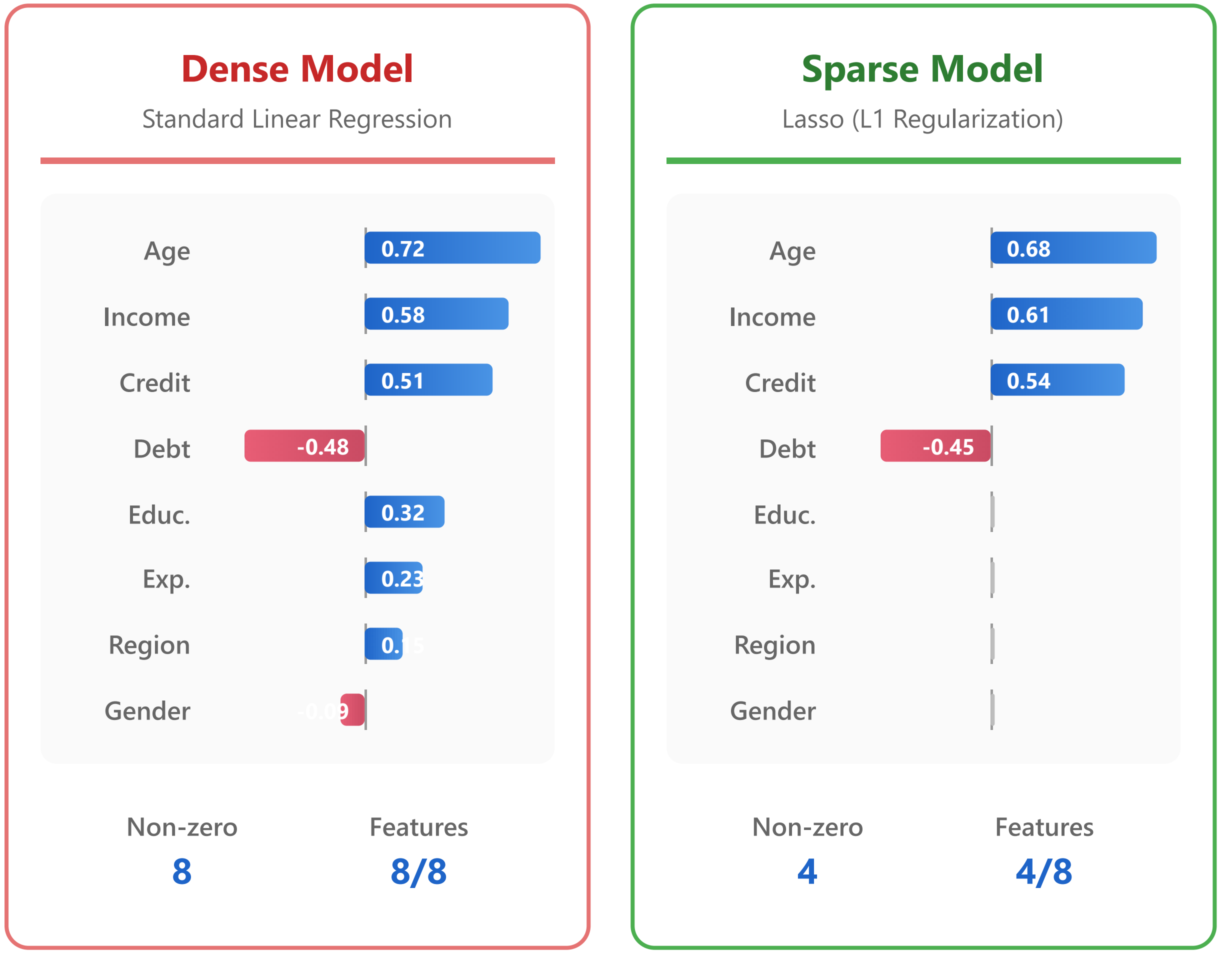
Sparse Linear Models

L1 Regularization for Feature Selection



Benefits

Auto Selection
Only relevant features retained

Interpretability
Reduced feature count

Implementation
Easier to deploy and debug

High-Dim
Valuable when p >> n

Regularization

L1 (Lasso): Sparsity

L2 (Ridge): Stability

Elastic Net: Balanced