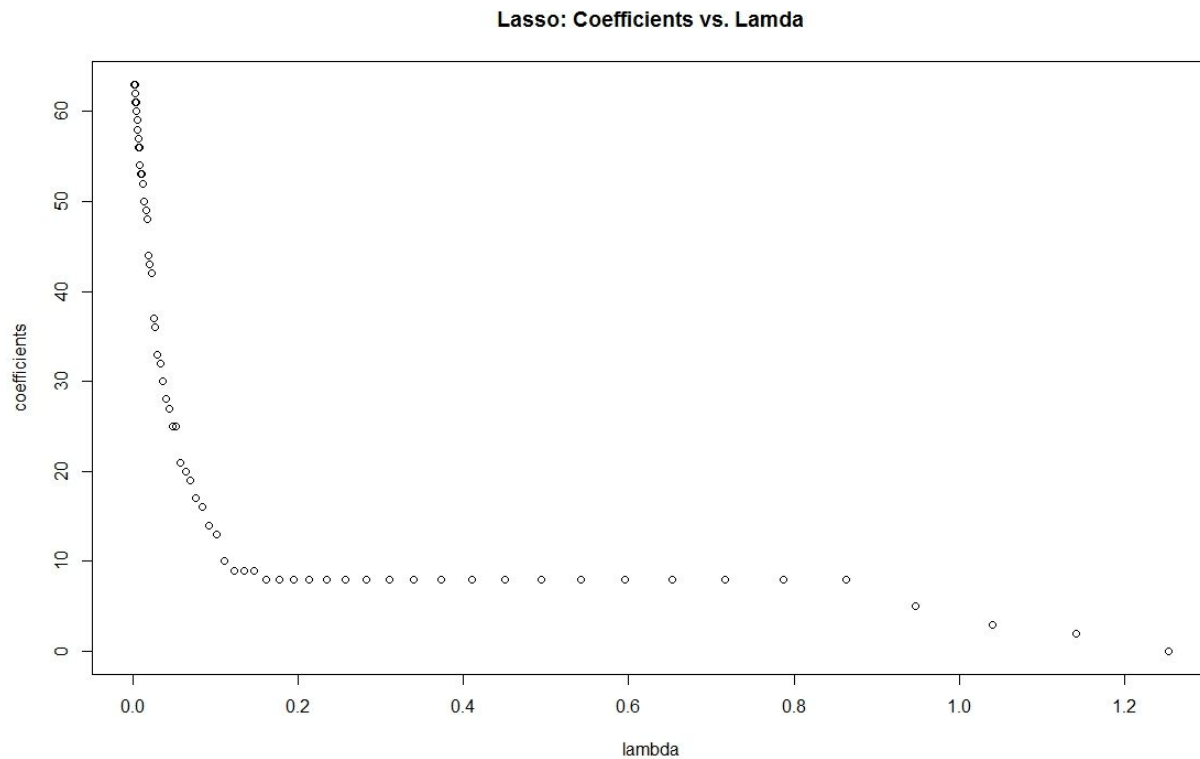


Project 3 - Group 4

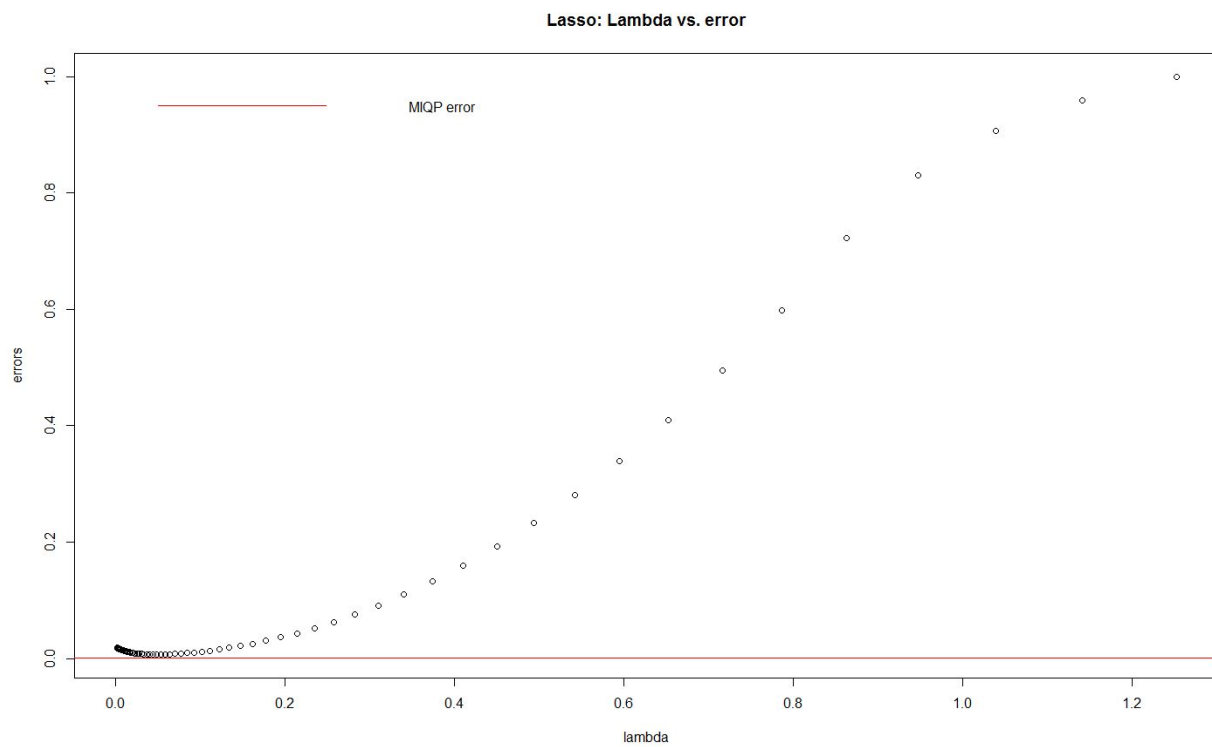
Billy Yuan, Chase Slocum, Jiaqiu Wang, Zena Drakou

Question 2 - Comparing Number of Non-Zero Coefficients in LASSO

We applied Lasso to the data and plotted the number of coefficients that remained across a range of different lambda values. As the lambda value increased, the number of coefficients that remained decreased.



Question 3 - Comparing Errors of LASSO and MIQP with Real Betas



This graph demonstrates that direct feature selection is significantly more effective at using fewer features, only 8, while maximizing accuracy (error of 0.0014). Lasso, though computationally superior, was only able to achieve a minimum error level (.0068) while using 25 variables.