CS156a Set 7

- D
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calculate average squared error.

7. C
We will consider all possible cases for each model and determine the error for each one in order to

Constant model

Left out
$$(-1,0)$$
: model = 0.5, error = $(0.5)^2 = 0.25$
Left out $(1,0)$: model = 0.5, error = $(0.5)^2 = 0.25$
Left out $(\rho, 1)$: model = 0, error = $1^2 = 1$
Average error = $\frac{(0.25+0.25+1)}{3} = 0.5$

Linear model

Left out (-1,0): model =
$$-\left(\frac{1}{1-\rho}\right)x + 1 + \left(\frac{1}{1-\rho}\right)$$
, error = $\left(\frac{2}{1-\rho}\right)^2$
Left out (1,0): model = $\left(\frac{1}{\rho+1}\right)x + \left(\frac{1}{\rho+1}\right)$, error = $\left(\frac{2}{\rho+1}\right)^2$
Left out $(\rho, 1)$: model = 0, error = $1^2 = 1$
Average error = $\frac{\left(\frac{2}{1-\rho}\right)^2 + \left(\frac{2}{\rho+1}\right)^2 + 1}{3}$

This is a quadratic; solving for ρ^2 yields $\rho^2 = 9 \pm 4\sqrt{6} \rightarrow \rho = \sqrt{9 \pm 4\sqrt{6}}$. Taking the real solution, we have $\rho = 9 \pm 4\sqrt{6}$, so the answer is C.

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