plasso Introduction

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17/11/2023

This piece of literature is meant as a short overview over the plasso package by Knaus and Glaisner (2023).

- 1 General idea
- 2 Technical implementation
- 3 Contact

References

Knaus, M. and Glaisner, S. (2023). plasso: Cross-validated Post-Lasso. R package version 0.1.1.