PS9

Joel Henriques

March 2020

1 Questions from the last 4 problems

The optimal value of lambda is probably 0, however, the results are 0.0028 in the Lasso Regression. The Lasso model in-sample rmse is 0.1619108. The out-of-sample RMSE is 0.1884836. For the Ridge Regression has an optimal lambda of 0.00566. The in-sample rmse is 0.1577163. While the ridge regressions' out-of-sample is 0.2255347. The elastic net, the optimal lambda is 0.0129 and the optimal alpha is 0.0341. The in-sample RMSE is 0.1604489 and the out-of-sample RMSE is 0.1978342. The results lead me to believe that using ridge would be more accurate, although not overwhelmingly so, to suggest that using Lasso would have been an end-all be-all scenario.