

1.A

2. B

3. C

4.C

5.D

6. A and D

7. C

8. A

9. A and B

10. The adjusted R-squared compensates for the addition of variables and only increases if the new predictor enhances the model above what would be obtained by probability. Conversely, it will decrease when a predictor improves the model less than what is predicted by chance.

11. Similar to the lasso regression, ridge regression puts a similar constraint on the coefficients by introducing a penalty factor. However, while lasso regression takes the magnitude of the coefficients, ridge regression takes the square. Ridge regression is also referred to as L2 Regularization.

12. A variance inflation factor (VIF) is a measure of the amount of multicollinearity in regression analysis. Multicollinearity exists when there is a correlation between multiple independent variables in a multiple regression model. This can adversely affect the regression results. Thus, the variance inflation factor can estimate how much the variance of a regression coefficient is inflated due to multicollinearity. The default VIF cutoff value is 5; only variables with a VIF less than 5 will be included in the model. However, note that many sources say that a VIF of less than 10 is acceptable.

13. To ensure that the gradient descent moves smoothly towards the minima and that the steps for gradient descent are updated at the same rate for all the features, we scale the data before feeding it to the model.

14. There are three error metrics that are commonly used for evaluating and reporting the performance of a regression model; they are: Mean Squared Error (MSE). Root Mean Squared Error (RMSE). Mean Absolute Error (MAE)

15. Sensitivity - 0.8000, Specificity – 0.9600, Precision – 0.9524, Accuracy – 0.8800,