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.

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Answers are displayed within the problem