Elastic Net

Combination of L_1 & L_2

Used when multiple features are correlated with one another

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Cost = Loss + α * L1 Regularization + $(1-\alpha)$ * L2 - Regularization

It helps a balance between feature selection L1 & preventing multicollinearity (L2)

Used for large dataset to address issues like feature selection & multicollinearity

Multi task elastic Net

Extension of elastic net when there are multiple tasks with its own set of features & target values. Objective is to find the set of model parameters that can jointly

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Least squares regression

Method to model the relationship between dependent & independent variable

It is used to find best fitting equation by minimizing the squared differences betwee predicted & target variable