HIGH	DIMENSIONAL RE	FERESSION	J	
Su	PPOSE NOBS DATA	4 POINTS		
			2 0	
Мо	DEL NPARANS	PALLAMETE	3	
SSR			NPANMS?	> Nobs
			GENES	CEL
	7		30,000	1000
	Nobs		BACTERIA IN	PATIENTS
	NAMMS		60T	20
		0		
EX Y				
D **	No81=1			
		-		Bo
×				
ANY COMBO				
Y=Bo+Bix Npanan=2 OF Bo, B, ON				
TMIS CURVE				
RIDGE REGRESSION (LAME)				
				0
MINIMIZE lay SSR + 2 \(\sigma_i^2 \)				
			i	-

PENACLY B, IF The > 00 IF R->0 (BUT NOT N=0) Bo "RIDGE Bi 10-14 1014 LASSO REGRESSION MINIMIZE lag SSR + 2 [Bil 3 PARAMS, 2 PARAMS PARAM 13,

13,1 + 1B21= MODEL B. IF スラの 1F A ->0 (BUT NOT N=0)