

QUESTION #1

- LASSO $\rightarrow J(\beta) = \|y - X\beta\|^2 + \lambda \|\beta\|_1$
- $J_{\text{train}} \ll 1$
- $J_{\text{val}} \gg 1$

a) OVERFITTING

- b)
 - 1) INCREASE NUMBER OF TRAINING SAMPLES
 - 2) INCREASE REGULARIZATION PARAMETER λ

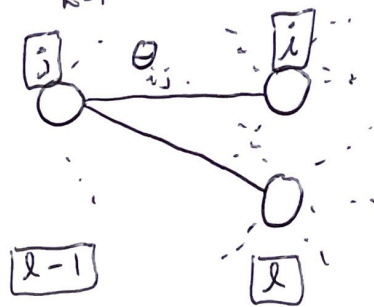
c) if Ridge is to replace $\lambda \|\beta\|_2^2$

- \rightarrow this could decrease the testing error because ridge constrains the size of the coefficients, shrinks some coefficients to zero but never completely/exactly to zero.
- \rightarrow although it truly depends on the data set, one could ~~split~~ create another validation set to compare these two approaches

QUESTION # 2

- L-layer network

$$J(\theta) = \sum_{k=1}^n \|y^{(k)} - a^{(k)(L)}\|^2 + \frac{\lambda}{2} \sum_{l=1}^L \sum_i \theta_{ij}^2$$



a) 2 solutions to improve the performance if the model is overfitted
- similar to the question above

1) we can increase the regularization parameter. This results in smaller weights which help with overfitting.

2) we could decrease the complexity of the network/model. Say decrease # of layers to $L-3$.

3) increase number of training samples

b) For 2 solutions to improve the performance if the model is underfitted

1) on the other hand, if it's underfitted we could increase the complexity by adding more layers or neurons. Say $L+3$

2) Decrease the regularization parameter λ

QUESTION #3

- dropout method of regularization is sometimes preferred

- a) **DEF:** Dropout involves randomly dropping out (setting to zero) some neurons in the network during training.

advantages:

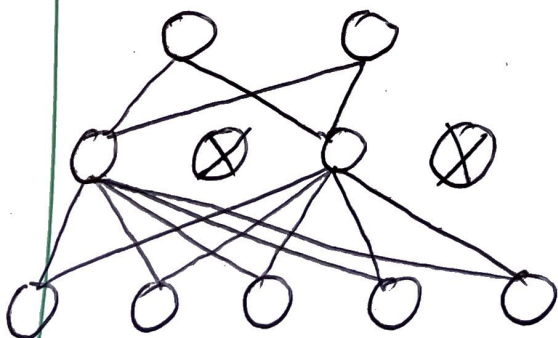
- this results in remaining neurons having to work together to produce the output rather than a few specific neurons
- improved generalization
- prevent overfitting
- Easy to implement
- computationally efficient

disadvantages:

- increased training time
- sensitivity to dropout rate hyperparameter
 - ↳ rate too high \rightarrow underfit
 - ↳ rate too low \rightarrow overfit
- reduced capacity can limit its ability to learn complex patterns

ITS CONTROLLED VIA THE DROPOUT RATE HYPERPARAMETER

b) w/ DROPOUT



w/o DROPOUT

