

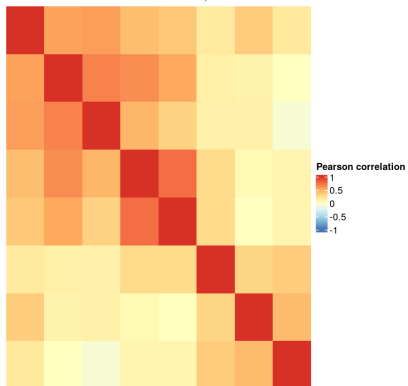
Regularised regression with many features

Title

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

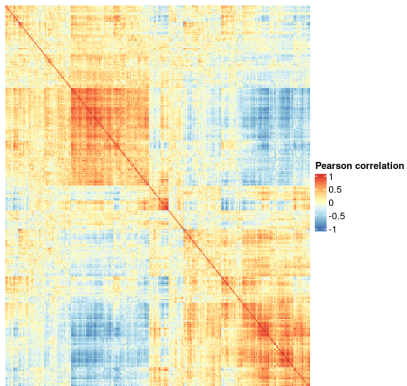
Cap

Feature-feature correlation in prostate data

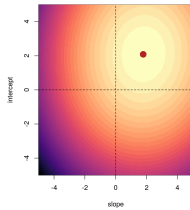
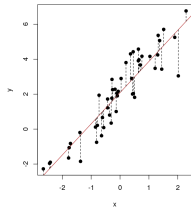


Cap

Feature-feature correlation in methylation data



Cap



Title



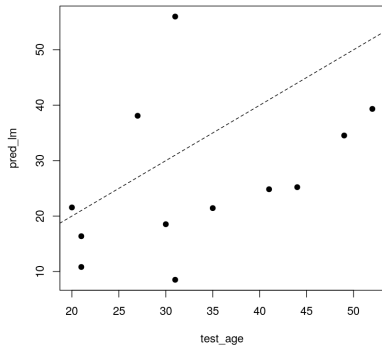
The diagram illustrates the partitioning of a dataset. It consists of two horizontal bars. The top bar is a single light gray rectangle labeled "Dataset". The bottom bar is divided into two segments: a light purple segment on the left labeled "Training set" and a light green segment on the right labeled "Test set".

Dataset

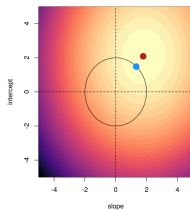
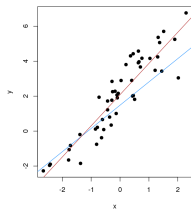
Training set

Test set

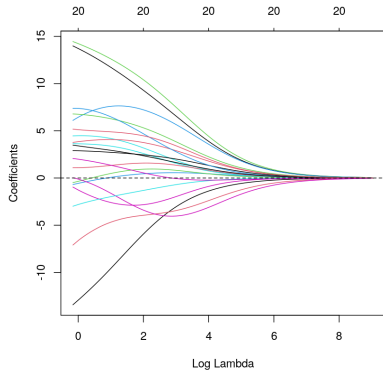
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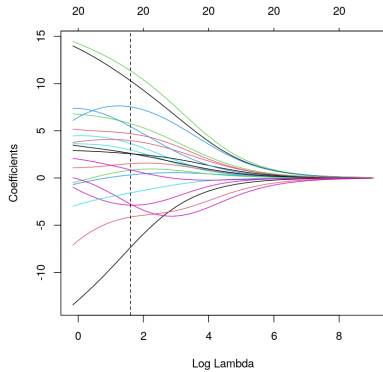
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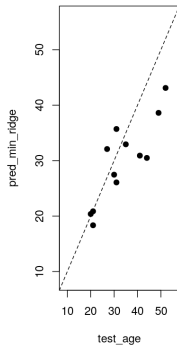
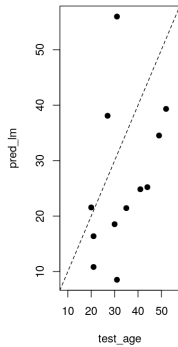
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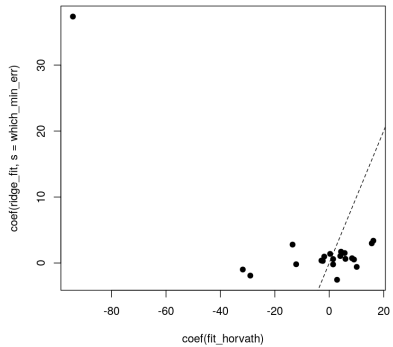
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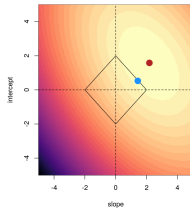
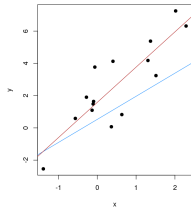
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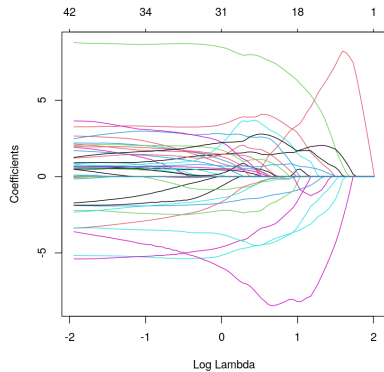
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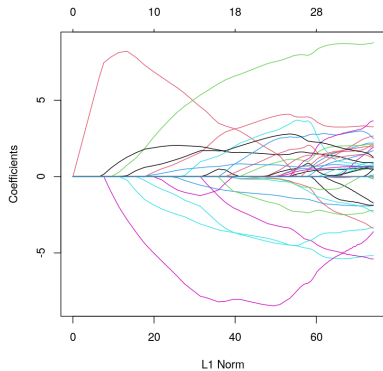
Title



LASSO lambda



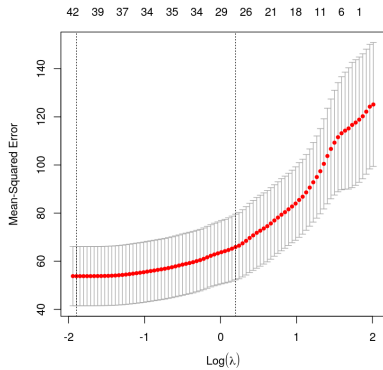
LASSO L1



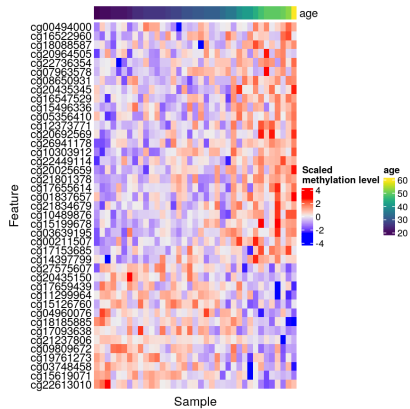
Title



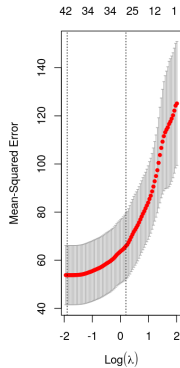
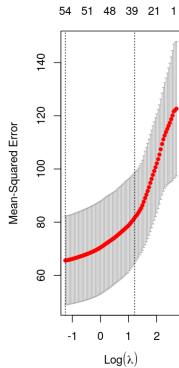
Lasso



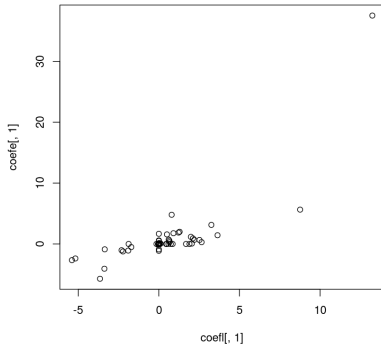
Heatmap



Elastic



LASSO-Elastic



Title

