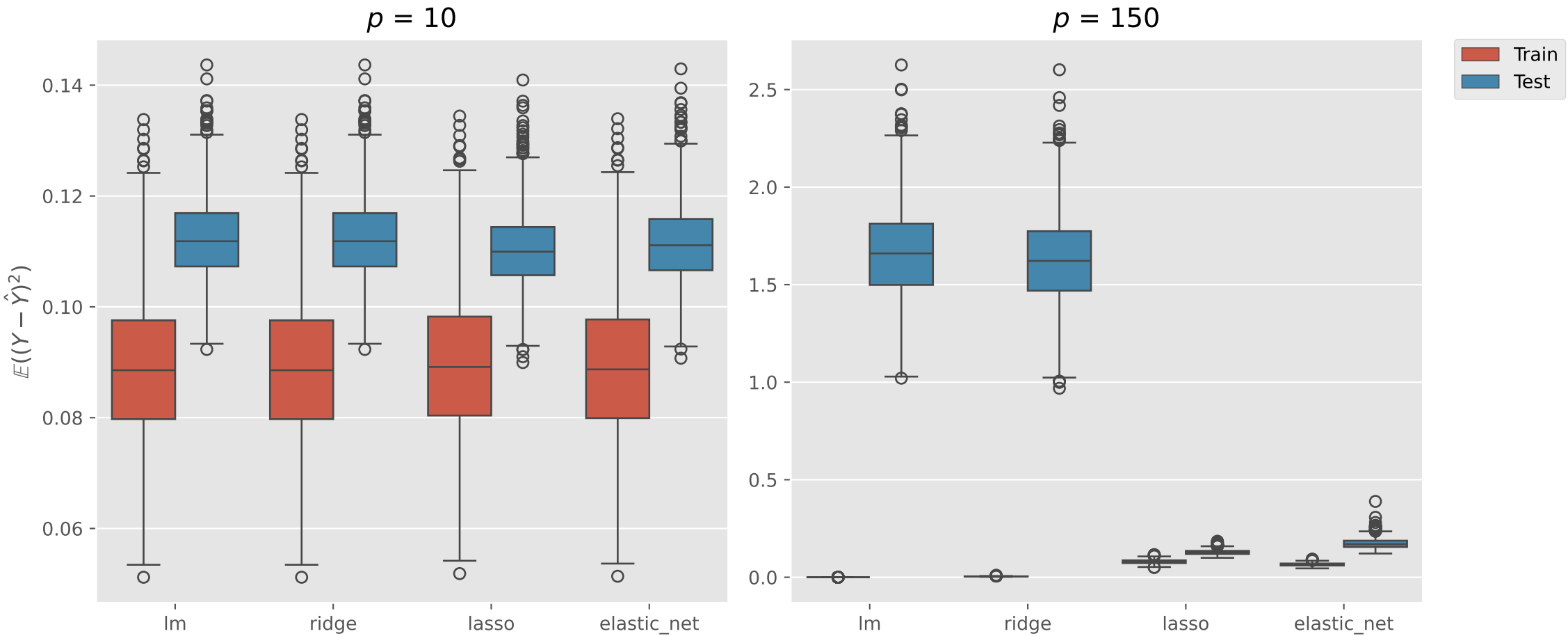
p = 10
p = 150
Train
Test
$\mathbb{E}((Y-\hat{Y})^2)$
0.14
0.12
0.10
0.08
0.06
2.5
2.0
1.5
1.0
0.5
0.0
lm
ridge
lasso
elastic_net
lm
ridge
lasso
elastic_net