6.8 Review Questions

6.8 R1

1/1 point (graded)
Which of the following would be the worst metric to use to select λ in the Lasso?

⚪ Cross-Validated error

⚪ Validation set error

🔘 RSS

✔

Explanation
RSS would be the worst metric to use because it will cause us to always select the most complicated model. Any of the other metrics could be used, although Cross-Validated error is probably most common.

[Submit]

ⓘ   Answers are displayed within the problem