Introduction to Ridge Regression

For models with multiple independent features and ones with polynomial feature extrapolation, it is common to have colinear combinations of features. Left unchecked, this multicollinearity of features can lead the model to overfit the training data. To control this, the feature sets are typically regularized using hyperparameters.

Ridge regression is the process of regularizing the feature set using the hyperparameter alpha. The upcoming video shows how Ridge regression can be utilized to regularize and reduce standard errors and avoid over-fitting while using a regression model.

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