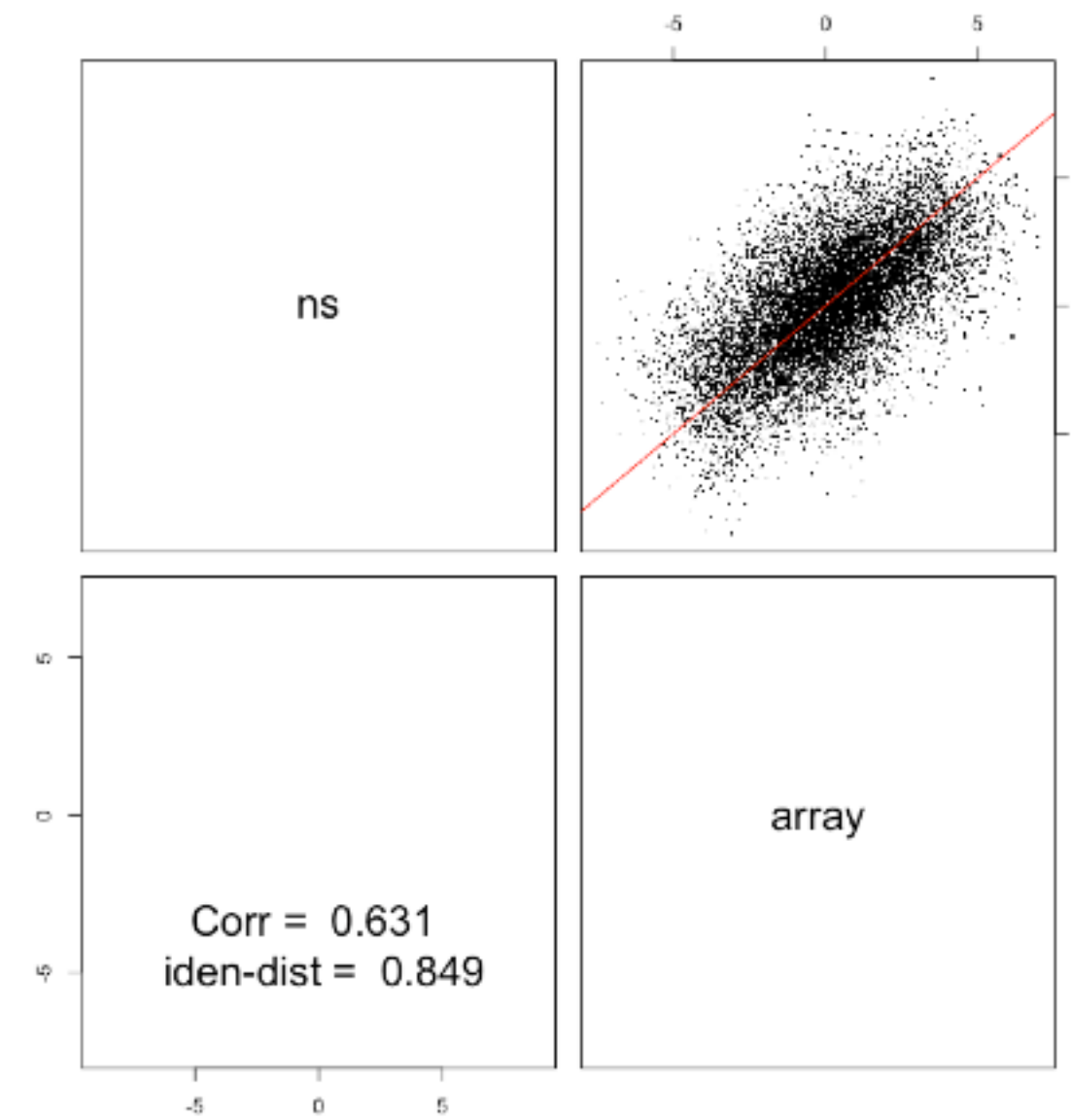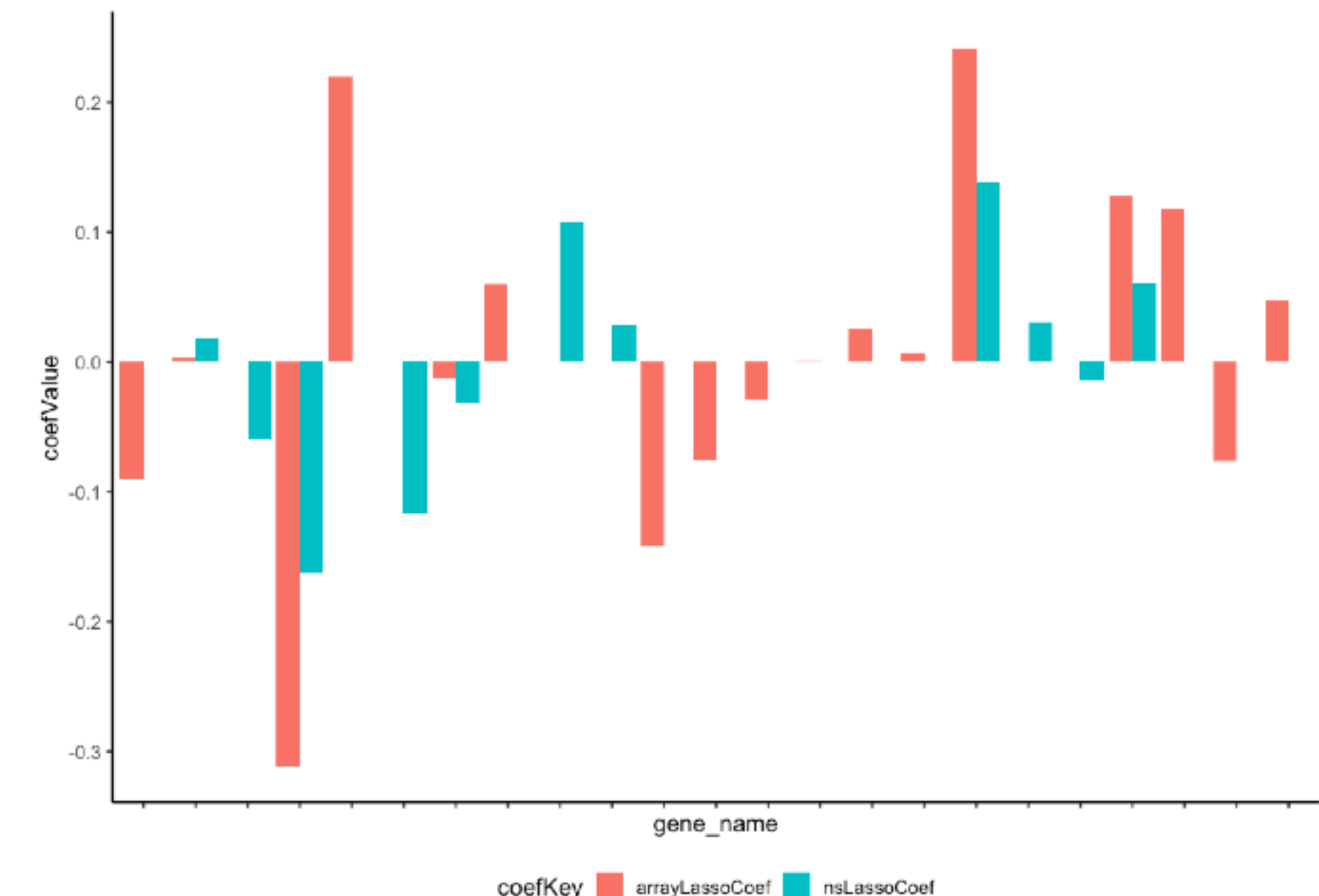# CPOP framework

1. Perform a weighted Lasso by placing higher weights on features closer to the identity line

$$Z_1 \approx Z_2$$

2. Perform a Ridge regression and only retain those features with coefficients similar to each other
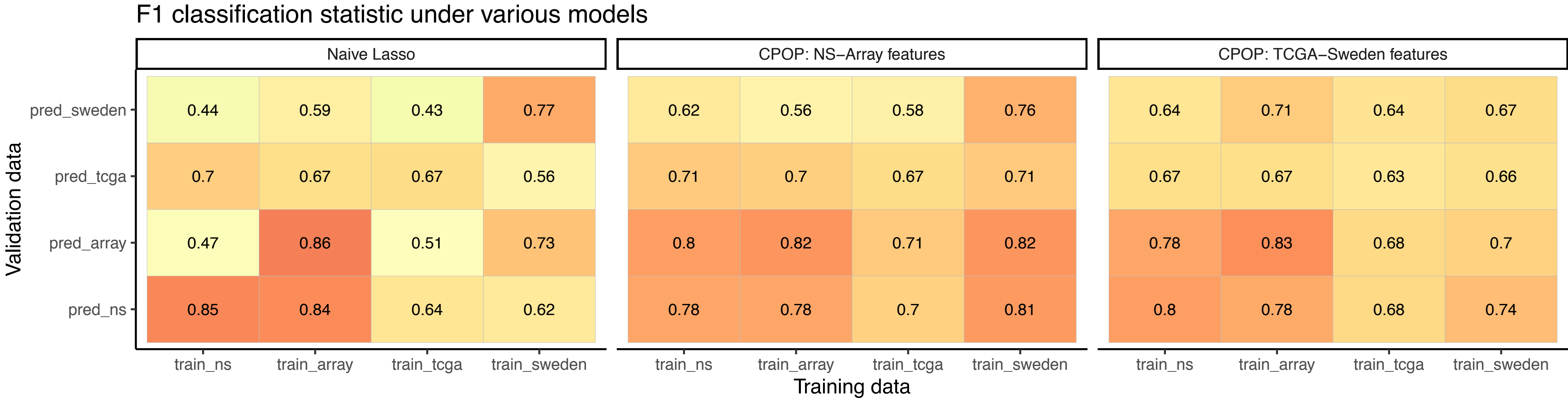
$$\hat{\beta}_1 \approx \hat{\beta}_2$$

CPOP results

1. Predictive performance of CPOP matches that of re-substitution.

2. Smaller identity distance between predicted values

F1 classification statistic under various models

Identity distance between predicted values under various models