



Ch6 Linear Model Selection and

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## 6.8 Review Questions

6.8 R1

1/1 point (graded)

Which of the following would be the worst metric to use to select  $\lambda$  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

**1** Answers are displayed within the problem

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