Peer Review-2

Exercise-5

Reviewer: Rimli

Reviewing: Mauricio

General Review:

I have reviewed Exercise 5. You have a great deal of information there. The theory behind soft thresholding operator is well explained. In this connection I remember your white board discussion about soft thresholding operator and you described it very well. Also, we spent a good amount of time working through proximal gradient algorithm.

Code Review:

Regarding your code for part B, it was very interesting to see that you have used a package called "readr" which provides a fast and friendly way to read rectangular data. Also you have used a package called "tidyverse" which seems to involve a set of useful packages. I like the way you have computed Mallow's Cp using mutate and sapply function. You have also used nice code for plotting. Overall your coding seems very good in shape. I have a small suggestion though. It would be much more informative if a visual delimiter is added in between each function, for easy readability by adding some comments in your code to explain your solution.

Overall, you have done excellent work on this. I learned a lot of things from your code. Thanks for sharing your solutions.