

Welcome **Take Test: Quiz 5**

## Take Test: Quiz 5

### Test Information

Description

Instructions

Multiple Attempts This test allows 3 attempts. This is attempt number 2.

Force Completion This test can be saved and resumed later.

### Question Completion Status:

#### QUESTION 1

2 points

Saved

Which of the following criteria/statistics can be used to select the order of polynomial regression? Check all that apply.

- ☒ A. AIC
- ☒ B. F-test
- ☐ C. RSS
- ☐ D. Magnitude of the coefficient for the highest polynomial term.

#### QUESTION 2

2 points

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Suppose  $g$  is a cubic spline defined on  $[a, b]$ . Which of the following statements are true? Circle all that apply.

- ☒ A.  $g$  is a continuous function.
- ☒ B. The first derivative of  $g$  is continuous.
- ☐ C. The third derivative of  $g$  is continuous.
- ☒ D. The second derivative of  $g$  is continuous.

#### QUESTION 3

2 points

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A robot needs to follow a path that passes consecutively through six points  $(x_i, y_i)$  where without loss of generality, assume  $x_i$ 's are arranged in an increasing order and they are unique. To find a smooth path you would recommend which of the following? Circle all that apply.

- ☐ A. Fit a linear regression model based on the 6 data points.
- ☒ B. Fit a natural cubic spline function with knots at the six points  $(x_1$  to  $x_6)$ .
- ☐ C. Fit a cubic polynomial function of  $x$  based on the 6 data points.
- ☒ D. Fit a cubic spline function with two knots  $\{z_1, z_2\}$ , where  $z_1$  is the average of  $(x_1, x_2, x_3)$  and  $z_2$  is the average of  $(x_4, x_5, x_6)$ .

#### QUESTION 4

4 points

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A cubic spline function  $g$  is defined between 0 and 2 as follows

- $g(x) = 1 + 2x - x^3$  if  $0 \leq x < 1$ ;
- $g(x) = a + b(x-1) + c(x-1)^2 + d(x-1)^3$ , if  $1 \leq x \leq 2$ .

Find the value of  $a$ ,  $b$ ,  $c$ , and  $d$ . If the value is not unique, write "NA" in the box.

- $a =$
- $b =$
- $c =$
- $d =$

Click Save and Submit to save and submit. Click Save All Answers to save all answers.

Save All Answers

Save and

**Load the data "Boston" from R library MASS**

```
library(MASS)
data(Boston)
```

This question uses the variables "dis" (the weighted mean of distances to five Boston employment centers) and "nox" (nitrogen oxides concentration in parts per 10 million) from the Boston data.

**Round your answer to the 2nd digits after the decimal point.**

Use the poly() function to fit a cubic polynomial regression to predict "nox" using "dis".

- What's the residual sum of squares?  (A number between 1.50 and 2.10)
- What's the predicted "nox" when dis=6?  (A number between 0.30 and 0.60)
- Is the p-value for the cubic term less than 5%?  (Fill in "Yes" or "No")

Next use the poly() function to fit a fourth-degree polynomial regression model.

- What's the residual sum of squares?  (A number between 1.50 to 2.10)
- What's the predicted "nox" when dis=6?  (A number between 0.30 and 0.60)
- Is the p-value for the highest polynomial term less than 5%?  (Fill in "Yes" or "No")

**QUESTION 6****2 points**

Saved

This question uses the variables "dis" and "nox" from the Boston data. We use the following R command to fit a cubic spline model to predict "nox" using "dis"

```
library(MASS)
attach(Boston)
myfit1 = lm(nox ~ bs(dis, df=3), data=Boston)
```

Which of the following R command would return the same model as "myfit1"? Circle all that apply.

- ☒ A. `lm(nox ~ bs(dis, df= 4, intercept=TRUE), data=Boston)`
- ☐ B. `lm(nox ~ bs(dis, knots=quantile(dis, prob=c(0.25, 0.5, 0.75)), data=Boston)`
- ☐ C. `lm(nox ~ bs(dis, knots=median(dis)), data=Boston)`
- ☒ D. `lm(nox ~ poly(dis, 3), data=Boston)`
- ☐ E. `lm(nox ~ bs(dis, df= 5, intercept=TRUE), data=Boston)`

**QUESTION 7****2 points**

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Suppose we use the following R command to fit a cubic spline model to predict "nox" using "dis"

```
myfit2 = lm(nox ~ bs(dis, df=4), data=Boston)
```

Which of the following R command would return the same model as "myfit2"? Circle all that apply.

- ☒ A. `lm(nox ~ bs(dis, df= 5, intercept=TRUE), data=Boston)`
- ☐ B. `lm(nox ~ bs(dis, knots=quantile(dis, prob=c(0.25, 0.5, 0.75)), data=Boston)`
- ☐ C. `lm(nox ~ poly(dis, 3), data=Boston)`
- ☒ D. `lm(nox ~ bs(dis, knots=median(dis)), data=Boston)`
- ☐ E. `lm(nox ~ bs(dis, df= 4, intercept=TRUE), data=Boston)`

**QUESTION 8****3 points**

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Suppose we fit a smoothing spline on  $n$  data points  $(x_i, y_i)$  where  $x_i$ 's are unique and arranged in an increasing order. Which of the following statements are correct? Circle all that apply.

- ☐ Due to the roughness penalty, the fitted curve is no longer a piecewise cubic polynomial function.
- ☒ The fitted curve is a piecewise cubic polynomial when  $x$  is between  $x_{-1}$  and  $x_n$ , but a linear function when  $x < x_{-1}$  and another linear function when  $x > x_n$ .
- ☐ Instead of tuning lambda, we can tune the degree of the freedom of a smoothing spline model (i.e., the df option in smooth.spline command). But we can only try integer values for df.
- ☒ When the tuning parameter lambda is set to be zero, the curve returned by smoothing spline passes through all the data points  $(x_i, y_i)$ .
- ☐ When the tuning parameter lambda is equal to infinity (or large enough), smoothing spline is equivalent to cubic polynomial regression.
- ☐ When the tuning parameter lambda is set to be zero, smoothing spline is equivalent to cubic polynomial regression.
- ☐ The data points divide the x-coordinate into  $(n+1)$  intervals, and the fitted curve is a linear function within each interval.
- ☒ When the tuning parameter lambda is equal to infinity (or large enough), smoothing spline is equivalent to linear regression.

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