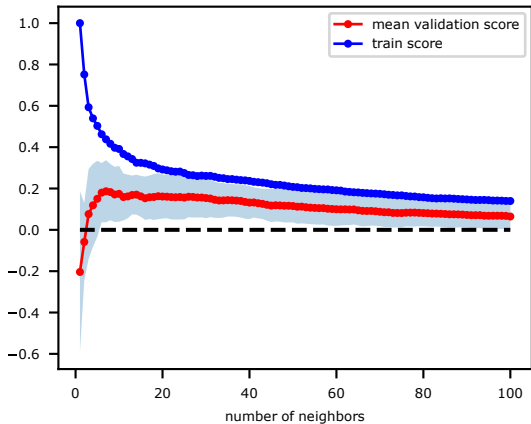Cross validation for optimal number of neighbors after LASSO regularization

a

b

R^2

number of neighbors

mean validation score
train score