

Statistical learning assignment 5- chapter 3

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2.

The concepts of KNN classifier&KNN regression are similar.

The main difference between the two methods is that the output of KNN classifier is qualitative, but the output of another one is quantitative.

7.

$$\begin{aligned} R^2 &= \frac{SSR}{SST} = \frac{\sum_{i=1}^n (\hat{y}_i - \bar{y})^2}{\sum_{i=1}^n (y_i - \bar{y})^2} \\ &= \frac{\sum_{i=1}^n (b_0 + b_1 x_i - \bar{y})^2}{\sum_{i=1}^n (y_i - \bar{y})^2} \\ &= \frac{\sum_{i=1}^n (\bar{y} - b_1 \bar{x} + b_1 x_i - \bar{y})^2}{\sum_{i=1}^n (y_i - \bar{y})^2} \\ &= \frac{\sum_{i=1}^n (b_1 x_i - b_1 \bar{x})^2}{\sum_{i=1}^n (y_i - \bar{y})^2} \\ &= b_1^2 \frac{S_{xx}}{S_{yy}} = \left(\frac{S_{xy}}{S_{xx}} \right)^2 \frac{S_{xx}}{S_{yy}} \\ &= \frac{(S_{xy})^2}{S_{xx} S_{yy}} = [\text{cor}(x, y)]^2 \end{aligned}$$