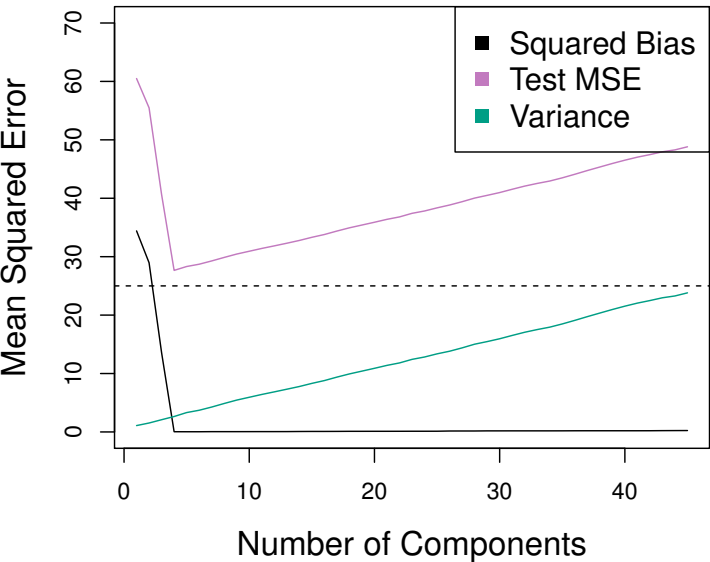**PCR**

Mean Squared Error

- Squared Bias
- Test MSE
- Variance

Number of Components

Ridge Regression and Lasso

Mean Squared Error

Shrinkage Factor