

# Problem Set 9

Steven Plaisance

April 2023

1. The housing\_train\_prepped dataset has 75 variables.
2. At 75 variables, housing\_train\_prepped has 61 more variables than the original housing dataset.
3. The optimal value of lambda for the LASSO regression is .001.
4. The in-sample RMSE of the LASSO regression is 0.068. The out-of-sample RMSE is .177.
5. The optimal value of lambda for the Ridge regression is .023.
6. The out-of-sample RMSE of the Ridge regression is .176.