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2.  $\sum (C - \hat{C})^2$  B +  $\sum \epsilon^2$  3. When  $L = 0$ , LASSO Penalized Regression = OLS Regression Reading 8: Big Data Projects 1.  $\hat{\beta} = (X'X + \lambda I)^{-1} X'Y$  2.  $F = s^2 / (1 - R^2)$  3.  $Y_{T+1} = 0$  B 1 T + Y T = e B 0 + b 1 t 1 ... Jan 3th, 2024

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