

1. Consider a small dataset of five observations. The predictor is continuous, $x_1 = 1, x_2 = 2, x_3 = 3, x_4 = 4, x_5 = 5$, and the response variable is discrete, $y_1 = A, y_2 = A, y_3 = B, y_4 = C, y_5 = A$.
 - (a) Construct the classification tree. Use Gini impurity index as the splitting criterion. Split the node if there are more than two observations inside.
 - (b) What are the forecasted probabilities for $x = 4.7$?
2. Consider a small dataset of five observations. The predictor is continuous, $x_1 = 1, x_2 = 2, x_3 = 3, x_4 = 4, x_5 = 5$, the response variable is also continuous, $y_1 = 100, y_2 = 120, y_3 = 130, y_4 = 60, y_5 = 70$.
 - (a) Construct the regression tree. Use residual sum of squares as the splitting criterion. Split the node if there are more than two observations inside.
 - (b) What is the forecasted value of y for $x = 4.7$?
3. Random variables y_1, y_2, \dots, y_n is a random sample from uniform distribution on $[0; 1]$. Consider one of the bootstrap samples, $y_1^*, y_2^*, \dots, y_n^*$.
 - (a) Find $\mathbb{E}(y_1^*)$. Explain in one or two lines why it is equal to or different from $\mathbb{E}(y_1)$.
 - (b) Find $\mathbb{Var}(y_1^*)$. Explain in one or two lines why it is equal to or different from $\mathbb{Var}(y_1)$.
 - (c) Find $\mathbb{Cov}(y_1, y_1^*)$.
 - (d) Find $\mathbb{Cov}(y_1^*, y_2^*)$. Explain in one or two lines why it is equal to or different from $\mathbb{Cov}(y_1, y_2)$.
 - (e) Find $\mathbb{Var}(\bar{y}^*)$.