

## Topic 11: Lasso

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**Key points:**

**Disclaimer:**

Lasso (Least absolute Shrinkage and Selection Operator), proposed by Tibshirani (1996), aims to minimize

## References

Robert Tibshirani. Regression shrinkage and selection via the lasso. *Journal of the Royal Statistical Society: Series B (Methodological)*, 58(1):267–288, 1996.