

4.)

(a) Expect cubic RSS to be lower. Since more params, will ~~fit~~ ^{over} to some noise.

(b) Linear to be lower, since cubic has overfit to noise and will not generalize well to new data.

(c) ~~Not enough info~~ Poly low

(d) Not enough info

$$= \frac{2YX \sum XY - \left(\frac{\sum XY}{\sum X^2} \right) (\sum X^2)}{\sum X^2 \sum Y^2}$$

$$= \left[2YX - \left(\frac{\sum X^2}{\sum X^2} \right) \right] \sum XY / \dots$$

$$= \frac{2YX \sum X^2 - \sum X^2}{\sum X^2} \dots$$

$$= \frac{(2YX \sum X^2 - \sum X^2)}{\sum X^2}$$

✓ 5.)

$$\hat{y} = \left(\frac{\sum x_i y_i}{\sum x_i^2} \right) x_i \Rightarrow \hat{y} = x_i \left(\frac{\sum x_i y_i}{\sum x_i^2} \right)$$

$$\hat{y} = x_i \left(\frac{\sum x_i y_i}{\sum x_i^2} \right) = a_i'$$

$$\hat{y}_i = \left(\frac{x_i}{\sum x_i^2} \right) \sum x_i y_i$$

$$\hat{y}_i = \sum \left(\frac{x_i \sum x_i}{\sum x_i^2} \right) y_i$$

✓ 6.)

When $x_i = \bar{x}$, $\Rightarrow \hat{\beta}_1 = \frac{\sum 0(\dots)}{(\dots)}$

$\beta_0 = 0$
 $\beta_1 = \frac{\sum XY}{\sum X^2}$

$$y = \hat{\beta}_0 + \hat{\beta}_1 \cdot x \Rightarrow$$

$$y_{pred} = \hat{\beta}_0 + \hat{\beta}_1 \cdot \bar{x} =$$

$$= (\bar{y} - \hat{\beta}_1 \bar{x}) + \hat{\beta}_1 \bar{x} = \bar{y}$$

So $x = \bar{x} \Rightarrow y = \bar{y}$.

Assume $\bar{x} = \bar{y} = 0$

7.)

$$\text{cor}(X, Y) = \frac{\sum XY}{\sqrt{\sum X^2} \sqrt{\sum Y^2}}$$

$$C^2 = \frac{\sum XY \cdot \sum XY}{\sum X^2 \sum Y^2} =$$

$$R^2 = \frac{\sum Y^2 - \sum (y - \hat{y})^2}{\sum Y^2} = 1 - \frac{\sum (y - \hat{y})^2}{\sum Y^2}$$

$$= \frac{\sum Y^2 - [\sum Y^2 - 2Y\hat{y} + \hat{y}^2]}{\sum Y^2} = \frac{2Y\hat{y} - \hat{y}^2}{\sum Y^2}$$

$$= \frac{2Y \left(\frac{\sum XY}{\sum X^2} \right) X - \left(\frac{\sum XY}{\sum X^2} \right)^2 X^2}{\sum Y^2} =$$