



## Ch6 Linear Model Selection and

<u>Course</u> > <u>Regularization</u> 6.4 Review Questions

> 6.4 Estimating test error >

## 6.4 Review Questions

## 6.4.R1

1/1 point (graded)

You are fitting a linear model to data assumed to have Gaussian errors. The model has up to p=5 predictors and n=100 observations. Which of the following is most likely true of the relationship between  $C_p$  and AIC in terms of using the statistic to select a number of predictors to include?

$igcup C_p$ will select a model with more predictors $AIC$
$igcup C_p$ will select a model with fewer predictors $AIC$
$lacktriangledown C_p$ will select the same model as $AIC$
Not enough information is given to decide
<b>✓</b>
Submit
✓ Correct (1/1 point)