

Tutorial 7

Machine Learning and Big Data for Economics and Finance

This week's tutorial will only consist of practical activities using R.

List of activities

- I. Complete the activity in the textbook **Section 5.3 Lab: Cross-Validation and the Bootstrap**. Subsections 5.3.1 to 5.3.3.
- II. Complete the activity in the textbook **Section 6.5 Lab 1: Subset Selection Methods**. Subsections 6.5.1 to 6.5.3.
- III. Complete the activity in the textbook **Section 6.6 Lab 2: Ridge Regression and the Lasso**. Subsections 6.6.1 and 6.6.2.