

LASSO Regression.....

$$\Rightarrow \sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda \|W\|$$

⊙ The Difference is that, in Lasso Regression we generally use the L1 "Norm" or the Absolute Values of "W". Rest the implementation is same.

Key Points of Lasso Regression.

- (i) As, we already talked about that, Lasso Regression is "L1 Norm" Regression technique where we include the absolute values of "W".
- (ii) Note \Rightarrow The coefficient values of Lasso Regression can be Zero '0' if the value of λ increases.
- (iii) Lasso Regression have a good concept ⁱⁿ which it uses as the λ Value Increases.

Feature Selection

[As, the λ value Increases $\uparrow\uparrow$.]

It starts doing the

Feature Selection

\therefore This is helpful that Feature Selection is happening because it leads to reduction in the Data Dimensionality...

- (iv) The Bias and Variance have same relationship with the Lasso Regression as it is having with the Ridge Regression...