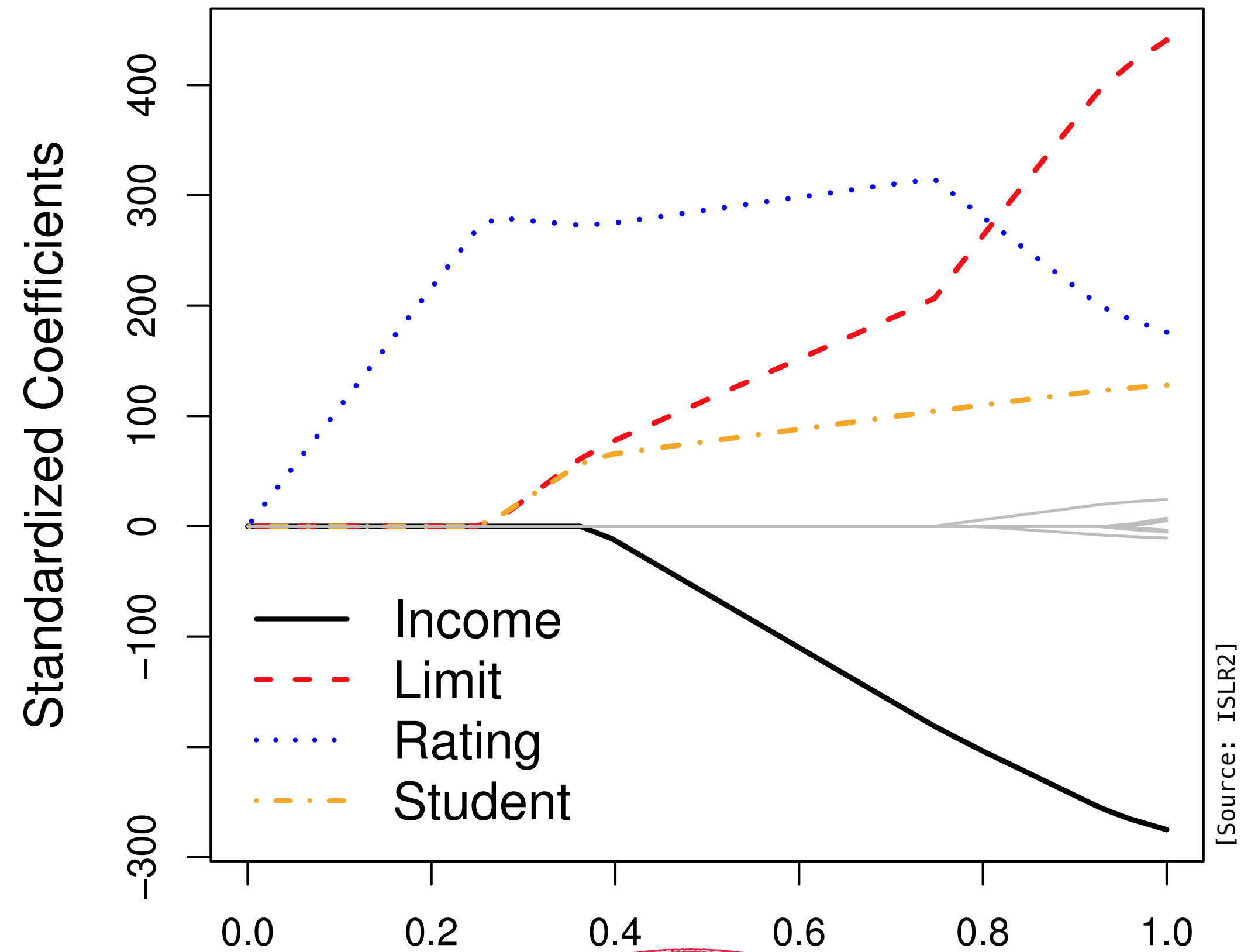
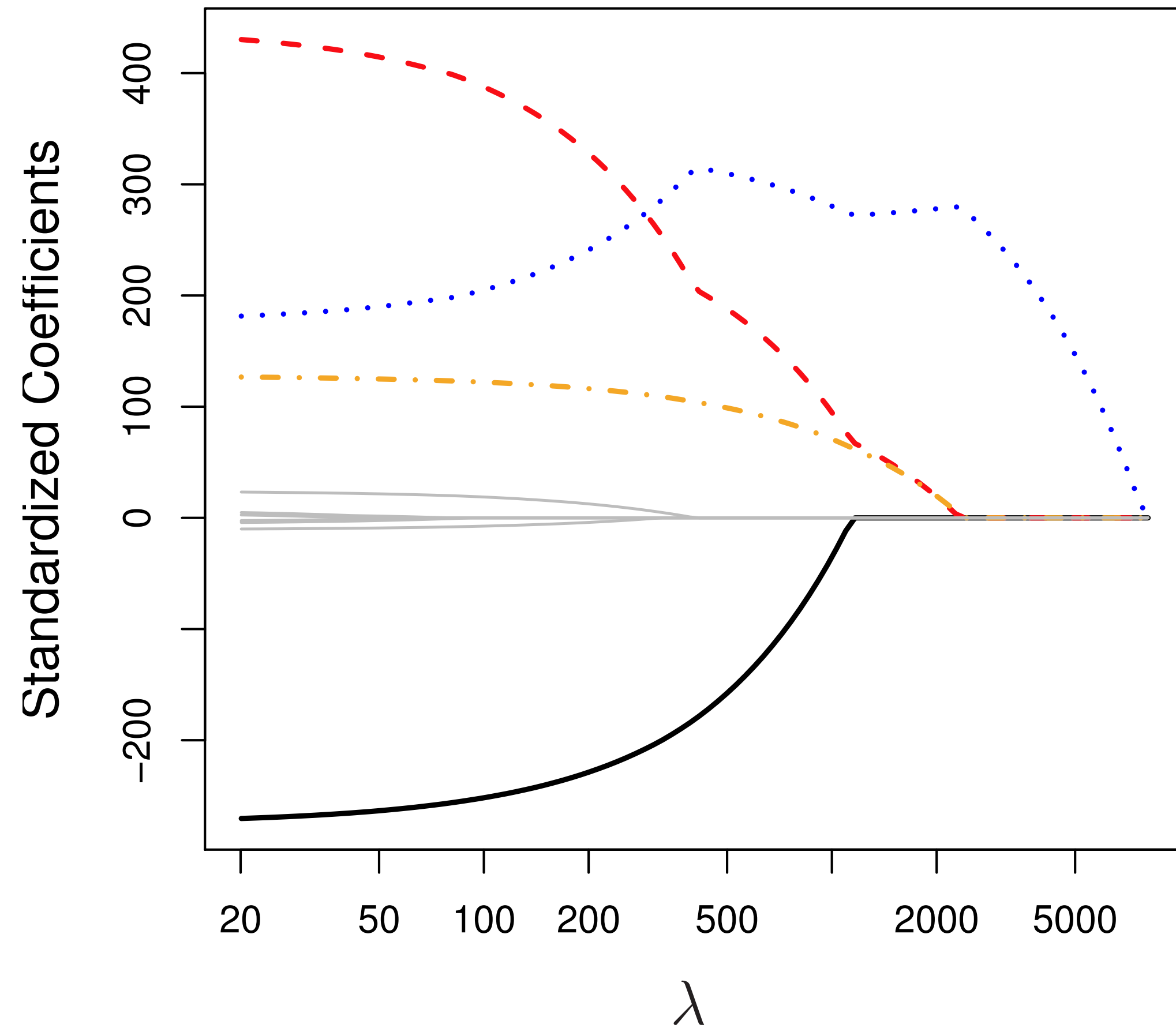


Lasso Regression

Regularization Paths



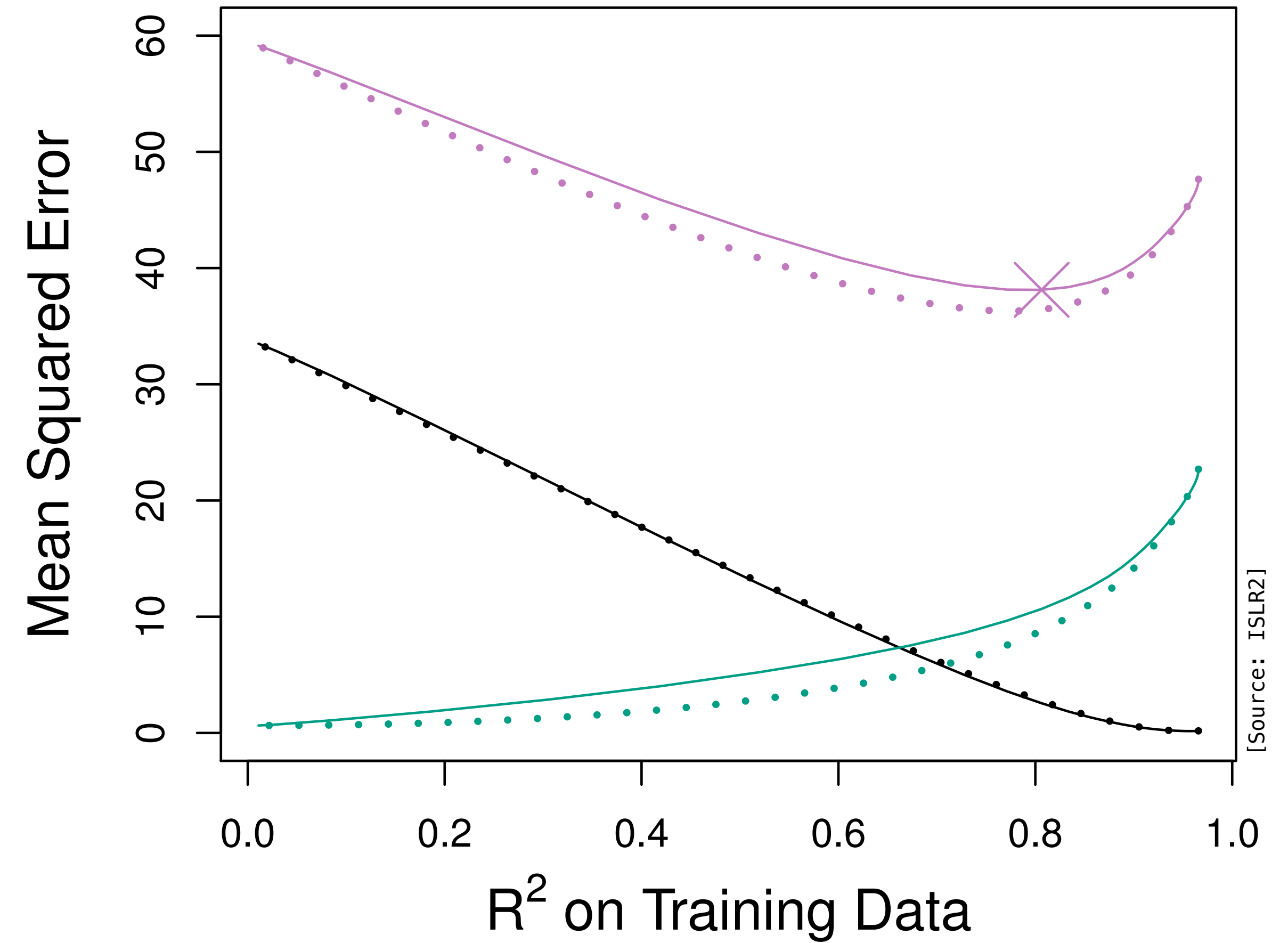
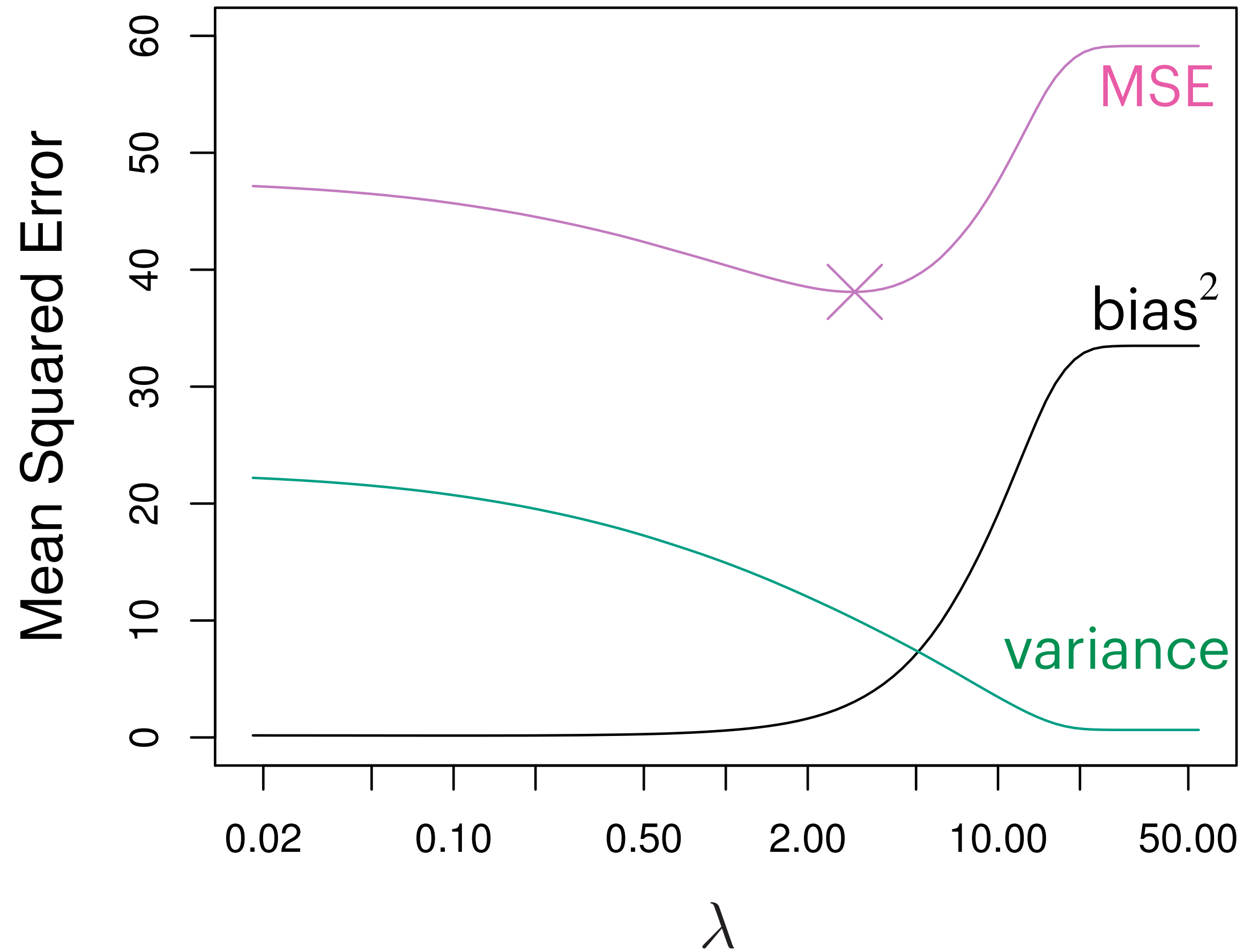
$$\|\hat{\beta}_\lambda^L\|_1 / \|\hat{\beta}\|_1$$

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

[Source: ISLR2]

Lasso Regression

Bias-Variance Trade Off



[Source: ISLR2]