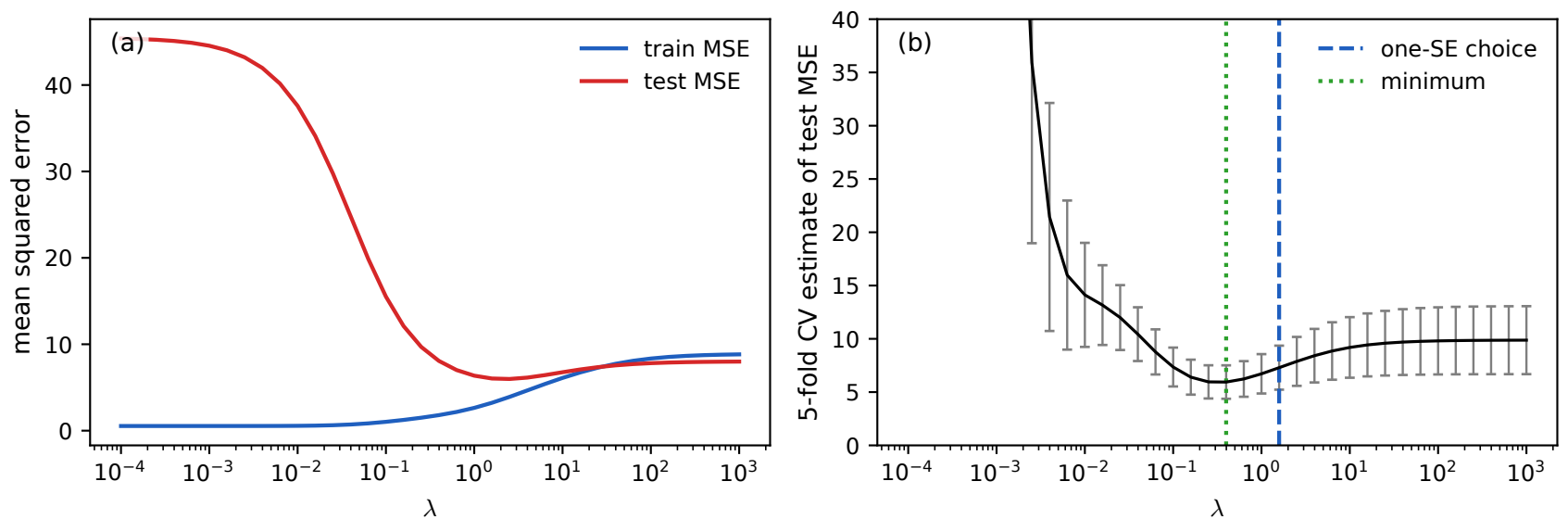

(a)
train MSE
test MSE
mean squared error
0
10
20
30
40
10^{-4}
10^{-3}
10^{-2}
10^{-1}
10^{0}
10^{1}
10^{2}
10^{3}
λ
(b)
one-SE choice
minimum
5-fold CV estimate of test MSE
0
5
10
15
20
25
30
35
40
10^{-4}
10^{-3}
10^{-2}
10^{-1}
10^{0}
10^{1}
10^{2}
10^{3}
λ