

N<p

Algorithm	Test MSE	Parameters Selected	# Correct	# Incorrect	MSE Diff	# Correct Diff	# Incorrect Diff
LASSO	1.42	None	0	0	0	0	0
Ridge w/ST	1.42	None	0	0	0	0	0
Ridge w/Quad ST	1.42	None	0	0	0	0	0
Ridge w/Exp ST	1.42	None	0	0	0	0	0
Elastic Net	1.42	None	0	0	0	0	0
LASSO w/BGD	1.42	All	5	33	0	-5	-33
sklearn.linear_model	1.42	None	0	0	0	0	0

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Algorithm	Test MSE	Parameters Selected	# Correct	# Incorrect	MSE Diff	# Correct Diff	# Incorrect Diff
LASSO	1.53	14, 18, 21, 25	0	4	-0.11	0	-3
Ridge w/ST	1.5	14, 18, 21	0	3	-0.08	0	-2
Ridge w/Quad ST	1.43	14	0	1	-0.01	0	0
Ridge w/Exp ST	1.44	14	0	1	-0.02	0	0
Elastic Net	1.64	2, 7, 14, 18, 21, 24, 25	2	5	-0.22	-2	-4
LASSO w/BGD	1.42	All	5	33	0	-5	-32
sklearn.linear_model	1.42	14	0	1	0	0	0

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Algorithm	Test MSE	Parameters Selected	# Correct	# Incorrect	MSE Diff	# Correct Diff	# Incorrect Diff
LASSO	1.41	3	0	1	0.01	0	-1
Ridge w/ST	1.43	3, 14, 24	1	2	-0.01	-1	-2
Ridge w/Quad ST	1.47	3, 4, 8, 14, 24	1	4	-0.05	-1	-4
Ridge w/Exp ST	1.42	None	0	0	0	0	0
Elastic Net	1.42	3, 24	1	1	0	-1	-1
LASSO w/BGD	1.42	All	5	33	0	-5	-33
sklearn.linear_model	1.42	None	0	0	0	0	0