ICT for Health
Laboratory #1
Regression on Parkinson data
Part 3

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Perform PCR [1]

- We work again on the regression problem of Lab #1 (Parkinson's disease), using now PCR.
- Evaluate the weights $\mathbf{w}^{(L)}$ for appropriate values of L and justify your choice
- Implement K-fold cross validation (see slides "Linear regression") with $K = 5$ and compare the results obtained with all the regression methods considered so far. List the square error for the training set and for the testing set for each of the 5 subset and for each of the regression methods in appropriate tables and generate suitable plots to ease the comparisons.