

Lasso

UNDERSTANDING: Can you explain the effect that Lasso has on the weights and which regularizer you would choose to get the best results possible?

ANSWER: Lasso leads to very sparse weights. Sparsity means that many of the coefficients of the weights w_i are zero. This causes less computation and makes the solution more interpretable. The best regularizer for Lasso is the L_1 -regularizer, since it is a regularizer that provides sparse weights and still remains convex.

TRANSFERRING:

Ridge Regression

UNDERSTANDING:

TRANSFERRING:

ERM and RRM framework

UNDERSTANDING:

TRANSFERRING: