Untitled

Heather E. Wheeler

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`glmnet` solves the following problem

$$\min_{\beta_0,\beta} \frac{1}{N} \sum_{i=1}^{N} w_i l(y_i, \beta_0 + \beta^T x_i) + \lambda \left[(1-\alpha)||\beta||_2^2/2 + \alpha||\beta||_1 \right],$$

over a grid of values of λ covering the entire range.

The elastic-net penalty is controlled by α, and bridges the gap between lasso ($\alpha = 1$, the default) and ridge ($\alpha = 0$). The tuning parameter λ controls the overall strength of the penalty.

$\alpha = 0, 0.05, 0.1, ..., 0.90, 0.95, 1$