Regularised regression with many features

Title

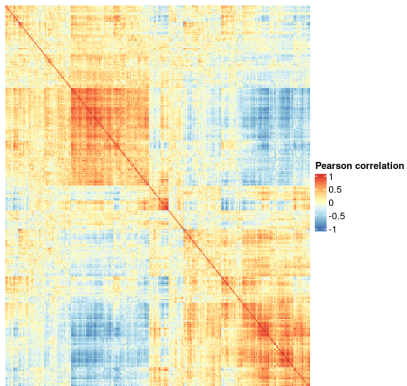| Setting	BS	FS	Lasso
low ($n = 100$, $p = 10$, $s = 5$)	3.43	0.006	0.002
medium ($n = 500$, $p = 100$, $s = 5$)	$\approx 120\ min$	0.818	0.009
high-5 ($n = 50$, $p = 1000$, $s = 5$)	$\approx 126\ min$	0.137	0.011
high-10 ($n = 100$, $p = 1000$, $s = 10$)	$\approx 144\ min$	0.277	0.019

Cap

Feature-feature correlation in prostate data

Cap
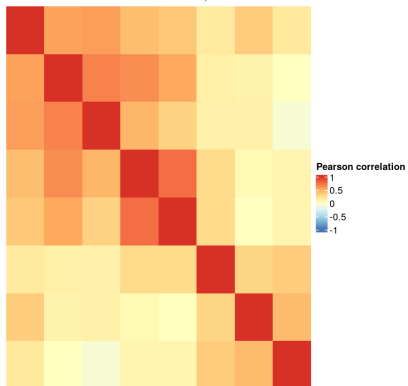
Feature-feature correlation in methylation data

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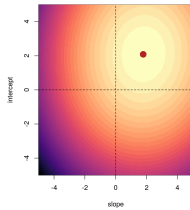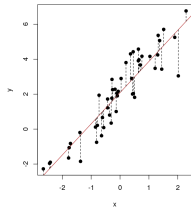
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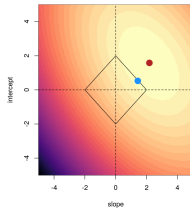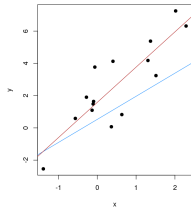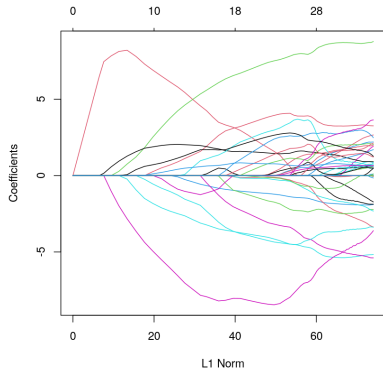| Dataset |
|:---:|

Training set	Test set

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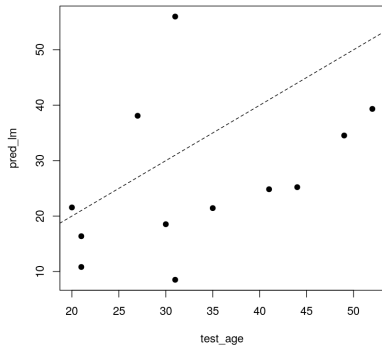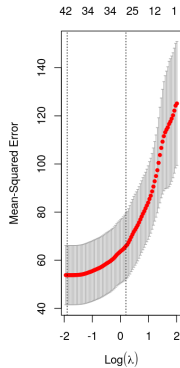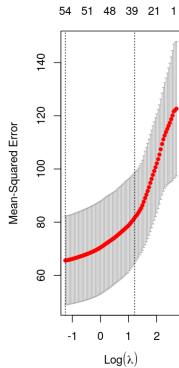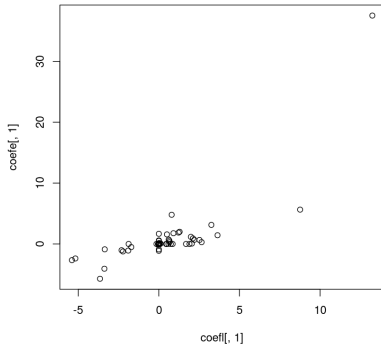
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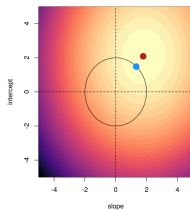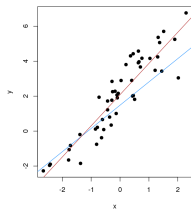
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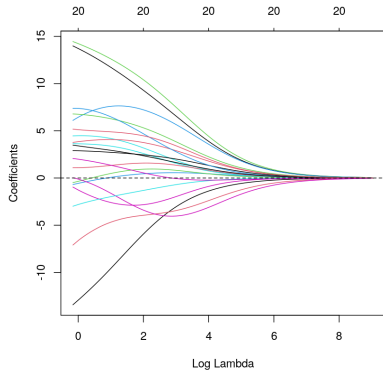
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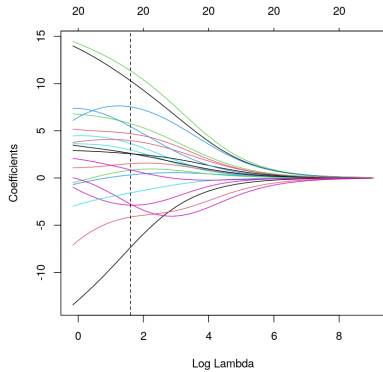
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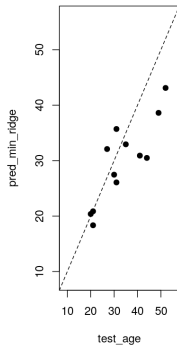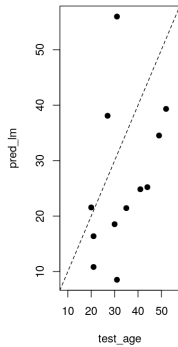
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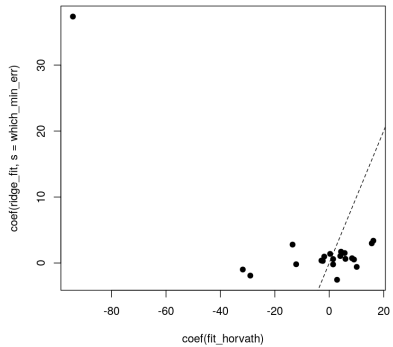
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LASSO lambda
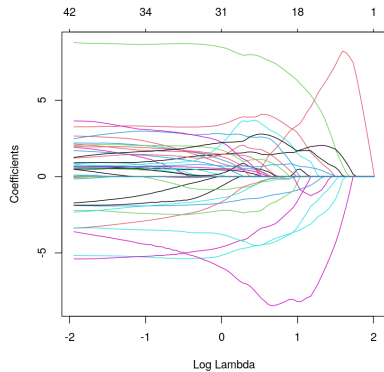
LASSO L1

Title

Lasso
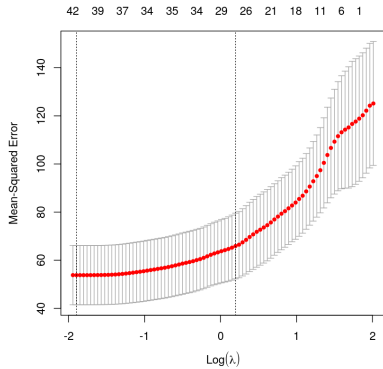
Heatmap
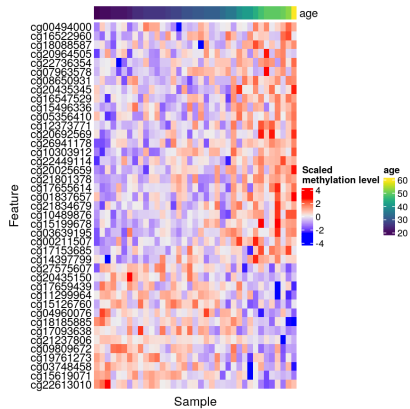
Elastic

LASSO-Elastic

Title