

3) a) False Since $n = 1000 \gg 8$ and refer to question 7.

b) True but the statement can be made stronger by saying BIC will always select models with at most the same number of parameters as AIC.

c) False Since B) is true.

4) a) TRUE, Refer to Example 1) below

b) False Since $\log n > 5$ thus BIC will always pick models with less parameters.

c) False Refer to Example 1) below

d) False Refer to Example 2) below.

~~Table~~

	none	A
RSS	2	1

Example 1) $n = 3, \hat{\sigma}^2 = 1 \rightarrow$ AIC picks ~~less than~~ model with less parameters than BIC.

Example 2) $n = 7, \hat{\sigma}^2 = 1/3 \rightarrow$ AIC model same as BIC model. $= \{A\}$

$$Q2 \ a) \ RSS(C) = X$$

$$1.5 = RSS(A, C) \leq RSS(C) \leq RSS(\text{None}) = 7$$

$$3 = RSS(B, C) \leq RSS(C) \leq RSS(\text{None}) = 7$$

$$\Rightarrow RSS(C) \in [3, 7]$$

$$b) \ RSS(A, B) = Z$$

$$1 = RSS(A, B, C) \leq RSS(A, B) \leq RSS(A) = 6$$

$$1 = RSS(A, B, C) \leq RSS(A, B) \leq RSS(B) = 4$$

$$\Rightarrow \cancel{RSS(A, B) \in [1, 4]}$$

$$RSS(A, B) \in (1, 4)$$