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2. $\sum_{t=1}^T (C_t - \hat{C}_t) B_t + \sum_{t=1}^T \lambda |C_t - \hat{C}_t|$, $D = 0$, LASSO Penalized Regression = OLS Regression
Reading 8: Big Data Projects 1. $\hat{C}_t = \frac{1}{T} \sum_{i=1}^T C_{it}$
Where X_{it} = Value Of Observation $Y_{t+1} = \beta_0 + \beta_1 Y_t + \epsilon_t$
0 + b₁t₁ ... 1th, 2024

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