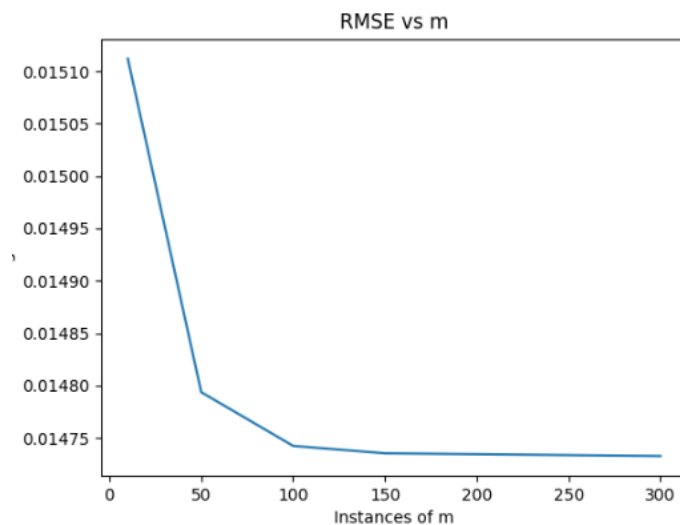


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Problem 3

Figure 1 – Testing RMSE vs m



Then we can see the RMSE decreases as m increases, then converges to a value like the regular KKR implementation. Figure 2 is a zoom out version of the results obtained from the code when $m = n$, $\lambda = 0.1$ and $\gamma = 0.001$

Figure 1 – Testing RMSE vs m

