$R^2$  for the test and train datasets vs  $\lambda$ 8.0 0.6 OLS test **OLS** train Ridge test 0.2 Ridge train LASSO test LASSO train 0.0  $10^{5}$  $10^{-3}$  $10^{-2}$  $10^{-1}$ 10<sup>0</sup>  $10^{1}$  $10^{2}$  $10^{3}$  $10^{4}$