

Statistical Learning - Homework 6 (Conceptual)

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Chapter 7 - Exercise 5

- a) \hat{g}_2 will have a smaller training RSS since the model has more degrees of freedom, thus producing a more flexible model.
- b) \hat{g}_1 will probably have a smaller test RSS since \hat{g}_2 might overfit due to its high flexibility.
- c) They'll have the same training and test RSS since λ will be so small that both \hat{g}_1 and \hat{g}_2 will be nearly identical.