



Ch6 Linear Model Selection and

<u>Course</u> > <u>Regularization</u> 6.2 Review Questions > <u>6.2 Stepwise Selection</u> >

6.2 Review Questions

6.2.R1

1/1 point (graded)

We perform best subset and forward stepwise selection on a single dataset. For both approaches, we obtain p+1 models, containing $0,1,2,\ldots,p$ predictors.

Which of the two models with k predictors is guaranteed to have training RSS no larger than the other model?

Best Subset			
Forward Stepwise			
They always have the same training RSS			
Not enough information is given to know			
✓			
Submit			
✓ Correct (1/1 point)			

6.2.R2

1/1 point (graded)

Which of the two models with k predictors has the smallest test RSS?

◯ Best Su	set	
○ Forwar	Stepwise	
◯ They a	ays have the same test RSS	
Not en	gh information is given to know	
✓		
Submit		
✓ Correc	I/1 point)	

© All Rights Reserved