Regularization Terms

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What are Regularization terms ?

- Def: Regularizes the coefficient estimates towards zero.

- Ridge
- Lasso

But why regularization needed ?

But why regularization needed ?

- As we tries to regularize,
- the over fitting is controlled

Ridge

- St. Line equation : Y= mX + C

- Ridge equation : $Y^{|} = [(\text{Slope})^2 \times \lambda\ ]\ X + C$

Lasso

- We regularize even more than ridge
- Lasso Equation = [λ x |slope|] X + C

- If more than 2-D :
- Lasso Equation = [λ x $|m_1 + m_2 + \ldots\ldots\ldots.m_n|$] X + C

- It also helps in feature selection too.