



LASSO Regression

Apply regularization with LASSO regression.

Chapter Goals:

Learn about sparse linear regression via LASSO

A. Sparse regularization

While ridge regularization uses an L2 norm penalty term, another regularization method called LASSO

(https://en.wikipedia.org/wiki/Lasso_(statistics)) uses an L1 norm (http://mathworld.wolfram.com/L1-Norm.html) for the weights penalty term. Specifically, LASSO regularization will find the optimal weights to minimize the following quantity:

$$|lpha||w||_1 + \sum_{i=1}^n (\mathbf{x}_i \cdotp w - y_i)^2$$

where $||w||_1$ represents the L1 norm of the weights.

LASSO regularization tends to prefer linear models with fewer parameter values. This means that it will likely zero-out some of the weight coefficients. This reduces the number of features that the model is actually dependent on (since some of the coefficients will now be 0), which can be beneficial when some features are completely irrelevant or duplicates of other features.

In scikit-learn, we implement LASSO using the Lasso (https://scikit-learn.org/stable/modules/generated/sklearn.linear_model.Lasso.html#skle arn.linear_model.Lasso) object, which is part of the linear_model module. Like the Ridge object, it takes in the model's α value with the alpha keyword argument (default is 1.0).

The code below demonstrates how to use the Lasso object on a dataset with 150 observations and 4 features.

```
1 # predefined dataset
   print('Data shape: {}\n'.format(data.shape))
 3 print('Labels shape: {}\n'.format(labels.shape))
 5 from sklearn import linear_model
 6 reg = linear_model.Lasso(alpha=0.1)
 7 reg.fit(data, labels)
 8 print('Coefficients: {}\n'.format(repr(reg.coef_)))
 9 print('Intercept: {}\n'.format(reg.intercept_))
10 print('R2: {}\n'.format(reg.score(data, labels)))
                                                            \triangleright
  X
                                                                     1.273s
Output
 Data shape: (150, 4)
 Labels shape: (150,)
 Coefficients: array([ 0.
                                , -0.
                                             , 0.40830957, 0.
                                                                       ])
 Intercept: -0.534699558318563
 R2: 0.895831189504504
```

In the example above, note that a majority of the weights are 0, due to the LASSO sparse weight preference.

There is also a cross-validated version in the form of the LassoCV (https://scikit-

learn.org/stable/modules/generated/sklearn.linear_model.LassoCV.html#sklearn.linear_model.LassoCV) object, which works in essentially the same way as the RidgeCV object.

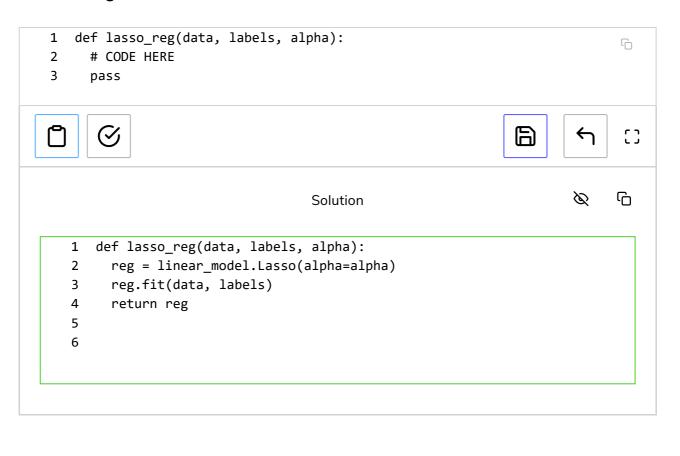
Time to Code!

The coding exercise in this chapter uses the Lasso object of the linear_model module (imported in backend) to complete the lasso_reg

The function will fit a LASSO regression model to the input data and labels. The α hyperparameter for the model is provided to the function via the alpha input argument.

Set reg equal to linear_model.Lasso initialized with alpha for the alpha keyword argument.

Call reg.fit with data and labels as the two input arguments. Then return reg.





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