

Section 1.2

Given: will be the the intercept form

Corrected: will be the intercept form

Section 1.14

Given: If Y is a scaler

Corrected: If Y is a scalar

Section 1.11

Given: in order to maximally reducing

Corrected: in order to maximally reduce

Section 1.7

Given: The Lasso regression estimate by

Corrected: The Lasso regression estimate is given by

Section 1.8

Given: The red curves is the contour plot

Corrected: The set of red curves is the contour plot

Section 1.10

Given: the algorithm maintains that $\langle R, X_j \rangle$ to be λ or $-\lambda$

Corrected: the algorithm maintains that $\langle R, X_j \rangle$ is λ or $-\lambda$

Section 1

Linear regression: least squares Least Squares, ridge Ridge, Lasso

Section 1.1

Computationally, the above property enables us to implement the matrix sweep ~~by~~ as a sequence of scalar sweeps.

Section 1.2

The dataset of linear regression consists of an $n \times p$ matrix $X = (x_{ij})$, and a $n \times 1$ vector $Y = (y_i)$. The model is of the following form:

Section 1.3

For a system of linear equations $Ax = b$, where $A = (a_{ij})$ is $n \times n$, $x = (x_i)$ is $n \times 1$, and $b = (b_i)$ is $n \times 1$,

we can solve for $x = A^{-1}b$ by using Gauss-Jordan elimination.

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Given: For scaler Y

Corrected: For scalar Y