

# ELASTIC NET

A linear regression model that combines the L1 and L2 regularizers.

$$\text{RSS} + \alpha \rho \left\| \underset{\substack{\uparrow \\ \text{Weights}}}{w} \right\|_1 + \frac{\alpha(1-\rho)}{2} \left\| w \right\|_2^2$$

$\uparrow$   
Residual sum of squares

Alpha determines the regularization strength.

Rho determines the balance between L1 and L2.

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