

BIOS:7240 Homework 1

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1. Exercise 1.2

Figure 1 shows the MSE and MSPE with respect to p . It seems as p goes larger, the model becomes more overfitted.

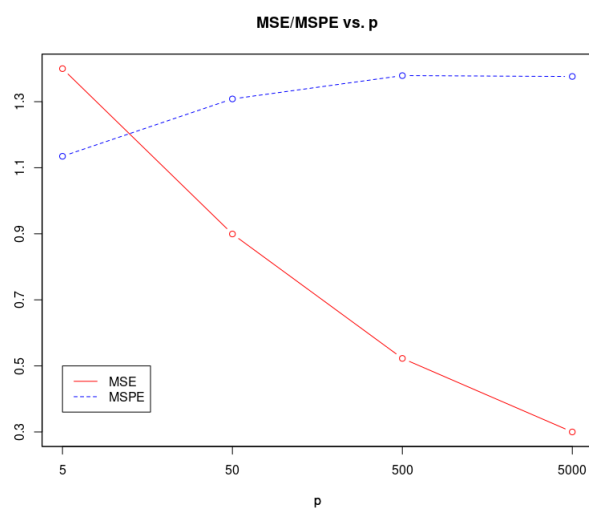


Figure 1: MSE and MSPE with respect to p .

Figure 2 shows the confidence interval with respect to p .

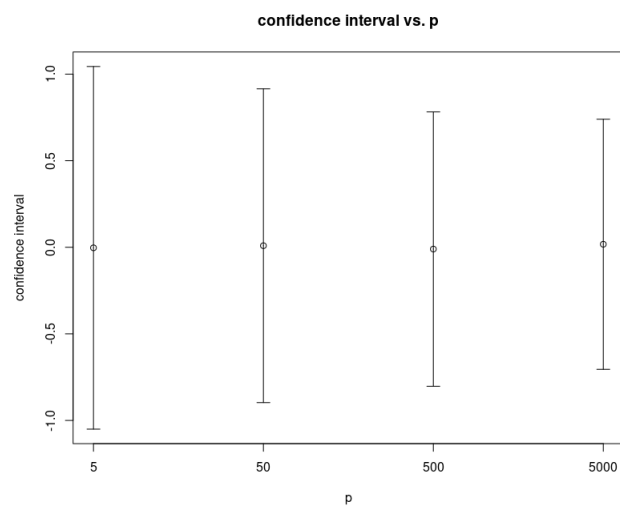


Figure 2: Confidence interval with respect to p .