R^2 for the training set

λ	$\log_{10}\eta = -1.0$	-2.0	-3.0	-4.0	-5.0	-6.0
0		1.0	0.998	0.99	0.915	-0.149
1e-06		1.0	0.998	0.99	0.944	0.556
1e-05		1.0	0.999	0.989	0.905	0.436
0.0001		1.0	0.999	0.991	0.89	0.316
0.001		0.998	0.999	0.991	0.915	0.319
0.01		0.904	0.988	0.992	0.928	0.225
0.1			0.757	0.88	0.932	0.353
1.0			-7.99e-05	-0.00224	0.313	0.607

R^2 for the test set

λ	$\log_{10}\eta = -1.0$	-2.0	-3.0	-4.0	-5.0	-6.0
0		0.999	0.992	0.97	0.894	-0.221
1e-06		0.997	0.996	0.973	0.912	0.308
1e-05		0.995	0.985	0.973	0.872	0.405
0.0001		0.999	0.994	0.967	0.867	0.23
0.001		0.998	0.993	0.968	0.885	0.0244
0.01		0.886	0.989	0.985	0.893	0.0636
0.1			0.788	0.898	0.912	0.219
1.0			-0.0335	-0.0148	0.33	0.503