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In [1]: # verify fitting: plot the learning curve
# train_cut_points=np.linspace(0.1,1,10)
# training_sizes, training_scores, test_scores=learning_curve(model,X,Y,
# train_mean_score= -np.mean(train_scores,axis=1)
# test_mean_score= -np.mean(test_scores,axis=1)
# plt.plot(train_sizes,train_mean_score)
# plt.plot(train_sizes,test_mean_score)
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In [2]: # high training loss ==> underfitting
# high testing loss ==> overfitting
# low training loss and low test loss (without having a big gap between)
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In [3]: # Ridge, Lasso, Elastic
from sklearn.linear_model import Ridge
from sklearn.linear_model import Lasso
from sklearn.linear_model import ElasticNet
# model = Ridge()      # Many important features (eliminate ==> reduce)
# model = Lasso()       # Only select subset of features is important
# model = ElasticNet()  # not sure (Elastic<==>Lasso and Ridge)
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