What follows is my submission for Project 4 in Machine Learning. The goal was to answer Problem 2.24 in *Learning From Data*.[1]

# PROBLEM 2.24[1]

Consider a simplified learning scenario. Assume that the input dimension is one. Assume that the input variable x is uniformly distributed in the interval [-1,1]. The data consists of 2 points  $\{x_1, x_2\}$  and assume that the target function is  $f(x) = x^2$ . Thus, the full data set is  $\mathcal{D} = \{(x_1, x_1^2), (x_2, x_2^2)\}$ . The learning algorithm returns the line fitting these two points as  $g(\mathcal{H} \text{ consists})$  of functions of the form h(x) = ax + b. We are interested in the test performance ( $\mathbb{E}[E_{\text{out}}]$ ) of our learning system with respect to the squared error measure, the **bias** and the **var**.

- 1. Give an analytic expression for the average function  $\bar{g}(x)$ .
- 2. Describe an experiment that you could run to determine (numerically)  $\bar{g}(x)$ ,  $\mathbb{E}[E_{\text{out}}]$ , bias, and var.
- 3. Run your experiment and report the results. Compare  $\mathbb{E}[E_{\text{out}}]$  (expectation is with respect to data sets) with **bias** + **var**. Provide a plot of your  $\bar{g}(x)$  and f(x) (on the same plot).
- 4. Compute analytically what  $\bar{g}(x)$ , bias, and var should be.

The solution begins on the following page and includes all of my data, code, and plots.

## Solution 2.24

1. Since  $\bar{g}(x)$  depends on  $\mathcal{D}$ , it is the expected value, or mean, of hypotheses over all possible data sets  $\mathcal{D}$ . Since the data sets are drawn at random from [-1,1], both  $x_1$  and  $x_2$  have mean 0. Intuitively  $\bar{g}(x) = 0$  because everything is uniform over [-1,1].

$$\bar{g}(x) = \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(x)]$$

$$g(x) = y = ax + b$$

$$g^{(\mathcal{D})}(x) = a^{(\mathcal{D})}x + b^{(\mathcal{D})}$$

$$a^{(\mathcal{D})} = \frac{x_2^2 - x_1^2}{x_2 - x_1} = x_2 + x_1$$

$$b^{(\mathcal{D})} = x_1^2 - a^{(\mathcal{D})}x_1 = x_1^2 - (x_2 + x_1)x_1$$

$$= -x_2x_1$$

$$g^{(\mathcal{D})}(x) = (x_2 + x_1)x + x_1^2 - (x_2 + x_1)x_1$$

$$= x_2x + x_1x - x_2x_1$$

**Fact 1.** If h(x) is a function then Y = h(X) is a random variable and

$$\mathbb{E}[Y] = \mathbb{E}[h(X)] = \int h(x)F_X dx$$

The  $\mathcal{D}$  are continuous,  $\bar{g}(x)$  is as well. Also,  $x, x_1, x_2$  are all drawn uniformly randomly from [-1, 1] so their probability density functions are

$$F_{x_1} = F_{x_2} = \frac{1}{b-a} = \frac{1}{1-(-1)} = \frac{1}{2}$$

So finally,

$$\bar{g}(x) = \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(x)] 
= \iint_{\mathcal{D}} g^{(\mathcal{D})}(x) F_{\mathcal{D}} F_{X} d\mathcal{D} = \iint_{\mathcal{D}} x_{2}x + x_{1}x - x_{2}x_{1} F_{\mathcal{D}} d\mathcal{D} 
= \int_{x_{2}} \int_{-1}^{1} x_{2}x + x_{1}x - x_{2}x_{1} F_{X_{1}} F_{X_{2}} dx_{1} dx_{2} 
= \int_{x_{2}} \frac{1}{2} \left[ x_{2}xx_{1} + x \frac{1}{2}x^{2} - x_{2} \frac{1}{2}x_{1}^{2} \right]_{-1}^{1} F_{X_{2}} dx_{2} 
= \int_{-1}^{1} x_{2}x F_{X_{2}} dx_{2} = \frac{x}{4}x_{2}^{2} \Big|_{-1}^{1} 
= 0$$

2. The experiment is essentially to run the learning algorithm on a large number of datasets, find the hypothesis for each data set:  $g^{\mathcal{D}_i}(x) = \mathcal{A}(\mathcal{D}_i)$  and then average all those hypotheses to get  $\hat{g}(x)$  (write  $\hat{g}$  not  $\bar{g}$  because this is a sample average). Then calculate **bias** and **var**, and thus  $E_{\text{test}} \approx \mathbb{E}[E_{\text{out}}]$ .

# 1 NOTATION

- (a) Each  $\mathcal{D}_i$  determines a trial which returns  $(a^{\mathcal{D}_i}, b^{\mathcal{D}_i})$
- (b) An experiment set  $\mathcal{E}$  is a set of trials  $\mathcal{D}_i$
- (c) The sample average function  $\hat{q}(x) \approx \bar{q}(x)$
- (d)  $\widehat{\mathcal{D}}$  denotes a set of x values drawn independently from the same distribution as the  $\mathcal{D}_i$ 's (but is not necessarily identical to, or disjoint from, their union)
- (e) A numerical experiment delivers values for  $\hat{q}$ , bias, var, and  $E_{\text{test}}$
- (f) Many numerical experiments are run and plotted

### 2 Description of a numerical experiment

- (a) For  $g^{\mathcal{D}_i}(x) = x_2x + x_1x x_2x_1$ , generate two random x-values to define  $\mathcal{D}_i$  and find the line that joins them.
- (b) For  $\hat{g}(x) \approx \bar{g}(x)$ ,

$$\hat{g}(x) = \frac{1}{|\mathcal{E}|} \sum_{\mathcal{D} \in \mathcal{E}} g^{\mathcal{D}}(x)$$

generate many  $g^{\mathcal{D}_i}$  and take their mean.

(c) For **bias**  $\approx \mathbb{E}_x[\mathbf{bias}(x)]$ , after finding  $\hat{g}(x) = ax + b$ , take the mean of  $(\hat{g}(x) - x^2)^2$  over many samples of x:

bias = 
$$\frac{1}{|\widehat{\mathcal{D}}|} \sum_{x \in \widehat{\mathcal{D}}} (\hat{g}(x) - x^2)^2$$

```
# Take the bias over a new data set

def getBias(x_values, averageFunction):
    evaluation = evaluateLineAtX(x_values, averageFunction)

with np.errstate(over=overflow_err_state):

try:
    deviation = evaluation - np.square(x_values)
    bias = np.mean(np.square(deviation))

except FloatingPointError:
    print("Catching overflow in getBias")
    raise FloatingPointError

return bias
```

Listing 1: Finding bias

(d) For  $\mathbf{var} \approx \mathbb{E}_x[\mathbf{var}(x)]$ , save  $g^{\mathcal{D}}(x)$  from each trial, sum all  $(g^{\mathcal{D}}(x) - \hat{g}(x))^2$ , divide by  $(|\mathcal{E}-1|)$ , and then take the mean of the results of evaluating this new function for many x.

$$\mathbf{var} = \frac{1}{|\widehat{\mathcal{D}}|} \sum_{x \in \widehat{\mathcal{D}}} \left( \frac{1}{|\mathcal{E}| - 1} \sum_{\mathcal{D} \in \mathcal{E}} (g^{\mathcal{D}}(x) - \hat{g}(x))^2 \right)$$

```
# Find the sample variance over test data
def getVar(x_values, hypothesis_set, averageFunction):
    num_hyps = len(hypothesis_set)
    deviation = hypothesis_set - averageFunction
    error_matrix = np.tensordot(deviation[:, 0], x_values, 0) +
    deviation[:, 1:]
    with np.errstate(over=overflow_err_state):
        try:
        error_matrix = np.square(error_matrix)
        except FloatingPointError:
            print("Catching overflow in getVar")
    mean_over_x = np.mean(error_matrix, 1)
    return np.sum(mean_over_x) / (num_hyps - 1)
```

Listing 2: Finding var

(e) For  $E_{\text{test}} \approx \mathbb{E}[E_{\text{out}}]$ , evaluate all  $(g^{\mathcal{D}_i}(x) - f(x)^2)$  at many x, then take the mean.

$$E_{\text{test}} = \frac{1}{|\widehat{\mathcal{D}}|} \sum_{x \in \widehat{\mathcal{D}}} \left( \frac{1}{|\mathcal{E}|} \sum_{\mathcal{D} \in \mathcal{E}} (g^{\mathcal{D}}(x) - x^2)^2 \right)$$

```
# E[E_out] as mean approximation of expectation over data sets and
test data

def getEEout(x_values, hypothesis_set):
    evaluation = np.tensordot(hypothesis_set[:, 0], x_values, 0) +
    hypothesis_set[:, 1:]
    with np.errstate(over=overflow_err_state):
        try:
        deviation = evaluation - np.square(x_values)
        error_matrix = np.square(deviation)
    except FloatingPointError:
        print("Catching overflow in getEEout")
return np.mean(error_matrix)
```

Listing 3: Finding  $E_{\text{test}}$ 

My experiment has three parts:

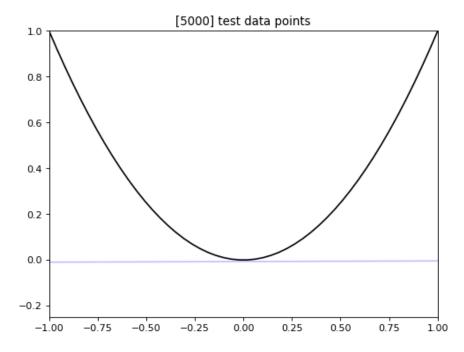
- (a) Running the experiment for 5,000 training sets and 5,000 test points.
- (b) Running the experiment for increasing numbers of trials (training data sets) with a fixed test data set and seeing if there is a trend. I did this millions of times before settling on the exact sequence of trial sizes used for the final data.
- (c) Running the experiment for increasing numbers of test data with a fixed number of trials (training data sets) and seeing if there is a trend. I did this millions of times before settling on the exact sequence of trial sizes used for the final data.

Parts (b) and (c) were ran three times for different fixed test data and trials, respectively, and each of those runs were repeated to weed out atypical cases. The first part was done for 2500, 5000, and 10,000 points test points. The second part was done for 25, 50, and 100 trials.

Training data was created randomly and differently with every trial. Test data was created randomly in a fixed sequence. The algorithm caused floating point overflow in some cases. Those exceptions were caught and the trials were restarted with new training or test data for up to fifteen attempts. In the final runs every case completed.

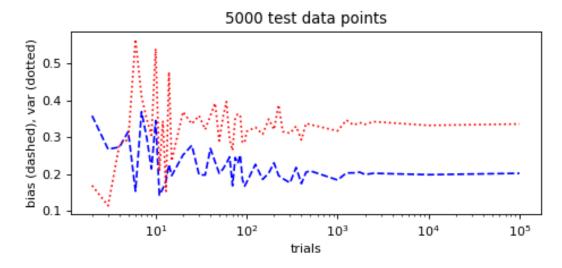
- (a) This resulted in a line  $\hat{g}(x) = 0.0027828607607221405x + -0.006683991780068334$  which is very close to the expected value  $\bar{g}(x) = 0$ . The other values are:
  - i. bias = 0.2069807421246095
  - ii. var = 0.3437476483550565
  - iii.  $\mathbb{E}[E_{test}] = 0.5506596409499945$

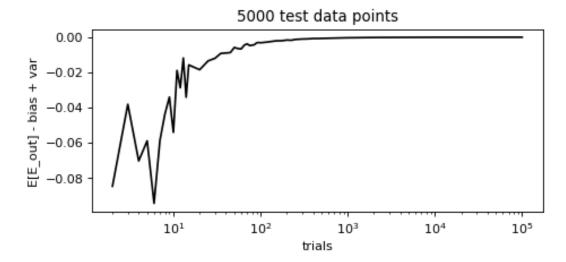
bias + var and  $\mathbb{E}[E_{test}]$  differ by only  $6.874952967145243 \times 10^{-5}$ .

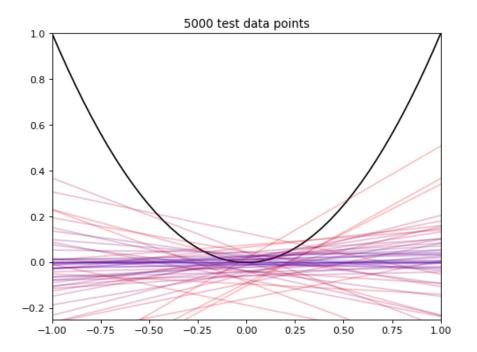


(b) Running these trials showed that the main indicator of result quality was, obviously, the number of training sets. With less than a hundred sets the average function, bias, and var varied wildly. Around a thousand sets it stabilized significantly near the numbers reported in (a) above. This is easily seen in the following plots. The results for each of the three runs (2500, 5000, and 10,000 test points) were not substantially different so only the plots for 5000 points are shown here. The others are attached at the end.

The first plot shows **bias** as a blue dashed line, and **var** as a red dotted line. The second plot shows  $\mathbb{E}[E_{test}] - (\mathbf{bias} + \mathbf{var})$  (it is slightly mislabeled). On the third plot, a shift in color from red to blue indicates increasing number of data sets used to generate the average function, hence the thick purple band centered near zero.

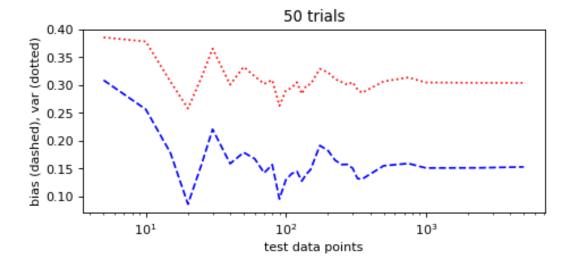


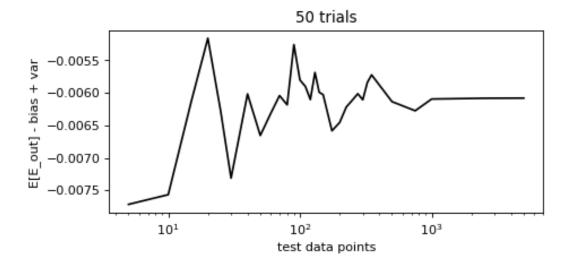


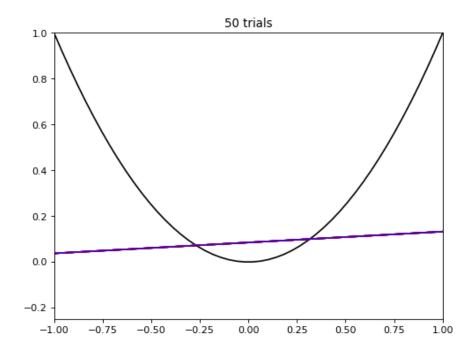


(c) Running these trials showed, unsurprisingly, that having a low number of trials (average functions) produced poor results. This can be seen in part (b) as well, but is especially clear here. I ran this part to see if there were any interesting trends in **bias** and **var**. **var** was always greater than **bias** and it's shape matched **bias** more closely than in part (b).

In the typical case, **bias** and **var** were more unstable than in part (b). Interestingly, they stabilized around 1,000 test points. In part (b) they stabilized around 1,000 trials (average functions).







- 3. Analytic Solutions
  - (a) The value of **bias** is:

$$\mathbb{E}_{x}[\mathbf{bias}(x)] = \int_{x} (\bar{g}(x) - x^{2})^{2} \frac{1}{2} dx = \int_{x} (-x^{2})^{2} \frac{1}{2} dx = \frac{1}{2} \int_{-1}^{1} x^{4} dx = \frac{1}{2} \frac{x^{5}}{5} \bigg|_{-1}^{1} = \frac{1}{5}$$

(b) The value of **var** is:

$$\mathbf{var} = \mathbb{E}_{x} \mathbb{E}_{\mathcal{D}}[(g^{\mathcal{D}}(x) - \bar{g}(x))^{2}] = \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[g^{\mathcal{D}}(x)] = \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[(x_{2}x + x_{1}x - x_{2}x_{1})^{2}]$$

$$= \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{1}^{2}x^{2}] + \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{2}^{2}x^{2}]$$

$$- 2\mathbb{E}_{\mathcal{D}}[x_{1}^{2}x_{2}]\mathbb{E}_{x}[x] - 2\mathbb{E}_{\mathcal{D}}[x_{1}x_{2}^{2}]\mathbb{E}_{x}[x] + \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{1}x_{2}x^{2}]$$

$$= \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{1}^{2}x^{2}] + \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{2}^{2}x^{2}] + \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{1}^{2}x_{2}^{2}]$$

$$- 2\mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{1}^{2}x_{2}x] - 2\mathbb{E}_{\mathcal{D}}[x_{1}x_{2}^{2}]\mathbb{E}_{x}[x] + \mathbb{E}_{x_{2}}\mathbb{E}_{x}[\mathbb{E}_{x_{1}}[x_{1}]]$$

$$= \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{1}^{2}x^{2}] + \mathbb{E}_{\mathcal{D}} \mathbb{E}_{x}[x_{2}^{2}x^{2}]$$

$$= \mathbb{E}_{x_{1}}[x_{1}^{2}]\mathbb{E}_{x}[x^{2}] + \mathbb{E}_{x_{2}}[x_{2}^{2}]\mathbb{E}_{x}[x^{2}] + \mathbb{E}_{x_{1}}[x_{1}^{2}]\mathbb{E}_{x_{2}}[x_{2}^{2}]$$

$$= \frac{1}{9} + \frac{1}{9} + \frac{1}{9}$$

$$= \frac{1}{3}$$

Because  $\mathbb{E}_u[u] = 0$  and  $\mathbb{E}_u[u^2] = \frac{1}{9}$  when u is uniformly distributed over [-1, 1].

(c) The expected out of sample error is:

$$\mathbb{E}[E_{\text{out}}] = \mathbf{bias} + \mathbf{var} = \frac{8}{15}$$

### Problem 2.22

1. Show that if  $y(\mathbf{x}) = f(\mathbf{x}) + \epsilon$ , where  $\epsilon$  is a zero-mean noise random variable with variance  $\sigma^2$ , then the bias-variance decomposition becomes  $\mathbb{E}_{\mathcal{D}}[E_{\text{out}}(g^{(\mathcal{D})})] = \sigma^2 + \mathbf{bias} + \mathbf{var}$ .

$$\begin{split} \mathbb{E}_{\mathcal{D}}[E_{\text{out}}(g^{(\mathcal{D})}] &= \mathbb{E}_{\mathcal{D}}[\mathbb{E}_{\mathbf{x}, y}[(f(\mathbf{x}) + \epsilon - g^{(\mathcal{D})}(\mathbf{x}))^{2}]] \\ &= \mathbb{E}_{\mathcal{D}}[\mathbb{E}_{\mathbf{x}, \epsilon}[(f(\mathbf{x}) + \epsilon - g^{(\mathcal{D})}(\mathbf{x}))^{2}]] \\ &= \mathbb{E}_{x, \mathcal{D}}[\mathbb{E}_{\epsilon}[f(\mathbf{x}) + \epsilon - g^{(\mathcal{D})}(\mathbf{x}))^{2}]] \\ &= \mathbb{E}_{x, \mathcal{D}}[\mathbb{E}_{\epsilon}[f(\mathbf{x})^{2} + \epsilon^{2} + g^{(\mathcal{D})}(\mathbf{x})^{2} + 2\epsilon f(\mathbf{x}) + 2\epsilon g^{(\mathcal{D})}(\mathbf{x}) - 2f(\mathbf{x})g^{(\mathcal{D})}(\mathbf{x})]] \\ &= \mathbb{E}_{x, \mathcal{D}}[\mathbb{E}_{\epsilon}[f(\mathbf{x})^{2} + \epsilon^{2} + g^{(\mathcal{D})}(\mathbf{x})^{2} - 2f(\mathbf{x})g^{(\mathcal{D})}(\mathbf{x})] + \mathbb{E}_{\epsilon}[2\epsilon f(\mathbf{x})] - \mathbb{E}_{\epsilon}[2\epsilon g^{(\mathcal{D})}(\mathbf{x})]] \\ &= \mathbb{E}_{x, \mathcal{D}}[\mathbb{E}_{\epsilon}[f(\mathbf{x})^{2}] + \mathbb{E}_{\epsilon}[\epsilon] + \mathbb{E}_{\epsilon}[\epsilon] + \mathbb{E}_{\epsilon}[g^{(\mathcal{D})}(\mathbf{x})^{2}] - \mathbb{E}_{\epsilon}[2f(\mathbf{x})g^{(\mathcal{D})}(\mathbf{x})] \\ &= \mathbb{E}_{x}\mathbb{E}_{\mathcal{D}}[f(\mathbf{x})^{2} + (\mathbf{var}(\epsilon) + \mathbb{E}_{\epsilon}[\epsilon]) + g^{(\mathcal{D})}(\mathbf{x})^{2} - 2f(\mathbf{x})g^{(\mathcal{D})}(\mathbf{x})] \\ &= \mathbb{E}_{x}\mathbb{E}_{\mathcal{D}}[f(\mathbf{x})^{2} + \theta^{2} + g^{(\mathcal{D})}(\mathbf{x})^{2} - 2f(\mathbf{x})g^{(\mathcal{D})}(\mathbf{x})] \\ &= \mathbb{E}_{x}\mathbb{E}_{\mathcal{D}}[f(\mathbf{x})^{2}] + \mathbb{E}_{\mathcal{D}}[\sigma^{2}] + \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})^{2}] - \mathbb{E}_{\mathcal{D}}[2f(\mathbf{x})] \cdot \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})]] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})] + f(\mathbf{x})^{2} - 2f(\mathbf{x}) \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})] + \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})]^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})] + f(\mathbf{x})^{2} - 2f(\mathbf{x}) \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})] + \mathbb{E}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})]^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}_{\mathcal{D}}[g^{(\mathcal{D})}(\mathbf{x})] + f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E}_{\mathbf{x}}[\sigma^{2} + \mathbf{var}(\mathbf{x}) + (f(\mathbf{x}) - \bar{g}(\mathbf{x}))^{2}] \\ &= \mathbb{E$$

Because  $\mathbb{E}_{\epsilon}[\epsilon] = 0$  (since it has zero-mean) and  $\mathbb{E}_{u}[f] = f$  when f does not depend on u.

All code

Listing 4: experiement\_funcs.py

```
1 import numpy as np
2 from numpy.random import default_rng
3 import warnings
5 # ########## DEFINE EXPERIMENT ######### DEFINE EXPERIMENT
     6 # Seed a rng so all test sets have the same sequence, for result comparability.
7 test_set_rng = default_rng(0)
9 # Configure exception handling for testing
10 overflow_err_state = "raise"
max_attempts = 15
12
13
14 # This is a top-level experiment function. Do a number of experiments of
     varying trial counts
15 def doExperimentSetTrials(trial_count_set, test_size):
      sz_list = []
16
17
      hyp_list = []
      stat_list = []
18
      for trial_count in trial_count_set:
19
          test_data = test_set_rng.uniform(-1, 1, test_size)
20
21
          for attempt in range(0, max_attempts):
              try:
23
                  hypothesis_set = findHypothesisSet(trial_count)
24
                  experiment_results = calcExperimentOutputs(test_data,
     hypothesis_set)
              except FloatingPointError:
26
27
                  if attempt == max_attempts - 1:
                      print("Attempt ", attempt + 1, " failed, aborting trial
2.8
     count: ", trial_count)
                      break
29
                  else:
30
                      print("Caught in doExperimentSetTrials, retrying with
31
     attempt:", attempt + 2, " of ", max_attempts)
              else:
32
                  exp_size = np.array([trial_count, test_size])
33
                  sz_list.append(exp_size)
35
                  hyp_list.append(experiment_results[0])
                  stat_list.append(experiment_results[1])
37
39
      return np.array(sz_list), np.array(hyp_list), np.array(stat_list)
40
41
```

```
43 # This is a top-level experiment function. Do a number of experiments of
     varying test data sizes
44 def doExperimentSetTests(trial_count, test_sizes_set):
      sz_list = []
45
      hyp_list = []
46
      stat_list =[]
      hypothesis_set = findHypothesisSet(trial_count)
48
      for test_size in test_sizes_set:
          for attempt in range(0, max_attempts):
50
               try:
                   test_data = test_set_rng.uniform(-1, 1, test_size)
52
53
                   experiment_results = calcExperimentOutputs(test_data,
     hypothesis_set)
              except FloatingPointError:
54
                   if attempt == max_attempts - 1:
                       print("Attempt ", attempt + 1, " failed, aborting test size
56
     : ", test_size)
                       break
57
                   else:
58
                       print("Caught in deExperimentSetTests, retrying with
     attempt: ", attempt + 2, " of ", max_attempts)
              else:
60
                   exp_size = np.array([trial_count, test_size])
61
62
                   sz_list.append(exp_size)
                   hyp_list.append(experiment_results[0])
64
                   stat_list.append(experiment_results[1])
                   break
66
      return np.array(sz_list), np.array(hyp_list), np.array(stat_list)
67
68
69
  # Given a number of trials t, generate t training-sets and find the hypothesis
     for each one
  def findHypothesisSet(trials):
71
      hypothesis_set = np.empty((trials, 2))
72
      for i in range(0, trials - 1):
          data_set = getDataSet()
74
          hypothesis_set[i] = getHypothesis(data_set)
76
      return hypothesis_set
78
   Given a list of hypotheses, get the average function, bias, var, and two
     versions of E[E_out]
  def calcExperimentOutputs(x_values, hypothesis_set):
81
      averageHypothesis = findExpectedHypothesis(hypothesis_set)
82
      try:
83
          bias = getBias(x_values, averageHypothesis)
84
          var = getVar(x_values, hypothesis_set, averageHypothesis)
85
          EEout = getEEout(x_values, hypothesis_set)
86
      except FloatingPointError:
87
          print("Caught exception in calcExperimentOutputs")
88
```

```
raise FloatingPointError
89
90
      return averageHypothesis, np.array([bias, var, EEout])
91
92
93
   ########## GET EXPERIMENT INPUT ######### GET EXPERIMENT INPUT
     95
96
  # Get data set
  def getDataSet():
      x_{one} = np.random.uniform(-1, 1)
      x_{two} = np.random.uniform(-1, 1)
100
      return np.array([[x_one, x_one ** 2], [x_two, x_two ** 2]])
104 # ###################### CALCULATION FUNCS ################# CALCULATION FUNCS
     106
107 # Get the hypothesis:
108 def getHypothesis(data_set):
      return data_set[1][0] + data_set[0][0], -(data_set[0][0]*data_set[1][0])
_{112} # Return the average function, the mean of many hypotheses
  def findExpectedHypothesis(manyTrialsResults):
      return np.mean(manyTrialsResults, 0)
114
115
# Evaluate a g(x) = ax + b at x
  def evaluateLineAtX(x, coefficients):
      return coefficients[0] * x + coefficients[1]
120
121
# Take the bias over a new data set
  def getBias(x_values, averageFunction):
123
      evaluation = evaluateLineAtX(x_values, averageFunction)
124
      with np.errstate(over=overflow_err_state):
          try:
              deviation = evaluation - np.square(x_values)
              bias = np.mean(np.square(deviation))
          except FloatingPointError:
129
              print("Catching overflow in getBias")
130
              raise FloatingPointError
      return bias
132
134
# Find the sample variance over test data
  def getVar(x_values, hypothesis_set, averageFunction):
      num_hyps = len(hypothesis_set)
      deviation = hypothesis_set - averageFunction
138
```

```
error_matrix = np.tensordot(deviation[:, 0], x_values, 0) + deviation[:,
139
      with np.errstate(over=overflow_err_state):
140
141
               error_matrix = np.square(error_matrix)
142
           except FloatingPointError:
              print("Catching overflow in getVar")
144
      mean_over_x = np.mean(error_matrix, 1)
      return np.sum(mean_over_x) / (num_hyps - 1)
146
147
148
149 # E[E_out] as mean approximation of expectation over data sets and test data
  def getEEout(x_values, hypothesis_set):
150
      evaluation = np.tensordot(hypothesis_set[:, 0], x_values, 0) +
151
     hypothesis_set[:, 1:]
      with np.errstate(over=overflow_err_state):
           try:
153
               deviation = evaluation - np.square(x_values)
154
               error_matrix = np.square(deviation)
           except FloatingPointError:
156
               print("Catching overflow in getEEout")
      return np.mean(error_matrix)
158
```

Listing 5: experiment\_printer.py

```
import matplotlib.pyplot as plt
2 import numpy as np
3 import experiment_funcs as expf
  def resultPrinterGeneral(result_row, filename):
      num_trials = result_row[0][0]
      test_size = result_row[0][1]
      avg_func = getLineEquationAsString(result_row[1])
      bias = result_row[2][0]
11
      var = result_row[2][1]
12
      eeout = result_row[2][2]
13
      print("# of Trials: ", num_trials, "; test data set size: ", test_size,
15
     file=filename)
     print("-----
                            -----". file
16
     =filename)
      print("g_hat(x) = ", avg_func, file=filename)
17
      print("bias = ", bias, file=filename)
print("var = ", var, file=filename)
18
19
      print("E[E_out] = ", eeout, file=filename)
20
      print("", file=filename)
21
      print("bias + var = ", bias + var, file=filename)
22
      print("E[E_out] - (bias + var) = ", eeout - bias - var, file=filename)
      print("", file=filename)
24
```

```
25
26
  def printLineEquation(coefficients, filename):
      print(coefficients[0], "x + ", coefficients[1], file=filename)
28
29
  def getLineEquationAsString(coefficients):
31
      return "%sx + %s" % tuple(coefficients)
33
34
  output_prefix = "results/final/"
36
37
  def plotQuestionAnswer(results, title):
38
      fig, ax = plt.subplots()
39
      ax.set_title(title)
40
      ax.set_xlim(-1, 1)
41
      ax.set_ylim(-0.25, 1)
49
      target_x_range = np.linspace(-1, 1)
43
      target_y = np.square(target_x_range)
44
      ax.plot(target_x_range, target_y, c='k')
46
      num_hyps = len(results[1])
      alpha_bias = 0.75
48
      hyp_alpha = alpha_bias/num_hyps
      hyp_col_bias = 1
50
      hyp_col_shift = hyp_col_bias/num_hyps
51
      for hyp in results[1]:
          hyp_y = expf.evaluateLineAtX(target_x_range, hyp)
          hyp_alpha = 0.25
54
          ax.plot(target_x_range, hyp_y, alpha=hyp_alpha, c=(1 - hyp_col_shift,
     0, hyp_col_shift))
          if hyp_alpha >= 1:
56
               hyp_alpha = 1
58
               hyp_alpha += alpha_bias/num_hyps
          if hyp_col_shift >= 1:
60
               hyp_col_shift = 1
62
               hyp_col_shift += alpha_bias/num_hyps
64
      fig.show()
65
      fig.savefig(output_prefix + title + '.png', transparent=False, dpi=80,
66
     bbox_inches="tight")
      plt.close(fig)
67
68
69
  def initPlot_trials(sup_title, x_label, y_label, x_ticks, y_ticks, x_scale,
70
     y_scale):
      trials_fig, trials_ax = plt.subplots()
71
      trials_fig.set_size_inches(6, 3)
72
73
```

```
74
       super_title = sup_title
      trials_ax.set_title(sup_title)
      trials_ax.set_xlabel(x_label)
      trials_ax.set_ylabel(y_label)
78
      trials_ax.set_xscale(x_scale)
80
      trials_ax.set_yscale(y_scale)
81
82
      return trials_fig, trials_ax
84
85
  def trials_plotter(results):
86
87
      # print(results)
88
      title = str(results[0][0][1]) + " test data points"
89
      file_title = str(results[0][0][1]) + "_data_points"
90
      x_trials_range = results[0][:, 0]
91
      y_bias_range = results[2][:, 0]
92
      y_var_range = results[2][:, 1]
93
      y_ticks = np.concatenate((results[2][:, 0], results[2][:, 1]))
      fig_bias_var, ax_bias_var = initPlot_trials(title, "trials", "bias (dashed)
95
      , var (dotted)", x_trials_range, y_ticks, "log", "linear")
96
      ax_bias_var.plot(x_trials_range, y_bias_range, ls='dashed', c='b')
      ax_bias_var.plot(x_trials_range, y_var_range, ls='dotted', c='r')
98
      fig_bias_var.show()
100
101
      fig_bias_var.savefig(output_prefix + file_title + '_bias-var' + '.png',
      transparent=False, dpi=80, bbox_inches="tight")
      plt.close(fig_bias_var)
      # ########
104
      y_bias_var_range = y_bias_range + y_var_range
106
      y_eeout_range = results[2][:, 2]
108
      y_diff_range = y_eeout_range - y_bias_var_range
      fig_bias_var_diff, ax_bias_var_diff = initPlot_trials(title, "trials", "E[
      E_out] - bias + var ", x_trials_range, y_diff_range, "log", "linear")
111
      ax_bias_var_diff.plot(x_trials_range, y_diff_range, c='k')
112
113
      fig_bias_var_diff.show()
114
      fig_bias_var_diff.savefig(output_prefix + file_title + '_diff' + '.png',
      transparent=False, dpi=80, bbox_inches="tight")
      plt.close(fig_bias_var_diff)
117
118
119 def tests_plotter(results):
120
      # print(results)
```

```
122
      title = str(results[0][0][0]) + " trials"
      file_title = str(results[0][0][0]) + "_trials"
123
      x_trials_range = results[0][:, 1]
124
      y_bias_range = results[2][:, 0]
125
      y_var_range = results[2][:, 1]
126
      y_ticks = np.concatenate((results[2][:, 0], results[2][:, 1]))
      fig_bias_var, ax_bias_var = initPlot_trials(title, "test data points", "
128
      bias (dashed), var (dotted)", x_trials_range, y_ticks, "log", "linear")
129
      # ax_bias_var.set_yscale("symlog", linthresh=.0000000000000001)
130
      ax_bias_var.plot(x_trials_range, y_bias_range, ls='dashed', c='b')
131
      ax_bias_var.plot(x_trials_range, y_var_range, ls='dotted', c='r')
132
      fig_bias_var.show()
133
      fig_bias_var.savefig(output_prefix + file_title + '_bias-var' + '.png',
134
      transparent=False, dpi=80, bbox_inches="tight")
      plt.close(fig_bias_var)
136
      # ########
137
138
      y_bias_var_range = y_bias_range + y_var_range
139
      y_eeout_range = results[2][:, 2]
141
      y_diff_range = y_eeout_range - y_bias_var_range
142
      fig_bias_var_diff, ax_bias_var_diff = initPlot_trials(title, "test data
143
      points", "E[E_out] - bias + var ", x_trials_range, y_diff_range, "log", "
      linear")
144
      ax_bias_var_diff.plot(x_trials_range, y_diff_range, c='k')
145
146
      fig_bias_var_diff.show()
147
      fig_bias_var_diff.savefig(output_prefix + file_title + '_diff' + '.png',
148
      transparent=False, dpi=80, bbox_inches="tight")
      plt.close(fig_bias_var_diff)
149
```

#### Listing 6: new\_meta\_experiment.py

```
import experiment_funcs as expf
import experiment_printer as expp
import numpy as np
import matplotlib.pyplot as plt

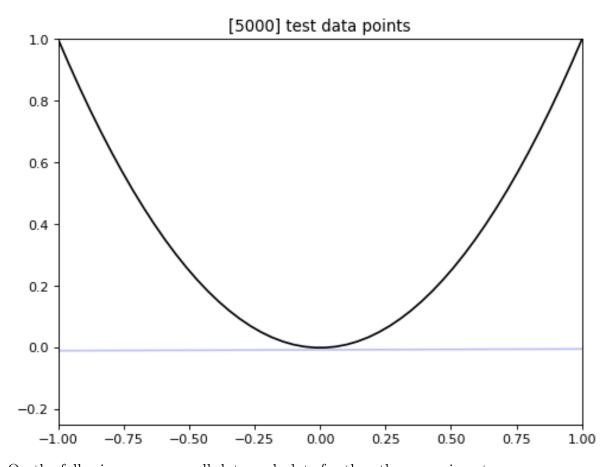
############## DO THE EXPERIMENT ############ DO THE EXPERIMENT
############# DO THE EXPERIMENT #####################
seq_tiny = (2, 3, 4, 5)
seq_small = (5, 10, 25, 50, 100)
seq_medium = (10, 25, 75, 150, 500)
seq_big = (10, 15, 20, 25, 50, 75, 100, 150, 175, 200, 250, 500, 1000)
seq_massive = (10, 100, 1000, 10000, 1000000, 10000000)
```

```
15 # Final sequence to use for both varying trial count, and varying test size
16 final_trial_count_seq = (2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 20,
     25, 30, 35, 40, 45, 50, 55, 60, 65, 70, 75, 80, 85, 90, 95, 100, 125, 150,
     175, 200, 225, 250, 300, 350, 400, 450, 500, 1000, 1250, 1500, 1750, 2000,
     2500, 10000, 100000)
17 final_test_count_seq = (5, 10, 15, 20, 25, 30, 40, 50, 60, 70, 80, 90, 100,
     110, 120, 130, 140, 150, 175, 200, 225, 250, 275, 300, 325, 350, 500, 750,
     1000, 2500, 5000)
19 # Alias this so as to not change following code during program debug/testing.
20 alias_trial_count_seq = final_trial_count_seq
21 alias_test_count_seq = final_test_count_seq
24 # Generate results for reports, varying number of trials on fixed test size
25 def metaExperiment_trials(trial_count_set, test_size, output_file):
      print("====== DOING TRIALS (", trial_count_set[0], ", ..., ",
     trial_count_set[-1],
            ") with ", test_size, " test points =======", file=output_file)
27
     results = expf.doExperimentSetTrials(trial_count_set, test_size)
28
      for i in range(0, len(results[0])):
30
          result_row = results[0][i], results[1][i], results[2][i]
          expp.resultPrinterGeneral(result_row, output_file)
32
      expp.trials_plotter(results)
34
      expp.plotQuestionAnswer(results, str(results[0][0][1]) + " test data points
     ")
36
37
38 # Generate results for reports, varying number of tests on fixed trial size
  def metaExperiment_tests(trial_count, test_data_sizes, output_file):
      print("====== DOING TESTS (", test_data_sizes[0], ", ..., ",
     test_data_sizes[-1],
            ") with ", trial_count, " trial size =======", file=output_file)
41
      results = expf.doExperimentSetTests(trial_count, test_data_sizes)
43
      for i in range(0, len(results[0])):
          result_row = results[0][i], results[1][i], results[2][i]
45
          expp.resultPrinterGeneral(result_row, output_file)
47
      expp.tests_plotter(results)
      expp.plotQuestionAnswer(results, str(results[0][0][0]) + " trials")
49
52 # ########### DO THE EXPERIMENT ########## DO THE EXPERIMENT
     53 # In every innermost function call, test data is generated by a seeded
     generator, so the sequence is fixed
54 # In every innermost function call, training data is generated by an un-seeded
     generator, so the sequence is different
55
```

```
56 # In this section metaExperiment_trials increments trial count
57 output_prefix = "results/final/"
58 print("Doing 2500 test data")
results_2500_test = open(output_prefix + "results_test_points_2500.dat", 'w')
60 metaExperiment_trials(alias_trial_count_seq, 2500, results_2500_test)
results_2500_test.close()
62 # # # ###############
63 print("Doing 5000 test")
results_5000_test = open(output_prefix + "results_test_points_5000.dat", 'w')
65 metaExperiment_trials(alias_trial_count_seq, 5000, results_5000_test)
66 results_5000_test.close()
67 # # # ##############
68 print("Doing 10000 test data")
results_10000_test = open(output_prefix + "results_test_points_10000.dat", 'w')
70 metaExperiment_trials(alias_trial_count_seq, 10000, results_10000_test)
results_10000_test.close()
72 # # # ###############
73 # # # ################
_{75} # # In this section metaExperiment_tests increments test data size
76 print("Doing 25 trials")
77 results_25_trials = open(output_prefix + "results_trials_25.dat", 'w')
78 metaExperiment_tests(25, alias_trial_count_seq, results_25_trials)
79 results_25_trials.close()
80 # # ###############
81 print("Doing 50 trials")
82 results_50_trials = open(output_prefix + "results_trials_50.dat", 'w')
83 metaExperiment_tests(50, alias_trial_count_seq, results_50_trials)
84 results_50_trials.close()
85 # # # ##############
86 print("Doing 100 trials")
87 results_100_trials = open(output_prefix + "results_trials_100.dat", 'w')
88 metaExperiment_tests(100, alias_trial_count_seq, results_100_trials)
89 results_100_trials.close()
90 # # # ###############
91 single_name = "results/final/single_exp_5000_5000.dat"
92 single_file = open(single_name, "w")
metaExperiment_trials(np.array([5000]), np.array([5000]), single_file)
94 single_file.close()
97 print("All done!")
```

#### ALL DATA AND PLOTS

This is the single experiment shown in part (a):



On the following pages are all data and plots for the other experiments.

results\_test\_points\_2500.dat

====== DOING TRIALS 2 , ..., 100000 with 2500 test points ======= # of Trials: 2 ; test data set size: 2500 g\_hatx = 0.30522134134489265x + -0.043142279942284534 bias = 0.2695735330428795 = 0.06692868420569062 var  $E[E_out] = 0.3030378751457249$ bias + var = 0.3365022172485701 $E[E_out] - bias + var = -0.03346434210284524$ # of Trials: 3 ; test data set size: 2500  $g_{\text{hatx}} = -0.853592673691368x + -0.2614200900771848$ = 0.6825852829495351 = 0.28067041369291257 var  $E[E_out] = 0.8696988920781435$ bias + var = 0.9632556966424477 $E[E_out] - bias + var = -0.09355680456430415$ # of Trials: 4 ; test data set size: 2500 \_\_\_\_\_\_  $g_{hatx} = -0.29131839887491173x + 0.27429911617897507$ bias = 0.11468622544680018 var = 0.23094273700092097  $E[E_{out}] = 0.2878932781974909$ bias + var = 0.3456289624477211 $E[E_out] - bias + var = -0.05773568425023026$ # of Trials: 5 ; test data set size: 2500  $g_{hatx} = 0.02356969958487687x + 0.10198774428122097$ bias = 0.14269098134679142 = 0.4075133509249999 var  $E[E_{out}] = 0.4687016620867913$ bias + var = 0.5502043322717913 $E[E_{out}] - bias + var = -0.08150267018500001$ # of Trials: 6 ; test data set size: 2500 \_\_\_\_\_  $g_hatx = -0.22828277615331924x + 0.0354025257156687$ bias = 0.1994213950995241 = 0.20170520692507915  $E[E_{out}] = 0.36750906753709006$ bias + var = 0.40112660202460326

```
E[E_out] - bias + var = -0.0336175344875132
# of Trials: 7 ; test data set size: 2500
_____
g_hatx = -0.10550639828401162x + 0.19558852639141053
       = 0.11429903578403827
     = 0.1033682532320474
var
E[E_out] = 0.20290039569722182
bias + var = 0.21766728901608567
E[E_out] - bias + var = -0.014766893318863855
# of Trials: 8 ; test data set size: 2500
_____
g_hatx = -0.15739761268168212x + 0.19043206599737966
    = 0.11312866091775604
var = 0.1819442668040258
E[E_out] = 0.27232989437127864
bias + var = 0.29507292772178184
E[E_{out}] - bias + var = -0.022743033350503206
# of Trials: 9 ; test data set size: 2500
______
g_hatx = -0.1583444742611642x + -0.02514650594645713
bias = 0.21975671849875617
       = 0.6734604604822543
E[E_{out}] = 0.8183882389274266
bias + var = 0.8932171789810104
E[E_out] - bias + var = -0.07482894005358376
# of Trials: 10; test data set size: 2500
_____
g_hatx = 0.1954012368266885x + -0.008934152843597354
bias = 0.21524239460262215
     = 0.35330707066783607
var
E[E_out] = 0.5332187582036746
bias + var = 0.5685494652704582
E[E_out] - bias + var = -0.03533070706678365
# of Trials: 11; test data set size: 2500
g_{hatx} = -0.12957619487879615x + -0.04943200465938211
bias = 0.236986971313133
var = 0.4224405170875151
E[E_out] = 0.6210238050290559
bias + var = 0.6594274884006481
E[E_out] - bias + var = -0.03840368337159228
```

```
# of Trials: 12; test data set size: 2500
g_{\text{hatx}} = -0.29265317786880646x + 0.09757576408376566
bias = 0.16548924146330088
       = 0.26582813017776796
var
E[E_{out}] = 0.40916502745958816
bias + var = 0.43131737164106887
E[E_out] - bias + var = -0.022152344181480682
# of Trials: 13 ; test data set size: 2500
_____
g_hatx = 0.08623994842527827x + -0.03245202870841363
    = 0.2301203101
= 0.28349597755694295
       = 0.2301234136375482
E[E_{out}] = 0.49181200830549554
bias + var = 0.5136193911944912
E[E_{out}] - bias + var = -0.021807382888995586
# of Trials: 14; test data set size: 2500
______
g_hatx = 0.057628483726491084x + -0.09492884248038481
bias = 0.2747006884028817
var = 0.2911563670244235
E[E_out] = 0.5450601720684178
bias + var = 0.5658570554273052
E[E_out] - bias + var = -0.020796883358887353
# of Trials: 15; test data set size: 2500
g_{hatx} = 0.11212324641904182x + 0.013875198448762192
bias = 0.20402887642136816
       = 0.30304800865403525
E[E_{out}] = 0.4868736844984677
bias + var = 0.5070768850754034
E[E_out] - bias + var = -0.020203200576935698
# of Trials: 20 ; test data set size: 2500
_____
g_hatx = 0.2755907893698711x + -0.004362223657266573
    = 0.22500050.11
= 0.3236701072831541
       = 0.22586095799928854
var
E[E_{out}] = 0.533347559918285
bias + var = 0.5495310652824427
E[E_out] - bias + var = -0.016183505364157635
# of Trials: 25 ; test data set size: 2500
_____
```

```
g_hatx = 0.23491045585668757x + 0.07809529745891658
       = 0.16401288308233525
     = 0.30303267675894685
E[E_out] = 0.4549242527709242
bias + var = 0.4670455598412821
E[E_out] - bias + var = -0.012121307070357912
# of Trials: 30; test data set size: 2500
g_{hatx} = -0.1741024951193094x + -0.047806754822846395
bias = 0.2510949062715534
       = 0.2779482527486905
E[E_{out}] = 0.5197782172619543
bias + var = 0.5290431590202439
E[E_{out}] - bias + var = -0.009264941758289624
# of Trials: 35 ; test data set size: 2500
______
g_{\text{hatx}} = -0.310421463996251x + -0.015283891514226136
bias = 0.2370065960642168
var = 0.23959432094717623
E[E_{out}] = 0.4697553649843308
bias + var = 0.47660091701139307
E[E_{out}] - bias + var = -0.006845552027062246
# of Trials: 40; test data set size: 2500
g_hatx = 0.024608322487902935x + 0.013106601643574245
bias = 0.19406248341705407
var = 0.31488790479052253
E[E_out] = 0.5010781905878136
bias + var = 0.5089503882075765
E[E_{out}] - bias + var = -0.007872197619763044
# of Trials: 45; test data set size: 2500
_____
g_{\text{hatx}} = -0.02785453905725288x + 0.13060691438746705
bias = 0.13109363728443105
       = 0.2777826819156411
E[E_out] = 0.4027033707130579
bias + var = 0.40887631920007217
E[E_out] - bias + var = -0.006172948487014274
# of Trials: 50; test data set size: 2500
______
g_hatx = -0.030811308750965164x + 0.05141319274160115
bias = 0.16769976344807555
```

```
var = 0.2811708379908185
E[E_out] = 0.4432471846790776
bias + var = 0.448870601438894
E[E \text{ out}] - bias + var = -0.005623416759816424
# of Trials: 55; test data set size: 2500
g_hatx = 0.15234323666711633x + 0.03420492530205023
       = 0.18190327579383994
bias
        = 0.37696700268318634
E[E_{out}] = 0.5520163329736955
bias + var = 0.5588702784770263
E[E_{out}] - bias + var = -0.006853945503330794
# of Trials: 60 ; test data set size: 2500
______
g_{hatx} = 0.1480413315848006x + 0.030364178304230535
bias = 0.18377172993285462
       = 0.3327603359394099
var
E[E_{out}] = 0.5109860602732745
bias + var = 0.5165320658722645
E[E_out] - bias + var = -0.005546005598989989
# of Trials: 65; test data set size: 2500
_____
g_{\text{hatx}} = 0.07072126900399134x + 0.00836652124480698
bias = 0.20244680861745365
var = 0.38597448477816915
E[E_{out}] = 0.5824832243990357
bias + var = 0.5884212933956228
E[E_{out}] - bias + var = -0.005938068996587165
# of Trials: 70 ; test data set size: 2500
_____
g_hatx = 0.015582991527246431x + 0.01981203888062174
       = 0.1937588425184167
bias
        = 0.28806912555164715
E[E_{out}] = 0.4777126948478975
bias + var = 0.4818279680700639
E[E_out] - bias + var = -0.004115273222166371
# of Trials: 75; test data set size: 2500
g_hatx = 0.22212934277251728x + -0.0134176842686325
bias = 0.22073421272336144
      = 0.2846224880660939
E[E_{out}] = 0.5015617342819074
```

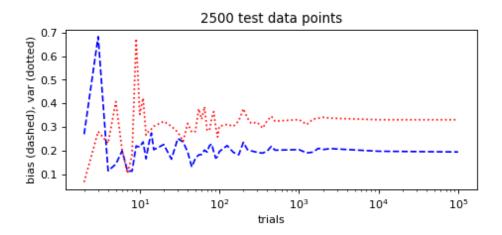
```
bias + var = 0.5053567007894554
E[E_out] - bias + var = -0.003794966507547959
# of Trials: 80; test data set size: 2500
______
g_hatx = -0.04724685553446768x + -0.05131060789891932
bias = 0.2280335662823789
var = 0.33714967512108895
E[E_out] = 0.5609688704644542
bias + var = 0.5651832414034679
E[E_{out}] - bias + var = -0.0042143709390136674
# of Trials: 85; test data set size: 2500
g_hatx = 0.03867371424309164x + -0.011806627444401564
       = 0.19432098192565303
var
       = 0.3648895530382966
E[E_{out}] = 0.5549177166929108
bias + var = 0.5592105349639497
E[E_out] - bias + var = -0.00429281827103889
# of Trials: 90 ; test data set size: 2500
g_hatx = -0.01002501683885764x + 0.05926364704866311
bias = 0.16838069220412133
      = 0.2997167980285899
E[E_{out}] = 0.4647673035879491
bias + var = 0.46809749023271124
E[E_out] - bias + var = -0.0033301866447621453
# of Trials: 95; test data set size: 2500
______
g_hatx = 0.023543211871933246x + 0.040368067416035845
bias = 0.17503856502017362
     = 0.2578033818396594
E[E_{out}] = 0.4301282270509945
bias + var = 0.432841946859833
E[E_out] - bias + var = -0.0027137198088384995
# of Trials: 100; test data set size: 2500
______
g_{hatx} = -0.06541253352084021x + 0.01094965098048514
       = 0.1964937689523962
bias
var
       = 0.3031896671239578
E[E_{out}] = 0.4966515394051144
bias + var = 0.499683436076354
```

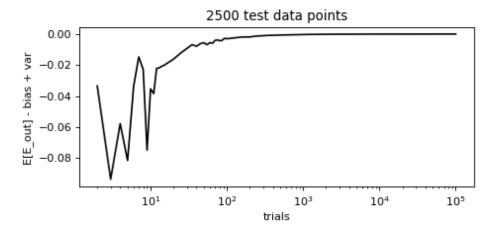
```
E[E_{out}] - bias + var = -0.003031896671239598
# of Trials: 125 ; test data set size: 2500
_____
g_hatx = 0.19570506552150024x + -0.014121435981425217
       = 0.22124929866275683
var
     = 0.31102379239895617
E[E_out] = 0.5297849007225214
bias + var = 0.532273091061713
E[E_out] - bias + var = -0.0024881903391916205
# of Trials: 150; test data set size: 2500
_____
g_hatx = -0.09413029523825109x + 0.017613038947189682
    = 0.19275065797275692
var = 0.3028665208002216
E[E_out] = 0.4935980686343105
bias + var = 0.4956171787729785
E[E_{out}] - bias + var = -0.002019110138668012
# of Trials: 175; test data set size: 2500
______
g_hatx = 0.02025218924176626x + 0.020828382723337553
bias = 0.18233713615241012
       = 0.3262150348477109
E[E_{out}] = 0.5066880850867055
bias + var = 0.5085521710001211
E[E_out] - bias + var = -0.0018640859134155252
# of Trials: 200; test data set size: 2500
_____
g_hatx = 0.08589449671566023x + -0.034520820976173844
bias = 0.23519054392482686
     = 0.3771422811721187
var
E[E_out] = 0.6104471136910847
bias + var = 0.6123328250969455
E[E_out] - bias + var = -0.0018857114058608015
# of Trials: 225; test data set size: 2500
g_hatx = -0.09519062231131883x + -0.0027364285525583484
bias = 0.20447286444037388
var = 0.3377465383891489
E[E_out] = 0.5407183071033488
bias + var = 0.5422194028295229
E[E_{out}] - bias + var = -0.0015010957261740177
```

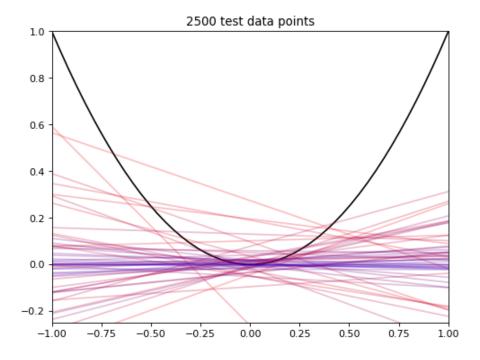
```
# of Trials: 250; test data set size: 2500
g_hatx = 0.061198156858459814x + 0.014034460714489359
bias = 0.19919628878367981
      = 0.31639021393004507
E[E_{out}] = 0.5143209418580048
bias + var = 0.5155865027137249
E[E_out] - bias + var = -0.0012655608557200493
# of Trials: 300; test data set size: 2500
_____
g_hatx = -0.01997354478803994x + 0.01973754998427445
    = 0.192500200__
= 0.31938661902295407
       = 0.1925862962285812
E[E_{out}] = 0.5109082931881254
bias + var = 0.5119729152515353
E[E_out] - bias + var = -0.0010646220634099035
# of Trials: 350; test data set size: 2500
______
g_hatx = -0.03127233783460913x + 0.016759298754701016
bias = 0.18956721572264545
     = 0.29533840717552856
E[E_out] = 0.4840617988776724
bias + var = 0.484905622898174
E[E_out] - bias + var = -0.0008438240205015934
# of Trials: 400 ; test data set size: 2500
g_{\text{hatx}} = 0.03606976376777864x + 0.018102863620160604
bias = 0.1984265692206784
      = 0.3274887811897504
E[E_out] = 0.5250966284574544
bias + var = 0.5259153504104288
E[E_{out}] - bias + var = -0.0008187219529743328
# of Trials: 450; test data set size: 2500
_____
g_hatx = -0.0016468355190760496x + -0.019687734451211688
    = 0.2104200000
= 0.3451729351975843
       = 0.21842809334992436
var
E[E_{out}] = 0.5628339775804029
bias + var = 0.5636010285475086
E[E_{out}] - bias + var = -0.0007670509671057757
# of Trials: 500 ; test data set size: 2500
_____
```

```
g_hatx = 0.025750451402855545x + -0.013106326214980264
       = 0.20198552369981657
     = 0.3246229768513163
E[E_{out}] = 0.5259592545974299
bias + var = 0.5266085005511328
E[E_out] - bias + var = -0.000649245953703026
# of Trials: 1000 ; test data set size: 2500
g_hatx = -0.0011591890492891866x + -0.0011883308475108697
bias = 0.20439798678237475
       = 0.3313817287772515
E[E_{out}] = 0.5354483338308494
bias + var = 0.5357797155596262
E[E_{out}] - bias + var = -0.00033138172877683614
# of Trials: 1250; test data set size: 2500
______
g_{\text{hatx}} = 0.012384161132222198x + 0.00783867815427398
bias = 0.19027023804214196
var = 0.31065083580664843
E[E_out] = 0.5006725531801454
bias + var = 0.5009210738487904
E[E_out] - bias + var = -0.00024852066864500255
# of Trials: 1500; test data set size: 2500
g_{\text{hatx}} = -0.02214338818896033x + 0.0021691572590899597
bias = 0.1937522622753467
var = 0.3330543716103107
E[E_{out}] = 0.5265845976379169
bias + var = 0.5268066338856574
E[E_{out}] - bias + var = -0.00022203624774053132
# of Trials: 1750; test data set size: 2500
_____
g_{\text{hatx}} = 0.030635517482591725x + -0.004759734073855929
bias = 0.20972408242233032
       = 0.3369685060482125
E[E_out] = 0.5465000350385153
bias + var = 0.5466925884705428
E[E_{out}] - bias + var = -0.00019255343202750907
# of Trials: 2000 ; test data set size: 2500
______
g_{hatx} = -0.0049582696356247095x + -0.005718953752877741
bias = 0.20470205408793377
```

```
var = 0.34112098452964595
E[E_out] = 0.5456524781253153
bias + var = 0.5458230386175797
E[E_{out}] - bias + var = -0.0001705604922644377
# of Trials: 2500; test data set size: 2500
g_hatx = -0.005233906109558439x + -0.0022428163397903056
     = 0.20857143826775665
bias
        = 0.33721475337116286
E[E_out] = 0.5456513057375707
bias + var = 0.5457861916389195
E[E_out] - bias + var = -0.0001348859013488024
# of Trials: 10000 ; test data set size: 2500
______
g_hatx = -0.014959702606452715x + -0.001239368527455353
bias = 0.19746143029751873
      = 0.3308005296163134
var
E[E_out] = 0.5282288798608709
bias + var = 0.5282619599138321
E[E_out] - bias + var = -3.308005296126515e-05
# of Trials: 100000 ; test data set size: 2500
_____
g_{\text{hatx}} = 0.00021459005844962423x + 0.00010866704397793948
bias = 0.19443493737141826
var = 0.3307216538498999
E[E_out] = 0.5251532840047788
bias + var = 0.5251565912213181
E[E_out] - bias + var = -3.3072165393499553e-06
```







results\_test\_points\_5000.dat

```
===== DOING TRIALS 2 , ..., 100000 with 5000 test points ======
# of Trials: 2 ; test data set size: 5000
g_hatx = 0.4686156569709927x + -0.10197360016460971
bias = 0.3581423588013922
       = 0.16899711803633763
var
E[E_out] = 0.4426409178195611
bias + var = 0.5271394768377299
E[E_out] - bias + var = -0.08449855901816875
# of Trials: 3 ; test data set size: 5000
g_{\text{hatx}} = 0.48969114169999234x + 0.01864399139375907
       = 0.2673924458595933
      = 0.11410496189332447
var
E[E_out] = 0.3434624204551429
bias + var = 0.3814974077529178
E[E_out] - bias + var = -0.03803498729777488
# of Trials: 4 ; test data set size: 5000
______
g_hatx = -0.04417881383336586x + -0.0938043221383141
bias = 0.2732225355013841
     = 0.2806951536833631
E[E_{out}] = 0.48374390076390644
bias + var = 0.5539176891847473
E[E_out] - bias + var = -0.07017378842084077
# of Trials: 5; test data set size: 5000
g_{\text{hatx}} = 0.4306589687500427x + -0.08906767789587958
bias = 0.31545349060331745
       = 0.2938751084177354
var
E[E_{out}] = 0.5505535773375057
bias + var = 0.6093285990210529
E[E_out] - bias + var = -0.0587750216835472
# of Trials: 6 ; test data set size: 5000
_____
g_hatx = 0.06568173705119236x + 0.07607402987973404
       = 0.15359956742198994
     = 0.5654787416482459
E[E_out] = 0.6248318521288615
bias + var = 0.7190783090702357
```

```
E[E_out] - bias + var = -0.09424645694137429
# of Trials: 7 ; test data set size: 5000
_____
g_hatx = -0.17729478878903768x + -0.18563563408856879
       = 0.3692546613108778
     = 0.4102284255016004
var
E[E_out] = 0.7208790260265353
bias + var = 0.7794830868124782
E[E_out] - bias + var = -0.05860406078594288
# of Trials: 8 ; test data set size: 5000
______
g_{hatx} = -0.3137522942069004x + -0.08330104341532718
    = 0.29708132007189864
var = 0.3478252077727943
E[E_out] = 0.6014283768730937
bias + var = 0.6449065278446929
E[E_{out}] - bias + var = -0.04347815097159924
# of Trials: 9 ; test data set size: 5000
_____
g_hatx = -0.23120639538636376x + 0.00020664321585217582
bias = 0.21409896413499965
       = 0.305350732667523
E[E_out] = 0.4855218376172424
bias + var = 0.5194496968025226
E[E_out] - bias + var = -0.033927859185280296
# of Trials: 10; test data set size: 5000
_____
g_hatx = 0.16519133629393334x + -0.15810079812108785
bias = 0.34495072922540804
     = 0.5398627939673718
var
E[E_out] = 0.8308272437960424
bias + var = 0.8848135231927798
E[E_out] - bias + var = -0.05398627939673739
# of Trials: 11 ; test data set size: 5000
g_hatx = -0.17982133508168166x + 0.1286467171172187
bias = 0.14268951356051635
var = 0.2075188659651208
E[E_out] = 0.3313430280742626
bias + var = 0.35020837952563716
E[E_out] - bias + var = -0.01886535145137458
```

```
# of Trials: 12; test data set size: 5000
g_{\text{hatx}} = 0.0947586809678363x + 0.06622608412712806
bias = 0.16084318641705914
      = 0.3442129153053987
var
E[E_{out}] = 0.4763716921136745
bias + var = 0.5050561017224579
E[E_{out}] - bias + var = -0.028684409608783323
# of Trials: 13 ; test data set size: 5000
_____
g_hatx = -0.1502669455495155x + 0.045345538133099286
    = 0.181040101
= 0.15333596463836363
       = 0.18104013397532975
E[E_out] = 0.32258102441074243
bias + var = 0.3343760986136934
E[E_out] - bias + var = -0.01179507420295095
# of Trials: 14 ; test data set size: 5000
______
g_{\text{hatx}} = -0.05283248727285147x + -0.037993626768359524
bias = 0.2256997492631501
     = 0.47680483423973163
E[E_out] = 0.6684470953429008
bias + var = 0.7025045835028817
E[E_out] - bias + var = -0.034057488159980887
# of Trials: 15; test data set size: 5000
g_{\text{hatx}} = -0.32595260072683724x + 0.04308274360484514
bias = 0.1957830311580211
      = 0.23541873877073366
E[E_out] = 0.4155071873440392
bias + var = 0.43120176992875475
E[E_out] - bias + var = -0.015694582584715566
# of Trials: 20 ; test data set size: 5000
_____
g_hatx = 0.20949331971498025x + -0.05125581760214868
    = 0.25101010
= 0.36896673415905
       = 0.2518191046234424
var
E[E_{out}] = 0.60233750207454
bias + var = 0.6207858387824925
E[E_out] - bias + var = -0.018448336707952484
# of Trials: 25 ; test data set size: 5000
_____
```

```
g_hatx = 0.17336023397588607x + -0.08918359277393993
       = 0.27787544460177405
     = 0.33598023474910427
E[E_{out}] = 0.6004164699609141
bias + var = 0.6138556793508783
E[E_{out}] - bias + var = -0.01343920938996418
# of Trials: 30 ; test data set size: 5000
g_{hatx} = 0.16426760823580336x + 0.016944598243373462
bias = 0.1979739007500084
       = 0.3584733192875802
E[E_{out}] = 0.5444981093946692
bias + var = 0.5564472200375886
E[E_{out}] - bias + var = -0.01194911064291937
# of Trials: 35 ; test data set size: 5000
______
g_{\text{hatx}} = 0.09608701191973558x + 0.00885022685060541
bias = 0.19744459728734445
var = 0.3208425701847939
E[E_{out}] = 0.50912023689543
bias + var = 0.5182871674721383
E[E_out] - bias + var = -0.009166930576708365
# of Trials: 40; test data set size: 5000
g_{hatx} = -0.1622967400161208x + -0.07355137324954521
bias = 0.2693519472828847
var = 0.35828896302099217
E[E_out] = 0.6186836862283521
bias + var = 0.6276409103038769
E[E_{out}] - bias + var = -0.008957224075524739
# of Trials: 45; test data set size: 5000
_____
g_hatx = 0.21817401033154862x + -0.012451102147790946
bias = 0.23307033853670228
       = 0.3922562219476548
E[E_out] = 0.6166097555521869
bias + var = 0.6253265604843571
E[E_{out}] - bias + var = -0.008716804932170197
# of Trials: 50; test data set size: 5000
______
g_{\text{hatx}} = 0.12873186566634295x + 0.004689569571220267
bias = 0.202062918766103
```

```
var = 0.2903475107157881
E[E_out] = 0.4866034792675752
bias + var = 0.4924104294818911
E[E_out] - bias + var = -0.005806950214315931
# of Trials: 55; test data set size: 5000
g_hatx = 0.019798923995840795x + -0.020829622662307867
        = 0.21386192962823197
bias
        = 0.3545256991776298
E[E_{out}] = 0.5619417070026322
bias + var = 0.5683876288058618
E[E_out] - bias + var = -0.0064459218032295595
# of Trials: 60 ; test data set size: 5000
______
g_{\text{hatx}} = 0.06491131910094067x + -0.037242998815063454
bias = 0.22933549099136408
       = 0.3962583834162325
var
E[E_out] = 0.6189895680173262
bias + var = 0.6255938744075966
E[E_out] - bias + var = -0.006604306390270376
# of Trials: 65; test data set size: 5000
g_hatx = -0.19154698316945193x + -0.03868040757108025
bias = 0.24636142792020474
var = 0.293845182601627
E[E_{out}] = 0.5356859154048839
bias + var = 0.5402066105218317
E[E_{out}] - bias + var = -0.004520695116947915
# of Trials: 70 ; test data set size: 5000
_____
g_hatx = 0.056730886790188596x + 0.04582142749964057
       = 0.16821674070466788
bias
         = 0.26395520679705076
E[E_{out}] = 0.42840115883318924
bias + var = 0.4321719475017186
E[E_out] - bias + var = -0.0037707886685294234
# of Trials: 75; test data set size: 5000
g_{hatx} = 0.017780847020150644x + -0.05902000972023411
bias = 0.2448585418527458
       = 0.35350432436891827
E[E_{out}] = 0.5936494752300786
```

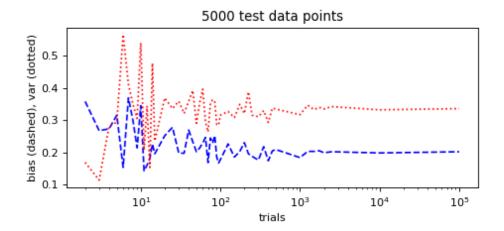
```
bias + var = 0.598362866221664
E[E_out] - bias + var = -0.004713390991585464
# of Trials: 80; test data set size: 5000
______
g_hatx = 0.14303650149155678x + -0.041788172620778434
bias = 0.2288075041997471
var = 0.36274456402295774
E[E_out] = 0.5870177611724178
bias + var = 0.5915520682227049
E[E_out] - bias + var = -0.0045343070502870675
# of Trials: 85; test data set size: 5000
g_hatx = 0.05437557117904315x + -0.05842564533705546
        = 0.251892408513221
var
       = 0.3596650109527834
E[E_out] = 0.6073260663959715
bias + var = 0.6115574194660044
E[E_{out}] - bias + var = -0.004231353070032862
# of Trials: 90 ; test data set size: 5000
______
g_{hatx} = 0.1274762549645074x + 0.02189637017944969
bias = 0.18521942987361403
      = 0.2865087326364432
E[E_{out}] = 0.46854473214743014
bias + var = 0.4717281625100572
E[E_out] - bias + var = -0.003183430362627082
# of Trials: 95; test data set size: 5000
______
g_{hatx} = -0.009968772848717456x + 0.04426322876260917
bias = 0.16729003696525122
     = 0.2845675051815074
E[E_out] = 0.44886209472379546
bias + var = 0.45185754214675866
E[E_out] - bias + var = -0.0029954474229632044
# of Trials: 100 ; test data set size: 5000
g_hatx = -0.11446805124562685x + 0.023118768515339626
       = 0.17748901015778276
bias
var
       = 0.31538246616524507
E[E_{out}] = 0.4897176516613753
bias + var = 0.49287147632302786
```

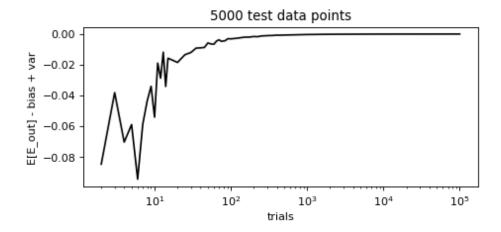
```
E[E_{out}] - bias + var = -0.003153824661652538
# of Trials: 125; test data set size: 5000
_____
g_hatx = -0.11254515460127199x + -0.03497472694654636
       = 0.22628549294534997
var
     = 0.32679027151922574
E[E_out] = 0.5504614422924217
bias + var = 0.5530757644645757
E[E_out] - bias + var = -0.0026143221721540155
# of Trials: 150 ; test data set size: 5000
_____
g_{hatx} = 0.056332585238775885x + 0.02816354709608856
    = 0.1855667011356123
var = 0.3079238672913211
E[E_{out}] = 0.49143774264499124
bias + var = 0.4934905684269334
E[E_{out}] - bias + var = -0.002052825781942158
# of Trials: 175; test data set size: 5000
______
g_hatx = -0.0202965502773532x + -0.006379980137365953
bias = 0.20270859073906836
       = 0.3490394413029918
E[E_out] = 0.5497535209489001
bias + var = 0.5517480320420601
E[E_{out}] - bias + var = -0.0019945110931600674
# of Trials: 200; test data set size: 5000
_____
g_hatx = 0.0216831772943578x + -0.041866626710600624
bias = 0.23023107184189817
     = 0.320666453304976
var
E[E_out] = 0.5492941928803492
bias + var = 0.5508975251468742
E[E_out] - bias + var = -0.0016033322665249816
# of Trials: 225; test data set size: 5000
g_{hatx} = 0.02525761964189235x + 0.013913588375591014
bias = 0.19574760909468805
var = 0.3878054643252996
E[E_out] = 0.5818294935785419
bias + var = 0.5835530734199876
E[E_out] - bias + var = -0.001723579841445777
```

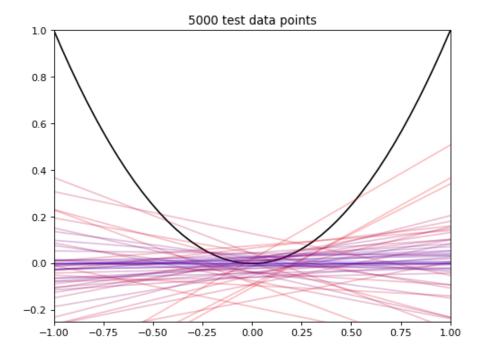
```
# of Trials: 250; test data set size: 5000
g_hatx = 0.05005804874960797x + 0.022314253208809563
bias = 0.1878796750846569
      = 0.31537469067748203
var
E[E_{out}] = 0.5019928669994287
bias + var = 0.5032543657621389
E[E_out] - bias + var = -0.0012614987627102003
# of Trials: 300 ; test data set size: 5000
______
g_{hatx} = -0.0673803574079747x + 0.032507732809367376
    = 0.1/01/2/2
= 0.3105891767386301
       = 0.17617271964019934
E[E_out] = 0.48572659912303406
bias + var = 0.4867618963788295
E[E_out] - bias + var = -0.0010352972557953755
# of Trials: 350; test data set size: 5000
______
g_hatx = 0.04202220643133549x + -0.020579462430135243
bias = 0.21781985895084913
     = 0.32955766893116745
E[E_out] = 0.5464359345422134
bias + var = 0.5473775278820165
E[E_out] - bias + var = -0.0009415933398031484
# of Trials: 400 ; test data set size: 5000
g_hatx = 0.015328292528685767x + 0.029010170005219566
bias = 0.17404988654151593
      = 0.2928090583672804
E[E_out] = 0.4661269222628783
bias + var = 0.4668589449087963
E[E_out] - bias + var = -0.0007320226459180401
# of Trials: 450; test data set size: 5000
_____
g_hatx = 0.06503205172577722x + -0.01119162533298988
    = 0.204540001
= 0.3373260437368694
       = 0.20494583655934517
var
E[E_{out}] = 0.5415222668656883
bias + var = 0.5422718802962145
E[E_{out}] - bias + var = -0.0007496134305263191
# of Trials: 500 ; test data set size: 5000
_____
```

```
g_hatx = -0.010364907197048124x + -0.009136537639305579
       = 0.2087411455166829
     = 0.334375306776422
E[E_{out}] = 0.5424477016795519
bias + var = 0.5431164522931049
E[E_{out}] - bias + var = -0.0006687506135529819
# of Trials: 1000 ; test data set size: 5000
g_hatx = 0.02993306392194553x + 0.02558199407408325
bias = 0.18388331853686662
       = 0.3170870388520029
E[E_out] = 0.5006532703500172
bias + var = 0.5009703573888695
E[E_{out}] - bias + var = -0.00031708703885235945
# of Trials: 1250; test data set size: 5000
_____
g_{\text{hatx}} = -0.004228735515822221x + 0.01185598000089526
bias = 0.20306259904118357
var = 0.3462970814512844
E[E_out] = 0.5490826428273067
bias + var = 0.549359680492468
E[E_out] - bias + var = -0.0002770376651612949
# of Trials: 1500; test data set size: 5000
g_{hatx} = 0.011548750553803902x + -0.011513193024172589
bias = 0.20321655270570282
var = 0.3330114056238332
E[E_{out}] = 0.5360059507257875
bias + var = 0.536227958329536
E[E_{out}] - bias + var = -0.0002220076037485197
# of Trials: 1750 ; test data set size: 5000
_____
g_{\text{hatx}} = 0.01582160640214007x + -0.00811361961818299
bias = 0.20517321603737232
       = 0.3396117642319453
E[E_out] = 0.5445909164040423
bias + var = 0.5447849802693177
E[E_{out}] - bias + var = -0.00019406386527526243
# of Trials: 2000 ; test data set size: 5000
______
g_{\text{hatx}} = 0.01783803162415005x + 0.014131731920587408
bias = 0.19892188733977265
```

```
var = 0.3349122274586549
E[E_{out}] = 0.5336666586846991
bias + var = 0.5338341147984276
E[E_{out}] - bias + var = -0.00016745611372848135
# of Trials: 2500; test data set size: 5000
g_{\text{hatx}} = -0.0020531385032844882x + 0.00015075457967050142
bias = 0.20208700292702128
        = 0.3421114215300357
E[E_{out}] = 0.5440615798884458
bias + var = 0.544198424457057
E[E_out] - bias + var = -0.000136844568611183
# of Trials: 10000 ; test data set size: 5000
______
g_hatx = 0.0013655123364512975x + -0.0005196850819330593
bias = 0.1983273738834829
       = 0.3320325953439668
var
E[E_out] = 0.5303267659679141
bias + var = 0.5303599692274497
E[E_out] - bias + var = -3.3203259535596885e-05
# of Trials: 100000 ; test data set size: 5000
_____
g_{hatx} = 0.00012541676753944974x + -1.2480379730067261e-05
bias = 0.2020482719074776
var = 0.33578702341859484
E[E_out] = 0.5378319374558374
bias + var = 0.5378352953260724
E[E_out] - bias + var = -3.357870235087823e-06
```







results\_test\_points\_10000.dat

====== DOING TRIALS 2 , ..., 100000 with 10000 test points ======= # of Trials: 2 ; test data set size: 10000 g\_hatx = 0.3253441926750037x + 0.04120521977334852 bias = 0.21129370954663176 = 0.07408232568280206 var  $E[E_out] = 0.24833487238803278$ bias + var = 0.28537603522943383 $E[E_{out}] - bias + var = -0.037041162841401035$ # of Trials: 3 ; test data set size: 10000  $g_hatx = 0.22143198752493007x + 0.18214027584715123$ = 0.1256667036984032 = 0.2580673477965717 var  $E[E_out] = 0.297711602229451$ bias + var = 0.38373405149497486 $E[E_out] - bias + var = -0.08602244926552391$ # of Trials: 4 ; test data set size: 10000 \_\_\_\_\_\_  $g_{hatx} = 0.15793201528960904x + -0.01636546806584213$ bias = 0.21825069375906797 = 0.28242001974912545  $E[E_{out}] = 0.4300657085709121$ bias + var = 0.5006707135081934 $E[E_{out}] - bias + var = -0.07060500493728133$ # of Trials: 5 ; test data set size: 10000  $g_{hatx} = 0.4572929126184735x + -0.06389288834703152$ bias = 0.3171963793982079 = 0.30151527526336264 var  $E[E_{out}] = 0.5584085996088981$ bias + var = 0.6187116546615705 $E[E_out] - bias + var = -0.060303055052672416$ # of Trials: 6 ; test data set size: 10000 \_\_\_\_\_  $g_hatx = 0.11589561739561749x + -0.0678374102610182$ bias = 0.25798655310379515 = 0.15589177537494606  $E[E_out] = 0.38789636591625015$ bias + var = 0.4138783284787412

```
E[E_out] - bias + var = -0.02598196256249105
# of Trials: 7 ; test data set size: 10000
_____
g_hatx = -0.11412514287045905x + 0.15380955701177065
       = 0.12637353363867493
var
     = 0.10523438408893783
E[E_{out}] = 0.2165744342863359
bias + var = 0.23160791772761274
E[E_out] - bias + var = -0.015033483441276849
# of Trials: 8 ; test data set size: 10000
_____
g_hatx = 0.0627839778764609x + -0.19413781211780579
    = 0.36122495112896
var = 0.42720943733158523
E[E_{out}] = 0.735033208794097
bias + var = 0.7884343884605453
E[E_{out}] - bias + var = -0.053401179666448306
# of Trials: 9; test data set size: 10000
_____
g_hatx = -0.06954984457342112x + -0.15176585213406418
bias = 0.3260464584170248
       = 0.36891328052631756
E[E_out] = 0.6539693744404181
bias + var = 0.6949597389433424
E[E_out] - bias + var = -0.040990364502924204
# of Trials: 10 ; test data set size: 10000
_____
g_hatx = 0.5235005503022954x + -0.0405562416536414
bias = 0.3196811973429745
     = 0.41615504314969115
var
E[E_out] = 0.6942207361776965
bias + var = 0.7358362404926657
E[E_out] - bias + var = -0.04161550431496913
# of Trials: 11 ; test data set size: 10000
g_{hatx} = 0.006692962016885709x + 0.05440768128291895
bias = 0.17161323041232932
var = 0.38340560768187193
E[E_out] = 0.5201637828503947
bias + var = 0.5550188380942013
E[E_out] - bias + var = -0.03485505524380661
```

```
# of Trials: 12; test data set size: 10000
g_{hatx} = -0.23545049111606006x + -0.03125496293263837
bias = 0.2381830683344091
      = 0.32734345564241835
var
E[E_{out}] = 0.5382479026732927
bias + var = 0.5655265239768275
E[E_out] - bias + var = -0.027278621303534756
# of Trials: 13 ; test data set size: 10000
_____
g_{hatx} = -0.3598436961222515x + -0.04140255642884224
    = 0.275223-1.
= 0.2987771437195412
       = 0.2752294475593554
E[E_out] = 0.5510237340697013
bias + var = 0.5740065912788966
E[E_out] - bias + var = -0.02298285720919535
# of Trials: 14 ; test data set size: 10000
______
g_hatx = 0.11880976428812565x + 0.03456381208864908
bias = 0.18194619279785978
     = 0.30266001442482815
E[E_out] = 0.4629876347637716
bias + var = 0.48460620722268793
E[E_out] - bias + var = -0.021618572458916352
# of Trials: 15 ; test data set size: 10000
g_{hatx} = -0.19566223685408268x + -0.05971614169020372
bias = 0.2561948529232603
      = 0.5263567123712889
E[E_out] = 0.7474611178031297
bias + var = 0.7825515652945492
E[E_{out}] - bias + var = -0.03509044749141943
# of Trials: 20 ; test data set size: 10000
_____
g_hatx = -0.09219346099465134x + 0.04287022390136539
    = 0.1/14100001
= 0.2999183921207993
var
E[E_{out}] = 0.45633256580525167
bias + var = 0.47132848541129146
E[E_out] - bias + var = -0.014995919606039854
# of Trials: 25 ; test data set size: 10000
_____
```

```
g_hatx = 0.2831625226416845x + -0.02205260774857779
       = 0.23745394428130676
bias
     = 0.24554805314003572
E[E_{out}] = 0.4731800752957411
bias + var = 0.4830019974213425
E[E_{out}] - bias + var = -0.009821922125601401
# of Trials: 30 ; test data set size: 10000
g_{hatx} = -0.02165426920178264x + 0.011452207933566817
bias = 0.1926234641357546
       = 0.3174548454862452
E[E_out] = 0.4994964814391249
bias + var = 0.5100783096219998
E[E_{out}] - bias + var = -0.010581828182874897
# of Trials: 35 ; test data set size: 10000
_____
g_{\text{hatx}} = -0.03633938546789343x + 0.0025712610296676174
bias = 0.20113959226284406
var = 0.2991886791601588
E[E_{out}] = 0.49178002344699817
bias + var = 0.5003282714230028
E[E_out] - bias + var = -0.008548247976004675
# of Trials: 40; test data set size: 10000
g_{hatx} = 0.10799646082484242x + 0.026053009967173423
bias = 0.18765211842935842
var = 0.3003138111658865
E[E_{out}] = 0.4804580843160976
bias + var = 0.48796592959524493
E[E_{out}] - bias + var = -0.007507845279147329
# of Trials: 45; test data set size: 10000
_____
g_{hatx} = -0.17490682267181187x + 0.04907803071142521
bias = 0.17768299050441685
       = 0.3586651534136474
E[E_out] = 0.5283778071755387
bias + var = 0.5363481439180643
E[E_out] - bias + var = -0.007970336742525508
# of Trials: 50 ; test data set size: 10000
______
g_{\text{hatx}} = 0.026375630075233955x + -0.012122415869094003
bias = 0.20794080643053134
```

```
var = 0.3961763115276254
E[E_out] = 0.596193591727604
bias + var = 0.6041171179581567
E[E_out] - bias + var = -0.007923526230552758
# of Trials: 55; test data set size: 10000
g_hatx = -0.12057246139469005x + 0.06546132761784502
     = 0.1708598994073289
bias
        = 0.2773780122299118
E[E_{out}] = 0.44319467505124227
bias + var = 0.4482379116372407
E[E_{out}] - bias + var = -0.005043236585998423
# of Trials: 60 ; test data set size: 10000
______
g_hatx = -0.10159346207325948x + -0.05731787104632042
bias = 0.24150009748065177
       = 0.35013534794941825
var
E[E_out] = 0.5857998562975797
bias + var = 0.5916354454300701
E[E_out] - bias + var = -0.005835589132490326
# of Trials: 65 ; test data set size: 10000
g_{\text{hatx}} = 0.2037925108436385x + -0.041425947039148606
bias = 0.24548505348533936
var = 0.34255261959752553
E[E_out] = 0.5827676327813647
bias + var = 0.5880376730828649
E[E_out] - bias + var = -0.0052700403015001895
# of Trials: 70; test data set size: 10000
_____
g_hatx = 0.10092541276116236x + -0.034171131122520876
       = 0.22627836008286623
bias
         = 0.3262052101360098
E[E_{out}] = 0.5478234957883616
bias + var = 0.552483570218876
E[E_out] - bias + var = -0.00466007443051436
# of Trials: 75; test data set size: 10000
g_hatx = -0.049377032081664704x + -0.0067297948406893435
bias = 0.20486924619114943
       = 0.29895653291195323
E[E_{out}] = 0.4998396919976098
```

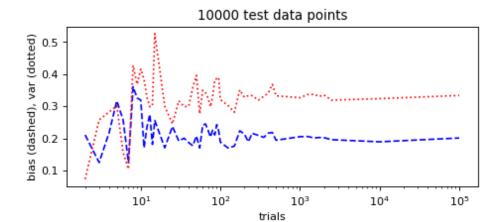
```
bias + var = 0.5038257791031027
E[E_{out}] - bias + var = -0.003986087105492864
# of Trials: 80 ; test data set size: 10000
______
g_hatx = 0.020534209402326205x + -0.03511566438888134
bias = 0.22597325962775794
var = 0.331030743132507
E[E_out] = 0.5528661184711088
bias + var = 0.557004002760265
E[E_out] - bias + var = -0.0041378842891561796
# of Trials: 85; test data set size: 10000
g_{hatx} = -0.030316588706194428x + -0.014715542600431952
        = 0.2112072237334512
var
       = 0.3830966821455898
E[E_out] = 0.5897968860890926
bias + var = 0.5943039058790409
E[E_out] - bias + var = -0.00450701978994833
# of Trials: 90; test data set size: 10000
______
g_hatx = 0.00835945210215429x + -0.062121283817557445
bias = 0.24322900398811503
      = 0.38638786905341627
E[E_out] = 0.6253236744964932
bias + var = 0.6296168730415312
E[E_out] - bias + var = -0.004293198545038124
# of Trials: 95; test data set size: 10000
______
g_hatx = 0.051332182901941165x + -0.03835838718165295
bias = 0.22502955350079473
     = 0.3898944258245749
E[E_{out}] = 0.6108198274745845
bias + var = 0.6149239793253696
E[E_{out}] - bias + var = -0.004104151850785109
# of Trials: 100 ; test data set size: 10000
g_{hatx} = -0.046445755198045335x + 0.018347521485838382
       = 0.18883130630866543
bias
var
       = 0.3215397117398488
E[E_{out}] = 0.5071556209311158
bias + var = 0.5103710180485143
```

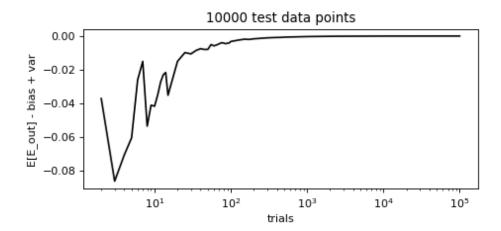
```
E[E_{out}] - bias + var = -0.003215397117398433
# of Trials: 125 ; test data set size: 10000
_____
g_hatx = 0.08548622964552725x + 0.04851017637687247
       = 0.17068630993744563
var
     = 0.30242800979890416
E[E_{out}] = 0.47069489565795886
bias + var = 0.47311431973634976
E[E_out] - bias + var = -0.0024194240783909082
# of Trials: 150; test data set size: 10000
_____
g_{hatx} = -0.0437192228080012x + 0.03441242739741545
    = 0.17663381672112127
var = 0.2820227589466278
E[E_out] = 0.45677642394143814
bias + var = 0.4586565756677491
E[E_out] - bias + var = -0.0018801517263109524
# of Trials: 175; test data set size: 10000
______
g_hatx = 0.1227821732055049x + -0.02731884942547583
bias = 0.22431340014334727
       = 0.3514396770599407
E[E_out] = 0.5737448504772312
bias + var = 0.5757530772032879
E[E_out] - bias + var = -0.002008226726056772
# of Trials: 200; test data set size: 10000
______
g_{\text{hatx}} = -0.07984144189796717x + -0.007573662288449752
bias = 0.21386650896139994
     = 0.32836855379099944
var
E[E_out] = 0.5405932199834447
bias + var = 0.5422350627523994
E[E_out] - bias + var = -0.0016418427689546822
# of Trials: 225; test data set size: 10000
g_{hatx} = 0.05513828457806916x + 0.021079101857519558
bias = 0.18986869164963827
var = 0.3335545965468823
E[E_out] = 0.5219408233229789
bias + var = 0.5234232881965206
E[E_out] - bias + var = -0.0014824648735417
```

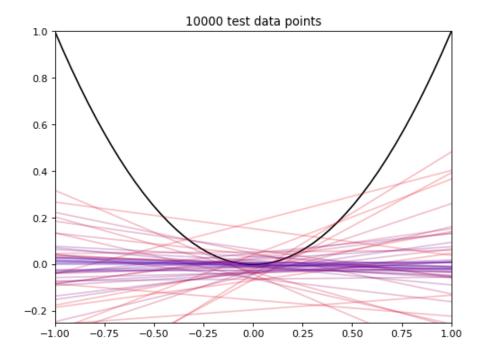
```
# of Trials: 250; test data set size: 10000
g_{hatx} = -0.0026715667995391387x + -0.02600948382072581
bias = 0.21646910985842274
      = 0.33358533703614923
var
E[E_{out}] = 0.5487201055464276
bias + var = 0.550054446894572
E[E_out] - bias + var = -0.0013343413481443633
# of Trials: 300 ; test data set size: 10000
_____
g_hatx = 0.015858507667375673x + -0.007539182854029279
    = 0.20907720._
= 0.31959659557595455
       = 0.20987728725397584
E[E_out] = 0.5284085608446774
bias + var = 0.5294738828299304
E[E_out] - bias + var = -0.0010653219852529983
# of Trials: 350 ; test data set size: 10000
______
g_{\text{hatx}} = -0.024686753483228498x + 0.004023130090547186
    = 0.20371373152372074
     = 0.3312633867371052
E[E_out] = 0.5340306514415775
bias + var = 0.534977118260826
E[E_out] - bias + var = -0.0009464668192484815
# of Trials: 400; test data set size: 10000
g_hatx = 0.042344601891510104x + -0.03245925841048945
bias = 0.2170452524591235
      = 0.3412424963440494
E[E_out] = 0.5574346425623133
bias + var = 0.5582877488031729
E[E_{out}] - bias + var = -0.0008531062408596024
# of Trials: 450; test data set size: 10000
_____
g_hatx = 0.004223659193843887x + -0.024085675027613884
    = 0.210900.1
= 0.36859116938491104
       = 0.2189037192871824
var
E[E_{out}] = 0.5866757971845712
bias + var = 0.5874948886720934
E[E_out] - bias + var = -0.0008190914875222943
# of Trials: 500 ; test data set size: 10000
_____
```

```
g_{\text{hatx}} = 0.0030636265898100635x + 0.006356590861649642
       = 0.1949353581465581
     = 0.3329744656044348
E[E_{out}] = 0.5272438748197834
bias + var = 0.5279098237509929
E[E_{out}] - bias + var = -0.0006659489312094702
# of Trials: 1000 ; test data set size: 10000
g_{hatx} = -0.040381751806959985x + -0.009968219851117587
bias = 0.20591601714680802
       = 0.3272078426043867
E[E_{out}] = 0.5327966519085904
bias + var = 0.5331238597511947
E[E_out] - bias + var = -0.0003272078426043157
# of Trials: 1250 ; test data set size: 10000
______
g_{\text{hatx}} = 0.027479153629139882x + -0.007733063504701714
bias = 0.20646665897540842
var = 0.3368933822673576
E[E_{out}] = 0.5430905265369524
bias + var = 0.543360041242766
E[E_out] - bias + var = -0.000269514705813545
# of Trials: 1500; test data set size: 10000
g_{hatx} = -0.017790135483496144x + 2.474378474120283e-05
bias = 0.2020670114677688
var = 0.33740755467735817
E[E_out] = 0.5392496277753424
bias + var = 0.539474566145127
E[E_out] - bias + var = -0.0002249383697845997
# of Trials: 1750; test data set size: 10000
_____
g_{\text{hatx}} = -0.026896035250723507x + -0.006174480205611782
bias = 0.20330632458757683
       = 0.33121153737738757
E[E_out] = 0.5343285982293204
bias + var = 0.5345178619649644
E[E_{out}] - bias + var = -0.00018926373564392973
# of Trials: 2000 ; test data set size: 10000
______
g_hatx = -0.01527874072348723x + -0.00244323555178742
bias = 0.2029499949152771
```

```
var = 0.33561524603265247
E[E_{out}] = 0.5383974333249131
bias + var = 0.5385652409479296
E[E_{out}] - bias + var = -0.00016780762301649155
# of Trials: 2500 ; test data set size: 10000
g_hatx = 0.00017492234337228069x + 0.008795459392959363
bias = 0.19660108064606088
        = 0.31957158246538453
E[E_{out}] = 0.5160448344784592
bias + var = 0.5161726631114454
E[E_out] - bias + var = -0.0001278286329862155
# of Trials: 10000 ; test data set size: 10000
______
g_{hatx} = -0.019681917964858308x + 0.008873755771705957
bias = 0.18998543079419236
      = 0.3241424641460453
var
E[E_out] = 0.5140954806938245
bias + var = 0.5141278949402377
E[E_out] - bias + var = -3.2414246413203784e-05
# of Trials: 100000 ; test data set size: 10000
_____
g_hatx = -0.004133610840487063x + -0.002527418476091182
bias = 0.20181060090388522
var = 0.3340926825799743
E[E_{out}] = 0.5358999425570393
bias + var = 0.5359032834838595
E[E_out] - bias + var = -3.340926820250001e-06
```







```
results_trial2_25.dat —
====== DOING TESTS 5 , ..., 5000 with 25 trial size ======
# of Trials: 25; test data set size: 5
______
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.2970337152102858
       = 0.3622805853444551
var
E[E_out] = 0.6448230771409625
bias + var = 0.6593143005547409
E[E_{out}] - bias + var = -0.014491223413778398
# of Trials: 25 ; test data set size: 10
g_{hatx} = -0.24061677679417215x + -0.061796101243319954
bias = 0.43609100001
var = 0.37422404054162506
E[E_{out}] = 0.7953461619649891
bias + var = 0.8103151235866541
E[E_out] - bias + var = -0.014968961621665
# of Trials: 25 ; test data set size: 15
______
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.324693071100075
var = 0.2788478130779813
E[E_out] = 0.592386971654937
bias + var = 0.6035408841780563
E[E_{out}] - bias + var = -0.011153912523119258
# of Trials: 25; test data set size: 20
g_{hatx} = -0.24061677679417215x + -0.061796101243319954
bias = 0.19173100667124734
       = 0.21739242857478847
var
E[E_{out}] = 0.4004277381030443
bias + var = 0.4091234352460358
E[E_out] - bias + var = -0.008695697142991538
# of Trials: 25; test data set size: 25
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
       = 0.2594172698303383
     = 0.28131363264038894
```

 $E[E_out] = 0.5294783571651117$ 

bias + var = 0.5407309024707272

```
E[E_out] - bias + var = -0.011252545305615536
# of Trials: 25 ; test data set size: 30
_____
g_hatx = -0.24061677679417215x + -0.061796101243319954
       = 0.5112650924891708
     = 0.3623074340909262
var
E[E_out] = 0.8590802292164599
bias + var = 0.8735725265800971
E[E_out] - bias + var = -0.014492297363637163
# of Trials: 25 ; test data set size: 40
______
g_{hatx} = -0.24061677679417215x + -0.061796101243319954
bias = 0.2645292835695911
var = 0.269295677725714
E[E_out] = 0.5230531341862765
bias + var = 0.5338249612953051
E[E_{out}] - bias + var = -0.010771827109028576
# of Trials: 25; test data set size: 50
______
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.3550381660279706
       = 0.312352097700806
E[E_{out}] = 0.6548961798207443
bias + var = 0.6673902637287766
E[E_out] - bias + var = -0.012494083908032305
# of Trials: 25; test data set size: 60
______
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.3052712441083864
     = 0.29012853427113355
var
E[E_out] = 0.5837946370086747
bias + var = 0.59539977837952
E[E_out] - bias + var = -0.011605141370845229
# of Trials: 25; test data set size: 70
g_{hatx} = -0.24061677679417215x + -0.061796101243319954
bias = 0.28643455170024246
var = 0.275053181138374
E[E_out] = 0.5504856055930815
bias + var = 0.5614877328386165
E[E_out] - bias + var = -0.01100212724553501
```

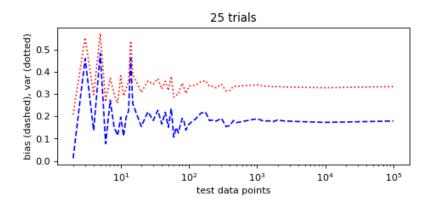
```
# of Trials: 25; test data set size: 80
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.253922966391532
       = 0.27756445100535876
E[E_out] = 0.5203848393566765
bias + var = 0.5314874173968908
E[E_{out}] - bias + var = -0.011102578040214306
# of Trials: 25 ; test data set size: 90
_____
g_hatx = -0.24061677679417215x + -0.061796101243319954
    = 0.2059110001
= 0.22523809000861503
       = 0.20591158347859176
E[E_out] = 0.42214014988686216
bias + var = 0.4311496734872068
E[E_{out}] - bias + var = -0.009009523600344627
# of Trials: 25 ; test data set size: 100
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.2437261701698468
var = 0.25612978401062886
E[E_out] = 0.48961076282005045
bias + var = 0.4998559541804757
E[E_out] - bias + var = -0.010245191360425204
# of Trials: 25; test data set size: 110
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.22262182928863225
       = 0.25965481066895835
E[E_out] = 0.4718904475308323
bias + var = 0.4822766399575906
E[E_out] - bias + var = -0.010386192426758284
# of Trials: 25; test data set size: 120
_____
g_hatx = -0.24061677679417215x + -0.061796101243319954
    = 0.280700400
= 0.2759450686354268
       = 0.2867334856635655
var
E[E_{out}] = 0.5516407515535753
bias + var = 0.5626785542989923
E[E_out] - bias + var = -0.011037802745416991
# of Trials: 25 ; test data set size: 130
_____
```

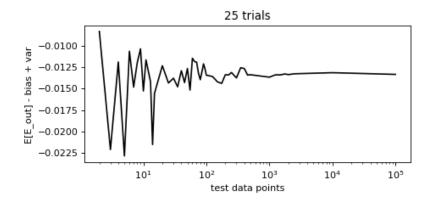
```
g_hatx = -0.24061677679417215x + -0.061796101243319954
       = 0.21588181749725377
bias
      = 0.24942537553027888
E[E_{out}] = 0.4553301780063214
bias + var = 0.46530719302753265
E[E_out] - bias + var = -0.009977015021211233
# of Trials: 25 ; test data set size: 140
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.23904160351432577
       = 0.2669914421253921
E[E_out] = 0.4953533879547022
bias + var = 0.5060330456397178
E[E_out] - bias + var = -0.01067965768501572
# of Trials: 25 ; test data set size: 150
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.2435175000456305
var = 0.26882734115661516
E[E_{out}] = 0.501591747555981
bias + var = 0.5123448412022457
E[E_{out}] - bias + var = -0.010753093646264644
# of Trials: 25; test data set size: 175
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.3186591080717051
var = 0.30421524485964707
E[E_out] = 0.6107057431369662
bias + var = 0.6228743529313522
E[E_{out}] - bias + var = -0.012168609794385943
# of Trials: 25; test data set size: 200
_____
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.31162582551650025
       = 0.2965065414011517
E[E_out] = 0.596272105261606
bias + var = 0.6081323669176519
E[E_{out}] - bias + var = -0.011860261656045923
# of Trials: 25; test data set size: 225
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.25942481383333377
```

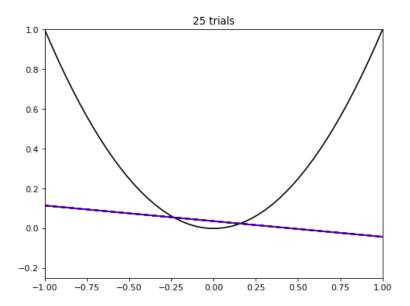
```
var = 0.2784385826250067
E[E_out] = 0.5267258531533402
bias + var = 0.5378633964583405
E[E_out] - bias + var = -0.011137543305000275
# of Trials: 25 ; test data set size: 250
g_hatx = -0.24061677679417215x + -0.061796101243319954
       = 0.24725161421566227
bias
        = 0.27117135683086896
E[E_{out}] = 0.5075761167732965
bias + var = 0.5184229710465312
E[E_out] - bias + var = -0.01084685427323473
# of Trials: 25; test data set size: 275
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.2628368153182596
       = 0.26805556787197987
var
E[E_out] = 0.5201701604753604
bias + var = 0.5308923831902395
E[E_{out}] - bias + var = -0.010722222714879104
# of Trials: 25 ; test data set size: 300
_____
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.2691879164625797
var = 0.27551485823316135
E[E_{out}] = 0.5336821803664147
bias + var = 0.5447027746957411
E[E_{out}] - bias + var = -0.011020594329326394
# of Trials: 25 ; test data set size: 325
_____
g_hatx = -0.24061677679417215x + -0.061796101243319954
       = 0.24009950456038873
bias
        = 0.2581585535098911
E[E_{out}] = 0.4879317159298842
bias + var = 0.4982580580702798
E[E_out] - bias + var = -0.0103263421403956
# of Trials: 25 ; test data set size: 350
g_{hatx} = -0.24061677679417215x + -0.061796101243319954
bias = 0.22886242663845086
      = 0.25034443991368555
E[E_{out}] = 0.4691930889555889
```

```
bias + var = 0.4792068665521364
E[E_{out}] - bias + var = -0.01001377759654748
# of Trials: 25 ; test data set size: 500
______
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.26148612082390593
var = 0.2757217562420115
E[E_out] = 0.526179006816237
bias + var = 0.5372078770659174
E[E_{out}] - bias + var = -0.011028870249680467
# of Trials: 25 ; test data set size: 750
g_hatx = -0.24061677679417215x + -0.061796101243319954
       = 0.28411433838426026
var
       = 0.28592113076392733
E[E_out] = 0.5585986239176305
bias + var = 0.5700354691481876
E[E_out] - bias + var = -0.011436845230557102
# of Trials: 25; test data set size: 1000
______
g_{\text{hatx}} = -0.24061677679417215x + -0.061796101243319954
bias = 0.26532621965297015
      = 0.2741457625007432
E[E_out] = 0.5285061516536836
bias + var = 0.5394719821537133
E[E_{out}] - bias + var = -0.010965830500029694
# of Trials: 25; test data set size: 2500
______
g_hatx = -0.24061677679417215x + -0.061796101243319954
bias = 0.2611870909249068
     = 0.2727525701293731
E[E_{out}] = 0.5230295582491049
bias + var = 0.5339396610542799
E[E_out] - bias + var = -0.01091010280517496
# of Trials: 25; test data set size: 5000
______
g_{hatx} = -0.24061677679417215x + -0.061796101243319954
       = 0.26868411828637934
bias
var
       = 0.27340818326034716
E[E_{out}] = 0.5311559742163127
bias + var = 0.5420923015467265
```

 $E[E_out] - bias + var = -0.010936327330413831$ 







results\_pathological\_50.dat ====== DOING TESTS 5 , ..., 5000 with 50 trial size ====== # of Trials: 50 ; test data set size: 5 g\_hatx = 0.047610780339347986x + 0.08523701152871307 bias = 0.3088280515485921 = 0.38580132639133585 var  $E[E_out] = 0.6869133514121012$ bias + var = 0.694629377939928 $E[E_out] - bias + var = -0.007716026527826769$ # of Trials: 50 ; test data set size: 10  $g_hatx = 0.047610780339347986x + 0.08523701152871307$ = 0.2564875756379502 = 0.3783474328461328 var  $E[E_out] = 0.6272680598271603$ bias + var = 0.634835008484083 $E[E_out] - bias + var = -0.007566948656922756$ # of Trials: 50 ; test data set size: 15 \_\_\_\_\_\_  $g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307$ bias = 0.178243149604129 var = 0.3062138675132507  $E[E_{out}] = 0.4783327397671147$ bias + var = 0.48445701711737965 $E[E_out] - bias + var = -0.0061242773502649395$ # of Trials: 50; test data set size: 20  $g_{hatx} = 0.047610780339347986x + 0.08523701152871307$ bias = 0.08620183265849454 = 0.257998590344859 var  $E[E_{out}] = 0.33904045119645637$ bias + var = 0.3442004230033535 $E[E_{out}] - bias + var = -0.005159971806897146$ # of Trials: 50; test data set size: 25 \_\_\_\_\_\_  $g_hatx = 0.047610780339347986x + 0.08523701152871307$ bias = 0.15731287658646942 = 0.3139579019604222  $E[E_{out}] = 0.46499162050768317$ 

bias + var = 0.47127077854689164

```
E[E_{out}] - bias + var = -0.006279158039208477
# of Trials: 50 ; test data set size: 30
_____
g_hatx = 0.047610780339347986x + 0.08523701152871307
       = 0.22077025026700986
var
     = 0.3656278988110064
E[E_out] = 0.579085591101796
bias + var = 0.5863981490780162
E[E_out] - bias + var = -0.007312557976220213
# of Trials: 50 ; test data set size: 40
_____
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
bias = 0.1589140525387191
var = 0.3008799941534975
E[E_out] = 0.4537764468091466
bias + var = 0.4597940466922166
E[E_{out}] - bias + var = -0.006017599883069991
# of Trials: 50; test data set size: 50
_____
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.17906084717681478
       = 0.3327882523131788
E[E_{out}] = 0.5051933344437299
bias + var = 0.5118490994899936
E[E_out] - bias + var = -0.006655765046263695
# of Trials: 50; test data set size: 60
______
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.16760575643244316
     = 0.3158779320763586
var
E[E_out] = 0.4771661298672745
bias + var = 0.48348368850880175
E[E_{out}] - bias + var = -0.006317558641527277
# of Trials: 50; test data set size: 70
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
bias = 0.14230606757610328
var = 0.3021489979793724
E[E_{out}] = 0.43841208559588823
bias + var = 0.44445506555547565
E[E_out] - bias + var = -0.006042979959587413
```

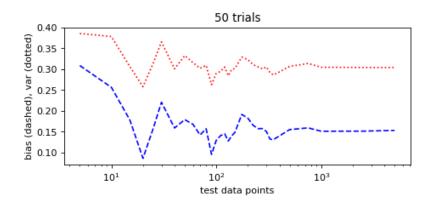
```
# of Trials: 50; test data set size: 80
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.15718125290847457
       = 0.30923241659442674
E[E_out] = 0.4602290211710127
bias + var = 0.4664136695029013
E[E_out] - bias + var = -0.006184648331888587
# of Trials: 50 ; test data set size: 90
_____
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
    = 0.0954307000
= 0.2629400606788521
       = 0.095436736942027
E[E_{out}] = 0.35311799640730207
bias + var = 0.35837679762087915
E[E_{out}] - bias + var = -0.005258801213577025
# of Trials: 50 ; test data set size: 100
______
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.12976832474357067
     = 0.29013818857268353
E[E_{out}] = 0.4141037495448005
bias + var = 0.41990651331625417
E[E_out] - bias + var = -0.005802763771453667
# of Trials: 50; test data set size: 110
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.1408528276603388
       = 0.2950998125598493
E[E_{out}] = 0.430050643968991
bias + var = 0.4359526402201881
E[E_out] - bias + var = -0.005901996251197084
# of Trials: 50 ; test data set size: 120
_____
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
    = 0.14514400000
= 0.30523265161788227
var
E[E_{out}] = 0.4442725352518105
bias + var = 0.4503771882841681
E[E_out] - bias + var = -0.006104653032357632
\mbox{\tt\#} of Trials: 50 ; test data set size: 130
_____
```

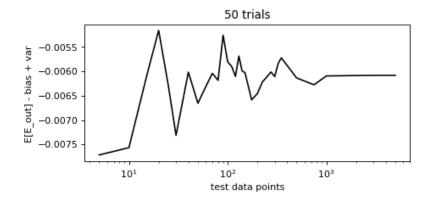
```
g_hatx = 0.047610780339347986x + 0.08523701152871307
       = 0.12761372367718074
     = 0.284349324356404
E[E_{out}] = 0.4062760615464567
bias + var = 0.41196304803358474
E[E_out] - bias + var = -0.00568698648712801
# of Trials: 50 ; test data set size: 140
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.14003794095456165
       = 0.29957712901875055
E[E_out] = 0.433623527392937
bias + var = 0.43961506997331223
E[E_{out}] - bias + var = -0.005991542580375153
# of Trials: 50 ; test data set size: 150
______
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.14796927286106998
var = 0.30142546347874055
E[E_{out}] = 0.44336622707023576
bias + var = 0.44939473633981053
E[E_{out}] - bias + var = -0.006028509269574767
# of Trials: 50 ; test data set size: 175
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.19152648133489822
var = 0.3291977206957336
E[E_out] = 0.5141402476167172
bias + var = 0.5207242020306319
E[E_{out}] - bias + var = -0.006583954413914683
# of Trials: 50; test data set size: 200
_____
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.18238316360630272
       = 0.3229063093874826
E[E_out] = 0.4988313468060357
bias + var = 0.5052894729937853
E[E_out] - bias + var = -0.006458126187749602
# of Trials: 50 ; test data set size: 225
______
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.16503961136164058
```

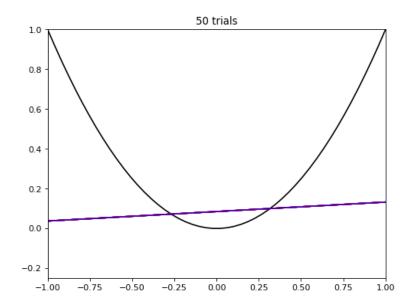
```
var = 0.3109046851732561
E[E_out] = 0.46972620283143157
bias + var = 0.47594429653489667
E[E_out] - bias + var = -0.0062180937034651
# of Trials: 50 ; test data set size: 250
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
       = 0.1573862654097443
bias
        = 0.30561833884309836
E[E_{out}] = 0.4568922374759807
bias + var = 0.4630046042528426
E[E_{out}] - bias + var = -0.006112366776861944
# of Trials: 50; test data set size: 275
______
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
bias = 0.15757092998143768
       = 0.30069134678716264
var
E[E_{out}] = 0.45224844983285706
bias + var = 0.4582622767686003
E[E_out] - bias + var = -0.0060138269357432605
# of Trials: 50; test data set size: 300
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.15068453831800288
var = 0.3053818091815825
E[E_{out}] = 0.4499587113159538
bias + var = 0.45606634749958536
E[E_{out}] - bias + var = -0.006107636183631582
# of Trials: 50 ; test data set size: 325
_____
g_hatx = 0.047610780339347986x + 0.08523701152871307
       = 0.1321446327737991
bias
         = 0.2920127372165405
E[E_{out}] = 0.41831711524600873
bias + var = 0.4241573699903396
E[E_out] - bias + var = -0.005840254744330864
# of Trials: 50 ; test data set size: 350
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
bias = 0.1310786343659875
       = 0.2861877487958512
E[E_out] = 0.4115426281859217
```

```
bias + var = 0.41726638316183867
E[E_{out}] - bias + var = -0.005723754975916984
# of Trials: 50; test data set size: 500
______
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.15514819346314335
var = 0.30679193429341717
E[E_out] = 0.4558042890706921
bias + var = 0.4619401277565605
E[E_{out}] - bias + var = -0.006135838685868422
# of Trials: 50; test data set size: 750
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
       = 0.15929053204564123
var
       = 0.3137963747891628
E[E_{out}] = 0.46681097933902077
bias + var = 0.47308690683480403
E[E_{out}] - bias + var = -0.006275927495783207
# of Trials: 50; test data set size: 1000
______
g_hatx = 0.047610780339347986x + 0.08523701152871307
bias = 0.15111981754764073
      = 0.30476520060685275
E[E_{out}] = 0.4497897141423565
bias + var = 0.45588501815449345
E[E_out] - bias + var = -0.006095304012136982
# of Trials: 50; test data set size: 2500
______
g_{\text{hatx}} = 0.047610780339347986x + 0.08523701152871307
bias = 0.15141982468994397
     = 0.3041812954632408
E[E_out] = 0.44951749424392
bias + var = 0.45560112015318477
E[E_out] - bias + var = -0.006083625909264756
# of Trials: 50; test data set size: 5000
______
g_{hatx} = 0.047610780339347986x + 0.08523701152871307
       = 0.15308618766872192
bias
var
       = 0.304070467514253
E[E_{out}] = 0.45107524583268976
bias + var = 0.4571566551829749
```

 $E[E_out] - bias + var = -0.006081409350285172$ 







results\_trial2\_100.dat -====== DOING TESTS 5 , ..., 5000 with 100 trial size ======= # of Trials: 100; test data set size: 5 g\_hatx = 0.08594654919953842x + -0.02039296273331749 bias = 0.43482133103859644 = 0.4862309471102464 var  $E[E_out] = 0.9161899686777404$ bias + var = 0.9210522781488428 $E[E_{out}] - bias + var = -0.004862309471102444$ # of Trials: 100 ; test data set size: 10  $g_{hatx} = 0.08594654919953842x + -0.02039296273331749$ = 0.34635224681481025 = 0.5036241883485465 var  $E[E_{out}] = 0.8449401932798714$ bias + var = 0.8499764351633567 $E[E_out] - bias + var = -0.005036241883485393$ # of Trials: 100 ; test data set size: 15 \_\_\_\_\_\_  $g_{hatx} = 0.08594654919953842x + -0.02039296273331749$ bias = 0.23922101469680296 var = 0.3948941170651385  $E[E_{out}] = 0.6301661905912902$ bias + var = 0.6341151317619415 $E[E_{out}] - bias + var = -0.0039489411706512545$ # of Trials: 100 ; test data set size: 20  $g_{hatx} = 0.08594654919953842x + -0.02039296273331749$ bias = 0.12960499539357717 = 0.3252320396874078 var  $E[E_{out}] = 0.4515847146841109$ bias + var = 0.454837035080985 $E[E_out] - bias + var = -0.00325232039687412$ # of Trials: 100; test data set size: 25 \_\_\_\_\_\_  $g_hatx = 0.08594654919953842x + -0.02039296273331749$ bias = 0.23034207982561386 = 0.39635812124061315

 $E[E_out] = 0.6227366198538209$ 

bias + var = 0.626700201066227

```
E[E_out] - bias + var = -0.0039635812124060865
# of Trials: 100 ; test data set size: 30
_____
g_hatx = 0.08594654919953842x + -0.02039296273331749
       = 0.2883886924930223
var
     = 0.49088846719731205
E[E_out] = 0.7743682750183611
bias + var = 0.7792771596903343
E[E_{out}] - bias + var = -0.0049088846719732016
# of Trials: 100; test data set size: 40
_____
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
    = 0.22369020759551642
var = 0.38357141178355253
E[E_out] = 0.6034259052612333
bias + var = 0.607261619379069
E[E_out] - bias + var = -0.0038357141178356202
# of Trials: 100 ; test data set size: 50
______
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
bias = 0.24891961081604552
       = 0.4328064630513045
E[E_out] = 0.677398009236837
bias + var = 0.6817260738673501
E[E_out] - bias + var = -0.0043280646305129955
# of Trials: 100; test data set size: 60
______
g_hatx = 0.08594654919953842x + -0.02039296273331749
bias = 0.23470953120861412
     = 0.40749481698493106
var
E[E_out] = 0.6381294000236959
bias + var = 0.6422043481935452
E[E_out] - bias + var = -0.004074948169849324
# of Trials: 100; test data set size: 70
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
bias = 0.2011922701885561
var = 0.39084198855213953
E[E_out] = 0.5881258388551743
bias + var = 0.5920342587406956
E[E_out] - bias + var = -0.003908419885521319
```

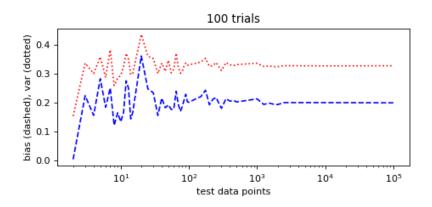
```
# of Trials: 100; test data set size: 80
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.2279135394034812
      = 0.3925170470428624
var
E[E_{out}] = 0.6165054159759148
bias + var = 0.6204305864463435
E[E_out] - bias + var = -0.003925170470428785
# of Trials: 100 ; test data set size: 90
_____
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
    = 0.14002.00
= 0.3344035397512418
       = 0.14002785708601256
E[E_out] = 0.471087361439742
bias + var = 0.4744313968372544
E[E_out] - bias + var = -0.0033440353975123793
# of Trials: 100 ; test data set size: 100
______
g_hatx = 0.08594654919953842x + -0.02039296273331749
bias = 0.18813249800930051
     = 0.36874185032408596
E[E_out] = 0.5531869298301456
bias + var = 0.5568743483333864
E[E_out] - bias + var = -0.0036874185032408913
# of Trials: 100 ; test data set size: 110
g_hatx = 0.08594654919953842x + -0.02039296273331749
bias = 0.2067953904120371
      = 0.37223443589099814
E[E_out] = 0.5753074819441251
bias + var = 0.5790298263030352
E[E_out] - bias + var = -0.003722344358910168
# of Trials: 100; test data set size: 120
_____
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
    = 0.20604000101
= 0.39130676021717914
var
E[E_out] = 0.594242224135643
bias + var = 0.5981552917378148
E[E_out] - bias + var = -0.003913067602171805
# of Trials: 100 ; test data set size: 130
_____
```

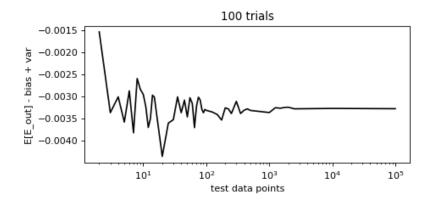
```
g_hatx = 0.08594654919953842x + -0.02039296273331749
        = 0.18640762872621858
      = 0.3612633197330466
E[E_{out}] = 0.5440583152619347
bias + var = 0.5476709484592652
E[E_{out}] - bias + var = -0.0036126331973304615
# of Trials: 100; test data set size: 140
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.20528498668129308
       = 0.38084377583256473
E[E_out] = 0.5823203247555322
bias + var = 0.5861287625138578
E[E_out] - bias + var = -0.0038084377583256224
# of Trials: 100 ; test data set size: 150
______
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.21473077009312647
var = 0.3828313633150837
E[E_{out}] = 0.5937338197750595
bias + var = 0.5975621334082102
E[E_{out}] - bias + var = -0.003828313633150726
# of Trials: 100; test data set size: 175
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.2673487777193795
var = 0.4229430054595658
E[E_out] = 0.6860623531243497
bias + var = 0.6902917831789452
E[E_out] - bias + var = -0.004229430054595584
# of Trials: 100 ; test data set size: 200
_____
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.25481842433809954
       = 0.41426067929447624
E[E_out] = 0.6649364968396311
bias + var = 0.6690791036325758
E[E_{out}] - bias + var = -0.004142606792944703
# of Trials: 100; test data set size: 225
______
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.23730072376273764
```

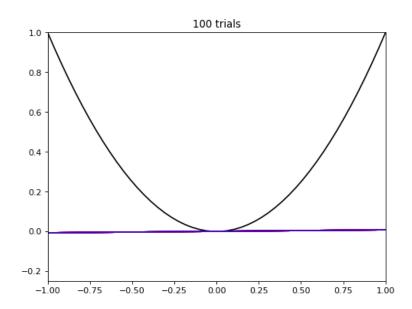
```
var = 0.39328188509507805
E[E_out] = 0.6266497900068648
bias + var = 0.6305826088578157
E[E_out] - bias + var = -0.00393281885095087
# of Trials: 100 ; test data set size: 250
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
       = 0.22790045683503785
bias
        = 0.38494906561536557
E[E_{out}] = 0.6090000317942497
bias + var = 0.6128495224504034
E[E_out] - bias + var = -0.0038494906561537534
# of Trials: 100 ; test data set size: 275
-----
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
bias = 0.22263509067552564
       = 0.38198599751256834
var
E[E_out] = 0.6008012282129682
bias + var = 0.604621088188094
E[E_{out}] - bias + var = -0.0038198599751257944
# of Trials: 100; test data set size: 300
_____
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.21573601037642273
var = 0.39070758829042196
E[E_out] = 0.6025365227839402
bias + var = 0.6064435986668447
E[E_{out}] - bias + var = -0.003907075882904509
# of Trials: 100 ; test data set size: 325
_____
g_hatx = 0.08594654919953842x + -0.02039296273331749
       = 0.19232171372801127
bias
         = 0.37097672855524993
E[E_{out}] = 0.5595886749977088
bias + var = 0.5632984422832612
E[E_out] - bias + var = -0.00370976728555239
# of Trials: 100 ; test data set size: 350
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
bias = 0.1899569664365571
       = 0.36204909740700963
E[E_{out}] = 0.5483855728694967
```

```
bias + var = 0.5520060638435668
E[E_out] - bias + var = -0.003620490974070023
# of Trials: 100 ; test data set size: 500
______
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
bias = 0.2230184822505276
var = 0.3906562112630383
E[E_out] = 0.6097681314009356
bias + var = 0.6136746935135658
E[E_{out}] - bias + var = -0.003906562112630296
# of Trials: 100; test data set size: 750
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
       = 0.22762416832856847
var
       = 0.40244616621351836
E[E_out] = 0.6260458728799518
bias + var = 0.6300703345420868
E[E_{out}] - bias + var = -0.004024461662134993
# of Trials: 100 ; test data set size: 1000
_____
g_{\text{hatx}} = 0.08594654919953842x + -0.02039296273331749
bias = 0.21664189093219255
      = 0.3890508337520601
E[E_out] = 0.601802216346732
bias + var = 0.6056927246842527
E[E_out] - bias + var = -0.0038905083375206373
# of Trials: 100; test data set size: 2500
______
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
bias = 0.21746883980158035
     = 0.3873549398471439
E[E_out] = 0.6009502302502528
bias + var = 0.6048237796487242
E[E_out] - bias + var = -0.003873549398471454
# of Trials: 100; test data set size: 5000
______
g_{hatx} = 0.08594654919953842x + -0.02039296273331749
       = 0.21804245330313315
bias
var
       = 0.3882413512321753
E[E_{out}] = 0.6024013910229866
bias + var = 0.6062838045353085
```

 $E[E_out] - bias + var = -0.003882413512321825$ 







## AML BOOK

[1] Malik Magdon-Ismail Yaser S. Abu-Mostafa and Hsuan-Tien Lin. 2012. Learning From Data A Short Course. This book was typset by the authors, was printed, and bound in the United States of America, http://amlbook.com/. ISBN: 10:1-60049-006-9.