

4033/5033 Assignment: Ridge Regression and Cross Validation

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Here is the graph:

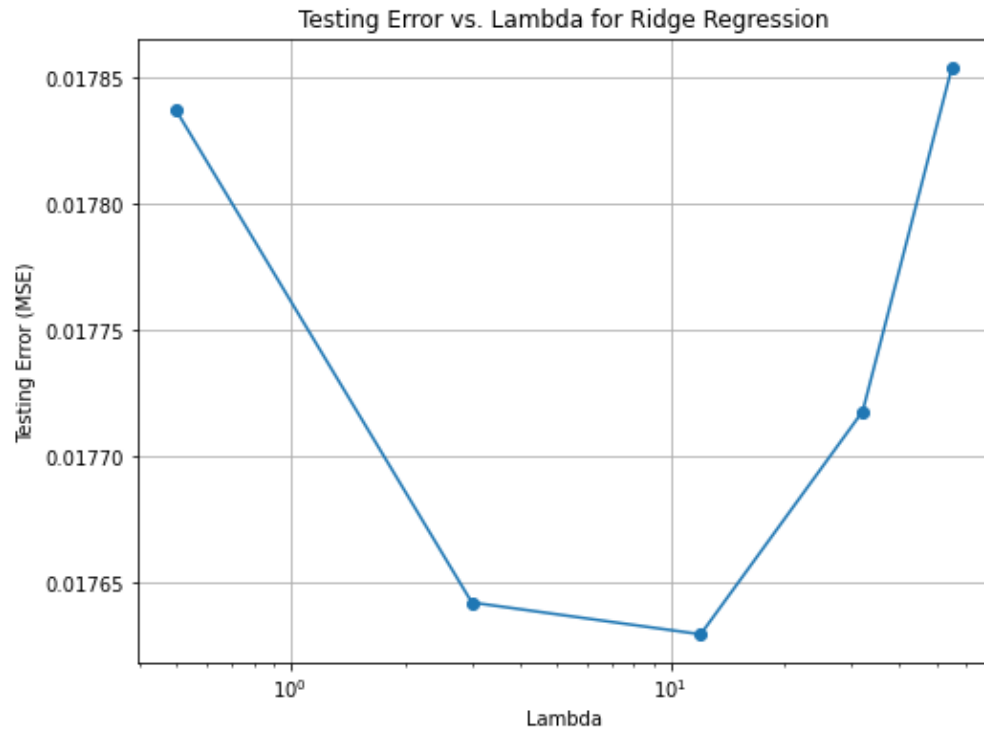


Table 1. CV Performance of Ridge Regression versus λ

	$\lambda = 0.5$	$\lambda = 3$	$\lambda = 12$	$\lambda = 32$	$\lambda = 55$
Validation Error (Mean)	0.018491	0.018528	0.018809	0.01915	0.01945
Validation Error (SD)	0.001766	0.00191	0.00199	0.00202	0.00204