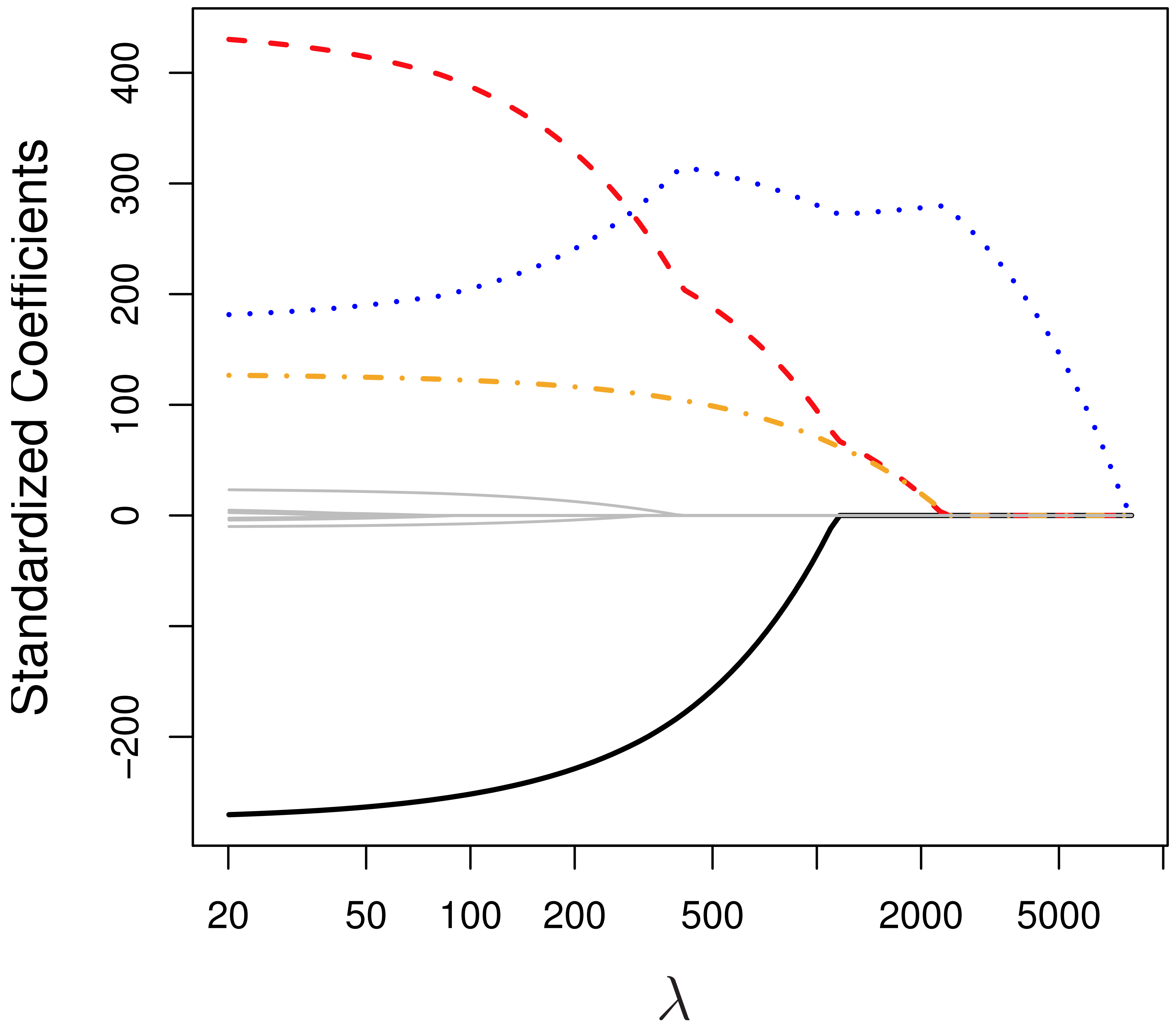
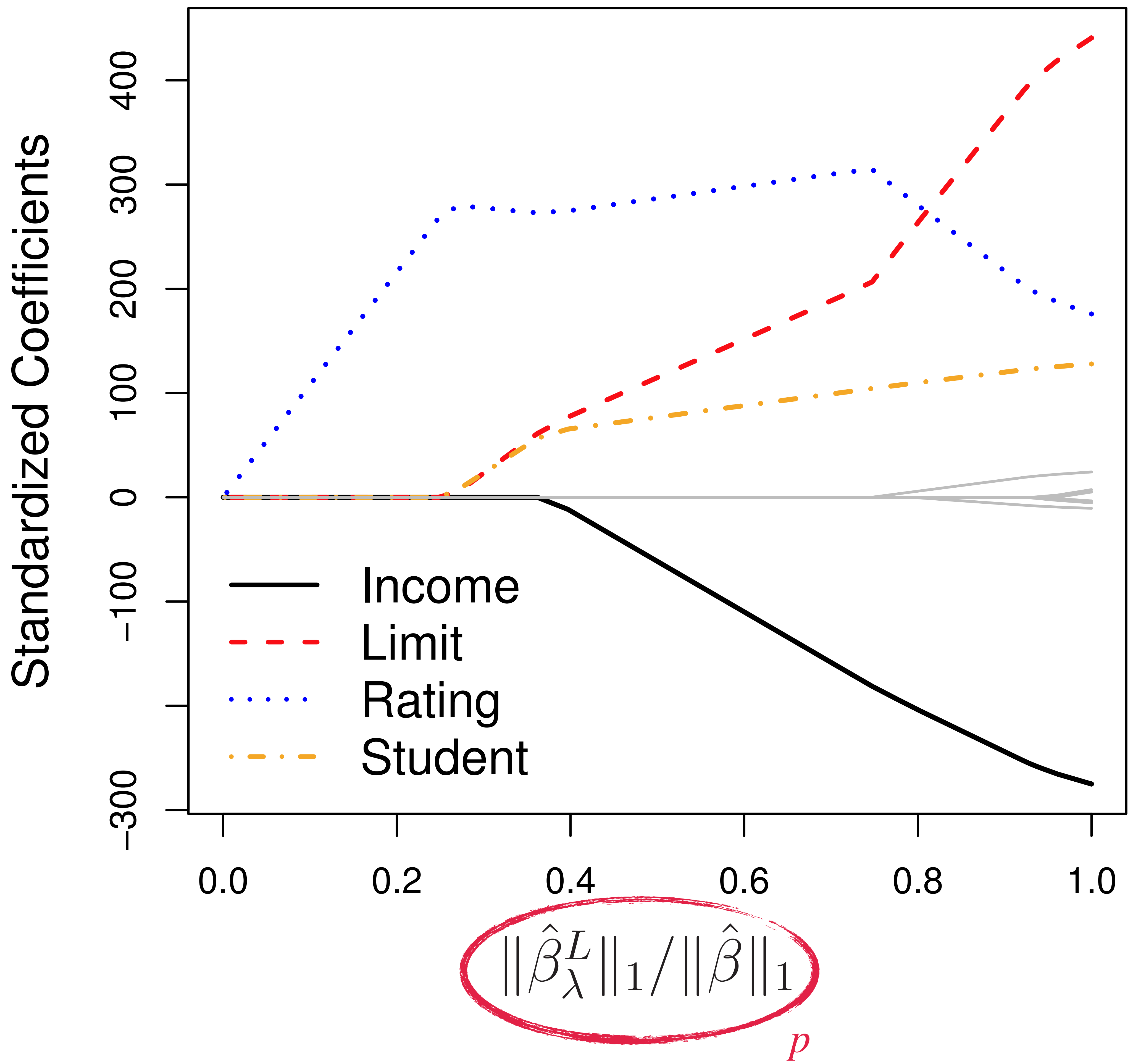
Lasso Regression

Regularization Paths





[Source: ISLR2]

$$\ell_1 \text{ norm} = \|\beta\|_1 = \sum_{j=1}^{p} |\beta_j|$$

Lasso Regression

Bias-Variance Trade Off