

## Using LASSO to select features

6 试题

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1.

We learn weights on the entire house dataset, using an L1 penalty of  $1e10$  (or  $5e2$ , if using scikit-learn). Some features are transformations of inputs; see the reading.

***Which of the following features have been chosen by LASSO, i.e. which features were assigned nonzero weights? (Choose all that apply)***

☐ yr\_renovated

☐ waterfront

☒ sqft\_living

☒ grade

☐ floors

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2.

We split the house sales dataset into training set, test set, and validation set and choose the  $l1\_penalty$  that minimizes the error on the validation set.

***In which of the following ranges does the best  $l1\_penalty$  fall?***

☒ Between 0 and 100

- ☐ Between 100 and 1000
- ☐ Between 1000 and 10000
- ☐ Between 10000 and 100000
- ☐ Greater than 100000
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3.

***Using the best value of `l1_penalty` as mentioned in the previous question, how many nonzero weights do you have?***

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4.

We explore a wide range of `l1_penalty` values to find a narrow region of `l1_penalty` values where models are likely to have the desired number of non-zero weights (`max_nonzeros=7`).

***What value did you find for `l1_penalty_min`?***

***If you are using GraphLab Create, enter your answer in simple decimals without commas (e.g. 1131000000), rounded to nearest millions.***

***If you are using scikit-learn, enter your answer in simple decimals without commas (e.g. 4313), rounded to nearest integer.***

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5.

We then explore the narrow range of `l1_penalty` values between `l1_penalty_min` and `l1_penalty_max`.

***What value of `l1_penalty` in our narrow range has the lowest RSS on the VALIDATION set and has sparsity equal to `max_nonzeros`?***

***If you are using GraphLab Create, enter your answer in simple decimals without commas (e.g. 1131000000), rounded to nearest millions.***

***If you are using scikit-learn, enter your answer in simple decimals without commas (e.g. 4342), rounded to nearest integer.***

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6.

***Consider the model learned with the `l1_penalty` found in the previous question. Which of the following features has non-zero coefficients? (Choose all that apply)***

- ☒ sqft\_living
- ☐ bedrooms\_square
- ☐ sqft\_lot\_sqrt
- ☒ bathrooms
- ☐ floors



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