hw3

hyz

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library(glmnet) library(lars) setwd("E:\hw3") data<-read.table("data.txt") x<-as.matrix(data[,1:8]) y<-as.matrix(data[,9])

result\_g<-cv.glmnet(x, y, nfolds=10) plot(result\_g) para<-coef(result\_glambda.1se) print(para)

Xt<-scale(x) x\_scale<-attr(Xt,"scaled:scale") Yt<-y-mean(y)

lam<-result\_g$lambda.1se

flag<-array(1,c(1,8)) res<-array(0,c(8,1)) n<-length(data[,1])

while(TRUE) { res0<-res r<-Yt-Xt[,which(flag==1)]%*%res[which(flag==1)] for(j in which(flag==1)){ temp<-res[j] # rj<-r+res[j]*Xt[,j] # c<-(t(Xt[,j])%*%rj)/n c<-t(Xt[,j])%*%(r+res[j]*Xt[,j])/weight res[j]<-sign(c)*max((abs(c)-lam),0) if(res[j]==0) flag[j]<-0 r<-r-Xt[,j]\*(res[j]-temp) } if(max(abs(res-res0))<1e-8) { break } } res<-res/x\_scale print(res)