with yield
- (C) Rainfall is perfectly correlated with yield
- (D) The intercept is negative

16. A regression output shows: Intercept = 100 Slope = -4 If

$$X = 20$$

, the predicted

$$Y$$

is:

- (A) 180
- (B) 20
- (C) 20×-4
- (D) $100 - 4$

17. In a salary prediction model, Age and Experience are highly correlated. This will likely:

- (A) Cause multicollinearity issues
- (B) Improve model accuracy
- (C) Increase R^2 drastically
- (D) Eliminate overfitting

18. Intercept = 50, slope = -2, X = 15

- (A) 20
- (B) 50
- (C) -20
- (D) 80

19. A regression model for crop yield finds rainfall coefficient = -0.3. This means

- (A) More rainfall reduces yield by 0.3 units per mm
- (B) More rainfall increases yield by 0.3 units
- (C) Rainfall has no effect
- (D) Model is wrong

20. Model has high train

$$R^2$$

but low test

$$R^2$$

. Cause?

- (A) Overfitting
- (B) Underfitting
- (C) Homoscedasticity
- (D) Multicollinearity

21. In multiple regression, coefficient for Fertilizer = 1.2 means

- (A) Fertilizer has no effect
- (B) For each 1 unit increase in fertilizer, yield increases by 1.2 units (holding others constant)
- (C) Fertilizer reduces yield
- (D) Fertilizer effect depends on rainfall

22. A student says "Cost function and loss function are same". You say

- (A) Correct — they mean exactly the same thing
- (B) Incorrect — loss is for one observation, cost is average over dataset
- (C) Incorrect — cost is for classification, loss for regression
- (D) Both terms mean training error only

23. Homoscedasticity means

- (A) Residuals have constant variance
- (B) Residuals increase with X
- (C) Features are uncorrelated
- (D) Errors are normally distributed

24. In a salary model, Age and Experience have correlation = 0.95. This likely causes

- (A) Multicollinearity
- (B) Underfitting
- (C) Overfitting
- (D) Homoscedasticity

25. Polynomial regression is chosen when

- (A) Relationship between X and Y is clearly non-linear
- (B) Relationship between X and Y is perfectly linear
- (C) Target variable is categorical
- (D) Dataset is too small

26. The main difference between Ridge and Lasso regression is

- (A) Ridge shrinks coefficients, Lasso can set some to zero
- (B) Lasso shrinks coefficients, Ridge sets some to zero
- (C) Ridge uses L1 penalty, Lasso uses L2 penalty
- (D) Ridge works only for classification

27. Lasso regression helps by

- (A) Eliminating irrelevant features
- (B) Increasing coefficients
- (C) Removing intercept
- (D) Making residuals constant

28. Ridge regression is preferred when

- (A) Data has high multicollinearity
- (B) Data has no correlation between features
- (C) Target is categorical
- (D) Features are perfectly uncorrelated

29. In simple regression, if the slope is 0, it means

- (A) Perfect positive correlation
- (B) Perfect negative correlation
- (C) No relationship between X and Y
- (D) The intercept is also zero

30. A dataset is modeled with linear regression and residuals show increasing spread with X. This indicates:

- (A) Homoscedasticity
- (B) Heteroscedasticity
- (C) Multicollinearity
- (D) Overfitting