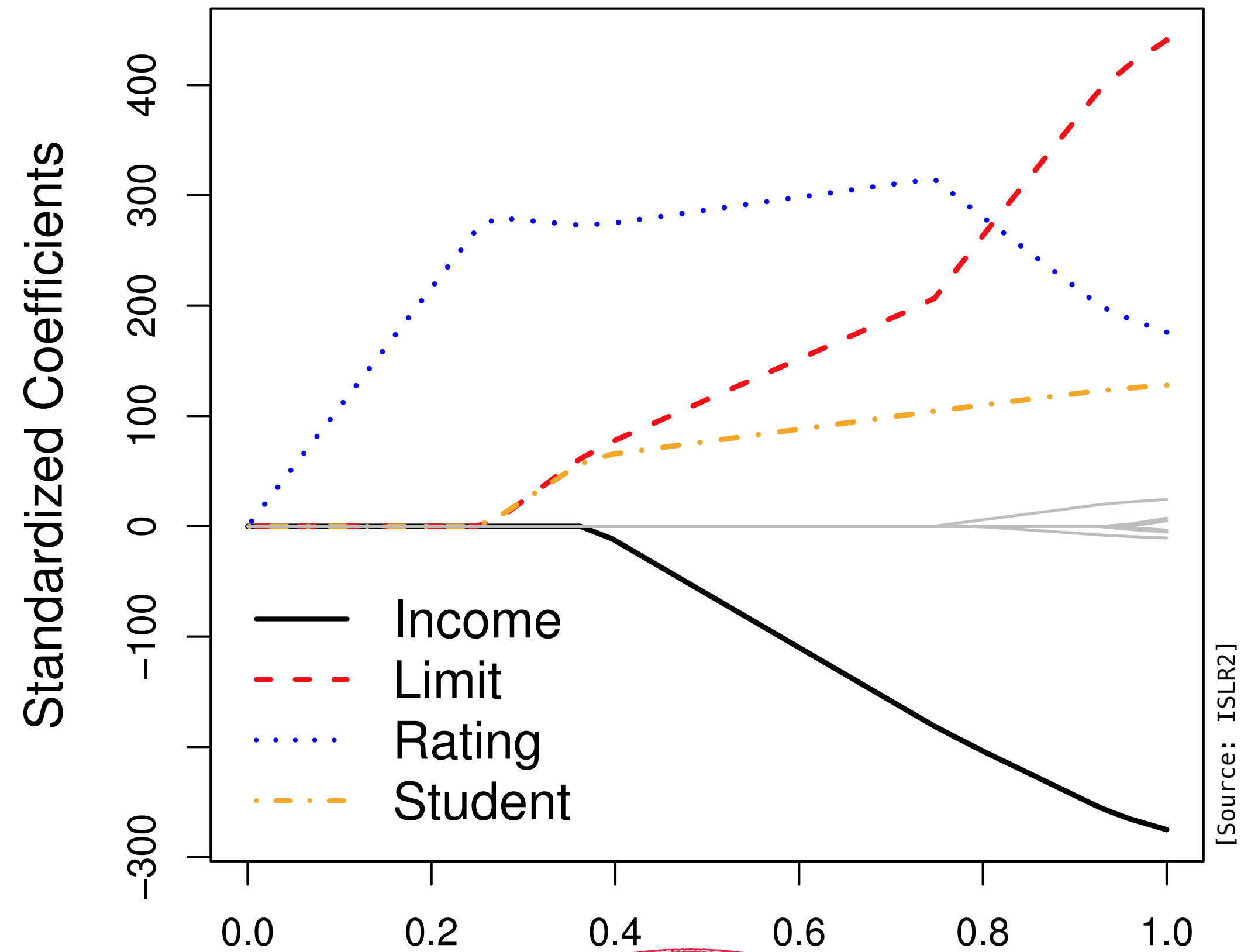
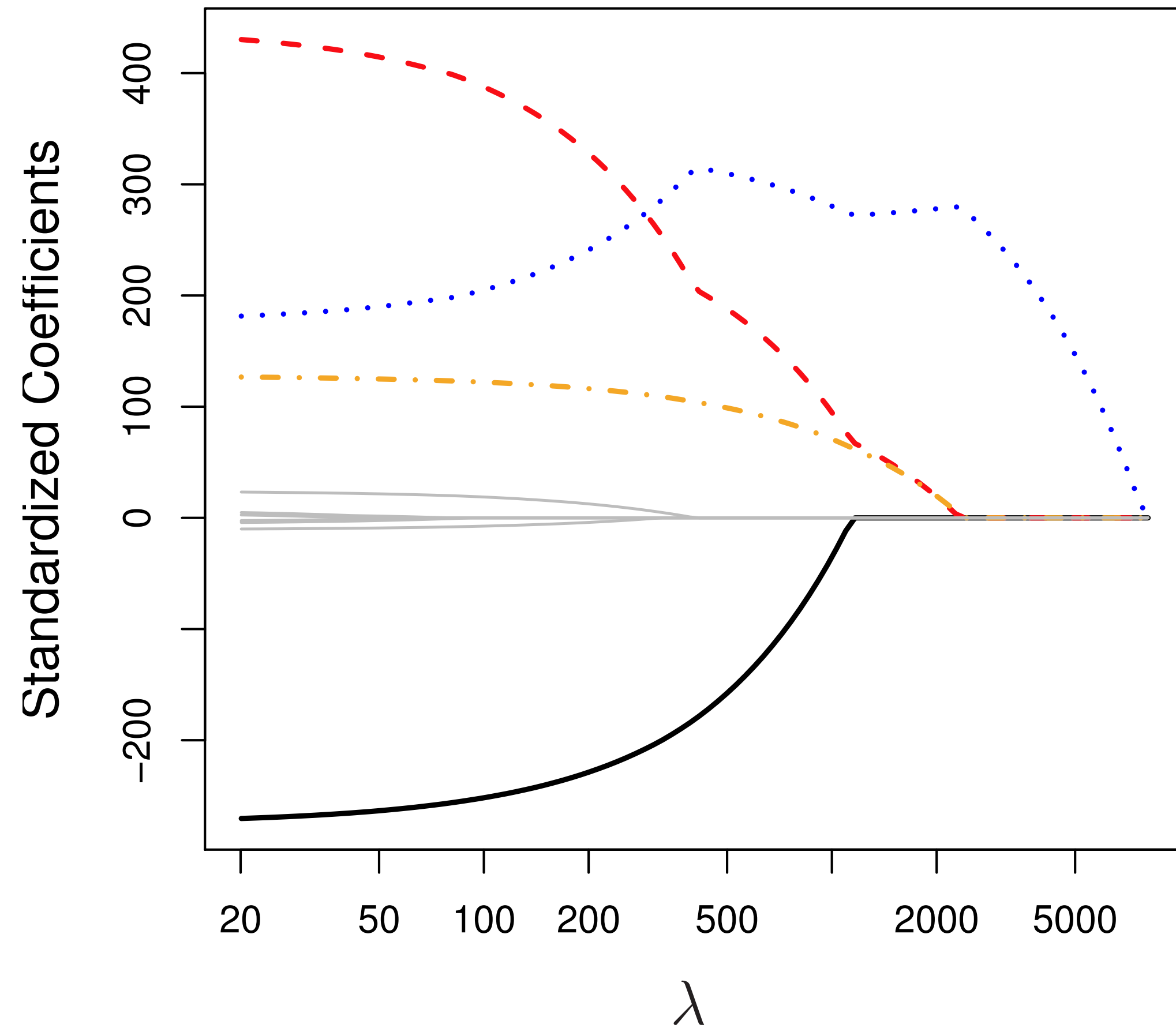


Lasso Regression

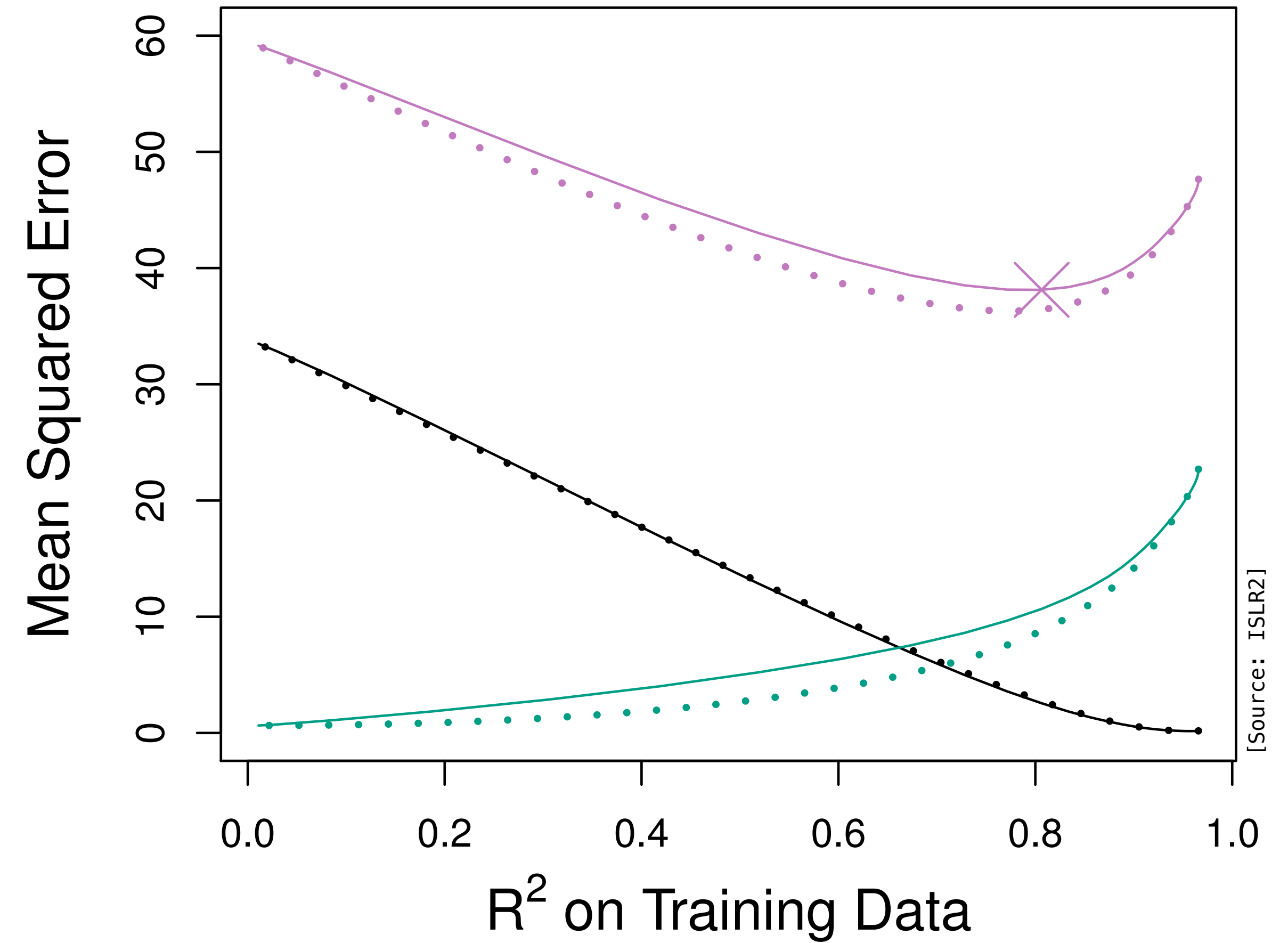
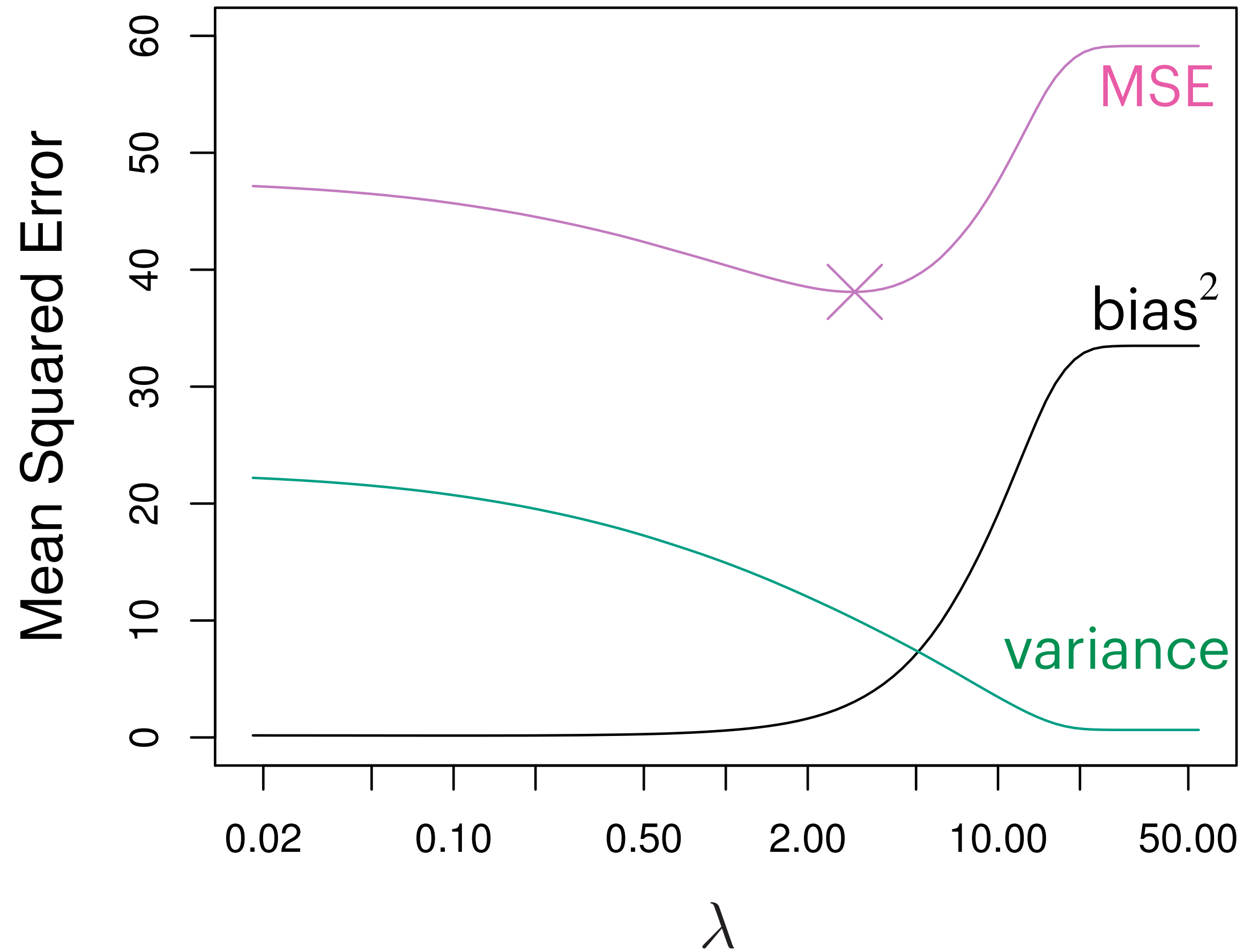
Regularization Paths



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

Lasso Regression

Bias-Variance Trade Off



[Source: ISLR2]