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 <R,Xj> to be lambda or -lambda  
Corrected: the algorithm maintains that <R,Xj> is lambda 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 × p matrix X = (xij ), and a n × 1 vector Y = (yi). The model is of the ~~following~~ form:

Section 1.3

For a system of linear equations Ax = b, where A = (aij) is n × n, x = (xi) is n × 1, and b = (bi) is n × 1,

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

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Given: For scaler Y  
Corrected: For scalar Y