



Pros and Cons of GLM's

Pros

- Fast to fit
- Easy to interpret
- Well understood statistical properties
- Works for continuous, categorical, and count targets
- Transparent scoring functions

Cons

- Dependent of external feature engineering
- Difficult to model non-linearities
- Difficult to model interaction effects
- Ill-defined with multicollinearity
 - Non-unique solutions

Supervised Learning:

**PENALIZED GENERALIZED LINEAR
MODEL(LASSO, RIDGE, ELASTIC NET)**

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