

Problem 1Sample point  $\langle -1, 1, 2 \rangle$ 

$$\text{Distance } AB = \sqrt{(x_{1,1} - x_{1,2})^2 + (x_{2,1} - x_{2,2})^2 + (x_{3,1} - x_{3,2})^2}$$

Obs.	1	2	3	4	5	6	t-point
1	0	3.61	3.61	2.83	3.32	2.45	3
2	3.61	0	3.74	3	3.16	1.73	3.74
3	3.61	3.74	0	1	2.45	2.24	1.41
4	2.83	3	1	0	1.73	1.41	1
5	3.32	3.16	2.45	1.73	0	2.23	1.41
6	2.45	1.73	2.24	1.41	2.23	0	2.23

$k=1$ : 4 is the nearest neighbor, so prediction is red

$k=3$ : 3, 4, and 5 are the 3 nearest neighbors, so the votes are [Green, Red, Red]  $\rightarrow$  overall, prediction is red.

$k=5$ : 1, 3, 4, 5, and 6 are the 5 nearest neighbors. The votes are [Green, Green, Red, Red, Green]  $\rightarrow$  Overall result is green.

# Problem 2

$$\bar{x} = 107.33$$

$$\bar{y} = 118.11$$

	x	y	$x_i y_i$	$x^2$	$(y_i - \bar{y})(x_i - \bar{x})$	$(x_i - \bar{x})^2$
	127	115	14605	16129	-61.174	386.909
	121	128	15488	14641	135.196	186.869
107.33	94	128	12032	8836	-131.834	177.689
118.11	126	156	19656	15876	707.406	348.569
	102	101	10302	10404	91.196	28.409
	111	128	14208	12321	36.296	13.469
	95	115	10925	9025	38.346	152.029
	89	105	9345	7921	240.306	335.989
	101	87	8787	10201	196.926	40.069
SUM	966	1063	115348	105354	1252.664	1676.009

$$\hat{\beta}_1 = \frac{115348 - (118.11)(966)}{105354 - (107.33)(966)} = \frac{1253.74}{1673.22} = 0.749$$

$$\hat{\beta}_0 = 118.11 - (0.749)(107.33) = 37.72$$

$$\bar{y} = 112.4$$

x <sub>i</sub>	y <sub>i</sub>	$\hat{y}_i = 37.72 + 0.749x_i$	(y <sub>i</sub> - $\hat{y}_i$ ) <sup>2</sup>	(y <sub>i</sub> - $\bar{y}$ ) <sup>2</sup>
90	103	105.13	4.5369	88.36
106	131	117.114	192.821	345.96
105	85	116.365	983.763	750.76
115	99	123.855	617.771	179.56
113	144	122.357	468.419	998.56
SUM			2267.411	2363.2

$$RSS = 2267.411$$

$$TSS = 2363.2$$

$$R^2 = 1 - \frac{2267.411}{2363.2} = .0405$$



6

$$\mu_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \quad \Sigma_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \Sigma_1^{-1} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad |\Sigma_1| = 1$$

$$\mu_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \Sigma_2 = \begin{bmatrix} 2 & 2 \\ 2 & 3 \end{bmatrix} \quad \Sigma_2^{-1} = \begin{bmatrix} 3/2 & -1 \\ -1 & 1 \end{bmatrix} \quad |\Sigma_2| = 2$$

$$g_1(x) = -\ln(2\pi) - \frac{1}{2} \ln |\Sigma_1| - \frac{1}{2} [x_1 - \mu_{11} \quad x_2 - \mu_{12}] \Sigma_1^{-1} \begin{bmatrix} x_1 - \mu_{11} \\ x_2 - \mu_{12} \end{bmatrix}$$

$$g_2(x) = -\ln(2\pi) - \frac{1}{2} \ln |\Sigma_2| - \frac{1}{2} [x_1 - \mu_{21} \quad x_2 - \mu_{22}] \Sigma_2^{-1} \begin{bmatrix} x_1 - \mu_{21} \\ x_2 - \mu_{22} \end{bmatrix}$$

Decision boundary:  $g_1(x) = g_2(x)$

$$-\frac{1}{2} \ln(1) - \frac{1}{2} [x_1 + 1 \quad x_2 - 1] \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 + 1 \\ x_2 - 1 \end{bmatrix} = -\frac{1}{2} \ln(2) - \frac{1}{2} [x_1 - 1 \quad x_2]$$

$$-\frac{1}{2} \ln(1) - \frac{1}{2} [x_1 + 1 \quad x_2 - 1] \begin{bmatrix} x_1 + 1 \\ x_2 - 1 \end{bmatrix} = -\frac{1}{2} \ln(2) - \frac{1}{2} \begin{bmatrix} 3/2 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 - 1 \\ x_2 \end{bmatrix}$$

$$-\frac{1}{2} [(x_1 + 1)^2 + (x_2 - 1)^2] = -\frac{1}{2} \left[ \ln(2) + (x_1 - 1) \left( \frac{3}{2} x_1 - x_2 - \frac{3}{2} \right) + (x_2)(1 - x_1 + x_2) \right]$$

$$(x_1 + 1)^2 + (x_2 - 1)^2 = \ln(2) + \frac{3}{2} x_1 (x_1 - 1) - x_2 (x_1 - 1) - \frac{3}{2} (x_1 - 1) + x_2 - x_1 x_2 + x_2^2$$

$$x_1^2 + 2x_1 + 1 + x_2^2 - 2x_2 + 1 = \ln(2) + \frac{3}{2} x_1^2 - \frac{3}{2} x_1 - x_1 x_2 + x_2 - \frac{3}{2} x_1 + \frac{3}{2} + x_2 - x_1 x_2 + x_2^2$$

$$x_1^2 + 2x_1 - 2x_2 + 2 = \ln(2) + \frac{3}{2} x_1^2 - 3x_1 - 2x_1 x_2 + 2x_2 + \frac{3}{2}$$

$$\frac{1}{2} x_1^2 - 5x_1 + 4x_2 - 2x_1 x_2 - \frac{1}{2} + \ln(2) = 0$$

$$= 2x_1 x_2 - 4x_2$$

$$= x_2 (2x_1 - 4)$$

$$x_2 = \frac{\frac{1}{2} x_1^2 - 5x_1 + 0.193}{(2x_1 - 4)}$$