

2. ISLR: 2.4.1

- (a) The sample size n is extremely large, and the number of predictors p is small.

Performance of flexible statistical learning method will be "better", as a flexible model will work better with a large sample size.

- (b) The number of predictors p is extremely large, and number of observation n is small.

"worse": As a flexible model is very likely to overfit. It will learn detail and noise from data.

- (c) The relationship between predictors and response is highly non-linear.

"better": As flexible models have higher degrees of freedom. It is likely to perform well on overtly highly non-linear data.

(d) The Variance of the error terms; i.e. $\sigma^2 = \text{Var}(\varepsilon)$, is extremely high.

"worse": Contrary to an inflexible model, a flexible model will fit the noise in the error terms. Thus, with a different sample, we will have a different fit.

A simpler model will do better a better estimation of f .

Q.3 ISLR 2.4.7

(a) Compute the Euclidean Distance between each observation and the test point, $x_1 = x_2 = x_3 = 0$

x_1	x_2	x_3	Obs	Euclidean dist
0	3	0	1 R	$= \sqrt{0^2 + 3^2 + 0^2} = 3$
2	0	0	2 R	$= \sqrt{2^2} = 2$
0	1	3	3 R	$= \sqrt{1^2 + 3^2} = \sqrt{10}$
0	1	2	4 G	$= \sqrt{1^2 + 2^2} = \sqrt{5}$
-1	0	1	5 G	$= \sqrt{2}$
1	1	1	6 R	$= \sqrt{3}$

(b) What is our prediction with $k=1$? Why?

"Green": As point $(x_1 = -1, x_2 = 0, x_3 = 1)$ is the 1st closest neighbour to $(x_1 = 0, x_2 = 0, x_3 = 0)$.

(c) What is our prediction with $k=3$? Why?

Closest 3 neighbours - Obs

G	R	R
5	6	2

 Pct

"Red": The probability of test point belonging to "Red" is higher than the probability of it belonging to "Green".

(d) If the Bayes decision boundary in this problem is highly non-linear, then would we expect the best value for k to be large or small? Why?

"small": Smaller values of k means (less neighbours) a more flexible model. A flexible model will produce a more non-linear decision boundary. If k is large, more data points are considered, hence we get a more linear decision boundary.