Lasso

UNDERSTANDING: Can you explain the effect that Lasso has on the weights and which reguralizer you would chose 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 reguralizer for Lasso is the L_1-reguralizer, since it is a reguralizer that provides sparse weights and still remains convex.

TRANSFERRING:

Ridge Regression

UNDERSTANDING:

TRANSFERRING:

ERM and RRM framework

UNDERSTANDING:

TRANSFERRING: