

Regularisation Quiz

1. The purpose of regularisation is to penalise the complexity in the models, so prefer simpler models
2. Ridge regression's solution involves a pseudo-inverse, similar to linear regression, and it adds an additional term to the linear regression error function which is λ times the modulus of the model parameters squared
3. If we want to optimise the setting of a complexity parameter, such as the λ in ridge regression, we could use the validation set and use cross-validation
4. To set a continuous control parameter like λ , we use grid search and values are selected geometrically