



Ch6 Linear Model Selection and

6.6 Shrinkage methods and ridge

<u>Course</u> > <u>Regularization</u> 6.6 Review Questions

> regression

>

6.6 Review Questions

6.6.R1

1/1 point (graded)

$$\sqrt{\sum_{j=1}^p eta_j^2}$$
 is equivalent to:

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\bigcirc	$\hat{\beta}^R$
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$$igcup C_p$$
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Explanation

The expression is the L2 norm of β .

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• Answers are displayed within the problem

6.6.R2

1/1 point (graded)

You perform ridge regression on a problem where your third predictor, x3, is measured in dollars. You decide to refit the model after changing x3 to be

measured in cents. Which of the following is true?:	
$igcap \hat{eta}_3$ and \hat{y} will remain the same.	
$igcircle \hat{eta}_3$ will change but \hat{y} will remain the same.	
$igcircle \hat{eta}_3$ will remain the same but \hat{y} will change.	
$lackbox{m{\hat{eta}}}_3$ and \hat{y} will both change.	
✓	
Explanation The units of the predictors affects the L2 penalty in rid \hat{eta}_3 and \hat{y} will both change	ge regression, and hence
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Answers are displayed within the problem	

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