

The Lasso Method of Parameter Selection

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1 Improving OLS

- Ridge
- Subset Selection
- Lasso

2 Tuning parameter estimation

- Cross-Validation
- BIC

3 Oracle Property

- Adaptive Lasso

Improving OLS

In OLS regression we minimize

$$\sum_{i=1}^N \left\{ (y_i - \alpha - \sum_j \beta_j x_{ij})^2 \right\}$$

Features of the Beamer Class

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- No external programs needed.