Prediction intervals

Rules

- 1. You can use any programming language, but the results must be reproducible.
- 2. By the deadline, you should send me a .txt file (named "[badge number]_[dataset name].txt") containing the prediction intervals in the format

```
5.646867 14.98694
7.825673 17.05896
```

and a .pdf file (named "[badge number]_[dataset name]_SUPPL.pdf") containing the code to reproduce your results.

3. Deadline: December 10, 2021 h 17:00

Supplementary code to reproduce the results

```
PATH <- "https://raw.githubusercontent.com/aldosolari/SL3/main/docs/"
train = read.csv2(paste0(PATH, "PI_LOW_train.txt"))
test = read.csv2(paste0(PATH, "PI_LOW_test.txt"))
model = lm(y^{*}., train)
PI = predict(model, newdata = test, interval = "prediction")[,-1]
head(PI)
##
           lwr
                    upr
## 1 5.646867 14.98694
## 2 7.825673 17.05896
## 3 6.898994 16.10844
## 4 15.215811 24.61366
## 5 1.304666 10.74310
## 6 6.970587 16.20393
# write.table(file="2575_PI_LOW.txt", PI, row.names = FALSE, col.names = FALSE)
```