

## \* Problem Statement - Part II

2. What is the optimal value of alpha for Ridge and Lasso regression? What will be the changes in the model if you choose double the value of alpha for both Ridge and Lasso? What will be the most important predictor variable after the change is implemented?

Answer: The optimal value of alpha for Ridge and Lasso regression depends on the value of alpha. The value of alpha = 8 for Ridge and alpha = 0.001 for Lasso.

That said, I can provide some general insights into the impact of doubling the alpha values for Ridge and Lasso:

### 1. Ridge Regression:

- ① If you double the alpha value in Ridge regression, it will increase the regularization strength and as the result the coefficient of predictor will tend to become smaller.
- ② This increased regularization will lead to a simpler model that is less likely to overfit the training data. It can help prevent multi-collinearity by encouraging coefficient to be small but ~~non zero~~, non zero.
- ③ After doubling alpha, the most important predictor variable will likely remain the same as they were before the change. However, their coefficient value ~~will~~ be decreased in magnitude.

## 2 Lasso Regression

- If we double the alpha value of Lasso Regression will also increase the regularization strength. Lasso uses L1 regularization, which encourages some coefficient to be exactly zero. Increasing alpha make it more likely that Lasso will set more coefficient to zero.
- The impact on the model will be sparsity in the coefficient vector. Many predictor variable may become irrelevant (have coefficient set to zero), effectively performing feature selection, only a subset of the most important predictor variables will have non-zero coefficients.
- After doubling alpha, the most important predictor variable will be those that Lasso retains with non-zero coefficients.

Q.2 Q You have determined the optimal value of lambda for ridge and Lasso regression during the assignment, now which one will you choose to apply and why?

Answer:

\* Ridge adds L2 regularization to the linear regression which penalizes the sum of square of coefficients.

\* It is effective when you believe that most of the features are relevant but you want

- to prevent multicollinearity and control the magnitude of the coefficients
- Ridge can be good choice when you have a large number of features and you want to avoid feature selection

### • Lasso Regression

- Lasso adds L1 regularization, which can lead to sparse coefficient vector by setting some coefficient to exactly zero.
- It is useful when you suspect the many features are irrelevant, and you want automatic feature selection
- Lasso can be good choice when we have a high-dimensional dataset and want to simplify the model by eliminating unimportant predictors.

In my Asejgi problem statement Lasso has a slightly higher R<sup>2</sup> score on the test data, it indicates that Lasso's feature selection capability might be more suitable for my dataset as effectively reducing the impact of irrelevant predictors. The choice of Lasso as the final model aligns with your goal for achieving better predictive performance.

Question 3:

- Answer
- ① 1st floor
  - ② 2nd floor
  - ③ Overall view
  - ④ ~~Safe Condition~~ Overall condition
  - ⑤ ~~Safe Condition~~

Question 4:

How can you make sure that a model is robust and generalizable? what are the implication of the same for the accuracy of the model and why?

Answer,

The model should be as simple as possible, though its accuracy will decrease but it will be more robust and generalizable. It can also understand the using of the bias-variance trade-off. The simpler model the more the bias but less variance and more generalizable.