| Term | LS | Best Subset | Ridge | Lasso |
|---|---|---|---|---|
| Intercept | 2.465 | 2.477 | 2.464 | 2.468 |
| lcavol | 0.676 | 0.736 | 0.405 | 0.536 |
| lweight | 0.262 | 0.315 | 0.234 | 0.187 |
| age | -0.141 | 0.0 | -0.042 | 0.0 |
| lbph | 0.209 | 0.0 | 0.158 | 0.0 |
| svi | 0.304 | 0.0 | 0.221 | 0.085 |
| lcp | -0.287 | 0.0 | 0.01 | 0.0 |
| gleason | -0.021 | 0.0 | 0.042 | 0.0 |
| pgg45 | 0.266 | 0.0 | 0.128 | 0.006 |
| Test Error | 0.521 | 0.492 | 0.492 | 0.479 |
| Std Error | 0.179 | 0.143 | 0.164 | 0.164 |