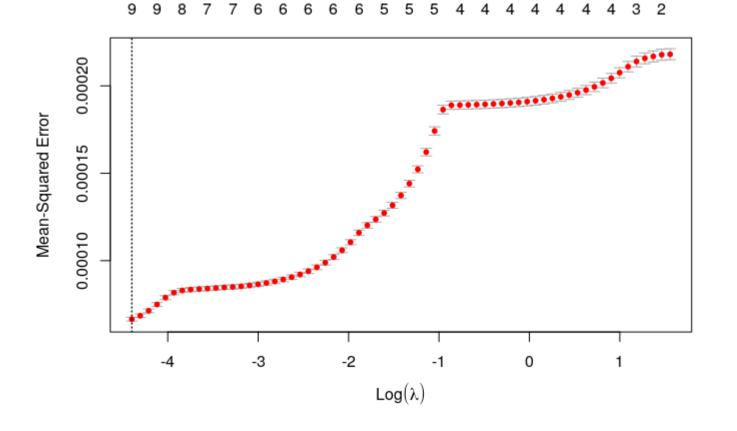
7/1/2020 Q03b

Q03b





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adaptive\_lasso\$lambda.min

[1] 0.01230631

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coef(adaptive\_lasso, s = adaptive\_lasso\$lambda.min)

7/1/2020 Q03b

```
14 x 1 sparse Matrix of class "dgCMatrix"
(Intercept) 0.97506872
X0
             0.24631131
Х1
            -0.19542116
Х2
Х3
Χ4
Х5
            -0.05805984
Х6
Χ7
            -0.16760542
X8
             0.01466227
Х9
             0.17272435
X10
            -0.01280945
            -0.00635823
X11
X12
             0.00631283
```

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mean((final\$X1 - final\$V14)^2)

[1] 6.608308e-05