MLT : Week 6

Ridge, Lasso Regression & Cross Validation Methods

Vivek Sivaramakrishnan

The following weight vectors are learned from a six dimensional dataset, using Linear, Ridge and Lasso regression, not necessarily in the same order. Find the method used based on the weight vectors.

$$\mathbf{w}_1 = [0.5,\ 0,\ 0.25,\ 0,\ 0,\ -0.14]$$

$$\mathbf{w_2} = [0.8,\ -0.23,\ 0.45,\ 0.2,\ 0.31,\ -0.54]$$

$$\mathbf{w}_3 = [0.24,\ -0.03,\ 0.1,\ 0.02,\ 0.09,\ -0.14]$$

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The weight vectors from Lasso regression are sparse; some of the components are 0

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Linear.
Only option left out.

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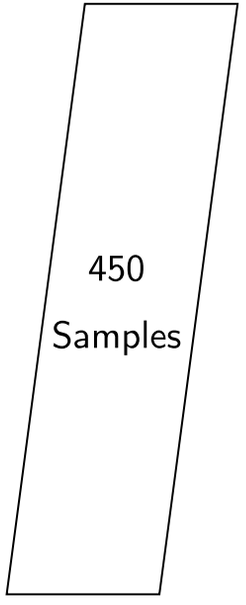
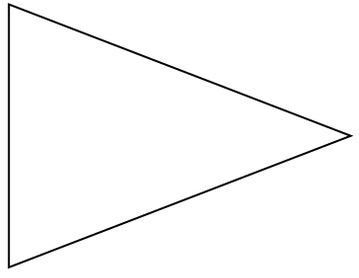


Dataset



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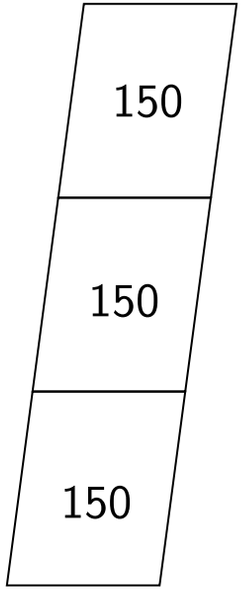

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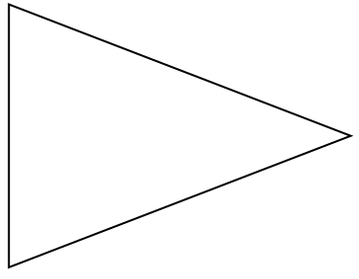

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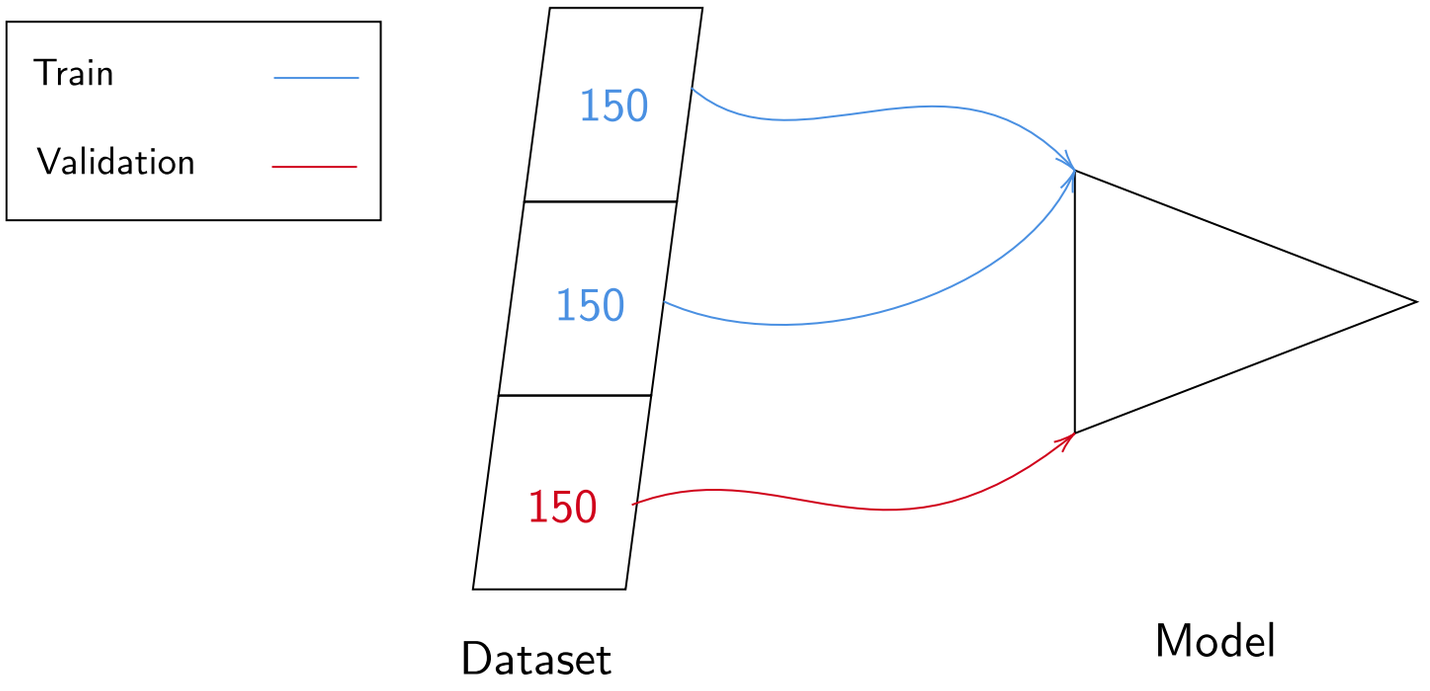

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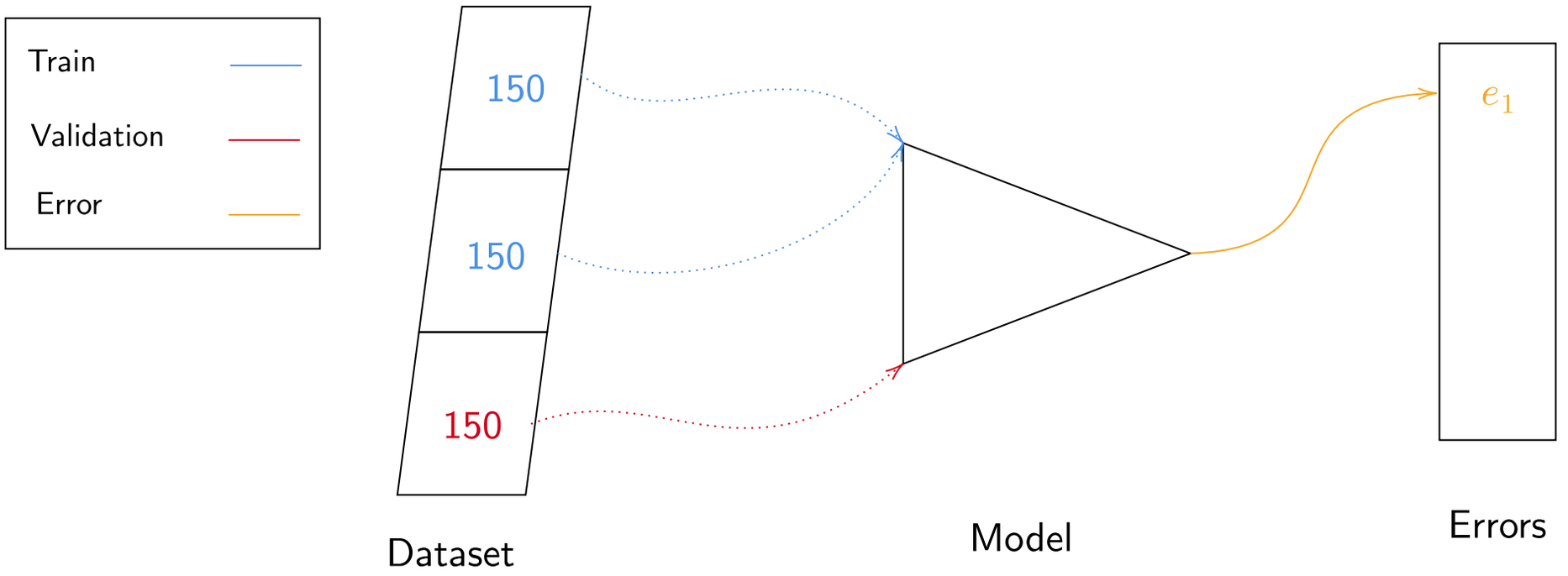

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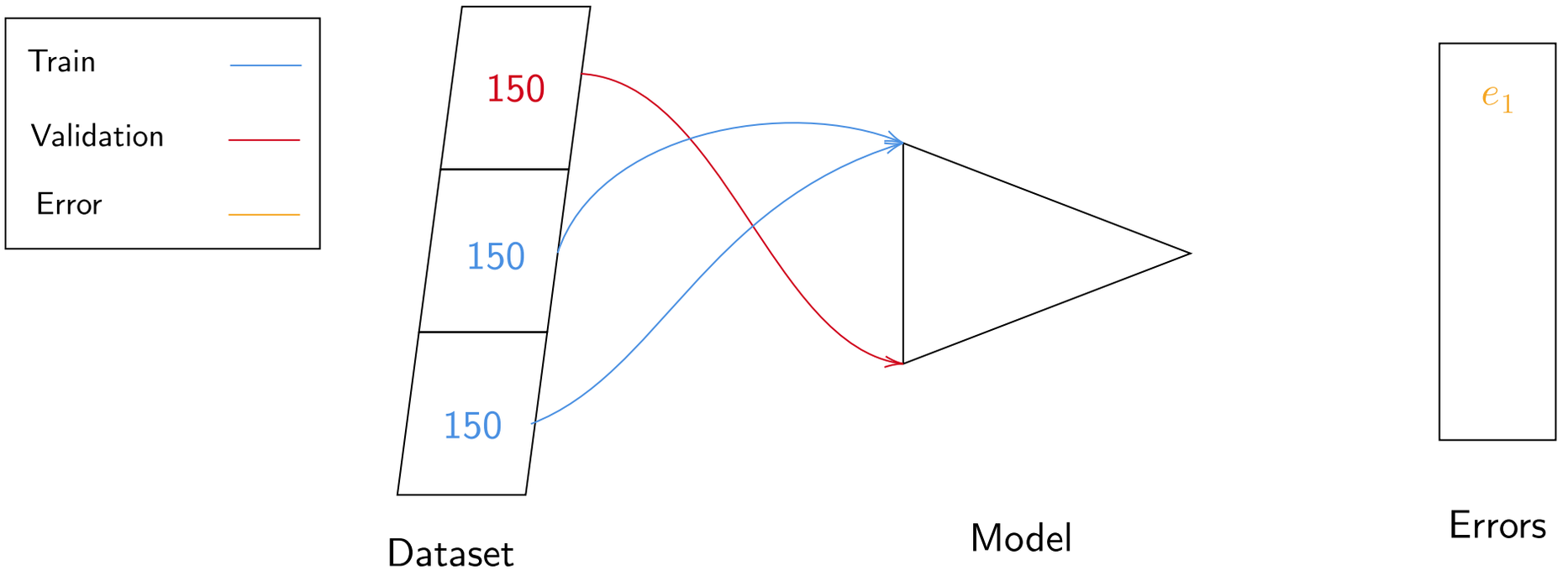

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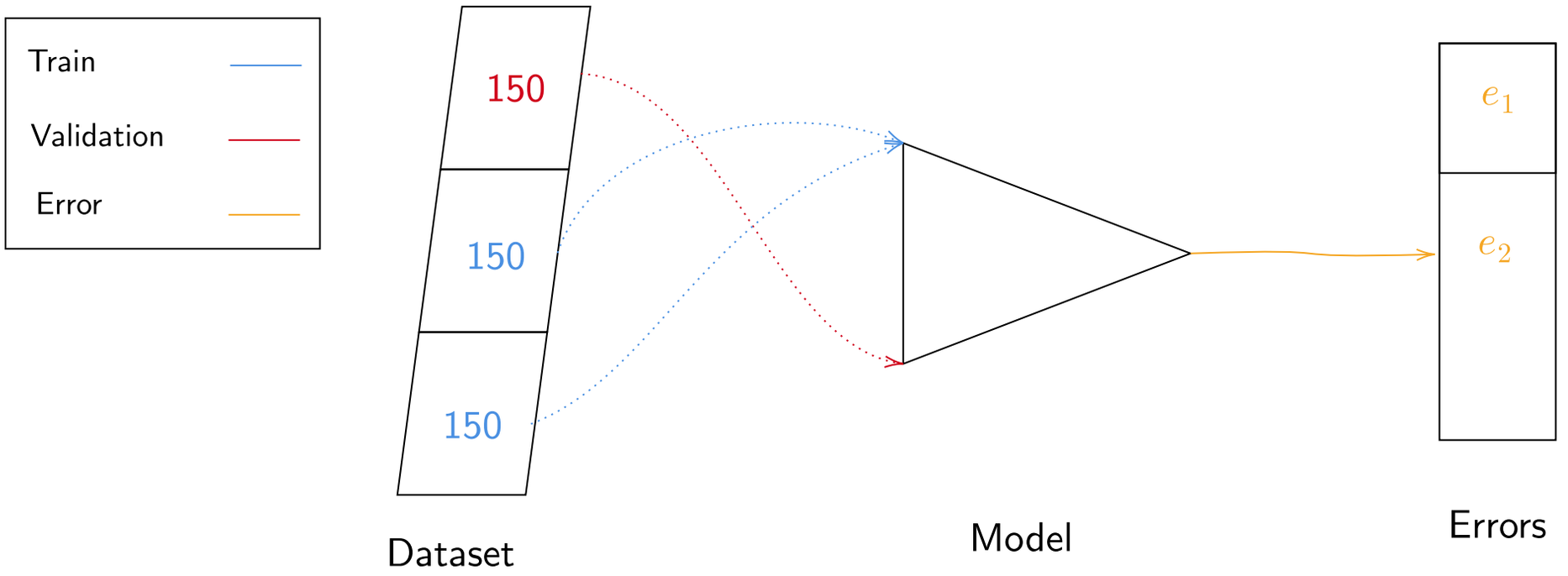

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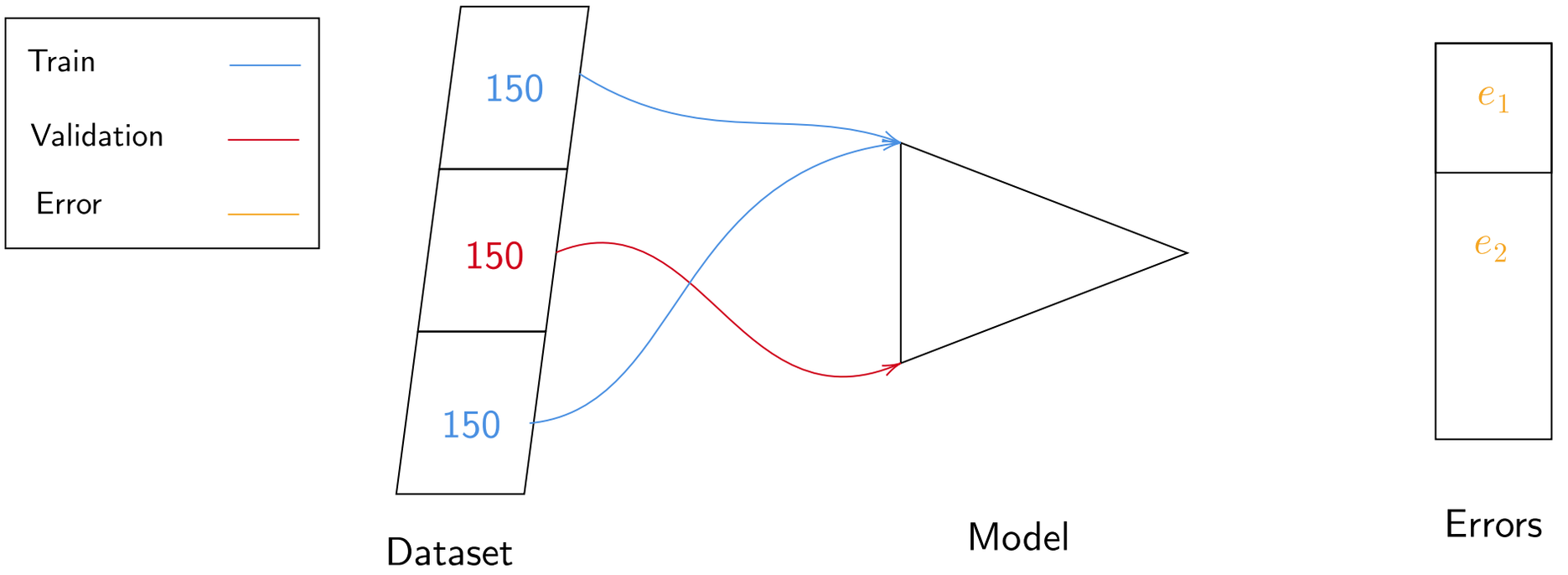

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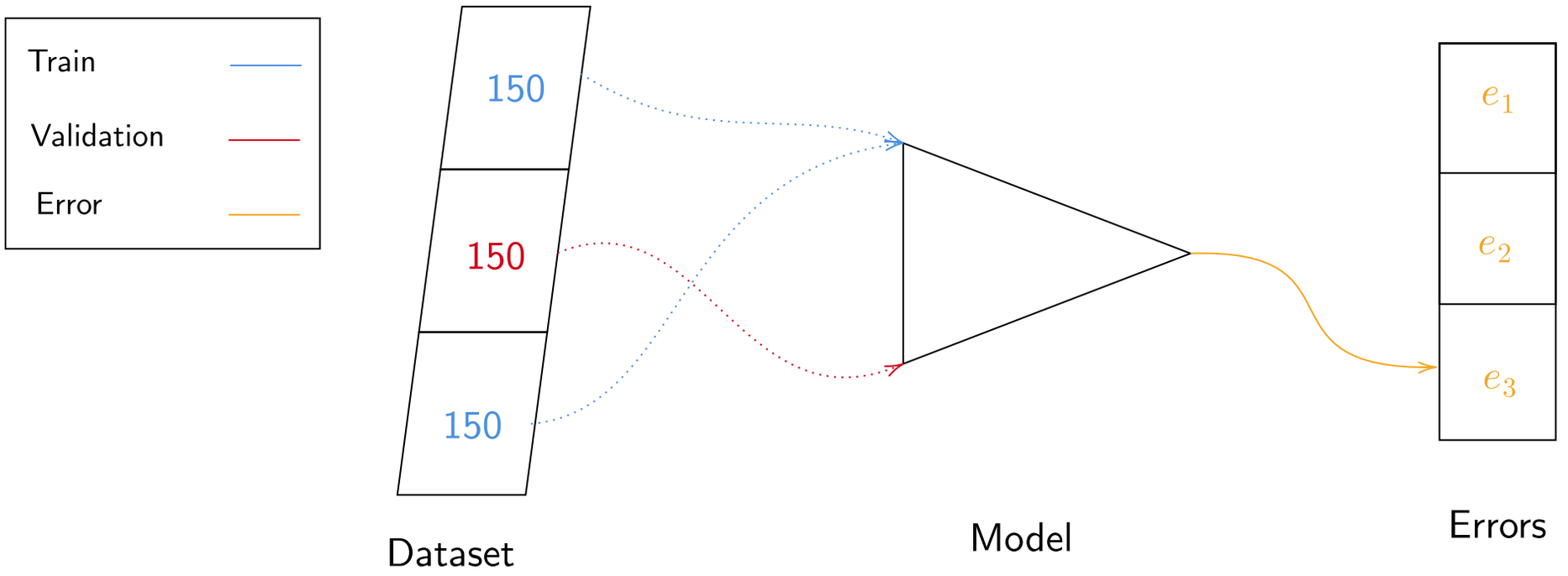

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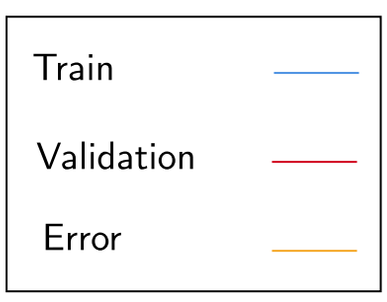

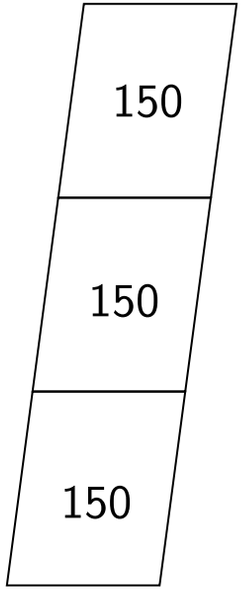

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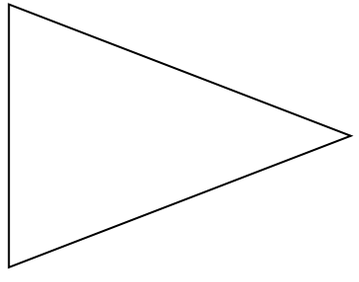

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Errors

$n_1 = 3$ iterations

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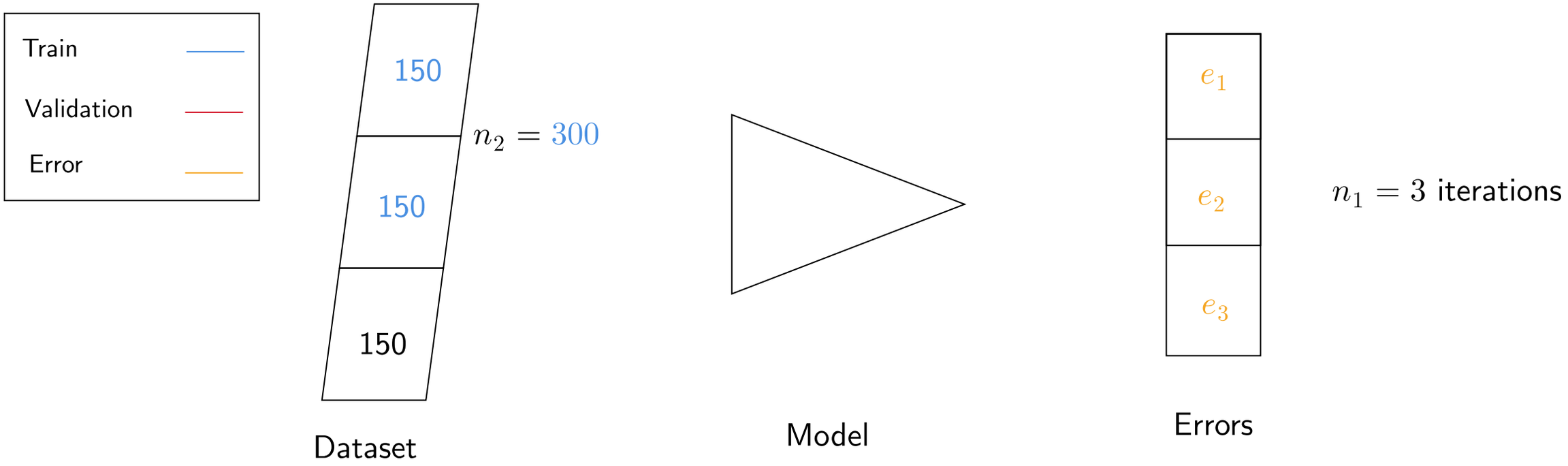

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