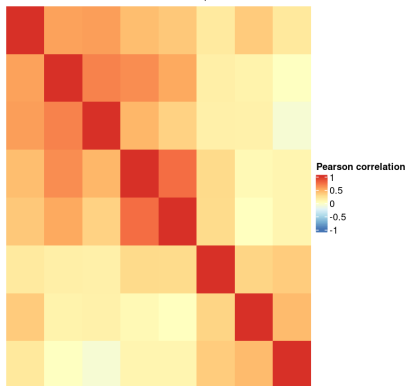


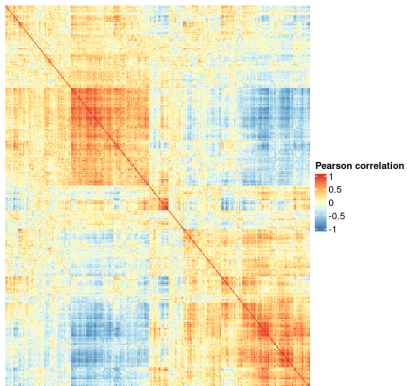
Regularised regression with many features

Setting	BS	FS	Lasso
low ($n = 100, p = 10, s = 5$)	3.43	0.006	0.002
medium ($n = 500, p = 100, s = 5$)	$\approx 120 \text{ min}$	0.818	0.009
high-5 ($n = 50, p = 1000, s = 5$)	$\approx 126 \text{ min}$	0.137	0.011
high-10 ($n = 100, p = 1000, s = 10$)	$\approx 144 \text{ min}$	0.277	0.019

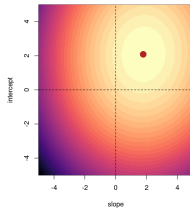
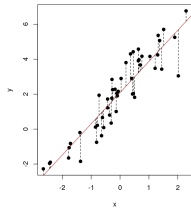
Feature-feature correlation in prostate data



Feature-feature correlation in methylation data



Alt



Alt



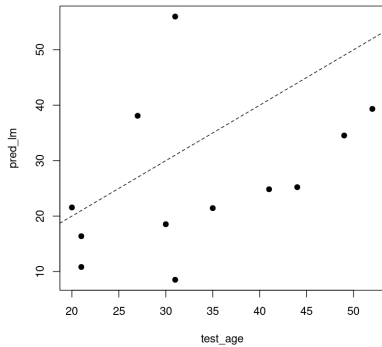
Dataset

The diagram illustrates the partitioning of a dataset. It consists of two horizontal bars. The top bar is a single light gray rectangle labeled 'Dataset'. The bottom bar is a single rectangle divided into two equal halves: the left half is light blue and labeled 'Training set', and the right half is light green and labeled 'Test set'.

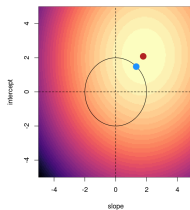
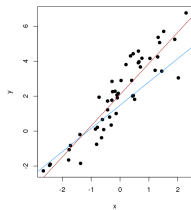
Training set

Test set

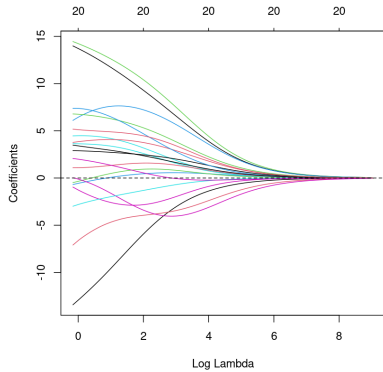
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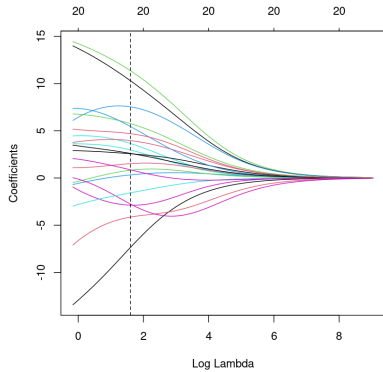
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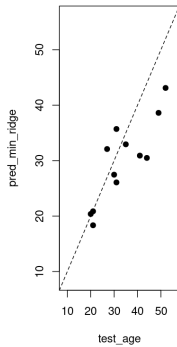
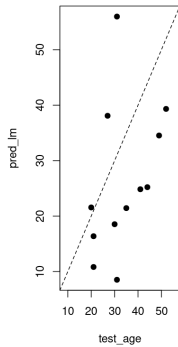
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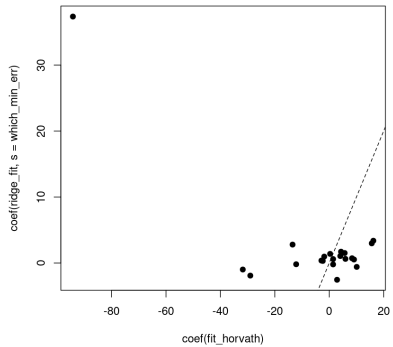
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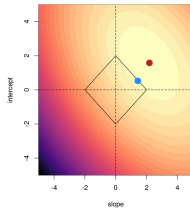
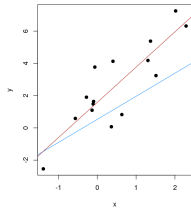
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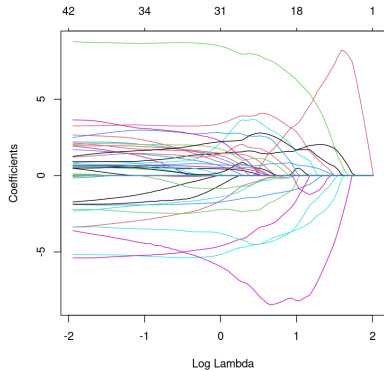
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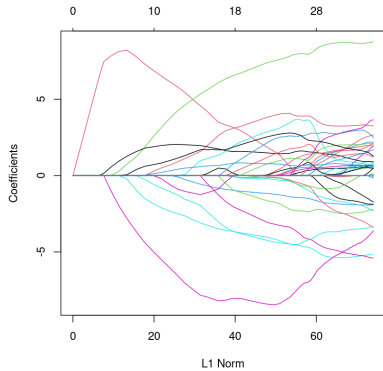
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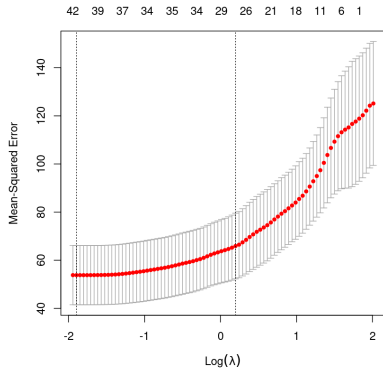
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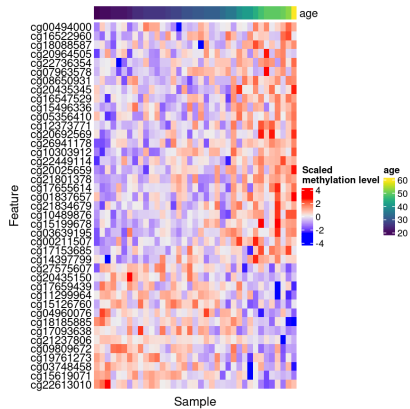
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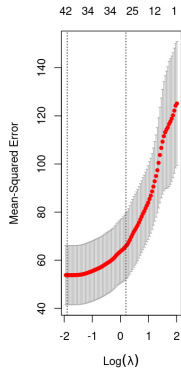
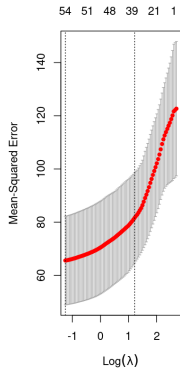
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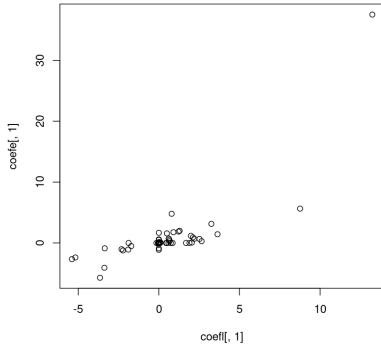
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