

Homework 7

After removing every tenth observation from the data to use as a testing set, with the remaining instances used as training data, we build the following models with the percentage of body fat `siri` as the response: (1) linear regression with all predictors, (2) linear regression with variables selected using AIC, (3) principal component regression, (4) partial least squares, and (5) ridge regression.

Figure 1: Ridge regression estimated coefficients as tuning parameter varies

