Problem Set 9

Mason Ross Hayes

31 March 2020

1 Questions

1. The length of the training set is 404.

2. For LASSO: the optimal value of lambda is 0.0059. The aggregated RMSE over the 6 iterations is 0.1660. The RMSE in the test data is 0.1675.

3. I was unable to tune the hyperparameters with mlr3.

4. I couldn't figure out how to do elastic net or ridge (other than simply copying all of the example code)