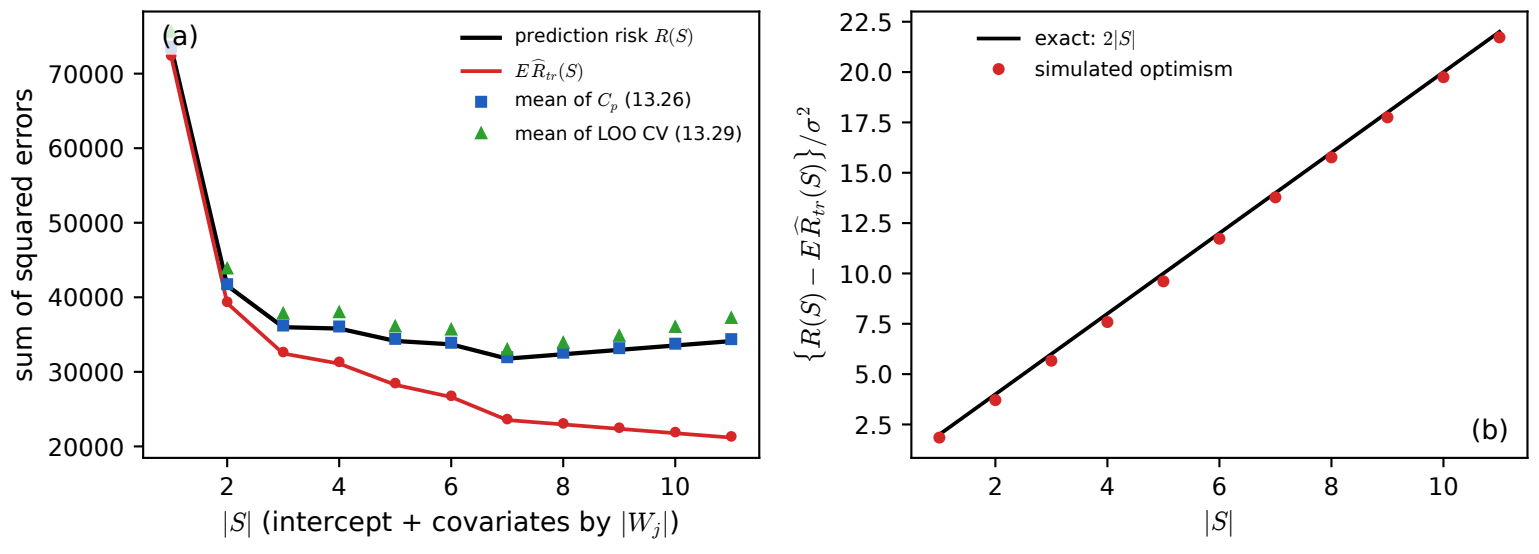

(a)
prediction risk $R(S)$
$E\widehat{R}_{tr}(S)$
mean of C_p (13.26)
mean of LOO CV (13.29)
sum of squared errors
70000
60000
50000
40000
30000
20000
2
4
6
8
10
$|S|$ (intercept + covariates by $|W_j|$)
exact: $2|S|$
simulated optimism
$\{R(S) - E\widehat{R}_{tr}(S)\}/\sigma^2$
22.5
20.0
17.5
15.0
12.5
10.0
7.5
5.0
2.5
(b)
$|S|$