

Reflections on Chapter 3

General Thoughts

Another chapter of mostly review, though it was very good to read about variations of Lasso, and to have a source to reference for Lasso tuning, which has otherwise been rather vibes based when it's come up. Also really interesting to read about elastic net and LAVA, which I've heard of before but never dug into.

The exercise for this chapter was pretty interesting, reminds me of the course "Optimization for learning", frankly I think I've already solved it but in the full form, rewritten it to a dual problem and perform gradient descent on each to compare. Anyways the intuition it gives on Lasso is good to have, even though it doesn't quite hold for covaried explanatory variables.

Space for future reading

The actual numerical solving of Lasso, LAVA and elastic net is something I've touched on before, but it'd be interesting to see if there's any really clever tricks to speed it up, since you do lose the fantastic property of "only" having to do a matrix inversion on the Gram matrix then do some multiplication.