

MA 751
M. Kon

Problem Set 2
Due Thurs. 2/10/22

We will continue the discussion on regression started last week. We will start on classification at the end of the week.

You should note that suggestions will often be posted or handed out for problems. Please view these as a last resort, i.e. something you refer to if you are not able to solve a problem after a concerted effort (e.g. at least an hour or two). Before you consult the suggestions, please be sure you have isolated from the problem its salient aspects, and identified the specific sub-problem that you are still not able to solve.

Problems labeled with a * are optional - they will not be graded (note they are not necessarily more difficult).

Lectures 4, 5

Reading: 3.1-3.4, 4.1, 4.2
Starred problems are optional.

1. Hastie, problem 3.1
2. Hastie, problem 3.3
- 3*. Hastie, problem 3.5
4. Hastie, problem 3.16
- 5*. Hastie, problem 3.23