We used KFold from the sklearn.model\_selection to split our data into a test and a training set where we used a 10-Fold approach. Therefore, we were able to use a Cross Validation Approach. Since the Regularization Parameters (lambda) were already given, we used the Ridge Regression approach from the sklearn.linear\_model library. After training the model for a fold we predicted the y for each lambda and computed the RMSE of each of them. This was repeated 10 times since we had 10 folds. Then we calculated the average of the RMSE over all 10 folds for each of the lambdas. Since no scaling was allowed, we set fit\_intercept=False in the creation of the Ridge() model.