# R documentation

of 'FHT.Rd'

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FHT — *A simulation model by combining the FHT model introduced in Friedman et al. (2010) and the simulation model 3 in Yuan & Lin (2006).*

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### Description

The FHT data set has n = 100 observations and p = 150 predictors. The covariance between predictors Xj and Xj' has the same correlation 0.5. See details in reference.

### Usage

```
data(FHT)
```

### Format

This data contains the following objects:

**x** a matrix with 100 rows and 150 columns

**y_cls** class labels

**y_reg** regression response

### References


Yang, Y. and Zou, H. (2012), "A Fast Unified Algorithm for Computing Group-Lasso Penalized Learning Problems," *Journal of Computational and Graphical Statistics*. Under review.
BugReport: http://code.google.com/p/gglasso/

Yuan, M. & Lin, Y. (2006), "Model selection and estimation in regression with grouped variables", *Journal of the Royal Statistical Society*, Series B 68, 49–67.

Friedman, J., Hastie, T., and Tibshirani, R. (2010), "Regularization paths for generalized linear models via coordinate descent," *Journal of Statistical Software, 33, 1.*
http://www.jstatsoft.org/v33/i01/


### Examples

```
data(FHT)
```

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