

Notes: L1 regularization

Problem 1. What is feature selection?

Problem 2. What is L1 regularization?

See: Andrew Ng's 2004 paper "Feature selection, L1 vs. L2 regularization, and rotational invariance,"
<https://icml.cc/Conferences/2004/proceedings/papers/354.pdf>

Problem 3. What are the disadvantages of L1 regularization?