

Exercise 8 Section 5.4 ISL

We will now perform cross-validation on a simulated data set.

- (a) Generate a simulated data set as follows:

```
set.seed(1)
y=rnorm(100)
x=rnorm(100)
y=x-2* x^2+ rnorm(100)
```

In this data set, what is n and what is p ? Write out the model used to generate the data in equation form.

- (b) Create a scatterplot of X against Y . Comment on what you find.
- (c) Set a random seed, and then compute the LOOCV errors that result from fitting the following four models using least squares:
- $Y = \beta_0 + \beta_1 X + \epsilon$
 - $Y = \beta_0 + \beta_1 X + \beta_2 X^2 + \epsilon$
 - $Y = \beta_0 + \beta_1 X + \beta_2 X^2 + \beta_3 X^3 + \epsilon$
 - $Y = \beta_0 + \beta_1 X + \beta_2 X^2 + \beta_3 X^3 + \beta_4 X^4 + \epsilon$

Note you may find it helpful to use the `data.frame()` function to create a single data set containing both X and Y .

```
##           i           ii          iii          iv
## 5.890979 1.086596 1.102585 1.114772
```

- (d) Repeat (c) using another random seed, and report your results. Are your results the same as what you got in (c)? Why?
- (e) Which of the models in (c) had the smallest LOOCV error? Is this what you expected? Explain your answer.