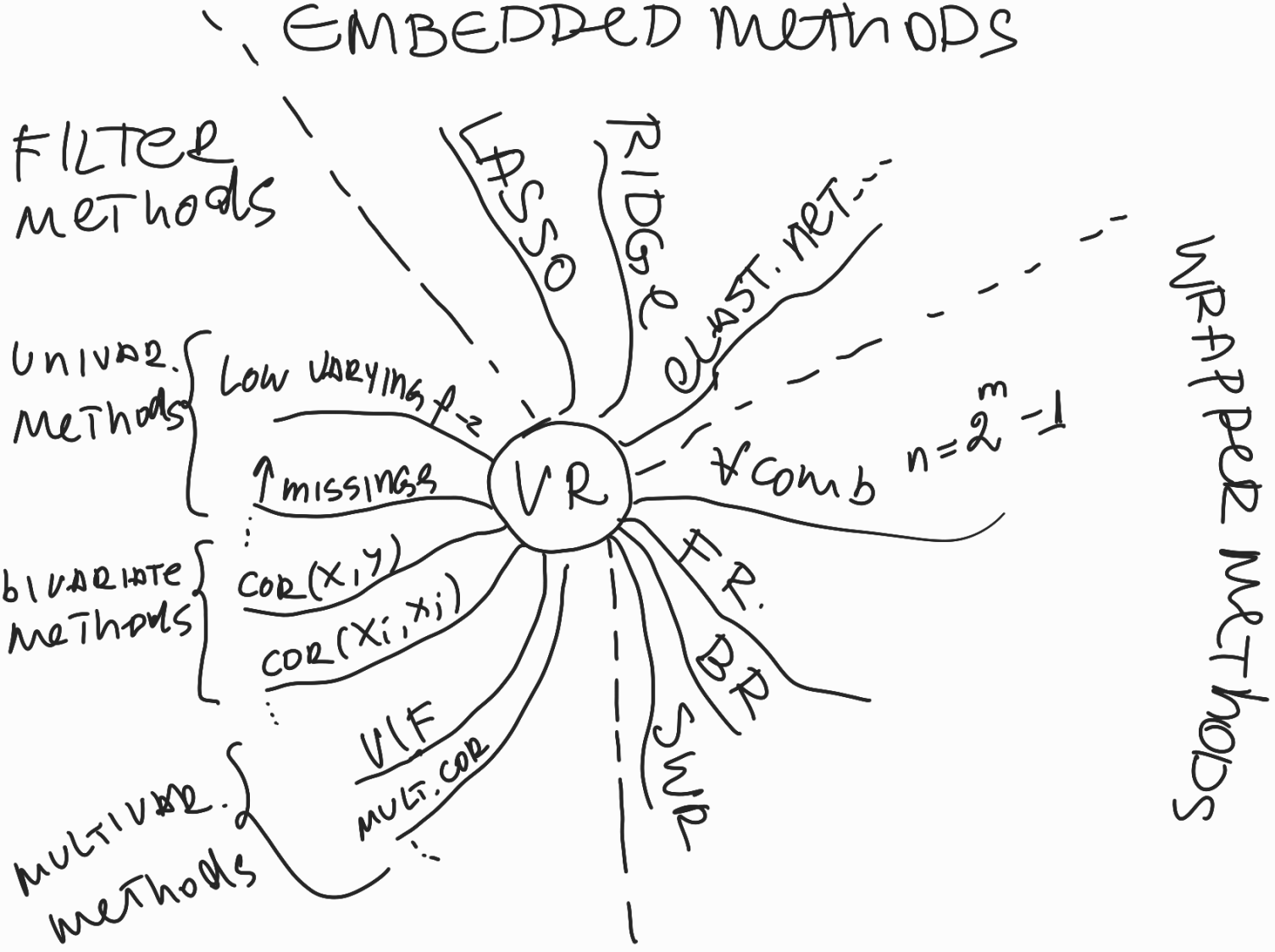
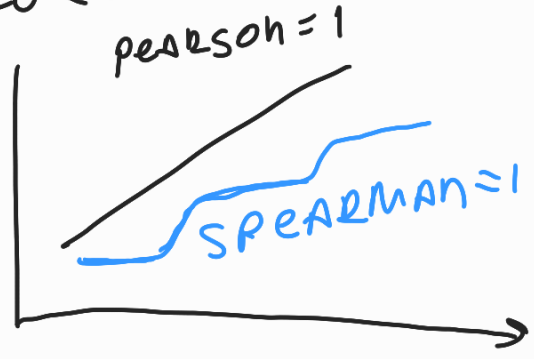


COR.



$X_i = f(X_1 \overset{X_{i-1}, X_{i+1}}{\cdots} X_m) \rightarrow R^2 \rightarrow 1$

$VIF = \frac{1}{1 - R^2}$; $R^2 \rightarrow 1$

$VIF < 3 - X_1 - \text{OCTABA}$

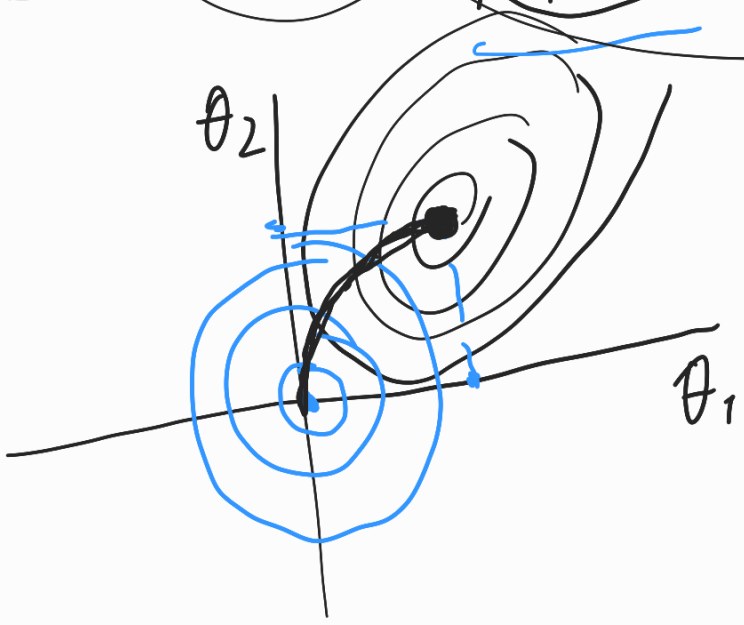
$\geq 3 - X_1 - \text{npomax}$

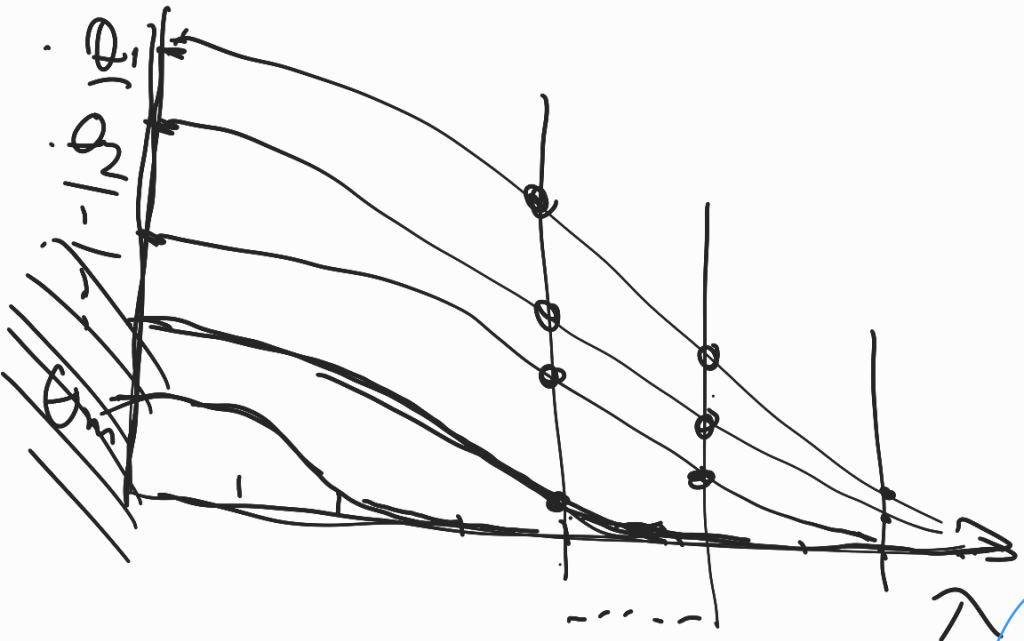
$\rightarrow (10)$

$LS : f(\theta) = \sum_{i=1}^{N} e_i^2$

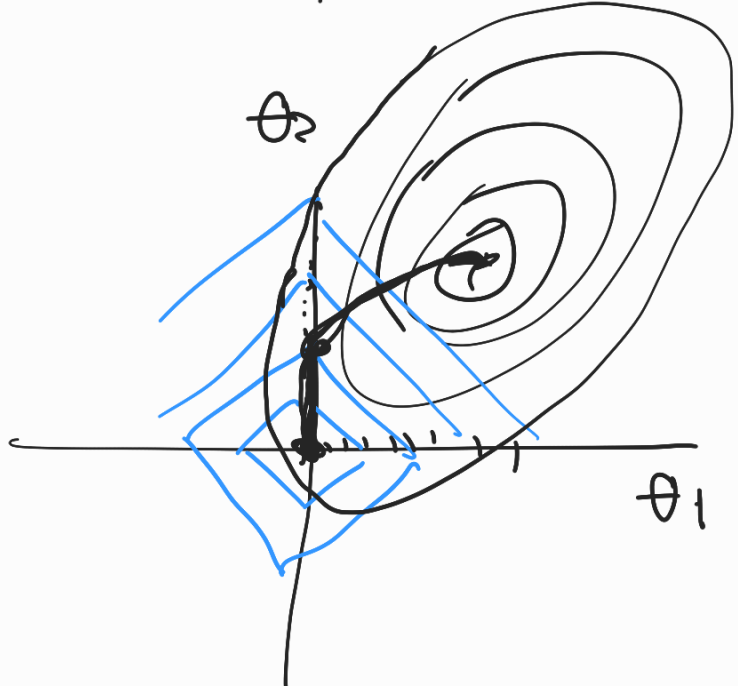
$m \quad 2$

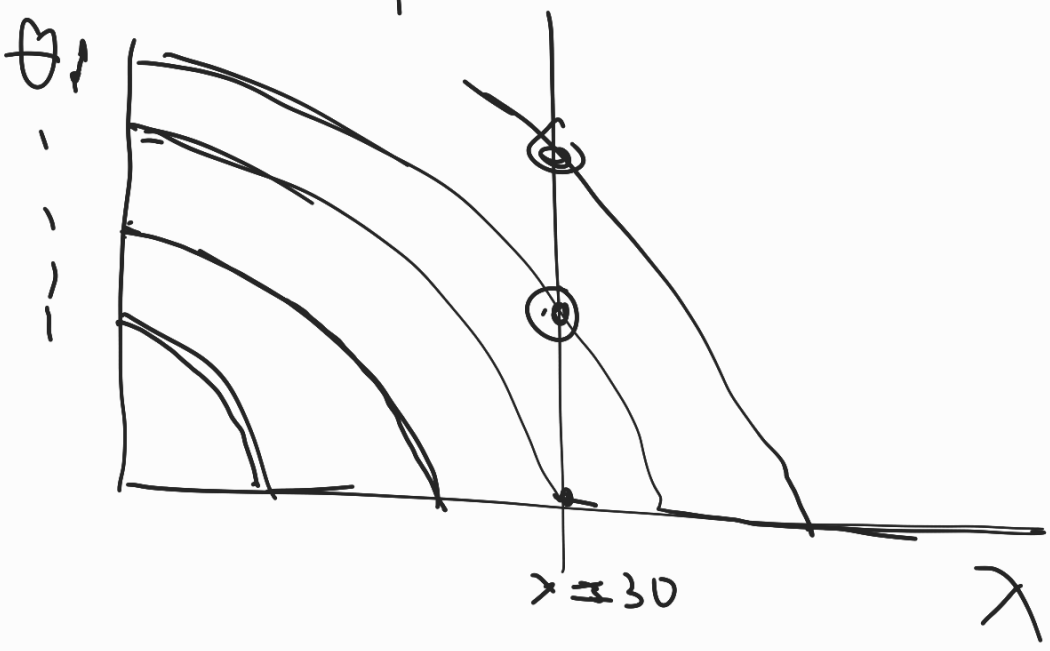
RIDGE: $f(\theta) = \sum_{i=1}^{N} e_i^2 + \lambda \sum_{i=1}^{} \theta_i$





LASSO: $f(\theta) = \sum e_i^2 + \lambda \sum |\theta_i|$




θ
x=30
λ