

Lasso Feature Selection

63

60

55

49

18

Beta

(Intercept)

poly(unemployment, 2, raw = T)1

poly(unemployment, 2, raw = T)2

poly(permits, 2, raw = T)1

poly(permits, 2, raw = T)2

poly(imports, 2, raw = T)1

poly(imports, 2, raw = T)2

poly(income, 2, raw = T)1

poly(income, 2, raw = T)2

poly(population, 2, raw = T)1

poly(population, 2, raw = T)2

poly(exports, 2, raw = T)1

poly(exports, 2, raw = T)2

regionNortheast

regionSouth

30

20

10

0

-10

-8

-6

-4

-2

0

log(lambda)