

Building a predictive model for nutritional rating for Cereal Dataset

(a) The MSE for linear regression is shown below:

Training MSE:

```
> error_train <- (1/length(y_train))*sum((y_train-y_true)^2)
> error_train
[1] 0.07677425
>
```

Testing MSE:

```
> error_test <- (1/length(y_test))*sum((y_test-y_true)^2)
> error_test
[1] 0.09924431
>
```

(b) The result of Forward Subset selection is shown below:

	Selection	Algorithm:	forward	calories	protein	fat	sodium	fiber	carbo	sugars	potass	vitamins	shelf	weight	cups
1	(1)	" "	" "	" "	" "	" "	" "	" "	" *	" "	" "	" "	" "	" "	" "
2	(1)	" "	" "	" "	" "	" "	" "	" *	" "	" *	" "	" "	" "	" "	" "
3	(1)	" "	" "	" "	" "	" *	" "	" "	" "	" *	" "	" "	" "	" "	" "
4	(1)	" "	" "	" "	" "	" *	" *	" "	" "	" *	" "	" "	" "	" "	" "
5	(1)	" "	" "	" "	" "	" *	" "	" *	" "	" *	" "	" "	" "	" "	" "
6	(1)	" "	" "	" "	" "	" *	" "	" *	" "	" *	" "	" *	" "	" "	" "
7	(1)	" "	" "	" *	" "	" *	" *	" "	" *	" "	" "	" *	" "	" "	" "
8	(1)	" *	" "	" *	" "	" *	" "	" *	" "	" "	" "	" *	" "	" "	" "
9	(1)	" *	" "	" *	" "	" *	" *	" "	" *	" "	" *	" *	" "	" "	" "
10	(1)	" *	" "	" *	" "	" *	" *	" "	" *	" "	" *	" *	" "	" "	" *
11	(1)	" *	" "	" *	" "	" *	" *	" "	" *	" "	" *	" *	" "	" "	" *
12	(1)	" *	" "	" *	" "	" *	" *	" "	" *	" "	" *	" *	" *	" *	" *

The MSE for the forward subset selection is shown below:

```
> val.f.error
[1] 6.825561e+01 5.754333e+01 2.358048e+01 6.821211e+00 6.462474e+00 6.293982e+00 3.230211e+00 8.832327e-01 9.073826e-14
[10] 9.111452e-14 9.152292e-14 8.873154e-14
>
```

(c) The result for exhaustive subset selection is shown below:

```
1 subsets of each size up to 12
Selection Algorithm: exhaustive
calories protein fat sodium fiber carbo sugars potass vitamins shelf weight cups
1 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
2 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
3 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
4 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
5 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
6 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
7 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
8 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
9 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** ** **
10 ( 1 ) ** ** ** ** ** ** ** ** ** ** ** ** ** **
11 ( 1 ) ** ** ** ** ** ** ** **
12 ( 1 ) ** ** ** **
> |
```

The MSE for the exhaustive subset selection is shown below:

```
> val.e.error
[1] 6.825561e+01 5.754333e+01 2.358048e+01 6.821211e+00 4.552774e+00 2.665865e+00 1.677157e+00 8.832327e-01 9.073826e-14
[10] 9.111452e-14 9.152292e-14 8.873154e-14
> |
```

(d) The best model as per our results is the exhaustive subset selection model with 9 variables.