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Quiz: Quiz 5: Probabilistic Interpretation of Linear Regression

# Quiz 5: Probabilistic Interpretation of Linear Regression

Started: Oct 14 at 11:40pm

## Quiz Instructions

Question 1

1 pts

Which one of the following statements about the difference between the Probability Mass Function (PMF) and the Probability Density Function (PDF) for the single variables is NOT true?

☐ The PDF is the derivative of the CDF, whereas the PMF is not

☐ The PMF cannot go above 1, whereas the PDF could go above 1

☐ The PDF is only defined for continuous random variables, whereas the PMF is defined for discrete random variables

☐ The PMF must always be above 0, whereas the PDF can fall below 0

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Question 2

1 pts

What's the penalty term for the Ridge regression?

☐ The absolute sum of the coefficients

☐ The sum of the coefficients

☐ The square root of the magnitude of the coefficients

☒ The square of the magnitude of the coefficients

Question 3

1 pts

Different models trained using different training datasets derived from same population has lower accuracy but make similar or consistent predictions, then the models are said to have

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☐ high bias, high variance

☒ Low bias, high variance

☐ High bias, low variance

☐ Low bias, low variance

Question 4

1 pts

Which is correct?

☐ An example of prior can be the degree of the polynomial.

☒ Posterior produces a point estimate.

☐ Derivation of MAP and MLE both relies on Bayes' rule.

☒ Posterior estimation relies on sampling or approximation.

Question 5

1 pts

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What does "a priori" mean?

☐ Before applying the model to unseen testing data

☒ After applying the model to unseen testing data

☐ After seeing the data

☒ Before seeing the data

Question 6

1 pts

Which of the following is the expected error in choosing a model for a training set?

☒ Sum of Bias Squared, Variance, and Irreducible Error

☐ Sum of Bias and Variance Squared

☐ Sum of Bias, Variance Squared, and Irreducible Error

☐ Sum of Bias and Irreducible Error

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Question 7

1 pts

Which of the following is not true when the posterior  $p(\vec{\theta}|\mathcal{D})$  is unimodal?

☐ There is one parameter value that is the most plausible given the data.

☒ There could be multiple parameter values that are all quite plausible.

☒ The MAP estimate would capture the most important information of the posterior well.

☒ The MAP estimate corresponds to this parameter value.

Question 8

1 pts

Which of the generalization error cannot be decreased through overfitting?

☒  $Var(y|\vec{x})$

☐  $(\mathbb{E}_{\mathcal{D}}[f(\vec{x}; \theta(\mathcal{D}, L)|\vec{x}) - y]^2|\vec{x})^2$

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☐  $Var(f(\vec{x}; \theta(\mathcal{D}, L)|\vec{x})$

☐  $\mathbb{E}_{y \sim \mathcal{D}}[f(\vec{x}; \theta(\mathcal{D}, L)) - y]^2|\vec{x}]$

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