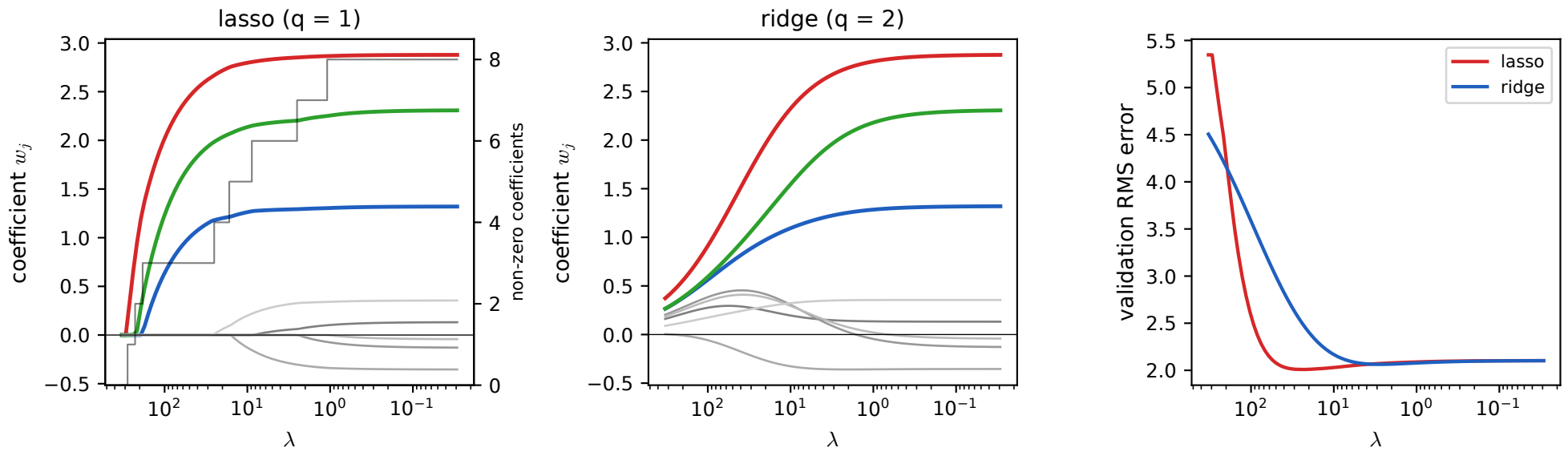

lasso (q = 1)
ridge (q = 2)
coefficient w_j
non-zero coefficients
λ
validation RMS error
lasso
ridge