



Ch6 Linear Model Selection and

<u>Course</u> > <u>Regularization</u> 6.9 Review Questions

> 6.9 Dimension Reduction Methods >

6.9 Review Questions

6.9.R1

1/1 point (graded)

We compute the principal components of our p predictor variables. The RSS in a simple linear regression of Y onto the largest principal component will always be no larger than the RSS in a simple regression of Y onto the second largest principal component. True or False? (You may want to watch 6.10 as well before answering - sorry!)

True			
False			
~			

Explanation

Principal components are found independently of Y, so we can't know the relationship with Y a priori.

Submit

1 Answers are displayed within the problem

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