Lecture 13: Linear Regression via Least Squares

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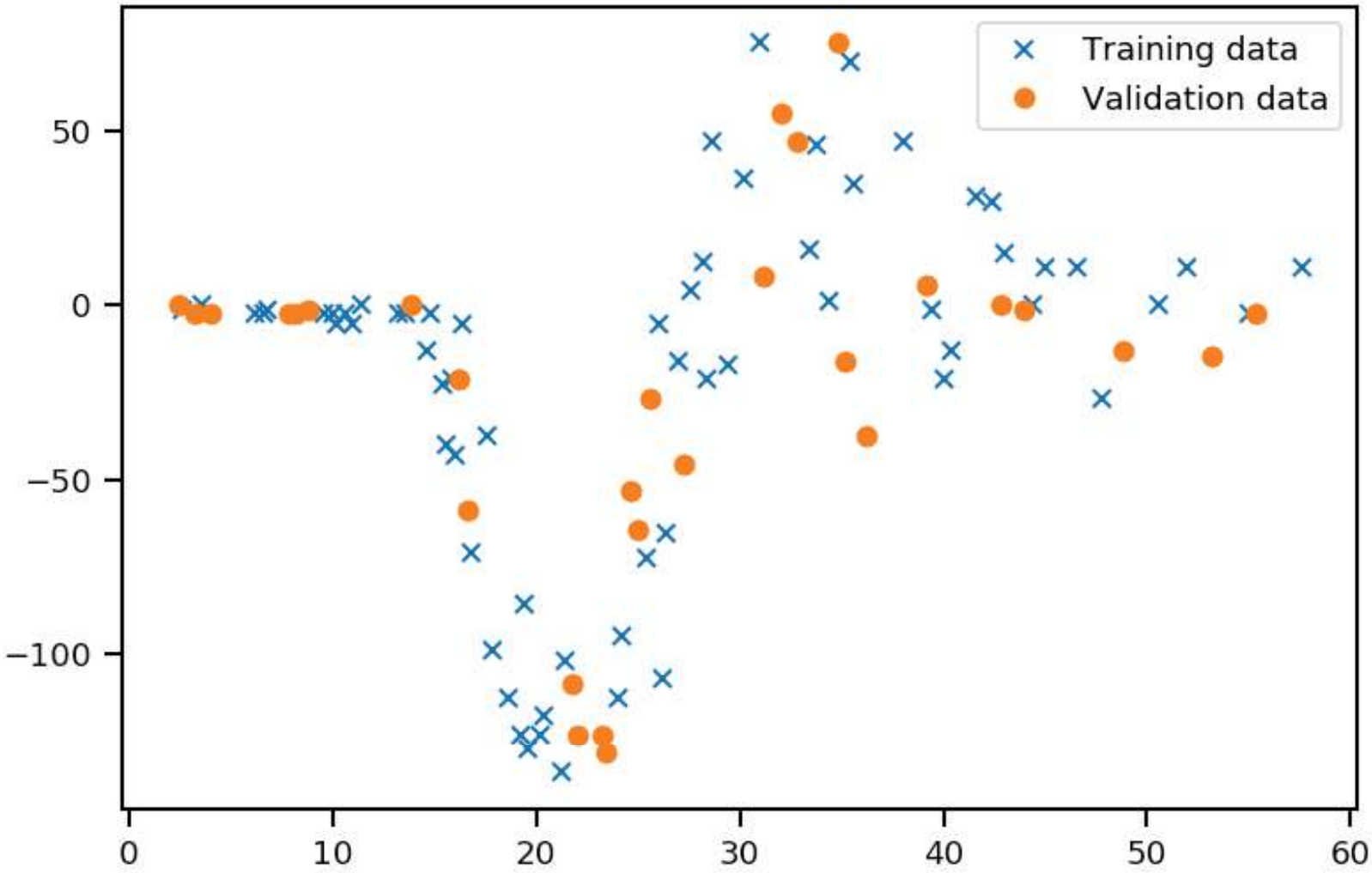
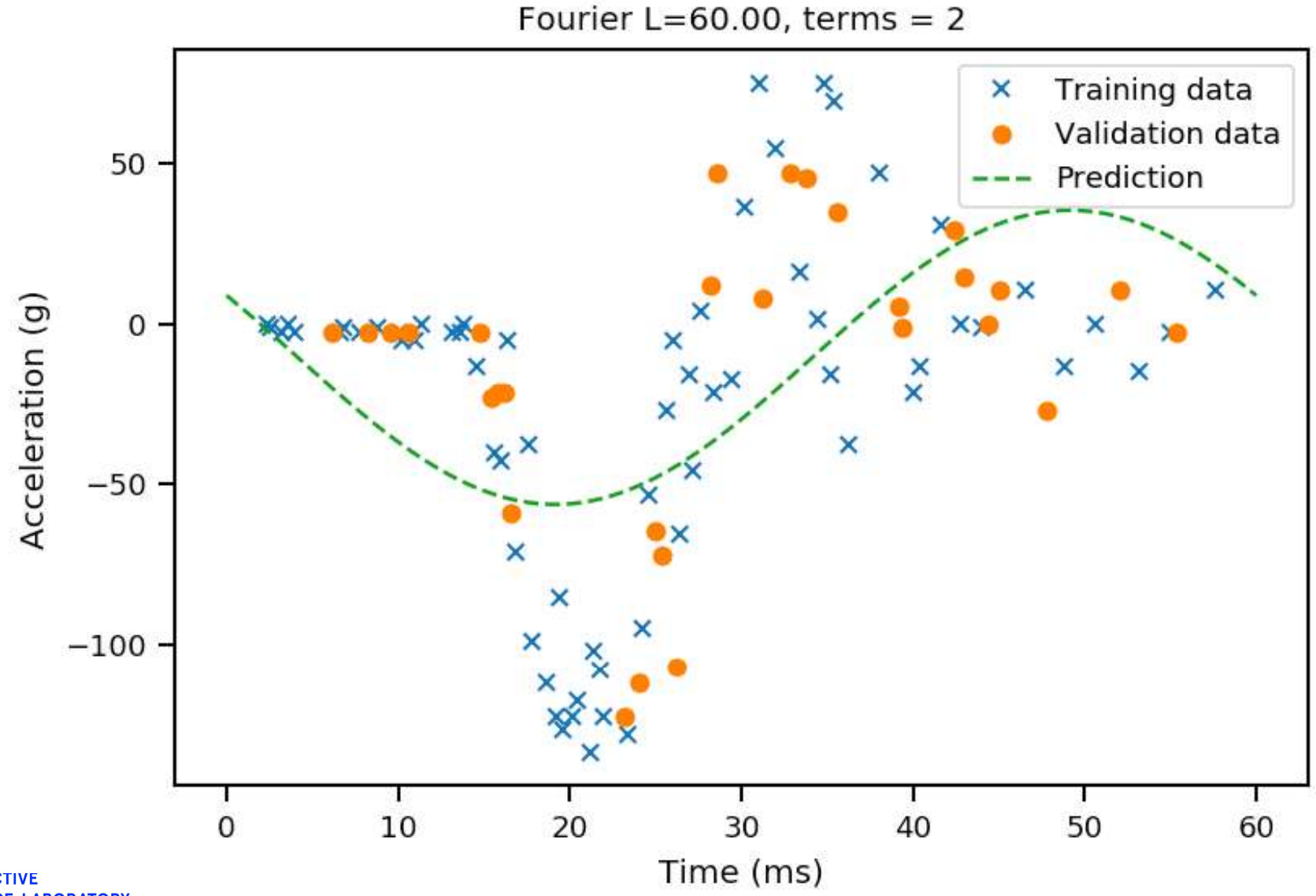
Measures of predictive accuracy

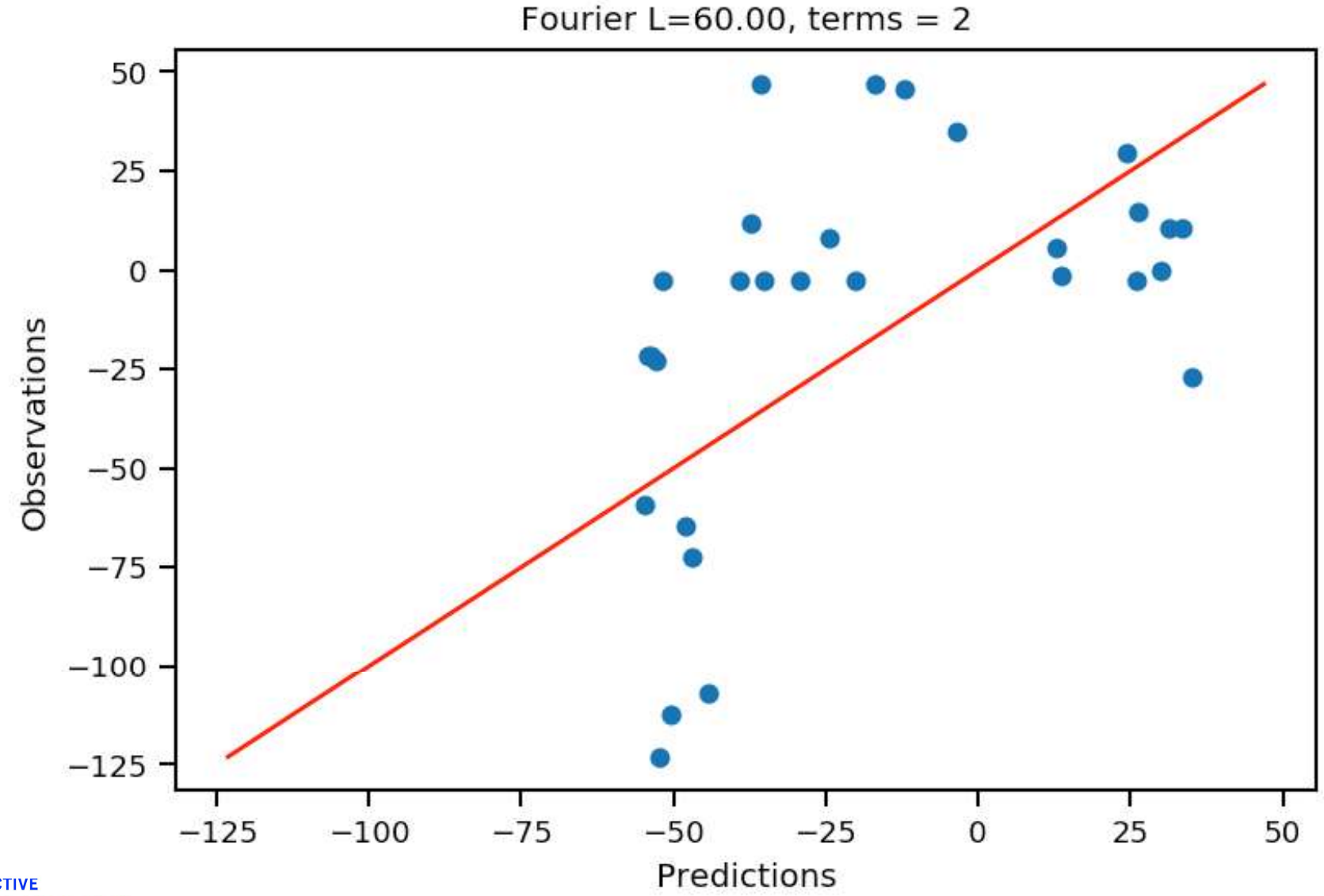
Validation points



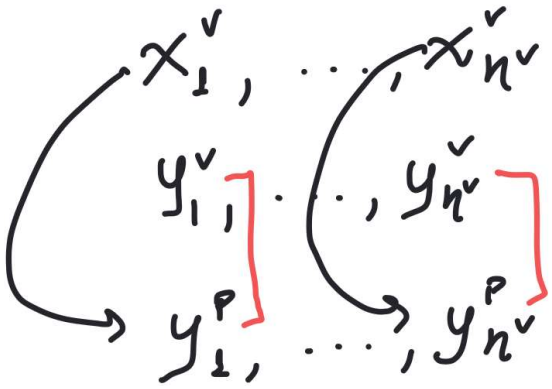
Fit a generalized model with a Fourier basis



Predictions vs Observations Plot

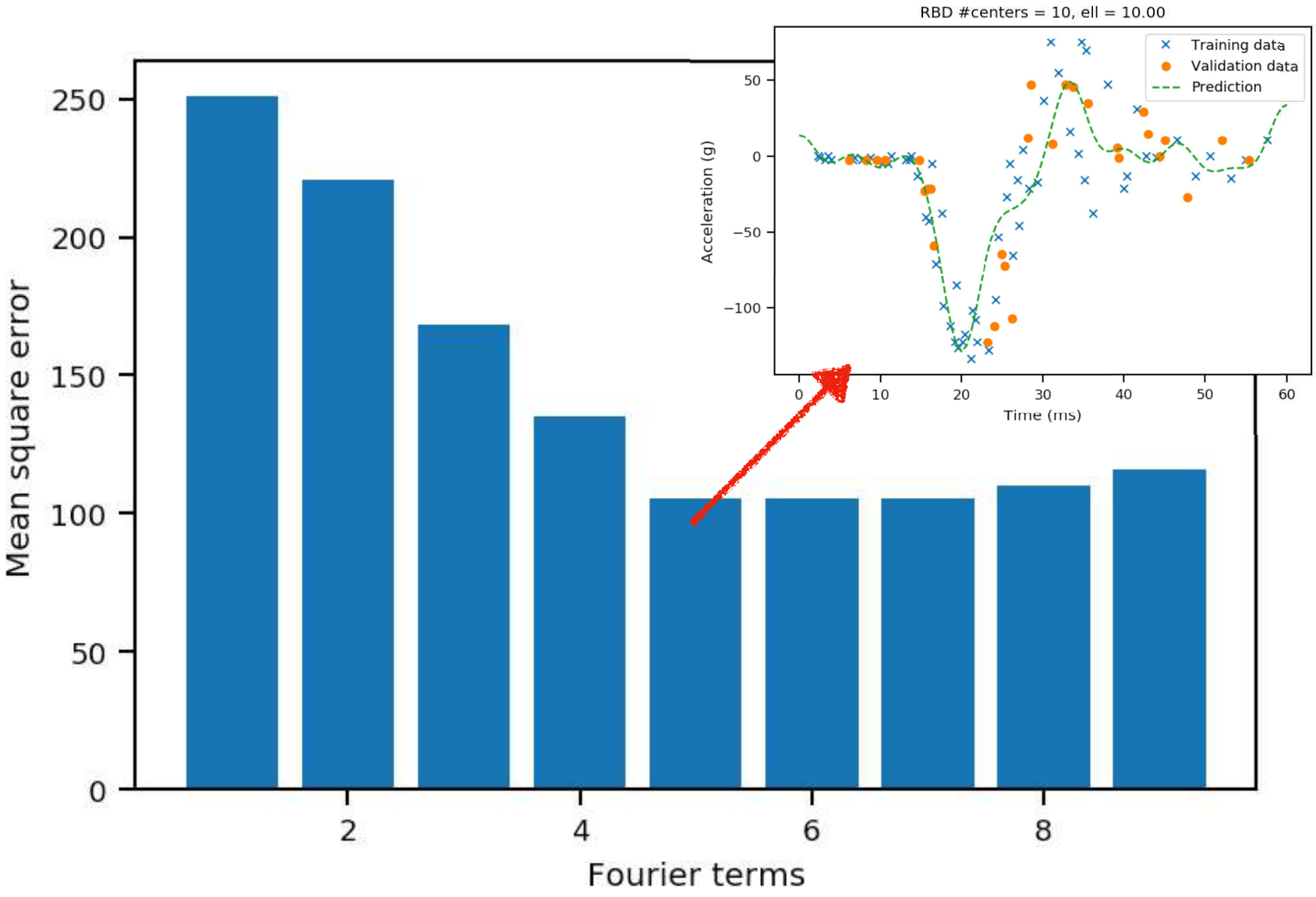


Mean Square Error



$$MSE = \frac{1}{n^v} \sum_{i=1}^{n^v} \left(y_i^v - y_i^p \right)^2$$

Mean Square Error



Cross validation