

Lab 6 – Sampling Methods/ Subset Selection / Ridge Regression / Lasso

For this lab, please work through the following sections from the *Introduction to Statistical Learning with Applications in R* (ISLR) book.

Please see <https://faculty.marshall.usc.edu/gareth-james/ISL/> .

A PDF copy of the ISLR book can be freely (and legally) downloaded from this website at <https://faculty.marshall.usc.edu/gareth-james/ISL/ISLR%20Seventh%20Printing.pdf>

PART A – Sampling Methods

Lab 5.3 (page 190 – 197) covers Cross-Validation and the Bootstrap. Please complete sections 5.3.1 – 5.3.4.

PART B – Subset Selection

Lab 6.5 (page 244 – 251) covers Subset Selection methods. Please complete sections 6.5.1 – 6.5.3.

PART C – Ridge Regression & Lasso

Lab 6.6 (page 251 – 255) covers Ridge Regression and the Lasso. Please complete sections 6.6.1 – 6.6.2.