

LassoRiboflavin

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Data description and preprocessing

We consider the `hdi` package

```
data(riboflavin)
```

The dimension 71, 4088

Analysis via Lasso regression

Let's create the matrix with 500 largest SD.

```
x <- riboflavin$x
sd_all <- apply(x, 2, sd)
nselect <- 500
x_reduced <- x[, order(sd_all, decreasing = T)[1:nselect]]
```

x

```
source("LassoFunctions.R")
```