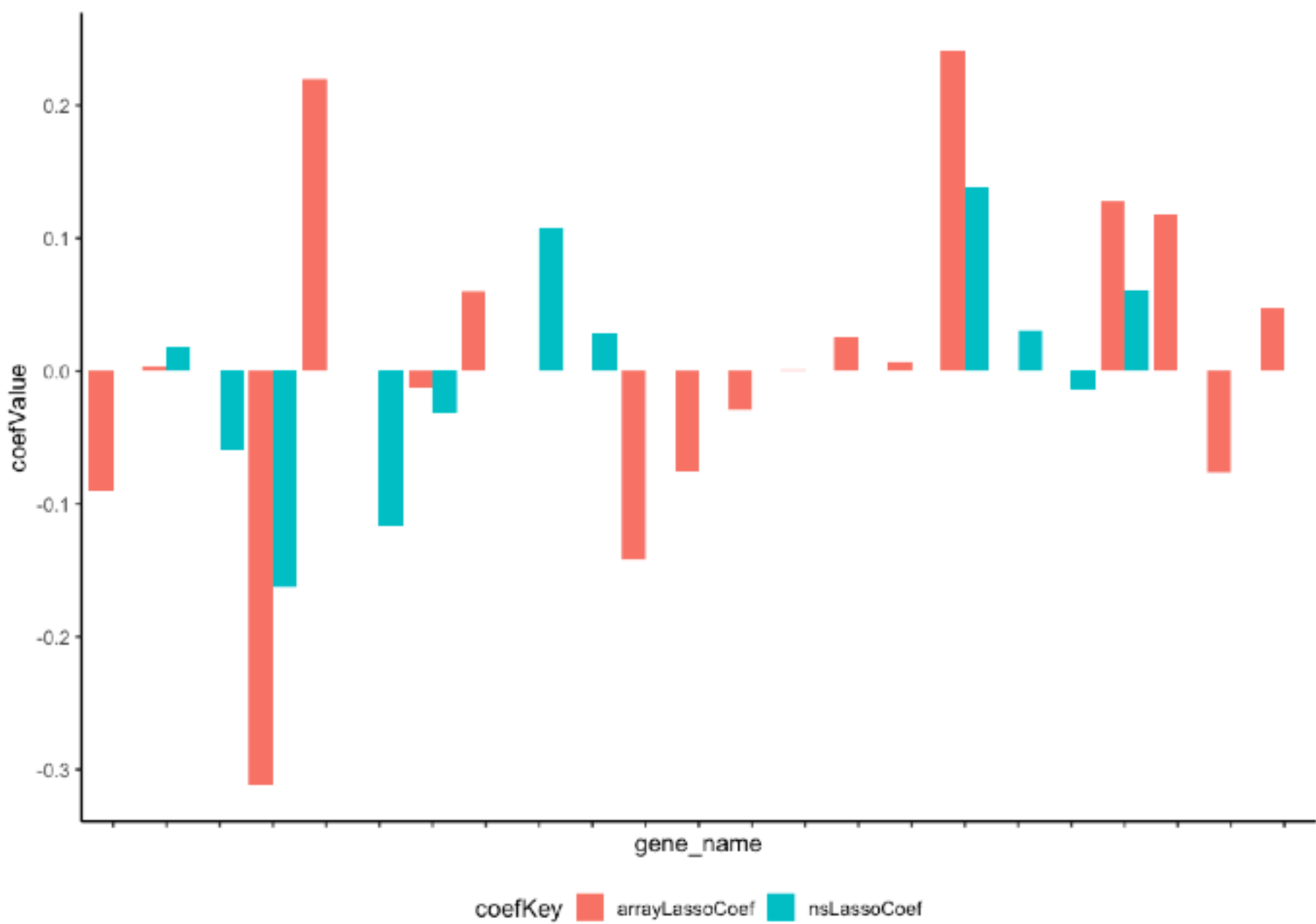


CPOP weighted variable selection

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

2. Perform a **Ridge regression** and only retain those features with coefficients similar to each other



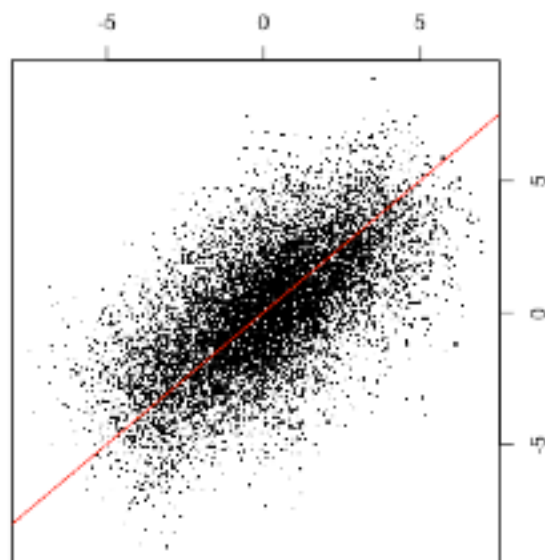
Z_1

\approx

Z_2

$$\hat{\beta}_1 \approx \hat{\beta}_2$$

ns



Corr = 0.631
iden-dist = 0.849

array

Mar 2019



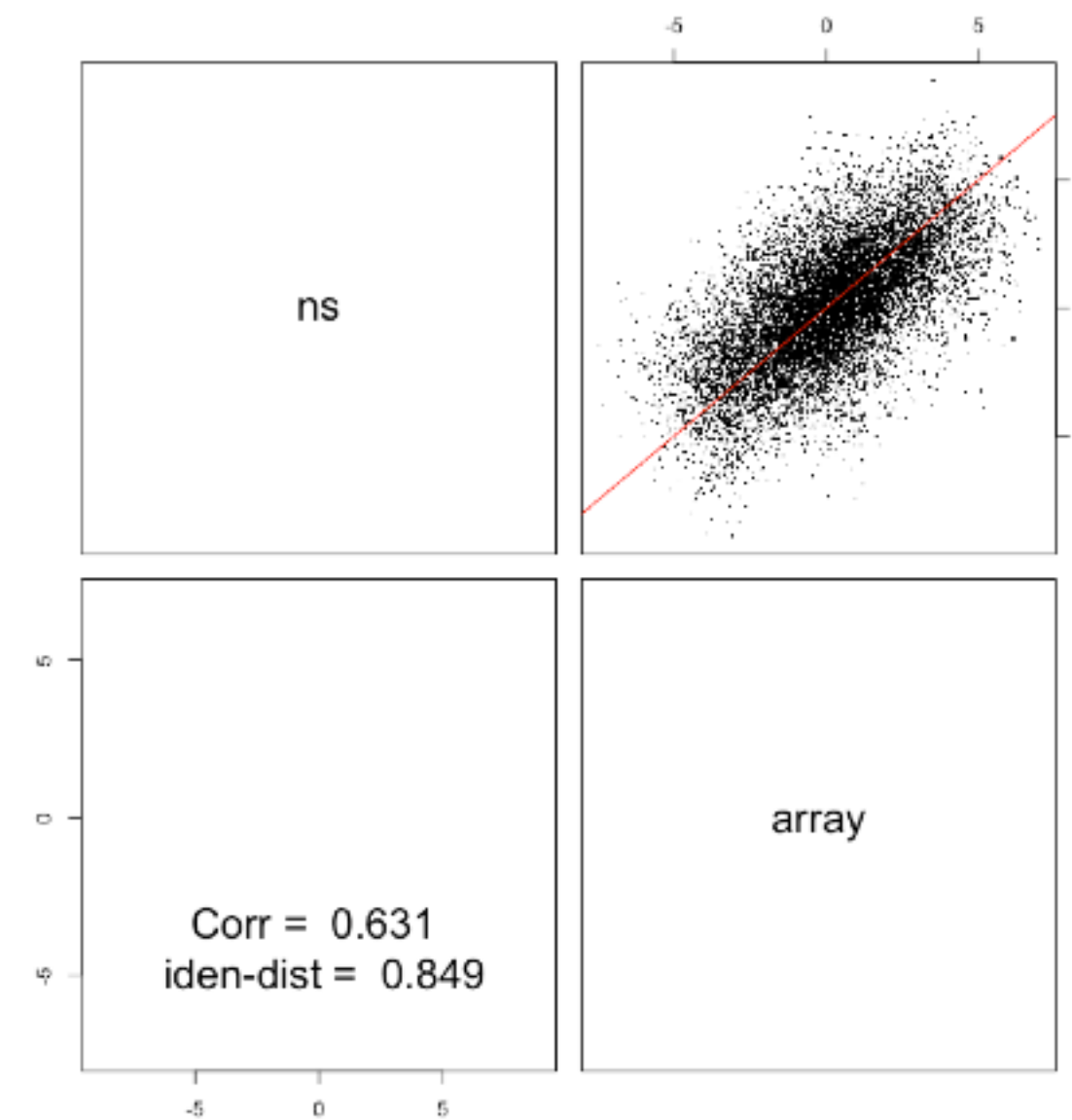






CPOP weighted variable selection

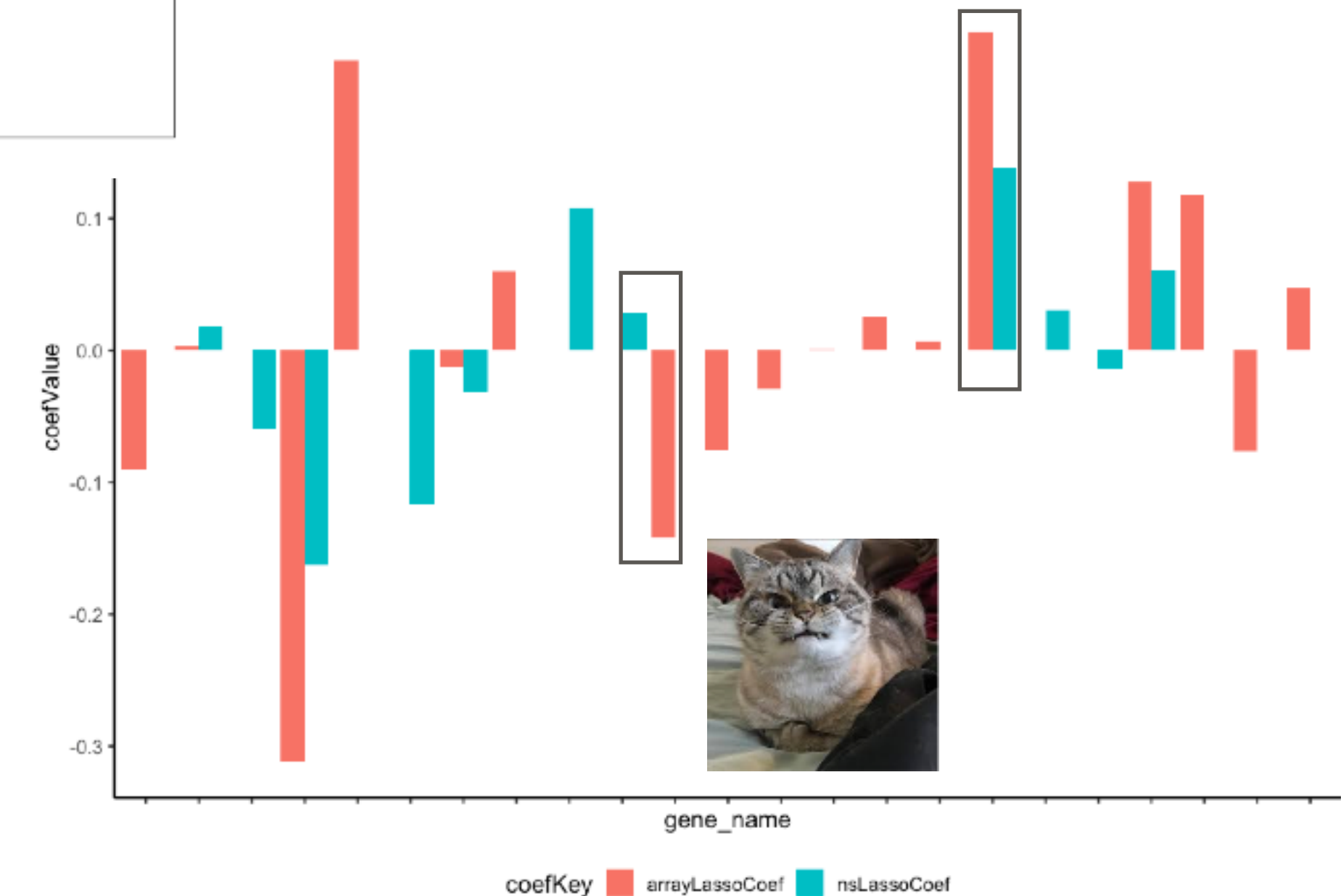
1. Perform a **weighted Lasso** by placing higher weights on features closer to the identity line
2. Perform a **Ridge regression** and only retain those features with coefficients similar to each other



$$Z_1 \approx Z_2$$



$$\hat{\beta}_1 \approx \hat{\beta}_2$$



CPOP results 1: four melanoma data