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$\lambda \uparrow$ $w \downarrow 0$ \rightarrow mse \rightarrow overfitting
 \rightarrow 100 cols

$\lambda \uparrow$ $w \rightarrow 0$ \rightarrow mse \rightarrow feature selection

ElasticNet Reg

$$L = \sum (y_i - \hat{y}_i)^2 + a \|w\|^2 + b \|w\|$$

$\lambda = a + b$
 $\text{ll_ratio} = \frac{a}{a+b}$

$$\lambda = 1 \quad \text{ll_ratio} = 0.5$$

$$a = 0.5 \quad b = 0.5$$

$$\text{ll_ratio} = 0.9 \quad \leftarrow 90\% \text{ rid } 10\% \text{ lasso}$$

$$\lambda, \text{ll_ratio}$$

$$\boxed{\lambda, \lambda}$$

$$\text{ll} = \frac{a}{\lambda}$$

$$a = \text{ll} \times \lambda$$

$$b = \lambda - a$$

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