Logistic Model Selection – ROC Curves

	Full	Best Sub	Ridge	Lasso
Brier	0.2459	0.2373	0.2336	0.2342
AUC	0.5331	0.5346	0.5098	0.4973

Legend:
- Full Logit
- Best Subset
- Ridge CV Opt
- Lasso CV Opt

X-axis: Specificity
Y-axis: Sensitivity