HW-3, P6,7

P6: a ridge regression is implemented and then compare to glmnet function for this purpose

My built model:

Ridge_R(x,y,100)

##this function give us a vector contain 15000 B_hat by ridge regularization.

R ridge regression:

glmnet_ridge(x,y)

this function created based on glmnet R function and give us a vector contain 15000 B_hat by ridge regularization.

by running My built model and R ridge regression these parameters are comparable

P7: 1) first fit a model to whole data (by lasso regularization)

2)then use CV for error calculation

lasso_model(x,y,test_x)

CV_error_lasso_R(x,y,test_x ,50)

##Y_hat and predicted real y(y) is saved in **result folder** in r project.

total CV_error in this case is 2.24