

Simple-Run

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```
library(tidyverse)
library(usethis)
library(devtools)
devtools::install_github("TranscriptionFactory/LassoReg", force = F,
                          dependencies = F, quiet = T)

library(LassoReg, attach.required = T)
library(Matrix)
```

Load data

First note: alpha here refers to a multiplier on the lambda chosen through cross validation.

Second note: some values of alpha may be too stringent for your data and result in no features being selected and a resulting error in calculating the svm. If this happens, try using a smaller value. You can test multiple values for alpha during a run. Here's some ideas for values to try (I usually increase/decrease in increments of 0.25) 1. 0.75, 1.0, 1.25 2. 0.5, 0.75, 1.0

If you're getting good classification, use larger values

In general, # Larger alpha/lambda values = fewer features selected and vice versa

```
df = as.data.frame(LassoReg::example_data)

alphaValues = c(0.75)

# usually use
#alphaValues = c(0.75, 1.0, 1.25)
```

Run Lasso

```
results = LassoReg::LASSO_Grid(df, alphaValues = alphaValues)
```

Analyze features

```
chosen_vars = LassoReg::extractVars(results)

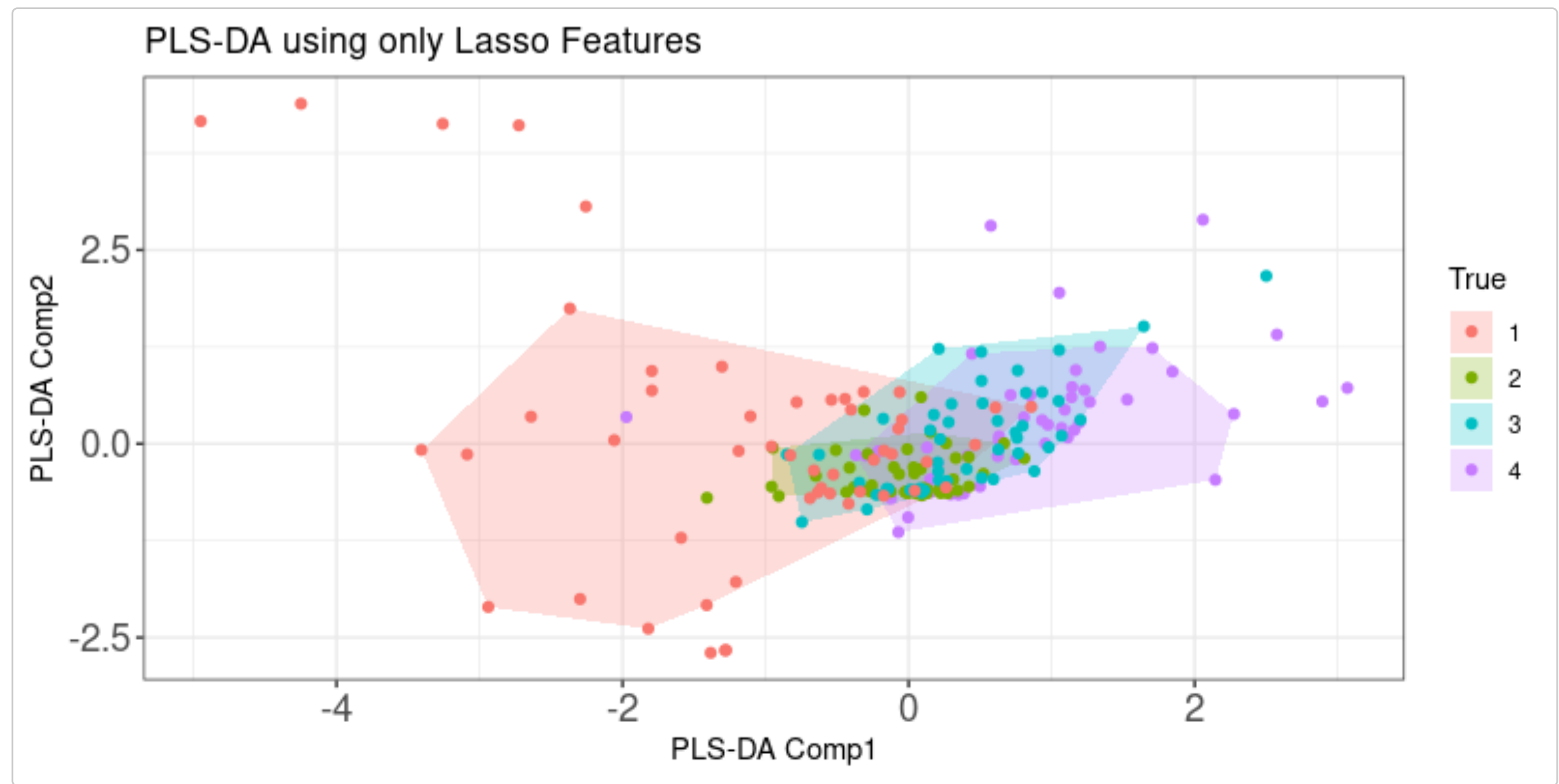
head(chosen_vars)
#> [[1]]
#> [[1]]$chosen_vars
#> [1] "8" "9" "10" "19" "20" "37" "64" "75" "16" "32" "21"
#>
#> [[1]]$chosen_vars_freq
#>   vars_across_folds Freq
#> 1             16    10
#> 2             19    10
#> 3             20     8
#> 4             32     8
#> 5             10     6
#> 6             37     6
#> 7             64     6
#> 8             75     5
#> 9              9     5
#> 10            21     4
#> 11             8      1
```

Analyse Results

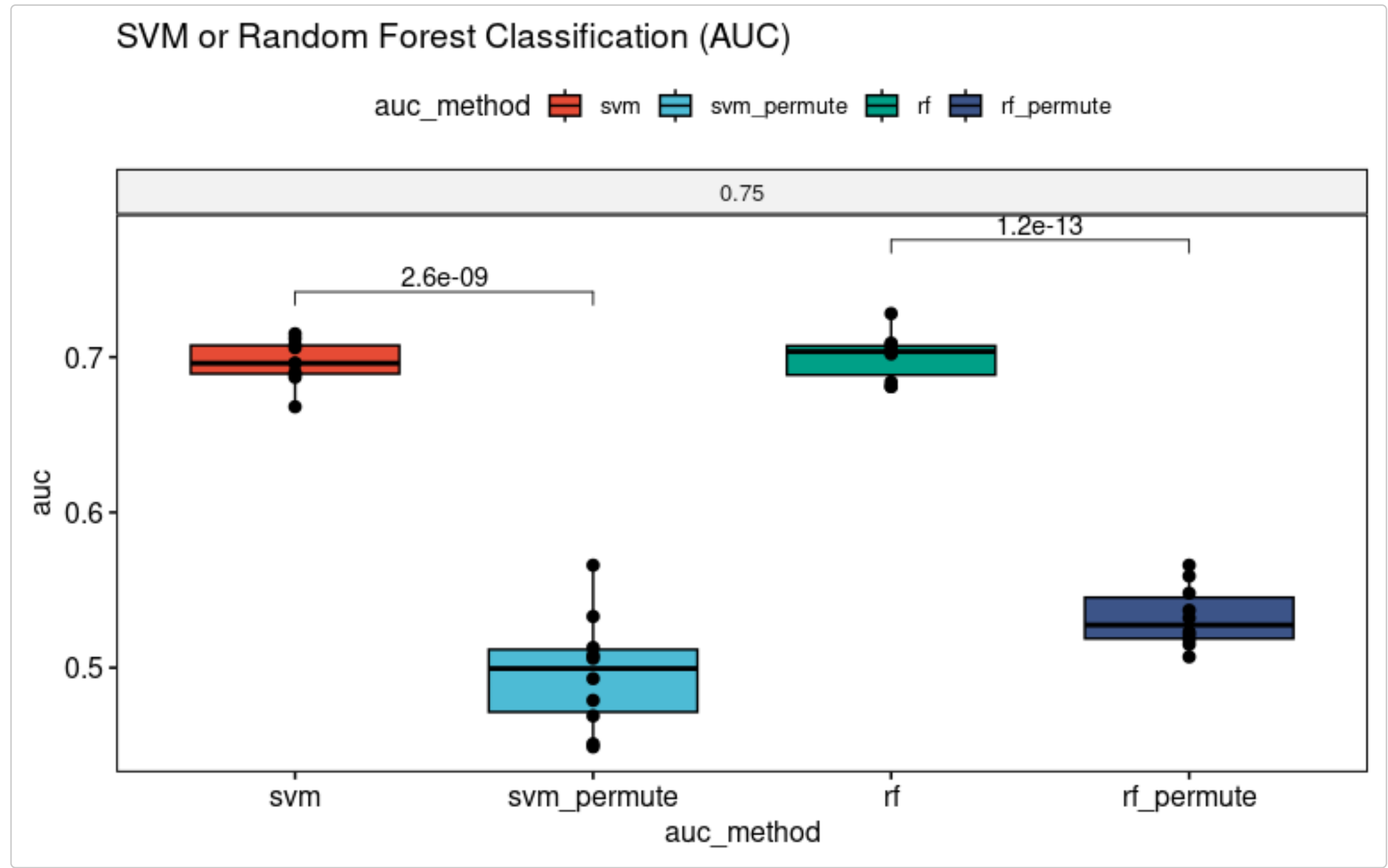
```
plots = LassoReg::plotResults(results, df)

# multiple plots get returned

plots[[1]]
```



```
plots[[2]]
```



```
plots[[3]]
```

