

MTH 542 Notes on AIC and VIF

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Section x.yz. VIF : Variance Inflation Factor a measure of the 'multi-collinearity' of a model of its predictors. VIF above 3 is generally bad, lower is better.

AIC : Measure of how well a model fits a particular data set. Lower means 'better'.

Linearity refers to linearity of parameters, not for x_1 s.

non-parametric models are cases where the mean function is not specified.

Locally weighted regression

Proof.

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