

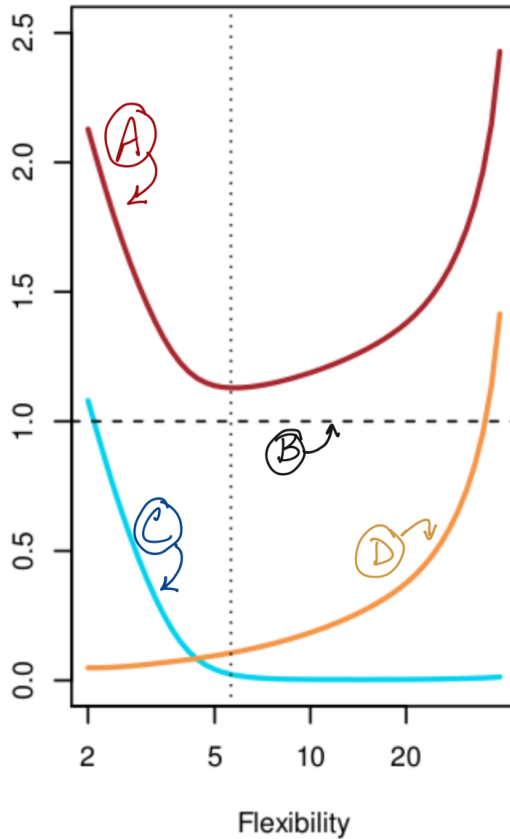
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## CMSE381 - Quiz 1

*I will adhere to the Spartan Code of Honor in completing this assignment.*

Signed: \_\_\_\_\_ Print Name: \_\_\_\_\_

1. For each item in the list, write the letter of the line from the figure at left.



- MSE: A
- Bias: C
- Variance of  $\hat{f}(x_0)$ : D
- Variance of  $\epsilon$ : B

2. In simple linear regression, the *least squares coefficient estimates* are the choices for coefficients in our model that minimize *something*. What is it?

RSS

3. Computing the testing MSE of the estimated estimator  $\hat{f}(X_1, X_2, X_3) = X_1 + X_2$  based on the table below.

	Training data		Testing data	
X1	1	0	1	2
X2	2	1	-1	1
X3	1	3	0	1
Y	1	2	1	1

$$\text{testing MSE} = \frac{1}{2} (1 + 4) = \frac{5}{2}$$

$$\begin{aligned} \hat{f}: & \quad 0 \quad 3 \\ \hat{f} - Y: & \quad -1 \quad 2 \\ (\hat{f} - Y)^2: & \quad 1 \quad 4 \end{aligned}$$