

Statistical Learning, Exercise 7 : Model evaluation

Question 1

For this question you will work with the *Computer* dataset (filename: ComputerData.txt). You must here predict the value of the field **PRP**.

1. Evaluate the performances of a single regression model of your choice and a multiple regression model. Get training and test MSE (Mean Square Error) using 10-fold cross-validation;
2. Create a K-NN regression model and apply LOO;
3. Compare the results between (a) and (b);
4. Which model do you think is the best? Why? What are the advantages and the drawbacks?