

1. When compared to some common machine learning techniques, such as random forests, generalized additive models have the advantage of clearly showing the contribution of each predictor to the response.

True

False

2. Generalized additive models can be thought of as a way to estimate nonlinear relationships between a response and several predictors simultaneously.

True

False

3. Generalized additive models strike a nice balance between the interpretable, yet biased, linear model, and the extremely flexible, “black box” machine learning algorithms.

True

False

4. Which of the following are additive models?

$$f(x_1, x_2, x_3) = \beta_0 x_1 + \beta_1 x_1 + \cos(\pi x_2) + \beta_3 x_2^2 + x_1 x_2 + \sin^2(x_3)$$

$$f(x_1, x_2, x_3) = \beta_0 x_1 + \beta_1 x_1 + \cos(\pi x_2) + \beta_3 x_2^2 + \sin^2(x_3)$$

$$f(x_1, x_2, x_3) = \beta_0 + \beta_1 \log(x_1 x_3^{\beta_2}) - \beta_2 5^{x_3}$$

$$f(x_1, x_2, x_3) = \beta_0 + \beta_1 e^{x_1/x_3} - \beta_2 5^{x_2}$$

$$f(x_1, x_2) = \pi + \beta_1 e^{x_1} - 5^{x_2}$$

5. Additive models will work well when strong interactions between predictors exist.

True

False

6. Generalized additive models have trouble incorporating non-normal (e.g., binomial) responses.

True

False

7. Generalized additive models are typically more biased than standard linear regression models.

True

False

8. Suppose that a response y is related nonlinearly to a (continuous) predictor x_1 , linearly to a (continuous) predictor x_2 , and linearly to a three-level factor x_3 . Then:

Family: gaussian
Link function: identity

Formula:
 $y \sim s(x_1) + x_2 + x_3$

Parametric coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1.49974	0.36072	4.158	9.25e-05 ***
x2	2.81405	0.12020	23.412	< 2e-16 ***
x3B	1.02847	0.02579	39.875	< 2e-16 ***
x3C	1.94796	0.02498	77.973	< 2e-16 ***

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Approximate significance of smooth terms:

	edf	Ref.df	F	p-value
s(x1)	8.283	8.853	600.9	<2e-16 ***

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

R-sq.(adj) = 0.994 Deviance explained = 99.5%
GCV = 0.0091693 Scale est. = 0.0077614 n = 80

The mean change in y for one-unit increase in x_1 , adjusting for other predictors, depends on the value of x_1 .

For a one-unit increase in x_1 , the mean change in y is approximately 8.28, adjusting for other predictors.

This model includes interaction terms.

For a one-unit increase in x_2 , the mean change in y is approximately 2.81, adjusting for other predictors.