Cross validation for optimal number of neighbors after LASSO regularization b а 1.0 mean validation score 0.3 train score 0.5 0.2 0.0 0.1 _≈ -0.5 **⊣** 0.0 R^2 -0.1 -1.0 -0.2 -1.5 -0.3 -2.0 mean validation score -0.4 train score 20 80 100 20 40 40 60 60 80 100 number of neighbors number of neighbors