

理论证明

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加兴华

$$1. E[(y_0 - \hat{f}(x_0))^2] = E[(f(x_0) - \hat{f}(x_0) + \varepsilon)^2] \\ = (a) + (b) + (c).$$

$$(a): E[(f(x_0) - \hat{f}(x_0))^2]$$

$$(b): E[\varepsilon^2] = \text{Var}(\varepsilon) - E(\varepsilon)^2 = \text{Var}(\varepsilon).$$

$$(c): 2E[\varepsilon(f(x_0) - \hat{f}(x_0))] = 2E\varepsilon \cdot E(\dots) = 0.$$

$$E[(f(x_0) - \hat{f}(x_0))^2] = E[(f(x_0) - E\hat{f}(x_0) + E\hat{f}(x_0) - \hat{f}(x_0))^2] \\ = (d) + (e).$$

$$(d): E[(E\hat{f}(x_0) - \hat{f}(x_0))^2] = \text{Var} \hat{f}(x_0)$$

$$(e): E[(f(x_0) - E\hat{f}(x_0))^2 + 2(f(x_0) - E\hat{f}(x_0))(E\hat{f}(x_0) - \hat{f}(x_0))] \\ = (f(x_0) - E\hat{f}(x_0))^2 + 2(f(x_0) - E\hat{f}(x_0))(E\hat{f}(x_0) - E\hat{f}(x_0)) \\ = (f(x_0) - E\hat{f}(x_0))^2 + 0 = [\text{Bias} \hat{f}(x_0)]^2$$

$$\therefore E[y_0 - \hat{f}(x_0)]^2 = \text{Var} \varepsilon + (d) + (e).$$

2. (1). 如何排班.

(2) 收集客流-时间数据

{	因变量: 客流量
	自变量: 时间, 是否周末, 是否节假日