

Quiz: Shrinkage Estimators

Due Feb 15 at 3:30pm

Points 2

Questions 2

Time Limit 10 Minutes

Instructions

This is an individual quiz with a 10 minutes limit.

Attempt History

	Attempt	Time	Score
LATEST	Attempt 1	2 minutes	2 out of 2

Score for this quiz: **2** out of 2

Submitted Feb 3 at 9:23pm

This attempt took 2 minutes.

Question 1

1 / 1 pts

What is the purpose of using a shrinkage estimator?

- ☐ To penalize models where the coefficients are too large or too small.
- ☐ To penalize models where the coefficients are too small.
- ☐ To penalize models where the coefficients are not too big or not too large.
- ☒ To penalize models where the coefficients are too large.

Correct!

Question 2

1 / 1 pts

What is the difference between LASSO and Ridge?



Lasso penalizes the loss function adding up the squared value of the observations, while ridge adds up the absolute value of the observations.



Lasso penalizes the loss function adding up the absolute value of the coefficients, while ridge adds up the squared value of the coefficients.



Lasso penalizes the loss function adding up the squared value of the coefficients, while ridge adds up the absolute value of the coefficients.



They have different names, but they do the same thing.

Correct!

Quiz Score: **2** out of 2