# glmnet_math

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### Generalized Linear Model with Elastic Net Penalty

Let $(\mathbf{y}, \mathbf{X})$ be the data of $n$ observations, where $\mathbf{y} \in \mathbb{R}^n$ is the vector of the response variable and $\mathbf{X} \in \mathbb{R}^{n \times p}$ is the matrix of $p$ covariates.