
Solution Manual For

The Elements of Statistical Learning by Jerome Friedman, Trevor Hastie, and Robert Tibshirani John L. Weatherwax* David Epstein†

Chapter 2 (Overview of Supervised Learning)

Statistical Decision Theory

We assume a linear model: that is we assume $y = f(x) + \epsilon$, where ϵ is a random variable with mean 0 and variance σ^2 , and $f(x) = x^T \beta$. Our expected predicted error (EPE) under the squared error loss is

$$\text{EPE}(\beta) = \int (y - x^T \beta)^2 \text{Pr}(dx, dy). \quad (1)$$

We regard this expression as a function of β , a column vector of length $p + 1$. In order to find the value of β for which it is minimized, we equate to zero the vector derivative with respect to β . We have

$$\frac{\partial \text{EPE}}{\partial \beta} = \int 2(y - x^T \beta)(-1)x \text{Pr}(dx, dy) = -2 \int (y - x^T \beta)x \text{Pr}(dx, dy). \quad (2)$$

Now this expression has two parts. The first has integrand yx and the second has integrand $(x^T \beta)x$.

Before proceeding, we make a quick general remark about matrices. Suppose that A , B and C are matrices of size $1 \times p$ matrix, $p \times 1$ and $q \times 1$ respectively, where p and q are positive integers. Then AB can be regarded as a scalar, and we have $(AB)C = C(AB)$, each of these expressions meaning that each component of C is multiplied by the scalar AB . If $q > 1$, the expressions BC , $A(BC)$ and ABC are meaningless, and we must avoid writing them. On the other hand, CAB is meaningful as a product of three matrices, and the result is the $q \times 1$ matrix $(AB)C = C(AB) = CAB$. In our situation we obtain $(x^T \beta)x = xx^T \beta$.

From $\partial \text{EPE} / \partial \beta = 0$ we deduce

$$E[yx] - E[xx^T \beta] = 0 \quad (3)$$

for the particular value of β that minimizes the EPE. Since this value of β is a constant, it can be taken out of the expectation to give

$$\beta = E[xx^T]^{-1} E[yx], \quad (4)$$

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