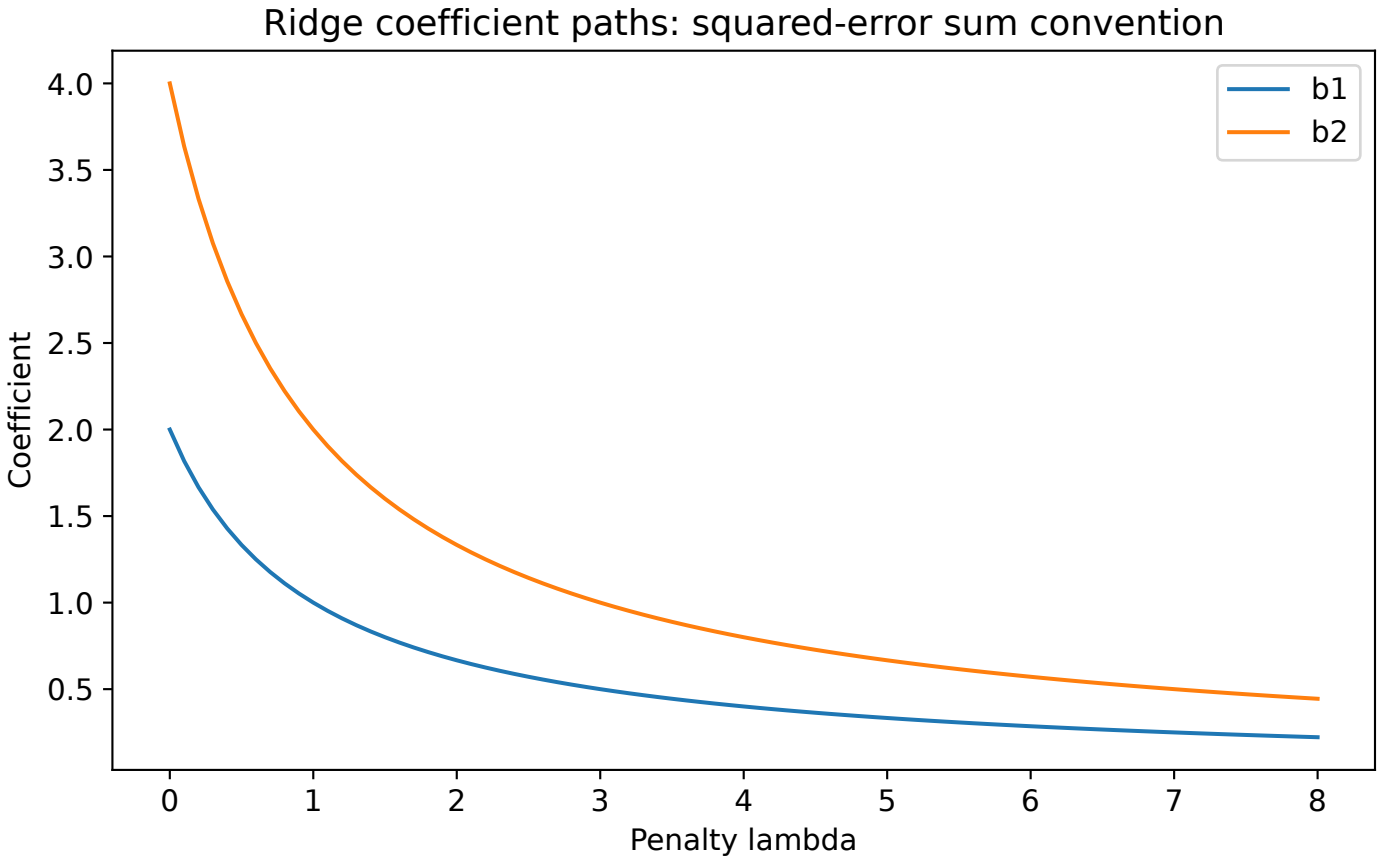
Ridge coefficient paths: squared-error sum convention
b1
b2
Coefficient
Penalty lambda
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0
1
2
3
4
5
6
7
8