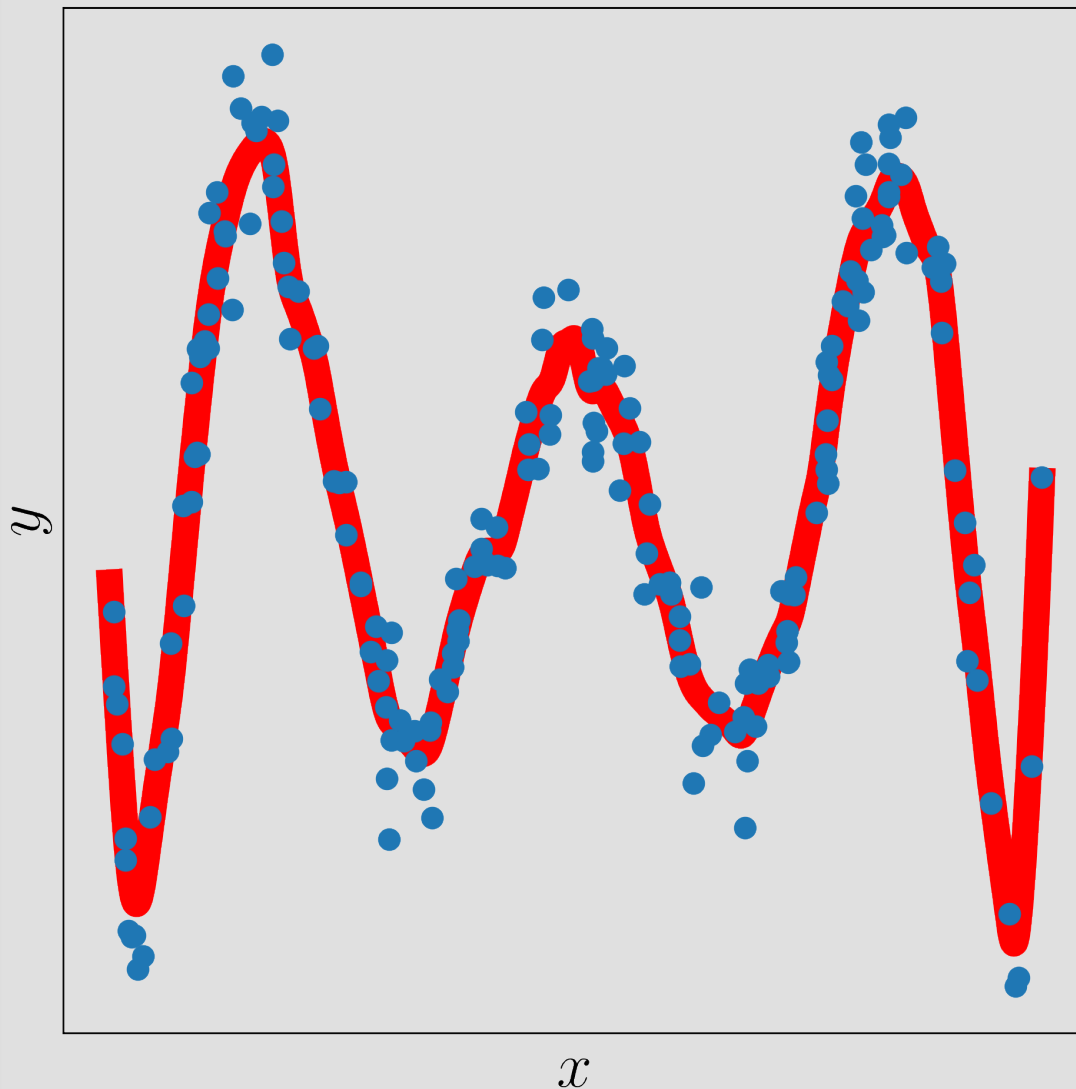


Non-parametric methods

Nadaraya-Watson



K-nearest neighbors:

$$y = \frac{1}{5} \sum_{i=1}^5 y_{(i)}$$

Nadaraya-Watson:

$$y(x) = \sum_{i=1}^N w_i(x) y_i$$

$$w_i(x) = \frac{K(x, x_i)}{\sum_{j=1}^N K(x, x_j)}$$

