

ZMUM: laboratorium 6

1. Generate 5 datasets using the following schemes.

(a) Example 1:

- Sample size $n = 1000$, number of features $p = 50$,
- $X_1 \sim U(0, 4)$, $X_2, \dots, X_{50} \sim N(0, 1)$, $\epsilon \sim N(0, 0.1)$,
- Target variable $Y = \sqrt{X_1} + \epsilon$.

(b) Example 2:

- Sample size $n = 1000$, number of features $p = 50$,
- $X_1 \sim U(0, 4)$, $X_2, \dots, X_{50} \sim N(0, 1)$, $\epsilon \sim N(0, 0.1)$,
- Target variable $Y = X_1^2 + \epsilon$.

(c) Example 3:

- Sample size $n = 1000$, number of features $p = 50$,
- $X_1, \dots, X_{50} \sim N(0, 1)$, $\epsilon \sim N(0, 0.1)$,
- Target variable $Y = (X_1 - 0)_+ + (X_1 - 1)_+ + \epsilon$.

(d) Example 4:

- Sample size $n = 1000$, number of features $p = 50$,
- $X_1 \sim U(0, 4)$, $X_2, \dots, X_{50} \sim N(0, 1)$, $\epsilon \sim N(0, 0.1)$,
- Target variable $Y = \sin(X_1) + \epsilon$.

(e) Example 5:

- Sample size $n = 1000$, number of features $p = 50$,
- $X_1, \dots, X_{50} \sim N(0, 1)$, $\epsilon \sim N(0, 0.1)$,
- Target variable $Y = I(X_1 < 0)$.

2. Run MARS (Multivariate Adaptive Regression Splines) method.

3. Prepare a scatter plot showing the dependence between X_1 and Y . Then add to the scatter plot a curve showing predicted values from MARS method.