6.7 Review Questions

6.7 R1

1/1 point (graded)

Which of the following is NOT a benefit of the sparsity imposed by the Lasso?

- ○ Sparse models are generally more easy to interperet
- ○ The Lasso does variable selection by default
- ● Using the Lasso penalty helps to decrease the bias of the fits
- ○ Using the Lasso penalty helps to decrease the variance of the fits

✔

Explanation

Restricting ourselves to simpler models by including a Lasso penalty will generally decrease the variance of the fits at the cost of higher bias.

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Answers are displayed within the problem