Cross validation for optimal number of neighbors after LASSO regularization b а 1.0 mean validation score 0.1 train score 0.5 0.0 0.0 -0.1 Rsquared -0.5 -0.2 -1.0**-**0.3 -1.5 -2.0 mean validation score -0.4 train score 20 80 20 40 60 100 40 60 80 100 number of neighbors number of neighbors