



FIGURE 18.1. Test-error results for simulation experiments. Shown are boxplots of the relative test errors over 100 simulations, for three different values of p , the number of features. The relative error is the test error divided by the Bayes error, σ^2 . From left to right, results are shown for ridge regression with three different values of the regularization parameter λ : 0.001, 100 and 1000. The (average) effective degrees of freedom in the fit is indicated below each plot.