

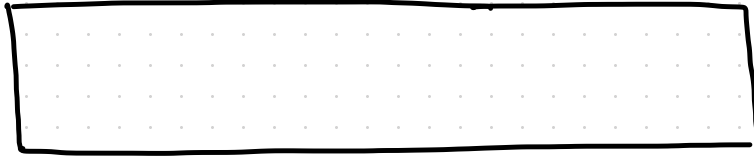
RIDGE REGRESSION

WHAT λ to use?

RIDGE REGRESSION

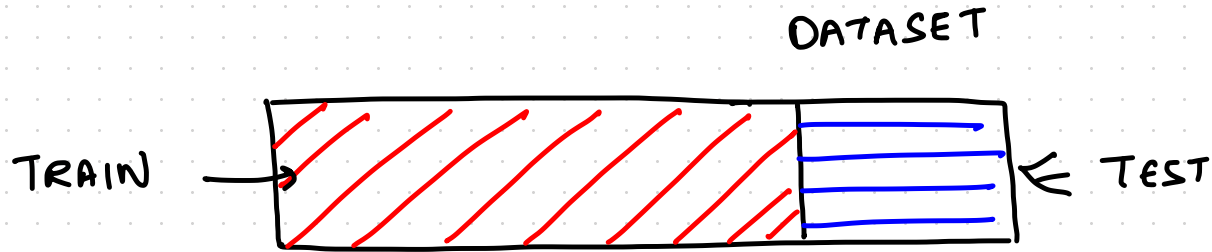
WHAT λ to use?

DATASET



RIDGE REGRESSION

WHAT λ to use?

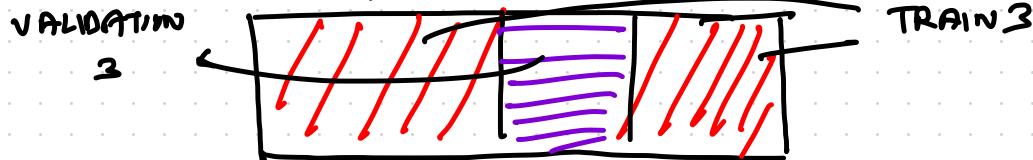
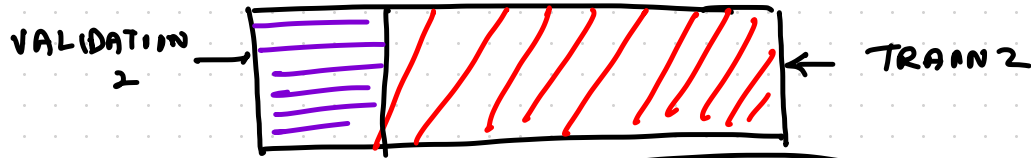
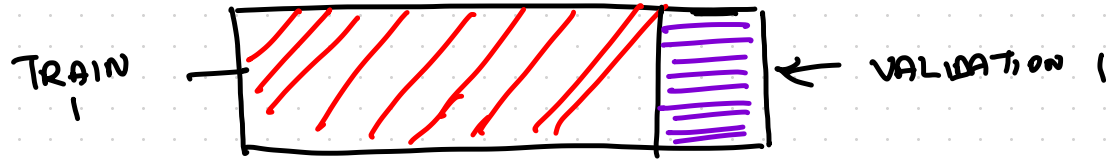
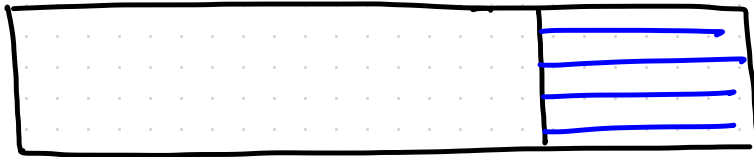


CROSS-
VALIDATION
(OUTER
LOOP)

RIDGE REGRESSION

WHAT μ to use?

DATASET

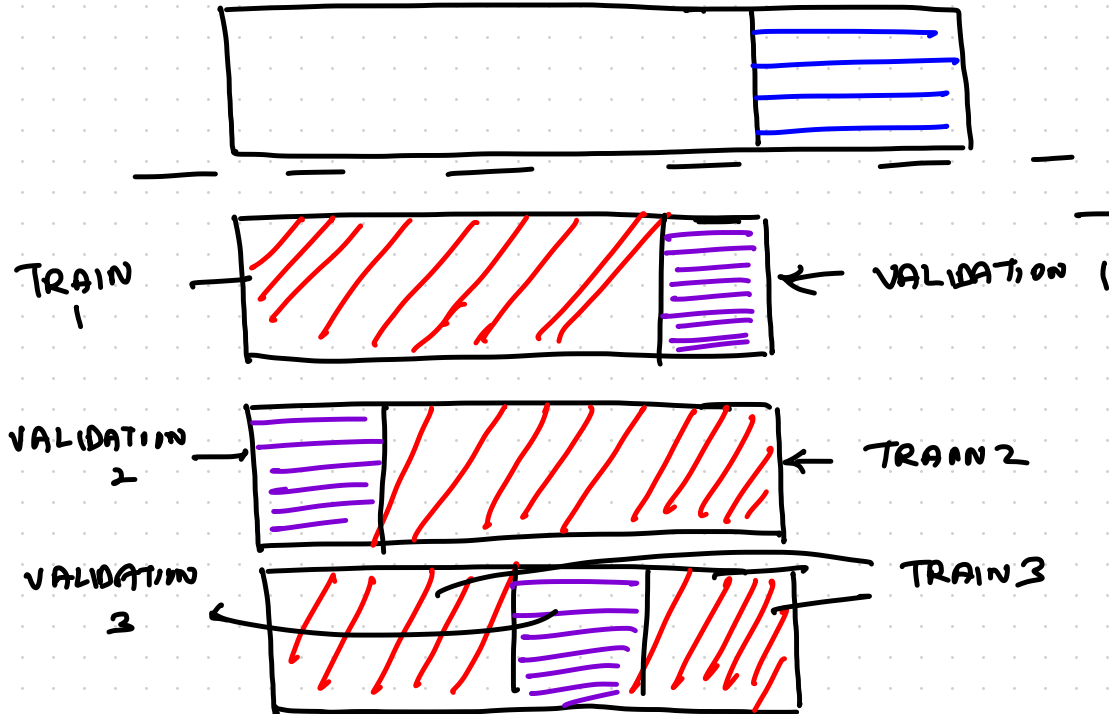


INNER
CROSS
-
VALIDATION

RIDGE REGRESSION

WHAT μ to use?

DATASET



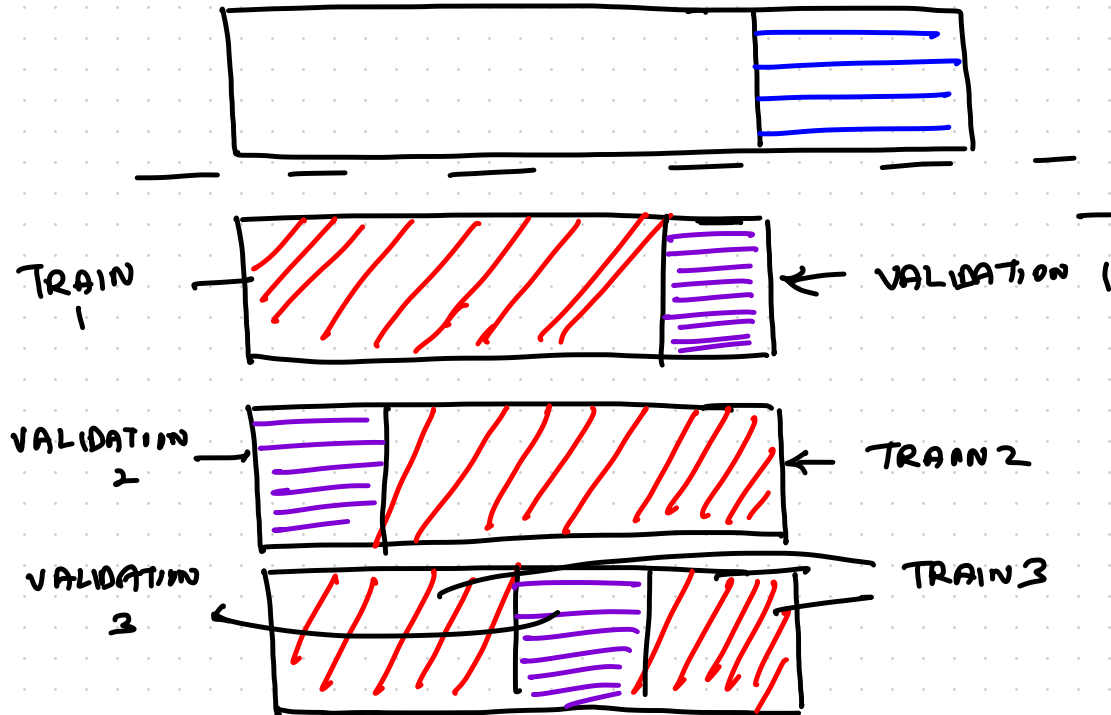
Typically 10^k

FOLD	MAE	RM
10^4	10^2	10

RIDGE REGRESSION

WHAT μ to use?

DATASET

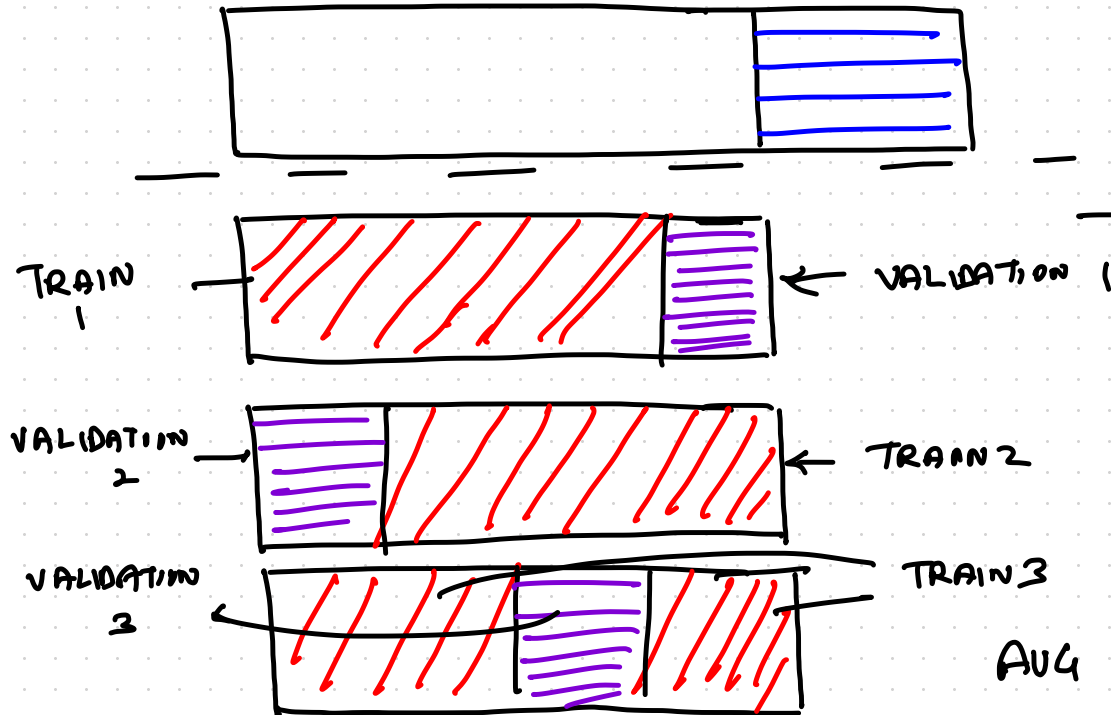


FOLD	MAE AT μ			
	10^4	10^2	1	10
1	20	15	20	30
2	18	19	20	30
3	12	12	14	30

RIDGE REGRESSION

WHAT μ to use?

DATASET

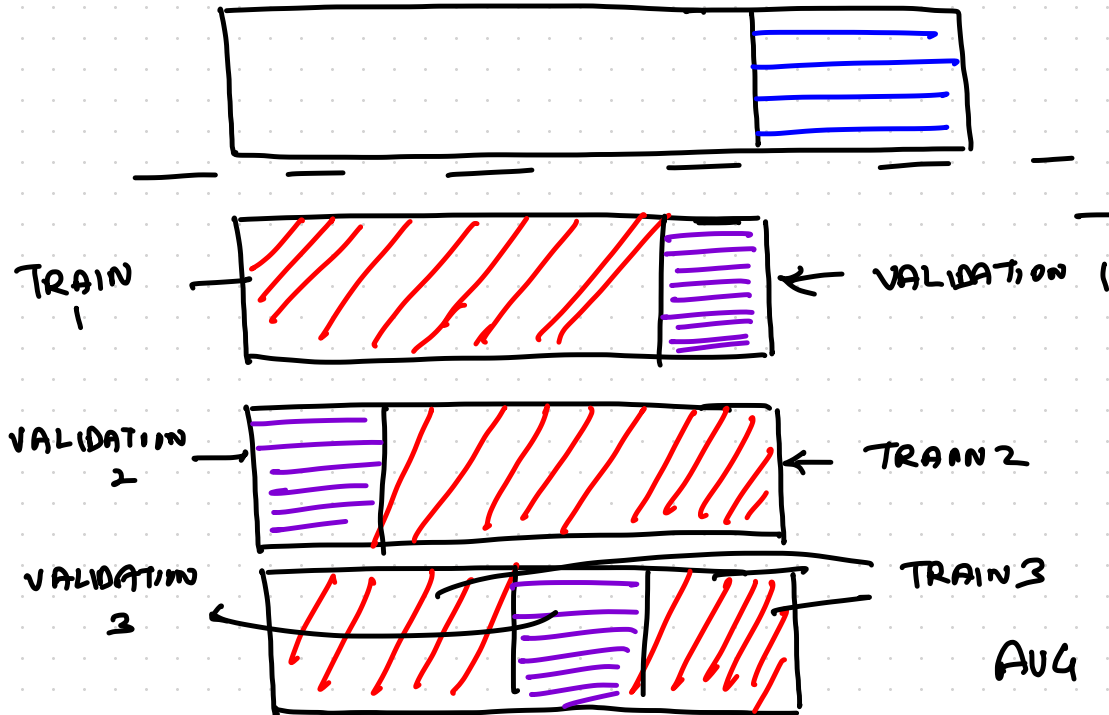


FOLD	MAE AT μ			
	10^4	10^2	1	10
1	20	15	20	30
2	18	19	20	30
3	12	12	14	30
AUG	17	15	18	30

RIDGE REGRESSION

WHAT μ to use?

DATASET

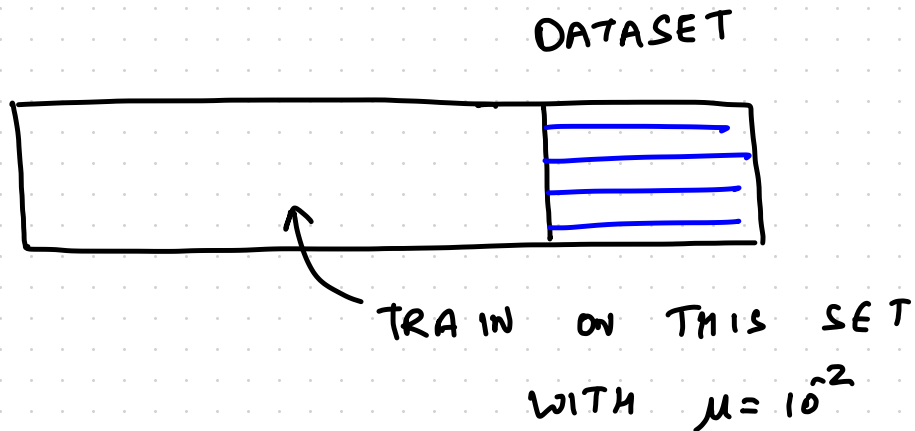


$\mu = 10^{-2}$ GIVES
LOWEST VALIDATION
ERROR

FOLD	MAE AT μ			
	10^4	10^2	1	10
1	20	15	20	30
2	18	19	20	30
3	12	12	14	30
AUG	17	15	18	30

RIDGE REGRESSION

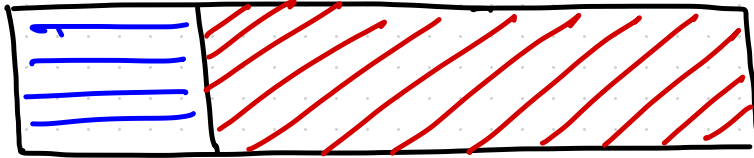
WHAT μ to use?



RIDGE REGRESSION

WHAT λ to use?

DATASET



REPEAT

PROCEDURE

WITH OTHER

'OUTER
Loop'

FOLDS