We will continue the discussion on regression started last week. We will also start on classification at the end of the week, focusing on linear discriminant analysis. Under some assumptions this method divides the feature space into regions, each of which corresponds to a unique predicted class.

**Lectures 3, 4**

Reading:  3.1-3.4, 4.1, 4.2

1.  Hastie, problem 3.1

2.  Hastie, problem 3.3

3.  Hastie, problem 3.16

4*.  Hastie, problem 3.23