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 Instructor: <Ghasemi/Pare/Qiu/Sahay>

## Problem1\_writeup.

### (1) Estimated Functions:

$$\hat{y}_1(x) = a_1x + b \quad (\text{write numerical values for } a_i \text{'s and } b \text{'s})$$

$$\hat{y}_2(x) = a_2x^2 + a_1x + b$$

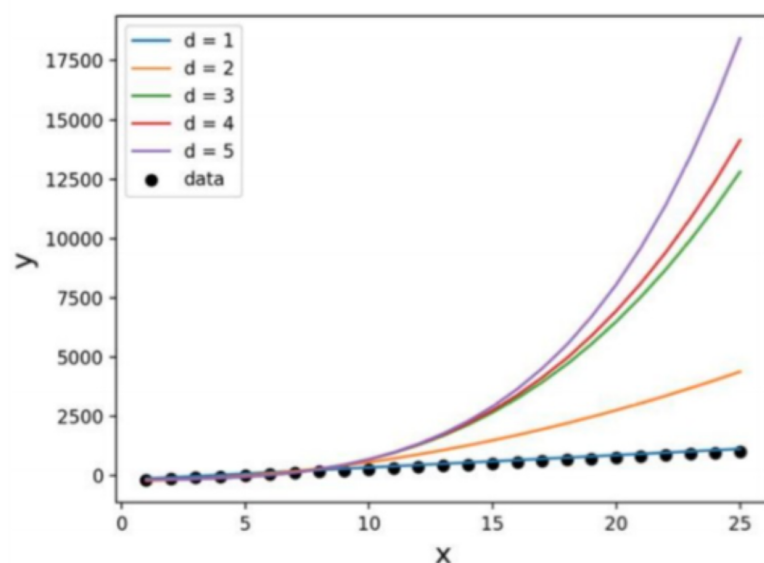
$$\hat{y}_3(x) = a_3x^3 + a_2x^2 + a_1x + b$$

$$\hat{y}_4(x) = a_4x^4 + a_3x^3 + a_2x^2 + a_1x + b$$

$$\hat{y}_5(x) = a_5x^5 + a_4x^4 + a_3x^3 + a_2x^2 + a_1x + b$$

### (2) Data Visualization:

(insert plot obtained from data in poly.txt)



### (3) What degree polynomial does the relationship seem to follow? Please explain your answer.

(Discuss relationship of data and insert numerical value of  $c$  calculated from best regression)

Sample answer:

The data seems to best follow a first order polynomial (i.e., a line) which can be seen from the low error between the estimated regression function,  $\widehat{y_1(x)}$ , and the data in the plot above.

**(4) If we measured a new data point,  $x = 3$ , what would be the predicted value of  $y$ , based on the polynomial identified as the best fit in Question (3)?**

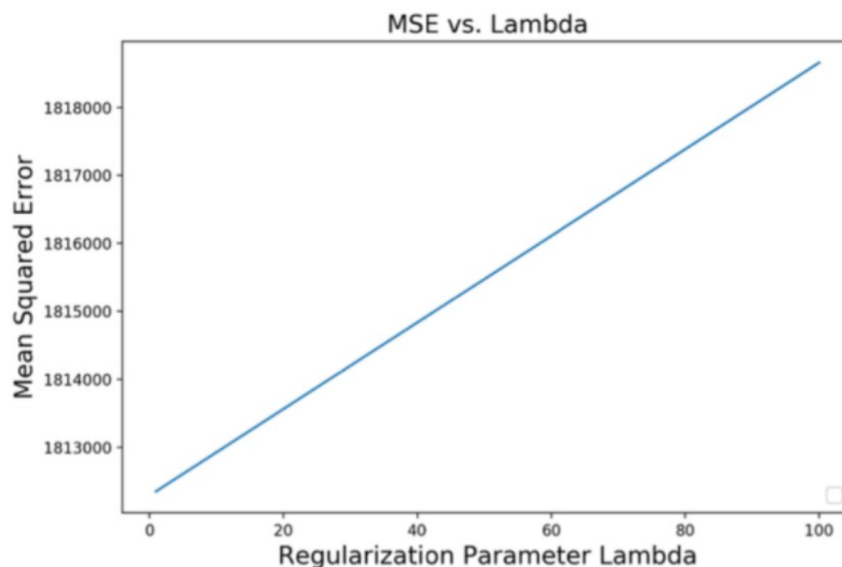
Sample answer:

If we measured a new data point,  $x=3$ , the corresponding predicted value would be,  $\widehat{y_1(3)} = c$ .

## Problem2\_writeup.

**(1) Plot the mean squared error as a function of lambda in Ridge Regression:**

*(Insert plot obtained by completing the **main** function)*



**(2) Find best lambda:**

Sample answer:

Based on the range of Lambda values tested, the best lambda value is  $c$ , which yields an MSE of  $d$  as shown on the plot above.

**(3) Find equation of the best fitted model:**

*(Insert numerical values for  $a_i$ 's and  $b$ )*

$$\hat{y}(x) = a_1 x_1 + a_2 x_2 + a_3 x_3 + a_4 x_4 + a_5 x_5 + a_6 x_6 + b$$

**(4) Draw a prediction plot using Google data**

*(Note that the plot below is not the solution)*

