R2 as a function of Lambda for a rather noisy Franke-function 0.25 0.20 0.15 R2-score 0.10 0.05 OLS 0.00 **RIDGE** lasso  $10^{-6}$ 10<sup>4</sup> 10-2 10<sup>0</sup>  $10^{-4}$  $10^{2}$ 

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