Regularized Regression

Exercises

1. What are some of the reasons why you might want to implement a regularized regression?

2. What is the difference between ridge regression and LASSO regression in terms of the mathematical penalty function added to the ordinary least squares objective function?

3. What is the difference between ridge regression and LASSO regression in terms of the models that they produce using the same input data?

List of Key Terms

Regularization

Parameter Shrinkage

Bias-Variance Tradeoff

Parameter Tuning via Cross Validation

Ridge Regression

LASSO Regression

Elastic Net (Self-Study)