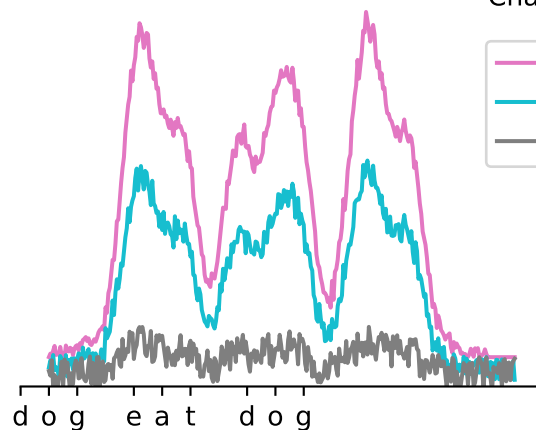


B

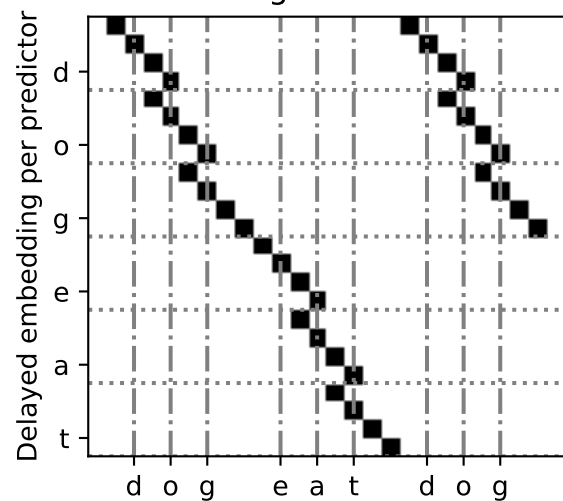
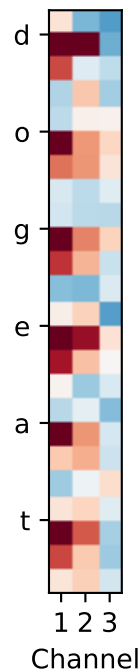
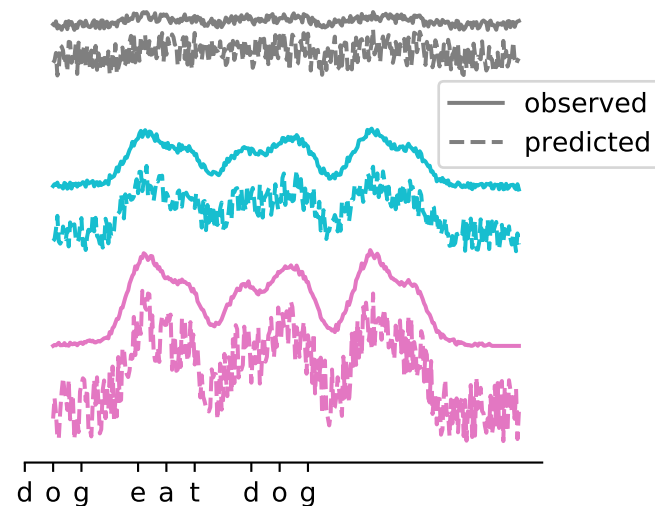
Observed signal  $Y$ 

Channel ...



Fit ...

$$B = (XTX + \lambda I)^{-1} \dot{X}^T Y$$

Design Matrix  $X$ Coefficients  $B$  $\Rightarrow$ Predict ...  
 $\hat{Y} = BX$ Score ...  
 $RSS = ||Y - \hat{Y}||^2$  $\Rightarrow$ Observation  $Y$  vs. Prediction  $\hat{Y}$ 

(... Regress/Predict/Score cycle nested in Cross-Validation loop)