

| 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 |