

Homework 4. Basis Expansion and Regularization

Instructor: Yuan Yao

For the experimental problem, include the source codes (as Appendix) which are runnable under standard settings. On the head of your submitted homework, please mark *NAME - student ID*.

By (ESL), please refer to the Elements of Statistical Learning, Edition II, the 10th print

http://statweb.stanford.edu/~tibs/ElemStatLearn/printings/ESLII_print10.pdf

1. (ESL) Exercise 5.1
2. (ESL) Exercise 5.3
3. (ESL) Exercise 5.4
4. (ESL) Exercise 5.5
5. (ESL) Exercise 5.7