

4. a) $P(a, b | c) = \frac{P(a, b, c)}{P(c)}$

$$P(a|b, c) \cdot P(b|c) = \frac{P(a, b, c)}{P(b, c)} \cdot \frac{P(b, c)}{P(c)} = \frac{P(a, b, c)}{P(c)}$$

So $P(a, b | c) = P(a|b, c) \cdot P(b|c)$

b) $\frac{P(a|b, c) \cdot P(b, c)}{P(a|c)} = \frac{P(a, b | c)}{P(a|c)} = \frac{P(b, a | c)}{P(a|c)} = P(b | a, c)$

c) When ordinary least squares overfits, \vec{w} contains elements with large magnitude.

d) Testing loss

e) Use 70% of the data for training, and 30% for validation. Then choose the feature with lowest validation loss.