

Math 455

Class 41

May 6.

Final Exam (from Banner)

Tuesday May 12 5:40 PM LH 007.

Exam is comprehensive but will emphasize material treated after ~~the~~ midterm 2

(Chapters 10 & 11) or not included in midterm 2 (R coding)

There will be a question of the form:
here is the scatter plot - what will regression do with this?

The level of question has to be appropriate to the treatment in the text book.

So: I can ask about equivalence

of regression-with-penalty and regression-with-constraint.

But I can't ask you to PROVE that equivalence.

Regarding regression-with-penalty:
the penalty function involves an indeterminate λ .
How do we know what λ is?

A: Cross-Validation.

What is Cross-Validation?

(Also a valid exam question)

A good λ has low error and
coefficients not too sensitive to the
exact value.