

岭回归

$$J = \frac{1}{2} \sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda \sum_{j=1}^p \beta_j^2$$

Lasso回归

$$J = \frac{1}{2} \sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda \sum_{j=1}^p |\beta_j|$$