

PS9

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The dimension of my training data is 404.

LASSO: The optimal λ is 0.00653, α is 1, the RMSE.test is 0.1758096 and the out of sample RMSE is 0.1666762.

Ridge regression model: The λ is 0.301, α is 0, the RMSE.test is 0.1717872 and the out of sample RMSE is 0.1707902.

Elastic net mode: The optimal λ is 0.157, α is 0.0173, the RMSE.test is 0.1749690 and the out of sample RMSE is 0.1805300.