## ISYE 8803 HDDA

## Exam 2 June 27th, 2021

a) Done in code

b)

Provided is the summary output of lasso along with the MSE:

 $MSE_{lasso} = 5.61$ 

```
100 x 1 sparse Matrix of class "dgCMatrix"
                         s0
absences
              0.09270907
G1
G2
                0.93696038
sex F
sex M
age 15
age 16
age 17
age 18
address_R
address U
famsize GT3
famsize LE3
Pstatus A
Pstatus T
Medu 0
Medu 1
Medu 2
Medu 3
Medu 4
Fedu 0
Fedu 1
Fedu 2
Fedu 3
Fedu 4
Mjob_at_home -0.04700269
```

```
Mjob health
Mjob other
Mjob services
Mjob_teacher
Fjob at home
Fjob health
Fjob other
Fjob services
Fjob teacher
reason course
reason home
reason other
reason reputation .
guardian father .
guardian mother .
guardian other
traveltime 1
traveltime 2
traveltime 3
traveltime_4
studytime 1
studytime 2
studytime 3
studytime 4
failures 0
failures 1
failures 2
failures 3
schoolsup_no .
schoolsup yes
famsup no
famsup_yes
paid no
paid yes
activities no
activities yes
nursery_no
nursery yes
higher no
```

```
higher_yes
internet no
internet yes
romantic_no
romantic_yes
famrel 1
famrel 2
famrel 3
famrel 4
famrel_5
freetime 1
freetime 2
freetime 3
freetime 4
freetime 5
goout_1
goout_2
goout_3
goout_4
goout_5
Dalc_1
Dalc_2
Dalc_3
Dalc_4
Dalc_5
Walc 1
Walc 2
Walc_3
Walc_4
Walc 5
health 1
health 2
health 3
health 4
health 5
```

As seen from the output, lasso seemed to have set all coefficients to 0 except for G1, G2 and  $M_{\it jobathome}$ 

## Provides is the output from the glasso model:

```
grLasso-penalized linear regression with n=277, p=95
At minimum cross-validation error (lambda=0.1763):
 Nonzero coefficients: 12
 Nonzero groups: 6
 Cross-validation error of 3.59
 Maximum R-squared: 0.83
 Maximum signal-to-noise ratio: 4.84
 Scale estimate (sigma) at lambda.min: 1.894
             4.1692 3.7988 3.4613
                                    3.1538
2.8737 2.6184 2.3858 2.1738 1.9807
(Intercept) 10.68592 9.62871432 8.6654273 7.7877161
6.9879784 6.259287 5.5953308 4.9903585 4.4391302
       0.00000 0.0000000 0.0000000 0.0000000
absences
0.00000 0.00000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
            0.00000 0.09664889 0.1847118 0.2649514
0.3380627 0.404679 0.4653774 0.5206834 0.5710762
             0.00000 0.00000000 0.0000000 0.0000000
sex F
0.00000 0.00000000 0.0000000 0.0000000
sex M
0.00000 0.00000000 0.0000000 0.0000000
age 15
0.00000 0.00000000 0.0000000 0.0000000
age 16
0.00000 0.00000000 0.0000000 0.0000000
0.00000 0.00000000 0.0000000 0.0000000
age 18
1.8047 1.6444 1.4983 1.3652
1.2439 1.1334 1.0327 0.941 0.8574
(Intercept) 3.9368716 3.4792323 3.0622483 2.6823081
2.3361207 2.0206877 1.733277 1.4713987 1.225231827
```

```
0.0000000 0.0000000 0.0000000 0.0000000
G1
0.0000000 0.0000000 0.0000000 0.0000000 0.002666296
        0.6169923 0.6588293 0.6969496 0.7316834
0.7633315 0.7921682 0.818443 0.8423837 0.862185673
sex F
       0.0000000 0.0000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
sex M
0.0000000 0.0000000 0.0000000 0.0000000
age 15
age 16
       0.0000000 0.0000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
age 17
0.0000000 0.0000000 0.0000000 0.0000000
age 18
0.7812 0.7118 0.6486 0.591
0.5385 0.4906 0.447
              0.4073
(Intercept) 0.97121127 0.74133565 0.53220045 0.34165390
0.16803527 0.009574209 -0.1345541 -0.2658682
       absences
0.01558756 0.02680375 0.03691095 0.04611685
0.05450482 0.062241609 0.0692009 0.0755383
G2
       0.87231191 0.88195898 0.89083397 0.89892311
0.90629370 0.912938601 0.9190612 0.9246427
       sex F
sex M
age 15
        age 16
age 17
```

```
0.3711 0.3382 0.3081 0.2808
   0.2558
          0.2331 0.2124
           -0.38578898 -0.49479836 -0.59410967 -0.68487823
(Intercept)
-0.76732292 -0.860888639 -0.95238519
           absences
0.00000000 0.002808517 0.00592549
            0.08140883 0.08666677 0.09145268 0.09591219
0.09988366 0.103304927 0.10647924
            0.92965579 0.93429224 0.93852053 0.94229866
G2
0.94581047 0.949352387 0.95199842
           sex F
0.00000000 0.000000000 0.00000000
           sex M
0.00000000 0.000000000 0.00000000
            age 15
0.00000000 0.00000000 0.00000000
age 16
            0.00000000 0.000000000 0.00000000
            age 17
0.00000000 0.000000000 0.00000000
           age 18
0.00000000 0.000000000 0.00000000
               0.1935 0.1763 0.1607
0.1464 0.1334 0.1215 0.1107
(Intercept) -1.043308544 -1.125362255 -1.20127472
-1.2728054376 -1.355947097 -1.434215018 -1.451387264
            0.008916840 0.011690222 0.01412814
0.0165976002 0.018757132 0.020778422 0.022904450
G1
            0.110513031 0.113080107 0.11620463
0.1180482969 0.120453221 0.124926252 0.131325739
            0.953536325 0.955828590 0.95742930
0.9591428657  0.959670764  0.958204799  0.954732185
            0.000000000 0.000000000 0.00000000
sex F
-0.0039224017 -0.012979586 -0.021106123 -0.032225093
sex_M
           0.00000000 0.00000000 0.00000000
0.0039224017 0.012979586 0.021106123 0.032225093
```

```
0.000000000 0.00000000 0.003193273 0.008947843
               0.00000000 0.00000000 0.00000000
age 16
0.000000000 0.00000000 0.005218413 0.016905998
              0.00000000 0.00000000 0.00000000
age 17
0.000000000 0.00000000 0.004978185 0.016362209
age 18
              0.00000000 0.00000000 0.00000000
0.000000000 0.00000000 -0.015554504 -0.049186027
                   0.1009 0.0919 0.0838
0.0763 0.0695 0.0634
(Intercept) -1.465915118 -1.485238415 -1.5102215797
-1.538108878 -1.557016189 -1.5723685854
absences
              0.024704936 0.026281286 0.0277263225
0.029078747 0.030333702 0.0314869544
              0.138004743 0.144630000 0.1513321514
0.157929767 0.163718462 0.1683020351
G2
               0.951129210 0.947724174 0.9445021736
0.941526841 0.938702782 0.9365736220
              -0.040711293 -0.046800384 -0.0521895157
sex F
-0.058137528 -0.062295766 -0.0665621903
              0.040711293 0.046800384 0.0521895157
sex M
age 15
              0.012918104 0.015268282 0.0159228410
0.015666535 0.014094250 0.0117587585
age 16
              0.027874111 0.038106728 0.0478086599
0.026702930 0.035815583 0.0442319671
age 17
0.052112829 0.059158798 0.0658699017
              -0.078869769 -0.104553122 -0.1270077443
age 18
-0.147732679 -0.166281723 -0.1832299831
                    0.0577 0.0526 0.0479
0.0437 0.0398
                   0.0363
(Intercept) -1.5786477621 -1.578006e+00 -1.5777672629
-1.577983467 -1.576189302 -1.571554353
absences
              0.0325564744 3.351887e-02 0.0343679097
0.035120043 0.035838486 0.036495129
              0.1737091544 1.789371e-01 0.1837822945
0.188232461 0.192472771 0.195936938
```

```
G2 0.9333480655 9.298432e-01 0.9265514320
0.923500438 0.920627853 0.918244569
               -0.0696003197 -7.149288e-02 -0.0732555610
sex F
-0.074926235 -0.076608587 -0.077864037
               0.0696003197 7.149288e-02 0.0732555610
sex M
0.074926235 0.076608587 0.077864037
               0.0083123236 3.880150e-03 -0.0010951663
age 15
-0.006455239 -0.011894702 -0.017426135
               0.0852800424 9.385328e-02 0.1021182113
age 16
0.110041032 0.117541579 0.124978104
age 17
               0.0727929357 7.938991e-02 0.0854615189
0.091038844 0.095885610 0.099932493
               -0.1987466218 -2.124084e-01 -0.2245240326
age 18
-0.235250567 -0.244543945 -0.252774801
                     0.033 0.0301 0.0274
0.025 0.0228
                    0.0208
                                0.0189
(Intercept) -1.573415450 -1.5761154366 -1.578978118
-1.582190384 -1.584815733 -1.587424939 -1.588480206
               0.037147337 0.0377352654 0.038268777
absences
0.198522491 0.2011658861 0.203521079
0.205782948  0.208177626  0.210339886  0.212105113
               0.916603537 0.9148839389 0.913348824
0.911862188 0.910268415 0.908835394 0.907525662
               -0.079055372 -0.0801891876 -0.081290141
sex F
-0.082340351 -0.083524437 -0.084705061 -0.085757684
               0.079055372 0.0801891876 0.081290141
sex M
0.082340351 0.083524437 0.084705061 0.085757684
               -0.021985289 -0.0265671034 -0.031062814
age 15
-0.035447002 -0.039475402 -0.043076899 -0.046367265
               0.132255089 0.1391489686 0.145632586
age 16
0.151759958 0.157589374 0.162973718 0.167843936
age 17
               0.103140090 0.1060464517 0.108624195
0.110918170 0.113123324 0.115229310 0.117446855
              -0.260892390 -0.2681610119 -0.274629517
age 18
-0.280443529 -0.286149406 -0.291621191 -0.296881627
                     0.0172
                                0.0157 0.0143
                    0.0108
0.013
      0.0119
                              0.0099
```

```
(Intercept) -1.5901983115 -1.591934244 -1.593638703
-1.595299477 -1.596866529 -1.598459276 -1.59976448
absences
              0.0403209903 0.040625161 0.040901565
0.2139226030 0.215531229 0.217129181
G2
              0.9061897485 0.904996970 0.903797314
0.902649700 0.901563560 0.900631257 0.89968630
              -0.0868258158 -0.087889070 -0.088913664
sex F
-0.089909010 -0.090871305 -0.091811412 -0.09269533
              sex M
0.089909010 0.090871305 0.091811412 0.09269533
age 15
              -0.0495237080 -0.052503562 -0.055338651
-0.058018808 -0.060546945 -0.062888576 -0.06511964
age 16
              0.1723913849 0.176541317 0.180404596
0.1194754941 0.121354655 0.123129480
age 17
0.124795971 0.126357794 0.127776840 0.12913257
              -0.3016588931 -0.305945211 -0.309899584
age 18
-0.313504367 -0.316784068 -0.319687380 -0.32238697
                   0.009 0.0082 0.0075
0.0068 0.0062 0.0056 0.0051
(Intercept)
          -1.600981863 -1.602342810 -1.603279526
-1.605244244 -1.606552832 -1.6078158677 -1.609984511
              0.041959290 0.042120545 0.042272694
absences
0.042429942 0.042565936 0.0426898942 0.042801015
               0.223667941 0.224639003 0.225832582
G1
0.226742134 0.227657674 0.2285402966 0.229245471
               0.898783789 0.898033652 0.897075007
-0.093532688 -0.094327297 -0.095066755
sex F
-0.095697831 -0.096314422 -0.0968841033 -0.097316930
sex M
              0.093532688 0.094327297 0.095066755
0.095697831 0.096314422 0.0968841033 0.097316930
              -0.067211179 -0.069112458 -0.071108966
age 15
-0.073062192 -0.074856050 -0.0765307791 -0.077986216
              0.195472835 0.197741321 0.200024046
age 16
0.202104806 0.204023870 0.2058021750 0.207232292
```

```
age 17 0.130397403 0.131511925 0.132603727
0.133363647 0.134164538 0.1349096015 0.135602639
               -0.324850936 -0.327004927 -0.329052290
age 18
-0.330518746 -0.331989715 -0.3333429673 -0.334421111
                    0.0047 0.0043 0.0039
0.0035 0.0032 0.0029 0.0027
(Intercept) -1.611684153 -1.613194771 -1.614846999
-1.615865271 -1.617455439 -1.618365358 -1.619181261
               0.042899833 0.042989449 0.043073633
absences
0.229964550 0.230662728 0.231206671
G1
0.231873806  0.232262683  0.232782885  0.233282013
                0.893828437 0.893264667 0.892833106
0.892286039  0.891991003  0.891557454  0.891150518
sex F
               -0.097741139 -0.098128413 -0.098474663
-0.098822572 -0.099099749 -0.099404079 -0.099662482
               0.097741139 0.098128413 0.098474663
sex M
0.098822572 0.099099749 0.099404079 0.099662482
               -0.079412178 -0.080746255 -0.081876393
age 15
-0.083096909 -0.083946848 -0.084984195 -0.085901268
               0.208601199 0.209872563 0.210968802
age 16
0.212091547 0.212941170 0.213880051 0.214721961
age 17
               0.136285086 0.136924447 0.137463365
0.138034444 0.138484086 0.138904972 0.139340472
               -0.335439782 -0.336381799 -0.337201533
age 18
-0.337996134 -0.338693979 -0.339278322 -0.339880260
                    0.0024 0.0022 0.002
                              0.0014
0.0018 0.0017 0.0015
(Intercept) -1.620233061 -1.621089667 -1.621775028
-1.62236109 -1.623091524 -1.623512104 -1.624044207
               0.043386561 0.043434352 0.043477144
absences
0.04351580 0.043549671 0.043584367 0.043611825
                0.233642175 0.233996333 0.234346337
0.23468467 0.234918180 0.235232397 0.235453135
G2
                0.890869410 0.890582992 0.890297389
-0.099887027 -0.100108140 -0.100313489
sex F
-0.10049932 -0.100664512 -0.100823130 -0.100965409
```

```
sex M 0.099887027 0.100108140 0.100313489
0.10049932 0.100664512 0.100823130 0.100965409
age 15
              -0.086620998 -0.087343016 -0.088030589
-0.08867217 -0.089142451 -0.089756360 -0.090174551
               0.215414207 0.216084146 0.216711745
age 16
0.21729499 0.217771892 0.218288356 0.218701559
age 17
               0.139706296 0.140023662 0.140333077
-0.340419720 -0.340874567 -0.341302320
age 18
-0.34170127 -0.342113662 -0.342370496 -0.342723186
                   0.0013 0.0012 0.0011
0.001 9e-04 8e-04
(Intercept) -1.624534826 -1.62493607 -1.625261701
-1.625533872 -1.625770e+00 -1.6259765868
absences
               0.043639479 0.04366435 0.043686664
0.043706786 4.372500e-02 0.0437344609
                0.235660009 0.23586408 0.236063739
G1
0.236256473 2.364403e-01 0.2365397228
               0.889241599 0.88907437 0.888910026
0.888751240 8.886000e-01 0.8885309375
              -0.101090354 -0.10121037 -0.101321626
sex F
-0.101422529 -1.015137e-01 -0.1015903754
sex M
               0.101090354 0.10121037 0.101321626
0.101422529 1.015137e-01 0.1015903754
age 15
              -0.090594162 -0.09099901 -0.091381010
-0.091737366 -9.206713e-02 -0.0922217936
               0.219086585 0.21945186 0.219792819
age 16
0.220109589 2.204027e-01 0.2206077546
age 17
               0.141522959 0.14169426 0.141859281
0.142015490 1.421611e-01 0.1422714758
              -0.342982044 -0.34321641 -0.343436528
age 18
-0.343642706 -3.438346e-01 -0.3440580140
                     5e-04
6e-04
                     5e-04
(Intercept) -1.626115e+00 -1.6262019369 -1.6264365831
-1.6266462867 -1.6268139388 -1.6269409839
              4.375783e-02 0.0437642322 0.0437766577
absences
0.0437892189 0.0438008204 0.0438112215
```

```
G1
                2.367804e-01 0.2368705894 0.2369532174
0.2370301711 0.2371057360 0.2371812644
                8.883143e-01 0.8882540213 0.8881937253
G2
-1.016739e-01 -0.1017385552 -0.1017935232
sex F
-0.1018417302 -0.1018881984 -0.1019334636
              1.016739e-01 0.1017385552 0.1017935232
sex M
0.1018417302 0.1018881984 0.1019334636
age 15
              -9.267819e-02 -0.0928020715 -0.0929682024
-0.0931377281 -0.0933068785 -0.0934715336
age 16
               2.209295e-01 0.2211067168 0.2212750054
0.2214323144 0.2215853031 0.2217314912
age 17
               1.424031e-01 0.1425079195 0.1426083965
0.1426850571 0.1427486824 0.1428080720
age 18
              -3.441386e-01 -0.3443522821 -0.3445054475
-0.3446146275 -0.3447042450 -0.3447851542
                     4e-04
(Intercept) -1.6270318659
absences
               0.0438204968
G1
               0.2372566843
G2
               0.8879416131
             -0.1019766322
sex F
sex M
               0.1019766322
        -0.0936294082
age 15
age 16
              0.2218694582
age 17
         0.1428663347
age 18
              -0.3448613600
[ reached getOption("max.print") -- omitted 86 rows ]
```

$$MSE_{glasso} = 5.85$$

We can see from the output that there's 5 non-zero groups without the intercept corresponding to absences, G1, G2, sex, age and the intercept.

d)

Now we will try and create a different grouping and determine the results:

In our case we will create two new varaibles called

```
AlcoholConsumption = Walc + Dalc
PrimaryEducation = Medc + Fedc
```

Then we will create dummy variables from the result of these newly derived variables. Upon completion, then we will regenerate the *group\_factor*, which will group all of the variables together based on the prefix.

From this we can see the following results from the newly created grouped variables:

```
grLasso-penalized linear regression with n=277, p=99
At minimum cross-validation error (lambda=0.2179):
 Nonzero coefficients: 5
 Nonzero groups: 3
 Cross-validation error of 3.62
 Maximum R-squared: 0.81
 Maximum signal-to-noise ratio: 4.18
 Scale estimate (sigma) at lambda.min: 1.903
             4.1692 3.7988 3.4613
                                  3.1538
2.8737 2.6184 2.3858 2.1738 1.9807
(Intercept) 10.68592 9.62871432 8.6654273 7.7877161
6.9879784 6.259287 5.5953308 4.9903585 4.4391302
absences 0.00000 0.00000000 0.0000000 0.0000000
0.00000 0.00000000 0.0000000 0.0000000
G2
             0.00000 0.09664889 0.1847118 0.2649514
0.3380627 0.404679 0.4653774 0.5206834 0.5710762
            0.00000 0.00000000 0.0000000 0.0000000
0.00000 0.00000000 0.0000000 0.0000000
sex M
0.00000 0.00000000 0.0000000 0.0000000
age 15
0.00000 0.00000000 0.0000000 0.0000000
age 16
age 17 0.00000 0.00000000 0.0000000 0.0000000
```

```
age 18 0.00000 0.00000000 0.0000000 0.0000000
1.8047 1.6444 1.4983 1.3652
1.2439 1.1334 1.0327 0.941 0.8574
       3.9368716 3.4792323 3.0622483 2.6823081
(Intercept)
2.3361207 2.0206877 1.733277 1.4713987 1.225231827
      0.0000000 0.0000000 0.0000000 0.0000000
absences
0.0000000 0.0000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000 0.002666296
G2
          0.6169923 0.6588293 0.6969496 0.7316834
0.7633315 0.7921682 0.818443 0.8423837 0.862185673
         0.0000000 0.0000000 0.0000000 0.0000000
sex F
0.0000000 0.0000000 0.0000000 0.0000000
sex M
0.0000000 0.0000000 0.0000000 0.0000000
age 15
0.0000000 0.0000000 0.0000000 0.0000000
age 16
0.0000000 0.0000000 0.0000000 0.0000000
age 17
0.0000000 0.0000000 0.0000000 0.0000000
age 18
0.7812 0.7118 0.6486 0.591
0.5385 0.4906 0.447 0.4073
(Intercept) 0.97121127 0.74133565 0.53220045 0.34165390
0.16803527 0.009574209 -0.1345541 -0.2658682
         0.01558756 0.02680375 0.03691095 0.04611685
G1
0.05450482 0.062241609 0.0692009 0.0755383
          0.87231191 0.88195898 0.89083397 0.89892311
0.90629370 0.912938601 0.9190612 0.9246427
         sex F
sex M
```

```
age 16
age 17
age 18
0.3711 0.3382 0.3081 0.2808
  0.2558 0.2331 0.2124
        -0.38578898 -0.49479836 -0.59410967 -0.68487823
(Intercept)
-0.76732292 -0.860888639 -0.95238519
absences
         0.00000000 0.002808517 0.00592549
         0.08140883 0.08666677 0.09145268 0.09591219
0.09988366 0.103304927 0.10647924
         0.92965579 0.93429224 0.93852053 0.94229866
G2
0.94581047 0.949352387 0.95199842
         sex F
0.00000000 0.000000000 0.00000000
         sex M
0.00000000 0.000000000 0.00000000
         age 15
0.00000000 0.000000000 0.00000000
         age 16
0.00000000 0.00000000 0.00000000
age 17
         0.00000000 0.000000000 0.00000000
age 18
         0.00000000 0.00000000 0.00000000
            0.1935 0.1763 0.1607
0.1464 0.1334
           0.1215
                  0.1107
(Intercept) -1.043308544 -1.125362255 -1.20127472
-1.2728054376 -1.355947097 -1.434215018 -1.451387264
         0.008916840 0.011690222 0.01412814
absences
0.0165976002 0.018757132 0.020778422 0.022904450
         0.110513031 0.113080107 0.11620463
0.1180482969 0.120453221 0.124926252 0.131325739
```

```
G2 0.953536325 0.955828590 0.95742930
0.9591428657 0.959670764 0.958204799 0.954732185
               0.00000000 0.00000000 0.00000000
sex F
-0.0039224017 -0.012979586 -0.021106123 -0.032225093
              0.00000000 0.00000000 0.00000000
sex M
0.0039224017 0.012979586 0.021106123 0.032225093
              0.00000000 0.00000000 0.00000000
age 15
0.000000000 0.00000000 0.003193273 0.008947843
               0.00000000 0.00000000 0.00000000
age 16
0.000000000 0.00000000 0.005218413 0.016905998
              0.00000000 0.00000000 0.00000000
age 17
0.000000000 0.00000000 0.004978185 0.016362209
age 18
              0.00000000 0.00000000 0.00000000
0.0000000000 0.000000000 -0.015554504 -0.049186027
                  0.1009 0.0919 0.0838
0.0763 0.0695
                  0.0634
(Intercept) -1.465915118 -1.485238415 -1.5102215797
-1.538108878 -1.557016189 -1.5723685854
              0.024704936 0.026281286 0.0277263225
absences
0.029078747 0.030333702 0.0314869544
               0.157929767 0.163718462 0.1683020351
              0.951129210 0.947724174 0.9445021736
0.941526841 0.938702782 0.9365736220
sex F
              -0.040711293 -0.046800384 -0.0521895157
-0.058137528 -0.062295766 -0.0665621903
              0.040711293 0.046800384 0.0521895157
sex M
age 15
              0.012918104 0.015268282 0.0159228410
0.015666535 0.014094250 0.0117587585
              0.027874111 0.038106728 0.0478086599
age 16
age 17
              0.026702930 0.035815583 0.0442319671
0.052112829 0.059158798 0.0658699017
              -0.078869769 -0.104553122 -0.1270077443
age 18
-0.147732679 -0.166281723 -0.1832299831
                    0.0577 0.0526 0.0479
                  0.0363
0.0437
       0.0398
```

```
(Intercept) -1.5786477621 -1.578006e+00 -1.5777672629
-1.577983467 -1.576189302 -1.571554353
absences
               0.0325564744 3.351887e-02 0.0343679097
0.035120043 0.035838486 0.036495129
               0.1737091544 1.789371e-01 0.1837822945
0.188232461 0.192472771 0.195936938
               0.9333480655 9.298432e-01 0.9265514320
G2
0.923500438 0.920627853 0.918244569
               -0.0696003197 -7.149288e-02 -0.0732555610
sex F
-0.074926235 -0.076608587 -0.077864037
               0.0696003197 7.149288e-02 0.0732555610
sex M
0.074926235 0.076608587 0.077864037
age 15
               0.0083123236 3.880150e-03 -0.0010951663
-0.006455239 -0.011894702 -0.017426135
age 16
               0.0852800424 9.385328e-02 0.1021182113
0.110041032 0.117541579 0.124978104
               0.0727929357 7.938991e-02 0.0854615189
age 17
0.091038844 0.095885610 0.099932493
               -0.1987466218 -2.124084e-01 -0.2245240326
age 18
-0.235250567 -0.244543945 -0.252774801
                     0.033 0.0301 0.0274
0.025 0.0228 0.0208 0.0189
(Intercept)
           -1.573415450 -1.5761154366 -1.578978118
-1.582190384 -1.584815733 -1.587424939 -1.588480206
               0.037147337 0.0377352654 0.038268777
absences
0.198522491 0.2011658861 0.203521079
G1
0.205782948 0.208177626 0.210339886 0.212105113
                0.916603537 0.9148839389 0.913348824
-0.079055372 -0.0801891876 -0.081290141
sex F
-0.082340351 -0.083524437 -0.084705061 -0.085757684
sex M
               0.079055372 0.0801891876 0.081290141
0.082340351 0.083524437 0.084705061 0.085757684
              -0.021985289 -0.0265671034 -0.031062814
age 15
-0.035447002 -0.039475402 -0.043076899 -0.046367265
               0.132255089 0.1391489686 0.145632586
age 16
0.151759958 0.157589374 0.162973718 0.167843936
```

```
age 17 0.103140090 0.1060464517 0.108624195
0.110918170 0.113123324 0.115229310 0.117446855
             -0.260892390 -0.2681610119 -0.274629517
age 18
-0.280443529 -0.286149406 -0.291621191 -0.296881627
                  0.0172
                           0.0157
                                     0.0143
0.013 0.0119 0.0108 0.0099
(Intercept) -1.5901983115 -1.591934244 -1.593638703
-1.595299477 -1.596866529 -1.598459276 -1.59976448
             0.0403209903 0.040625161 0.040901565
absences
0.2139226030 0.215531229 0.217129181
G1
0.9061897485 0.904996970 0.903797314
0.902649700 0.901563560 0.900631257 0.89968630
             -0.0868258158 -0.087889070 -0.088913664
sex F
-0.089909010 -0.090871305 -0.091811412 -0.09269533
             0.0868258158  0.087889070  0.088913664
sex M
0.089909010 0.090871305 0.091811412 0.09269533
             -0.0495237080 -0.052503562 -0.055338651
age 15
-0.058018808 -0.060546945 -0.062888576 -0.06511964
             0.1723913849 0.176541317 0.180404596
age 16
age 17
             0.1194754941 0.121354655 0.123129480
0.124795971 0.126357794 0.127776840 0.12913257
age 18
             -0.3016588931 -0.305945211 -0.309899584
-0.313504367 -0.316784068 -0.319687380 -0.32238697
                  0.009 0.0082 0.0075
                  0.0056 0.0051
0.0068 0.0062
            -1.600981863 -1.602342810 -1.603279526
(Intercept)
-1.605244244 -1.606552832 -1.6078158677 -1.609984511
             0.041959290 0.042120545 0.042272694
absences
0.042429942 0.042565936 0.0426898942 0.042801015
              0.223667941 0.224639003 0.225832582
G2
              -0.093532688 -0.094327297 -0.095066755
sex F
-0.095697831 -0.096314422 -0.0968841033 -0.097316930
```

```
sex M 0.093532688 0.094327297 0.095066755
0.095697831 0.096314422 0.0968841033 0.097316930
              -0.067211179 -0.069112458 -0.071108966
age 15
-0.073062192 -0.074856050 -0.0765307791 -0.077986216
              0.195472835 0.197741321 0.200024046
age 16
0.202104806 0.204023870 0.2058021750 0.207232292
              0.130397403 0.131511925 0.132603727
age 17
-0.324850936 -0.327004927 -0.329052290
age 18
-0.330518746 -0.331989715 -0.33333429673 -0.334421111
                  0.0047 0.0043 0.0039
0.0035 0.0032 0.0029 0.0027
(Intercept) -1.611684153 -1.613194771 -1.614846999
-1.615865271 -1.617455439 -1.618365358 -1.619181261
              0.042899833 0.042989449 0.043073633
absences
0.229964550 0.230662728 0.231206671
G1
0.231873806  0.232262683  0.232782885  0.233282013
               0.892286039  0.891991003  0.891557454  0.891150518
              -0.097741139 -0.098128413 -0.098474663
sex F
-0.098822572 -0.099099749 -0.099404079 -0.099662482
              0.097741139 0.098128413 0.098474663
sex M
0.098822572 0.099099749 0.099404079 0.099662482
              -0.079412178 -0.080746255 -0.081876393
age 15
-0.083096909 -0.083946848 -0.084984195 -0.085901268
              0.208601199 0.209872563 0.210968802
age 16
0.212091547 0.212941170 0.213880051 0.214721961
              0.136285086 0.136924447 0.137463365
age 17
-0.335439782 -0.336381799 -0.337201533
age 18
-0.337996134 - 0.338693979 - 0.339278322 - 0.339880260
                  0.0024 0.0022 0.002
                  0.0015
0.0018 0.0017
                             0.0014
(Intercept) -1.620233061 -1.621089667 -1.621775028
-1.62236109 -1.623091524 -1.623512104 -1.624044207
absences
              0.043386561 0.043434352 0.043477144
0.04351580 0.043549671 0.043584367 0.043611825
```

```
G1 0.233642175 0.233996333 0.234346337
0.23468467 0.234918180 0.235232397 0.235453135
                0.890869410 0.890582992 0.890297389
G2
-0.099887027 -0.100108140 -0.100313489
sex F
-0.10049932 -0.100664512 -0.100823130 -0.100965409
               0.099887027 0.100108140 0.100313489
sex M
0.10049932 0.100664512 0.100823130 0.100965409
               -0.086620998 -0.087343016 -0.088030589
age 15
-0.08867217 -0.089142451 -0.089756360 -0.090174551
               0.215414207 0.216084146 0.216711745
age 16
0.21729499 0.217771892 0.218288356 0.218701559
age 17
               0.139706296 0.140023662 0.140333077
age 18
              -0.340419720 -0.340874567 -0.341302320
-0.34170127 -0.342113662 -0.342370496 -0.342723186
                    0.0013 0.0012 0.0011
0.001
           9e-04
                       8e-04
(Intercept) -1.624534826 -1.62493607 -1.625261701
-1.625533872 -1.625770e+00 -1.6259765868
               0.043639479 0.04366435 0.043686664
absences
0.043706786 4.372500e-02 0.0437344609
               0.235660009 0.23586408 0.236063739
0.236256473 2.364403e-01 0.2365397228
               0.889241599 0.88907437 0.888910026
0.888751240 8.886000e-01 0.8885309375
              -0.101090354 -0.10121037 -0.101321626
sex F
-0.101422529 -1.015137e-01 -0.1015903754
               0.101090354 0.10121037 0.101321626
sex M
0.101422529 1.015137e-01 0.1015903754
              -0.090594162 -0.09099901 -0.091381010
age 15
-0.091737366 -9.206713e-02 -0.0922217936
               0.219086585 0.21945186 0.219792819
age 16
0.220109589 2.204027e-01 0.2206077546
               0.141522959 0.14169426 0.141859281
age 17
0.142015490 1.421611e-01 0.1422714758
              -0.342982044 -0.34321641 -0.343436528
age 18
-0.343642706 -3.438346e-01 -0.3440580140
```

```
5e-04
 6e-04
                    5e-04
(Intercept) -1.626115e+00 -1.6262019369 -1.6264365831
-1.6266462867 -1.6268139388 -1.6269409839
                4.375783e-02 0.0437642322 0.0437766577
0.0437892189 0.0438008204 0.0438112215
                2.367804e-01 0.2368705894 0.2369532174
0.2370301711 0.2371057360 0.2371812644
                8.883143e-01 0.8882540213 0.8881937253
-1.016739e-01 -0.1017385552 -0.1017935232
sex F
-0.1018417302 -0.1018881984 -0.1019334636
sex M
                1.016739e-01 0.1017385552 0.1017935232
0.1018417302 0.1018881984 0.1019334636
               -9.267819e-02 -0.0928020715 -0.0929682024
age 15
-0.0931377281 -0.0933068785 -0.0934715336
                2.209295e-01 0.2211067168 0.2212750054
age 16
0.2214323144 0.2215853031 0.2217314912
                1.424031e-01 0.1425079195 0.1426083965
age 17
0.1426850571 0.1427486824 0.1428080720
               -3.441386e-01 -0.3443522821 -0.3445054475
age 18
-0.3446146275 -0.3447042450 -0.3447851542
                      4e-04
(Intercept) -1.6270318659
absences
                0.0438204968
G1
                0.2372566843
G2
                0.8879416131
sex F
               -0.1019766322
                0.1019766322
sex M
age 15
               -0.0936294082
age 16
               0.2218694582
                0.1428663347
age 17
age 18
               -0.3448613600
[ reached getOption("max.print") -- omitted 86 rows ]
$cve
 [1] 18.729950 16.481725 14.293634 12.477965 10.971406 9.721400
8.684321 7.823956 7.110245 6.518238
[11] 6.027224 5.620014 5.282341 5.002363 4.770251 4.573156
4.407772 4.268544 4.149145 4.050397
```

- [21] 3.968546 3.900655 3.844427 3.797865 3.759286 3.727294 3.700847 3.678961 3.660846 3.646067
- [31] 3.632391 3.622645 3.624185 3.635772 3.652812 3.678969 3.707176 3.726594 3.744327 3.760751
- [41] 3.774036 3.789028 3.810659 3.841405 3.878185 3.920067 3.968292 4.018441 4.069524 4.121834
- [51] 4.176451 4.231757 4.287446 4.344618 4.401932 4.457288 4.510954 4.562718 4.612554 4.660078
- [61] 4.704377 4.746549 4.786493 4.823916 4.859399 4.892215 4.923056 4.951861 4.978448 5.003226
- [71] 5.026226 5.047476 5.067189 5.085204 5.101905 5.117164 5.131127 5.144243 5.155943 5.166642
- [81] 5.176851 5.185551 5.194099 5.201746 5.208660 5.214990 5.220922 5.226437 5.230265 5.235430
- [91] 5.238967 5.242747 5.246610 5.249532 5.252405 5.255136 5.257679 5.260027 5.262183 5.264158

## \$cvse

- [1] 1.8531956 1.6877921 1.5251681 1.3969994 1.2959492 1.2159773 1.1522212 1.1008553 1.0589320 1.0242197
- [11] 0.9950512 0.9701912 0.9487280 0.9299879 0.9134707 0.8979745 0.8835831 0.8704611 0.8579043 0.8466447
- [21] 0.8364950 0.8273231 0.8190395 0.8115495 0.8047692 0.7986151 0.7930468 0.7879989 0.7834196 0.7793423
- [31] 0.7752064 0.7706852 0.7670937 0.7649172 0.7640227 0.7646215 0.7641264 0.7592341 0.7522441 0.7442403
- [41] 0.7361058 0.7281323 0.7206334 0.7147131 0.7100200 0.7065835 0.7043615 0.7027649 0.7020726 0.7023006
- [51] 0.7031732 0.7045797 0.7062985 0.7084191 0.7106498 0.7128707 0.7151876 0.7175597 0.7199437 0.7222944
- [61] 0.7243977 0.7265270 0.7285083 0.7304158 0.7323016 0.7340093 0.7356883 0.7372294 0.7386729 0.7400231
- [71] 0.7413137 0.7425207 0.7436556 0.7447122 0.7456974 0.7465846 0.7474089 0.7481876 0.7488684 0.7495217
- [81] 0.7501341 0.7506458 0.7511954 0.7516511 0.7520683 0.7524624 0.7528096 0.7531718 0.7533781 0.7537114
- [91] 0.7539181 0.7541407 0.7544211 0.7545936 0.7547713 0.7549443 0.7551070 0.7552575 0.7553959 0.7555225

```
$lambda
  [1] 3.8966047167 3.5504410932 3.2350296919 2.9476385702
2.6857784836 2.4471813255 2.2297804812 2.0316929288
  [9] 1.8512029286 1.6867471625 1.5369011935 1.4003671273
1.2759623713 1.1626093910 1.0593263769 0.9652187412
[17] 0.8794713685 0.8013415561 0.7301525808 0.6652878379
0.6061855000 0.5523336509 0.5032658517 0.4585571005
[25] 0.4178201515 0.3807021608 0.3468816301 0.3160656221
0.2879872234 0.2624032322 0.2390920522 0.2178517733
[33] 0.1984984222 0.1808643694 0.1647968773 0.1501567769
0.1368172627 0.1246627942 0.1135880951 0.1034972418
[41] 0.0943028321 0.0859252284 0.0782918679 0.0713366342
0.0649992842 0.0592249269 0.0539635477 0.0491695748
[49] 0.0448014853 0.0408214448 0.0371949802 0.0338906807
0.0308799260 0.0281366385 0.0256370571 0.0233595316
[57] 0.0212843352 0.0193934935 0.0176706290 0.0161008190
0.0146704666 0.0133671828 0.0121796791 0.0110976700
[65] 0.0101117836 0.0092134806 0.0083949804 0.0076491935
0.0069696602 0.0063504948 0.0057863343 0.0052722923
[73] 0.0048039164 0.0043771497 0.0039882958 0.0036339866
0.0033111532 0.0030169995 0.0027489776 0.0025047660
[81] 0.0022822495 0.0020795007 0.0018947636 0.0017264380
0.0015730660 0.0014333192 0.0013059871 0.0011899668
[89] 0.0010842534 0.0009879313 0.0009001662 0.0008201979
0.0007473338 0.0006809427 0.0006204497 0.0005653306
[97] 0.0005151082 0.0004693474 0.0004276519 0.0003896605
$fit
$beta
                        3.8966 3.5504 3.235
                                                       2.9476
2.6858 2.4472 2.2298 2.0317
                      10.68592 9.62284873 8.6542173 7.7716363
(Intercept)
6.9674615 6.234727 5.5670872 4.9587584
                       0.00000 0.00000000 0.0000000 0.0000000
absences
0.0000000 0.000000 0.0000000 0.0000000
                       0.00000 0.00000000 0.0000000 0.0000000
G1
0.0000000 0.0000000 0.0000000 0.0000000
                       0.00000 0.09724931 0.1858593 0.2665973
0.3401629 0.407193 0.4682684 0.5239181
```

```
0.00000 0.00000000 0.0000000 0.0000000
sex F
0.0000000 0.0000000 0.0000000 0.0000000
                  0.00000 0.00000000 0.0000000 0.0000000
sex M
0.0000000 0.0000000 0.0000000 0.0000000
                   0.00000 0.00000000 0.0000000 0.0000000
age 15
0.0000000 0.0000000 0.0000000 0.0000000
                  0.00000 0.00000000 0.0000000 0.0000000
age 16
0.0000000 0.0000000 0.0000000 0.0000000
                  0.00000 0.00000000 0.0000000 0.0000000
age 17
0.0000000 0.000000 0.0000000 0.0000000
age 18
                  0.00000 0.00000000 0.0000000 0.0000000
0.0000000 0.000000 0.0000000 0.0000000
                    1.8512 1.6867 1.5369 1.4004
              1.0593 0.9652
1.276 1.1626
                 4.4044718 3.8994266 3.4392481 3.0199507
(Intercept)
2.6379025 2.2897944 1.9726112 1.675718610
                 0.0000000 0.0000000 0.0000000 0.0000000
absences
0.0000000 0.0000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.002823149
G2
                  0.5746239 0.6208252 0.6629221 0.7012793
0.7362289 0.7680736 0.7970894 0.821374563
sex F
                 0.0000000 0.0000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
sex M
0.0000000 0.0000000 0.0000000 0.0000000
age 15
0.0000000 0.0000000 0.0000000 0.0000000
age 16
age 17
                 0.0000000 0.0000000 0.0000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
0.8795 0.8013 0.7302 0.6653
   0.6062 0.5523 0.5033
                 1.37076945 1.09422071 0.84201347 0.61245187
(Intercept)
0.40328875 0.21270721 0.03881413
```

```
0.00000000 0.00000000 0.00000000
G1
                 0.01772002 0.03082474 0.04284628 0.05371387
0.06361427 0.07263512 0.08094129
                 0.83410372 0.84605951 0.85689141 0.86682661
0.87588052 0.88413013 0.89158074
                sex F
0.00000000 0.00000000 0.00000000
                 sex M
0.00000000 0.00000000 0.00000000
age 15
                0.00000000 0.00000000 0.00000000
                age 16
0.00000000 0.00000000 0.00000000
                age 17
0.00000000 0.00000000 0.00000000
                age 18
0.00000000 0.00000000 0.00000000
                    0.4586 0.4178 0.3807
0.3469 0.3161 0.288 0.2624
                -0.11939548 -0.26354340 -0.3948854
(Intercept)
-0.5147997 -0.6238307 -0.7231662 -0.8136766
absences
                0.00000000 0.00000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
                 0.08842535 0.09524212 0.1014532
G1
0.1071986 0.1123511 0.1170424 0.1213169
                 0.89843368 0.90467968 0.9103709
G2
0.9154908 0.9202189 0.9245295 0.9284573
                0.00000000 0.00000000 0.0000000
sex F
0.0000000 0.0000000 0.0000000 0.0000000
                 0.0000000 0.0000000 0.0000000
sex M
0.0000000 0.0000000 0.0000000 0.0000000
                0.00000000 0.00000000 0.0000000
age 15
0.0000000 0.0000000 0.0000000 0.0000000
                 0.0000000 0.0000000 0.0000000
age 16
0.0000000 0.0000000 0.0000000 0.0000000
                 0.0000000 0.0000000 0.0000000
age 17
0.0000000 0.0000000 0.0000000 0.0000000
```

```
age 18 0.00000000 0.00000000 0.0000000
0.0000000 0.0000000 0.0000000 0.0000000
                      0.2391 0.2179 0.1985
0.1809 0.1648
                     0.1502
                   -0.8963858 -0.981921726 -1.081752927
(Intercept)
-1.172225046 -1.263847891 -1.355807106
                   0.0000000 0.000000000 0.002395194
absences
0.004697556 0.006767869 0.008639554
                   0.1252973 0.129327271 0.133994042
0.137821298 0.141555651 0.145541582
G2
                    0.9319707 0.934586399 0.936383210
0.938347457 0.940362808 0.942099770
                   0.0000000 0.00000000 0.000000000
sex F
0.00000000 0.00000000 0.00000000
sex M
                   0.0000000 0.00000000 0.000000000
0.00000000 0.00000000 0.000000000
                    0.0000000 0.00000000 0.000000000
age 15
0.00000000 0.00000000 0.000000000
age 16
                    0.0000000 0.00000000 0.000000000
0.00000000 0.00000000 0.000000000
                    0.0000000 0.000000000 0.000000000
age 17
0.00000000 0.00000000 0.000000000
                   0.0000000 0.000000000 0.000000000
age 18
0.00000000 0.00000000 0.000000000
                        0.1368 0.1247 0.1136
  0.1035 0.0943 0.0859
                   -1.450842348 -1.539352219 -1.6204444261
(Intercept)
-1.6889042593 -1.7514840742 -1.809330311
                   0.010566010 0.012514655 0.0142900343
absences
0.0160154326 0.0177178222 0.019420805
G1
                    0.1674635785 0.1741614193 0.179766834
                   0.943463323 0.943613424 0.9433692158
0.9415891168 0.9400751249 0.939106327
                    0.00000000 0.00000000 0.000000000
sex F
-0.0117515957 -0.0237641760 -0.035680167
                   0.000000000 0.000000000 0.0000000000
sex M
0.0117515957 0.0237641760 0.035680167
```

```
age 15 0.000000000 0.002803188 0.0053853476
0.0064682667 0.0064418750 0.004992935
                    0.00000000 0.011655155 0.0232273870
age 16
0.0346202414 0.0452395046 0.054967516
                   0.00000000 0.006269931 0.0117838696
age 17
0.0174733820 0.0226794499 0.027186397
age 18
                   0.000000000 -0.023886783 -0.0465585544
-0.0676057532 -0.0859915010 -0.100989430
                         0.0783 0.0713 0.065
  0.0592 0.054
                        0.0492
                  -1.8628659829 -1.9043012894 -1.934457653
(Intercept)
-1.959360328 -1.983200890 -2.0029458166
                   0.0210444775 0.0224511042 0.023852626
absences
0.025145240 0.026322815 0.0274290745
                   0.1849412853 0.1901717773 0.194719600
0.198088664 0.201643497 0.2048731774
                    0.9382081834 0.9371104271 0.936294078
G2
0.936174464 0.935780196 0.9354905953
                   -0.0472897832 -0.0582728960 -0.066412437
sex F
-0.073718412 -0.080570260 -0.0869388468
                   0.0472897832 0.0582728960 0.066412437
sex M
0.073718412 0.080570260 0.0869388468
age 15
                   0.0026408938 -0.0006125954 -0.003889025
-0.007439496 -0.011220750 -0.0149536957
                   0.0646759600 0.0741634208 0.082373857
age 16
0.089850464 0.097050825 0.1037177606
                   0.0314837172 0.0354725692 0.038717443
age 17
0.041650565 0.044404102 0.0469194412
                   -0.1147447377 -0.1269098334 -0.136698510
age 18
-0.144974414 -0.152470522 -0.1591209761
                        0.0448 0.0408 0.0372
    0.0339
                0.0309
                        0.0281
                  -2.0140899109 -2.0262640387 -2.036210e+00
(Intercept)
-2.0444822311 -2.0513562224 -2.0570668062
absences
                    0.0284936350 0.0294991728 3.041723e-02
0.0312611940 0.0320364624 0.0327480876
```

```
0.9359025759 0.9362897336 9.366318e-01
G2
0.9369219426 0.9371610738 0.9373525089
                   -0.0929609360 -0.0989507745 -1.045620e-01
sex F
-0.1098412497 -0.1147987873 -0.1194451014
                   0.0929609360 0.0989507745 1.045620e-01
sex M
0.1098412497 0.1147987873 0.1194451014
                   -0.0183182967 -0.0216737307 -2.505863e-02
age 15
-0.0284553338 -0.0318432809 -0.0352035164
                    age 16
0.0489775119 0.0513626016 5.357891e-02
age 17
0.0556883484 0.0577111369 0.0596623934
age 18
                   -0.1644201487 -0.1696184584 -1.740205e-01
-0.1778026351 -0.1810514006 -0.1838406766
                        0.0256 0.0234 0.0213
0.0194 0.0177
                        0.0161
              -2.061813996 -2.065767489 -2.067016387
(Intercept)
-2.067560272 -2.0678237919 -2.0685072669
                    0.033400813 0.033999090 0.034554867
absences
0.035099762 0.0355821025 0.0360163862
                    0.216928576 0.218278345 0.219627530
0.220861943 0.2220828606 0.2233806208
                    0.937500530 0.937609773 0.937607975
0.937590140 0.9375173619 0.9373288747
                   -0.123791335 -0.127849192 -0.131860729
sex F
-0.135540991 -0.1389719315 -0.1421350312
                   0.123791335 0.127849192 0.131860729
sex M
0.135540991 0.1389719315 0.1421350312
                   -0.038518683 -0.041773025 -0.044764820
age 15
-0.047368684 -0.0500533388 -0.0527512675
                   0.134270715 0.137220497 0.139921501
age 16
0.142643066 0.1448875832 0.1466062433
                   0.061552968 0.063390086 0.065287607
age 17
0.067059127 0.0688152972 0.0706426812
                   -0.186234326 -0.188287548 -0.190405296
age 18
-0.192819574 -0.1945735915 -0.1957842452
                                    0.0134 0.0122
                        0.0147
                       0.0092
    0.0111
            0.0101
```

```
(Intercept) -2.070396643 -2.0718193625 -2.0731636771
-2.0743812376 -2.075473551 -2.076454301
absences
                    0.036440795 0.0368206815 0.0371667838
0.0374824766 0.037770406 0.038032968
                    0.224444154 0.2255050962 0.2265303828
0.937239227 0.9370901164 0.9369222414
G2
0.9367506392 0.936581111 0.936416195
                   -0.145423737 -0.1484200504 -0.1511799409
sex F
-0.1537232857 -0.156065009 -0.158219142
                    sex M
0.1537232857 0.156065009 0.158219142
age 15
                   -0.055273388 -0.0577784917 -0.0601720480
-0.0624491546 -0.064607769 -0.066647556
                   0.148252000 0.1495133797 0.1506305946
age 16
0.1516248730 0.152508468 0.153292924
                    0.072539166 0.0744073985 0.0762126394
age 17
0.0779464673 0.079605538 0.081187812
                   -0.197180460 -0.1981149318 -0.1989289000
age 18
-0.1996425652 -0.200268500 -0.200818129
                        0.0084 0.0076 0.007
 0.0064 0.0058 0.0053
                   -2.079348244 -2.082279194 -2.0852367424
(Intercept)
-2.088675928 -2.091513671 -2.094190798
                    0.038274016 0.038510048 0.0387111138
absences
0.038895172 0.039068103 0.039224125
G1
                    0.230171246 0.230767271 0.2314439000
0.231941276 0.232416065 0.232882670
                    0.936175984 0.936121538 0.9360001654
0.936046849 0.936061538 0.936055561
                   -0.160241145 -0.162218015 -0.1640082244
sex F
-0.165448295 -0.166923321 -0.168273349
sex M
                   0.160241145 0.162218015 0.1640082244
0.165448295 0.166923321 0.168273349
                   -0.068757662 -0.070665144 -0.0725711828
age 15
-0.073733779 -0.075114421 -0.076419410
                   0.153735008 0.154467354 0.1548905187
age 16
0.155929645 0.156523766 0.157015813
```

```
age 17 0.082770498 0.084019692 0.0852193197
0.085933591 0.086784880 0.087608904
                   -0.200893864 -0.201138262 -0.2009667826
age 18
-0.201750672 -0.201940559 -0.202061702
                          0.0048 0.0044 0.004
  0.0036 0.0033 0.003
                   -2.0971439198 -2.099321904 -2.101434137
(Intercept)
-2.103470765 -2.105401872 -2.107211205
                    0.0393607871 0.039470921 0.039574228
absences
0.039667276 0.039751782 0.039828692
G1
                    0.234490404 0.234830420 0.235150213
                     0.9359887462 0.935962822 0.935926258
0.935881137 0.935832512 0.935783151
                   -0.1695578518 -0.170530340 -0.171499663
sex F
-0.172386281 -0.173197511 -0.173940426
                    0.1695578518 0.170530340 0.171499663
sex M
0.172386281 0.173197511 0.173940426
                    -0.0778948238 -0.078992174 -0.080142558
age 15
-0.081210088 -0.082192091 -0.083094888
                    0.1572195755 0.157901538 0.158363309
age 16
0.158753583 0.159104634 0.159423368
age 17
                    0.0885967007 0.089246573 0.089923006
0.090572190 0.091176560 0.091735408
age 18
                    -0.2018537952 -0.202217665 -0.202298915
-0.202354801 -0.202405328 -0.202450874
                         0.0027 0.0025 0.0023
  0.0021
              0.0019
                         0.0017
                   -2.108812391 -2.110264306 -2.111620478
(Intercept)
-2.1129082914 -2.1141230626 -2.1152587957
                    0.039892718 0.039959625 0.040019204
absences
0.0400726503 0.0401210402 0.0401650235
                    0.235390754 0.235632628 0.235869779
0.2360992709 0.2363176754 0.2365230236
                     0.935758103 0.935729575 0.935694990
G2
0.9356569506 0.9356177163 0.9355787448
                   -0.174505989 -0.175140873 -0.175726898
sex F
-0.1762594607 -0.1767443311 -0.1771865769
```

```
sex M 0.174505989 0.175140873 0.175726898
0.1762594607 0.1767443311 0.1771865769
age 15
                    -0.083707142 -0.084452867 -0.085169162
-0.0858304217 -0.0864363826 -0.0869912204
                    0.159815088 0.160123873 0.160367711
age 16
0.1605767278  0.1607628565  0.1609308940
                    0.092194731 0.092628985 0.093052799
age 17
0.0934548640 0.0938294407 0.0941757658
                    -0.202779515 -0.202838246 -0.202841062
age 18
-0.2028375256 -0.2028351306 -0.2028340572
                          0.0016 0.0014 0.0013
    0.0012 0.0011
                         0.001
(Intercept)
                    -2.1163139818 -2.1172903359 -2.1179407749
-2.118916e+00 -2.1194647801 -2.1201001215
                    0.0402050515 0.0402414929 0.0402579149
absences
4.030675e-02 0.0403202946 0.0403444593
                     0.2367146004 0.2368924275 0.2369831743
G1
2.371700e-01 0.2372534804 0.2373525062
                     0.9355409132 0.9355047286 0.9354886656
9.354575e-01 0.9354402900 0.9354263146
                    -0.1775902104 -0.1779586595 -0.1781384540
sex F
-1.785921e-01 -0.1787556465 -0.1789768391
                    0.1775902104 0.1779586595 0.1781384540
sex M
1.785921e-01 0.1787556465 0.1789768391
                    -0.0874992444 -0.0879643370 -0.0882146571
age 15
-8.872986e-02 -0.0889708210 -0.0892198012
age 16
                    0.1610832167 0.1612214484 0.1613992545
1.615139e-01 0.1616420304 0.1617754034
                     0.0944949015 0.0947884652 0.0950008757
age 17
9.526331e-02 0.0954512040 0.0956324031
                    -0.2028336500 -0.2028334846 -0.2030170313
age 18
-2.028991e-01 -0.2030063788 -0.2031033538
                           9e-04 8e-04 7e-04
     7e-04 6e-04
                           6e-04
                   -2.1206878524 -2.1212301194 -2.1217346228
(Intercept)
-2.1222079927 -2.1226535372 -2.1230723564
                    0.0403696579 0.0403926523 0.0404132681
absences
0.0404317250 0.0404483030 0.0404632540
```

```
G1
             0.2374505292 0.2375455463 0.2376372594
0.2377254532 0.2378097794 0.2378898806
G2
                     0.9354117352 0.9353957876 0.9353786093
0.9353606287 0.9353422934 0.9353239879
                    -0.1792157366 -0.1794445875 -0.1796556728
sex F
-0.1798479563 -0.1800224387 -0.1801806832
                    0.1792157366 0.1794445875 0.1796556728
sex M
0.1798479563 0.1800224387 0.1801806832
                    -0.0895012733 -0.0897819064 -0.0900479899
age 15
-0.0902949079 -0.0905217040 -0.0907290057
                    0.1618880752 0.1619775628 0.1620490154
age 16
age 17
                     0.0958014141 0.0959626567 0.0961172618
0.0962643626 0.0964028812 0.0965321785
                    -0.2031269468 -0.2031154304 -0.2030909280
age 18
-0.2030636524 -0.2030376293 -0.2030141776
                            5e-04 5e-04 4e-04
    4e-04
                   -2.1234647488 -2.1238309845 -2.124171586
(Intercept)
-2.124487365
                    0.0404767831 0.0404890553 0.040500205
absences
0.040510345
G1
                     0.2379654902 0.2380364669 0.238102787
0.238164520
G2
                     0.9353060132 0.9352885911 0.935271876
0.935255970
                    -0.1803242904 -0.1804547249 -0.180573283
sex F
-0.180681107
                    0.1803242904 0.1804547249 0.180573283
sex M
0.180681107
                    -0.0909180989 -0.0910904643 -0.091247566
age 15
-0.091390772
age 16
                     0.1622385387 0.1622723397 0.162302693
0.162330082
                    0.0966521050 0.0967628573 0.096864834
age 17
0.096958537
                    -0.2029935176 -0.2029754533 -0.202959661
age 18
-0.202945808
[ reached getOption("max.print") -- omitted 90 rows ]
```

$$MSE_{glasso} = 5.96$$

e)

We can see that creating the new groupings has not yielded an advantage in terms of decreasing the MSE, and the same variable groups seem to be selected.

When comparing Lasso to the Group Lasso methods, we can see that the G1, and G2 variables seem to be consistenly performing when prediciting against the target variable compared to the rest of the features.