

BVA 507E Homework 3

Due Date December 29 Friday 23:59

Consider the data set Exam3DataSet provided in the Ninova. The dataset includes x (that represent the single feature) and y (that represents the target variable) values of 100 different observations. You decided to use a polynomial regression model but worry about the choice of the degree of the polynomial.

- (a) Split your dataset into a test set and train set. (20% test set, 80% training set)
- (b) Try different degrees of polynomial functions and pick the one that has the smallest LOOCV mean squared error, and report LOOCV validation errors of each polynomial functions
- (c) Refit your model on the training set with the selected degree of polynomial and compute the test mean squared error.
- (d) Try different degrees of polynomial functions and pick the one that has the smallest 5-fold cross validation mean squared error, and report 5-fold cross validation errors of each polynomial functions.
- (e) Refit your model on the training set with the selected degree of polynomial and compute the test mean squared error and test R^2 score.
- (f) Are the degrees of polynomials chosen with LOOCV and 5-fold cross validation same?

You are required to upload your codes to the ninova. Write your codes as clear as possible and add comments if necessary.