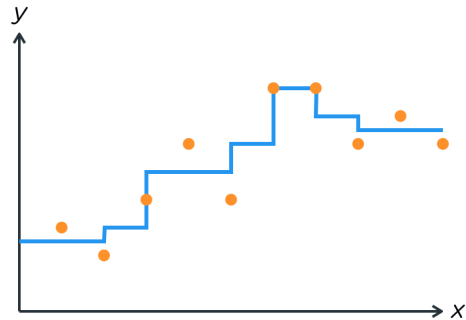
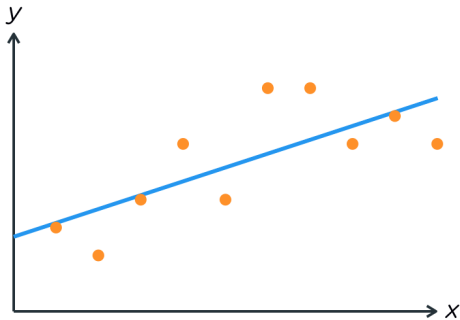


# STT3851 Homework 3

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Due – September 15

- 1) Provide a sketch of typical (squared) bias, variance, training error, test error, and irreducible error curves, on a single plot, as we go from less flexible statistical learning methods towards more flexible approaches. The x-axis should represent the amount of flexibility in the method, and the y-axis should represent the values for each curve. There should be five curves. Make sure to label each one.
- b) Explain why each of the five curves has the shape displayed in part (a)
- 2) Consider the following model fits.



Which model is more flexible? **Why?** Discuss how interpretability is related to the flexibility.

- 3) Group the following methods based on their interpretability and flexibility.

Methods: Bagging, Lasso, Boosting, Subset selection, LS, Regression Tree, Classification Tree.

Less flexible, more interpretable	Moderately flexible and interpretable	More flexible, less interpretable
_____	_____	_____

- 4) Consider the relationship between a response variable  $Y$  and an explanatory variable  $x$  and the following statements. Answer **TRUE** or **FALSE**. If you choose that the statement is **TRUE**, no explanation is needed. If you choose that the statement is **FALSE**, EXPLAIN WHY.

$$Y = f(x) + \epsilon$$

- i) This is an unsupervised learning problem.
- ii)  $f(x)$  captures the systematic part of  $Y$ .
- iii) This is a regression problem only if  $x$  is quantitative.

- iv) For a parametric method, assuming a form for  $f$  with more free parameters generally leads to a more flexible fit.
- v) A disadvantage to using a parametric method rather than a non-parametric one is that many observations are needed to estimate  $f$  decently.