Machine Learning II: Assignment 14 performance points (max),

email: PDF+code to jan.nagler@gmail.com

due: Tue, October 22, 2019

1. Implement Elastic Net regularization, as developed in the lecture. Use either ElasticNetCV (from sklearn), or ElasticNet together with Grid-Search(CV), or augment (from scratch) the LASSO program from the lecture. Test your implementation by analyzing a dataset of your choice, e.g., the cancer database as presented in the lecture.