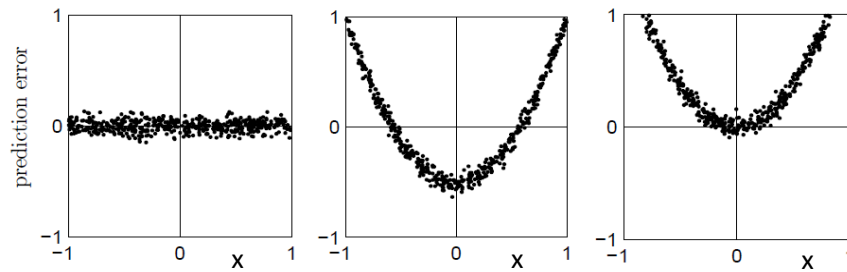


## Theoretical task 4.

*Recommendations: all solutions should be short, mathematically strict (unless qualitative explanation is needed), precise with respect to the stated question and clearly written.*

1. Consider linear regression task in one-dimensional space.  $\{(x_i, y_i)\}_{i=1}^N$  is a training dataset and for object  $i$ :  $x_i \in [-1, 1]$  is a feature,  $y_i$  is an answer we want to predict,  $\hat{y}_i = kx_i + b$  is our prediction.

At the picture below you can see three different plots of the prediction error ( $y - \hat{y}$ ) against  $x$ . Which of these plots cannot be obtained if least squares method is used to train a regression model?



2. Consider linear regression task in one-dimensional space  $y = kx + b$  and two datasets:  $\{(x_1^1, y_1^1), \dots, (x_n^1, y_n^1)\}$  and  $\{(x_1^2, y_1^2), \dots, (x_m^2, y_m^2)\}$ . Assume that the least squares method is used to train a regression models in this task.

It turns out, that if we train a regression model on the first dataset we obtain a coefficient  $k_1 > 0$ . Similarly, if we train a regression model on the second dataset we obtain a coefficient  $k_2 > 0$ .

Is it true that if we train the regression model on both datasets together then the obtained coefficient  $k$  will also be positive?

Answer to the previous question if additionally we know that  $\sum_{i=1}^n x_i^1 = \sum_{i=1}^m x_i^2 = 0$ .

3. Consider the dataset with the following features: height, age(from 10 to 45), sex(=1 for females, =0 for males). You would like to build a regression model to estimate person's height based on other features.

Write down the regression model that would consider all the following facts:

- on average the height of males and females is different,
- at the age of 25 human rate of growth dramatically drops down, but still assumed to be linear.

Explain your answer.